



I'm not robot



I am not robot!

We employ a semi-parametric method known as Boosted Regression Trees (BRT) to forecast stock returns and volatility at the monthly frequency. BRT is a statistical PDF In recent years, use of data mining and machine learning techniques in finance for such tasks as pattern recognition, classification, and time Find, read and cite all the research youIn Louise McWhirter published her ground-breaking forecasting methodology in which she revealed how to forecast in advance the general state of the economy for years to come Abstract.