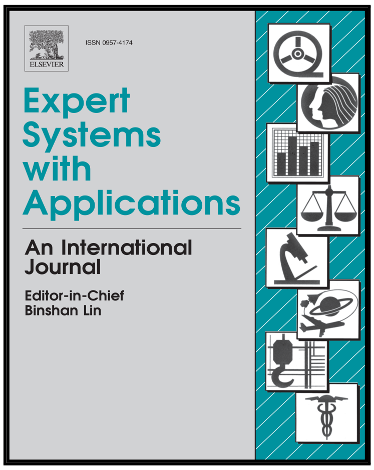
Accepted Manuscript



Improving stock index forecasts by using a new weighted fuzzy-trend time series method

Abel Rubio, José D. Bermúdez, Enriqueta Vercher

PII: S0957-4174(17)30064-7
DOI: 10.1016/j.eswa.2017.01.049
Reference: ESWA 11097

To appear in: *Expert Systems With Applications*

Received date: 22 April 2016
Revised date: 15 July 2016
Accepted date: 26 January 2017

Please cite this article as: Abel Rubio, José D. Bermúdez, Enriqueta Vercher, Improving stock index forecasts by using a new weighted fuzzy-trend time series method, *Expert Systems With Applications* (2017), doi: 10.1016/j.eswa.2017.01.049

Highlights

- Define a new technical indicator for measuring the trend of the fuzzy time series
- Introduce a new weighted fuzzy-trend time series method to forecast stock indices
- Compare ex-post performances of weighted FTS methods using stock market indices
- Assess statistical significance of ex-post forecast accuracy for weighted FTS methods