Accepted Manuscript

European Exchange Trading Funds Trading with Locally Weighted Support Vector Regression

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PII: S0377-2217(16)30735-4
DOI: 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

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.