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Improving the integration of piecewise linear representation and weighted support

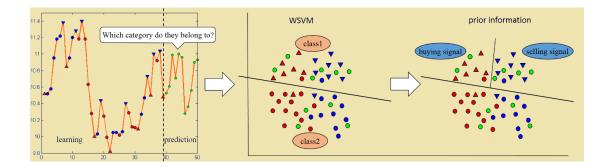
vector machine for stock trading signal prediction

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Graphical abstract



Highlights

- The prediction problem is simplified to a weighted two-class problem
- The identification of buying or selling signal from TP is done by prior information
- A delay-one-day strategy is proposed to correct the predicted trading signals
- A procedure for automatically selecting the threshold of PLR is provided
- The curve of the average profit is steadily upward with accepted retracements

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