

## Accepted Manuscript

A Data Analytic Approach to Forecasting Daily Stock Returns in an Emerging Market

Asil Oztekin , Recep Kizilaslan , Steven Freund , Ali Iseri

PII: S0377-2217(16)30109-6  
DOI: [10.1016/j.ejor.2016.02.056](https://doi.org/10.1016/j.ejor.2016.02.056)  
Reference: EOR 13561



To appear in: *European Journal of Operational Research*

Received date: 2 April 2015  
Revised date: 28 February 2016  
Accepted date: 29 February 2016

Please cite this article as: Asil Oztekin , Recep Kizilaslan , Steven Freund , Ali Iseri , A Data Analytic Approach to Forecasting Daily Stock Returns in an Emerging Market, *European Journal of Operational Research* (2016), doi: [10.1016/j.ejor.2016.02.056](https://doi.org/10.1016/j.ejor.2016.02.056)

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

**Highlights**

- A data analytic approach is proposed for stock market prediction.
- The proposed decision support system effectively uses fewer variables.
- Higher prediction accuracy is achieved compared to the literature.
- Sophisticated data analytics methods present capability to capture nonlinearity.
- This generic methodology is applicable to the other emerging markets as well.

ACCEPTED MANUSCRIPT

Download English Version:

<https://daneshyari.com/en/article/6895552>

Download Persian Version:

<https://daneshyari.com/article/6895552>

[Daneshyari.com](https://daneshyari.com)