There exist two kind of financial analysis extended nowadays. First, we have the fundamental analysis, a method in which investors look at the value of the stocks and consider several external markers: Macroeconomic data, political changes, … On the other hand, we have the technical analysis. In that technique, investors consider the values of the stocks and studies other technical indicators based only in the market activity: trends, open and close prices, other statistical values based in transformation...

In this article, we are going to work with technical analysis. Since the non-stationarity of the stock prices (\*explain why is no stationary), the most widely used algorithms are based in ANN (Artificial Neural Networks) and SVM (Support Vector Machines).

Is also common the use of technical indicators that usually smoots the prices along the time. Some classic technical indicators include average, XXXXXX

If we search along different papers, we can find that SVM usually have better performance that ANN. Second, that technical indicators could be worse predicting that using raw prices. [PAPER] Also gets the same conclusion about it.

In general, we have found that some studies use different time periods without a formal criterion to choose that pattern. We study the better period for each company.

In this exercise, we are going to validate if we can find a better SVM performance in the study were technical indicators have the greatest performance we have found: India.

To do it, we have developed a predicting frame that could find which is the best SVM core to find a predictable value in time.

Also: we have tested time with profitability and the raw prices to choose the better performance.

We are using the SVM in regressive mode. USE THE Classification mode.

BBDD

Introducción

Resultados

Discursión

Referencias

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Empresas /días. Empresas /moneda

días.