Comparison of stock price index movement using trend deterministic data preparation and SVM, LSTM, Random Forest, k-nearest neighbors and XgBoost

Base paper – Patel, J., et al. Predicting stock and stock price index movement using Trend deterministic data preparation and machine learning techniques. *Expert Systems with Applications (2014)*

Paper link – http://dx.doi.org/10.1016/j.eswa.2014.07.040

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