

## Automated Trading With Boosting And Expert Weighting Ssrn

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Abstract. We propose a multi-stock automated trading system that relies on a layered structure consisting of a machine learning algorithm, an online learning utility, and a risk management overlay. Alternating decision tree (ADT), which is implemented with Logitboost, was chosen as the underlying algorithm. One of the strengths of our approach is that the algorithm is able to select the best combination of rules derived from well-known technical analysis indicators and is also able to select ...

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forecasting and automated trading. First, we introduce a link mining algorithm using a mixture of economic and social network indicators to forecast earnings surprises, and cumulative abnormal return. Second, we propose a trading algorithm for short-term technical trading. The algorithm was tested in the context of the Penn-Lehman Automated Trading

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The problem: Much of finance theory is based on the efficient market hypothesis. According to this hypothesis, the prices of financial assets, such as stocks, incorporate all information that may affect their future performance. However, the translation of publicly available information into predictions of future performance is far from trivial. Making such predictions is the livelihood of ...

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## Automated Trading Systems: The Pros and Cons

AUTOMATED TRADING WITH BOOSTING AND EXPERT WEIGHTING Germ'an Creamer  
Center for Computational Learning Systems Columbia University 500 West 120th. Street Rm.  
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