

Accepted Manuscript

European Exchange Trading Funds Trading with Locally Weighted Support Vector Regression

Georgios Sermpinis , Charalampos Stasinakis , Rafael Rosillo , David de la Fuente

PII: S0377-2217(16)30735-4
DOI: [10.1016/j.ejor.2016.09.005](https://doi.org/10.1016/j.ejor.2016.09.005)
Reference: EOR 13966



To appear in: *European Journal of Operational Research*

Received date: 7 August 2015
Revised date: 22 June 2016
Accepted date: 1 September 2016

Please cite this article as: Georgios Sermpinis , Charalampos Stasinakis , Rafael Rosillo , David de la Fuente , European Exchange Trading Funds Trading with Locally Weighted Support Vector Regression, *European Journal of Operational Research* (2016), doi: [10.1016/j.ejor.2016.09.005](https://doi.org/10.1016/j.ejor.2016.09.005)

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

Highlights

- Two different Locally Weighted SVR models are generated.
- Their performance is benchmarked against traditional SVR techniques.
- All models forecast and trade European ETFs.
- The RBF, the Wavelet and the Mahalanobis kernel are examined.
- A novel statistical SVR input selection procedure is introduced.

ACCEPTED MANUSCRIPT

Download English Version:

<https://daneshyari.com/en/article/4959976>

Download Persian Version:

<https://daneshyari.com/article/4959976>

[Daneshyari.com](https://daneshyari.com)