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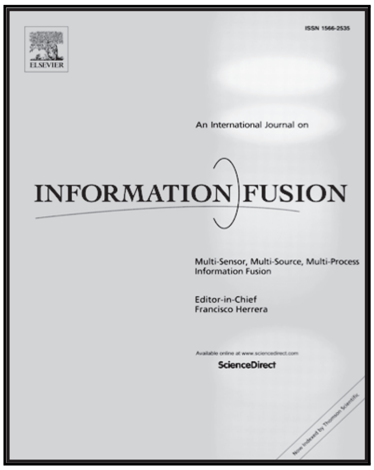

Fusion of Multiple Diverse Predictors in Stock Market

Sasan Barak , Azadeh Arjmand , Sergio Ortobelli

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Highlights

- Designing a fusion model for returns and risk prediction
- Using different diversity creation algorithms with different classification methods
- Developing a base classifier selection procedure by clustering
- Developing a wrapper-GA scheme for comparing with fusion method