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A hybrid supervised semi-supervised graph-based model to predict one-day ahead movement of global stock markets and commodity prices

Arash Negahdari Kia, Saman Haratizadeh, Saeed Bagheri Shouraki

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Highlights

- A hybrid supervised semi-supervised model for financial prediction is proposed.
- The model uses both past data of markets being predicted and markets interactions.
- A network construction algorithm for modeling markets interactions is proposed.
- The network is constructed from the outset on the basis of prediction purpose.
- Markets interactions can be more important than past data of markets in prediction.

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