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Reverse Adaptive Krill Herd Locally Weighted Support Vector
Regression for forecasting and trading Exchange Traded Funds

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Highlights

- A Locally weighted Reverse-adaptive Krill Herd - Support Vector Regression is being introduced
- Its performance is evaluated through statistical and trading terms
- The results demonstrate its superiority over traditional Support Vector Regression models
- The trading application confirms several elements of the Adaptive Market Hypothesis

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