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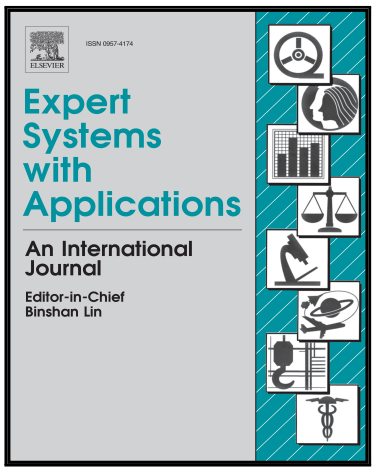

Combining Rules between PIPs and SAX to Identify Patterns in Financial Markets

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PII: S0957-4174(16)30424-9
DOI: 10.1016/j.eswa.2016.08.032
Reference: ESWA 10825

To appear in: *Expert Systems With Applications*

Received date: 30 March 2016
Revised date: 1 July 2016
Accepted date: 4 August 2016

Please cite this article as: João Leitão , Rui Ferreira Neves , Nuno Horta , Combining Rules between PIPs and SAX to Identify Patterns in Financial Markets, *Expert Systems With Applications* (2016), doi: 10.1016/j.eswa.2016.08.032

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Highlights

- The work proposes a new pattern discovery approach.
- The approach combines rules between PIPs and the SAX representation.
- The rules and characters allowed the distinction of the different types of trends.
- The GA allowed a huge flexibility of solutions and to identify different patterns.
- All the results of this approach have outperformed the Buy&Hold strategy.

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