ABSTRACT

In this study, data mining techniques such as Artificial Neural Networks, Support Vector Machines and Multivariate adaptive regression splines (MARS) are used to predict the returns of the GE stocks at the New York Stock Exchange. A simulated trader is coded based on the results from these predicting models. And the performance of these models is evaluated by the precision of the buy/sell signals and the profit/loss generated by the simulated trader. Monte Carlo experiments are carried out to choose the best model.