Brazilian Stock Index Forecasting

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***Abstract***—The.

**Keywords**—Stock Forecasting, Volatility Modeling, Times Series Analysis, Machine Learning

**1. Introduction**

Forecasting

**2. Background**

Stock

**3. Data**

This study uses the Brazilian Stock Index, available on the Yahoo Finance website [1].

**4. Method**

This methodology section consists of seven main sub-items, a data cleaning and processing item, and six regression model items. All data processing and model building codes were implemented in R and can be found by this [GitHub link](https://github.com/RobertoCurti/DASC6510-01-Project-GroupG/tree/main).

**4.1 Data Cleaning and Processing**

The

**5. Results**

Models

**6. Discussions & Conclusions**

This study

**References**

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2. James, G., Witten, D., Hastie, T., & Tibshirani, R. (2013). An Introduction to Statistical Learning with Applications in R, *Second Edition. Springer*.