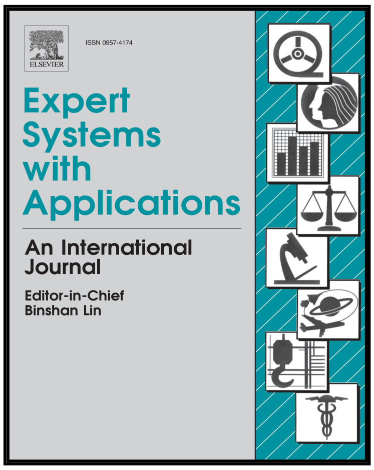
Accepted Manuscript



A Stacked Generalization System for Automated FOREX Portfolio Trading

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PII: S0957-4174(17)30549-3
DOI: 10.1016/j.eswa.2017.08.011
Reference: ESWA 11480

To appear in: *Expert Systems With Applications*

Received date: 19 May 2017
Revised date: 16 July 2017
Accepted date: 4 August 2017

Please cite this article as: Anastasios Petropoulos, Sotirios P. Chatzis, Vasilis Siakoulis, Nikos Vlachogiannakis, A Stacked Generalization System for Automated FOREX Portfolio Trading, *Expert Systems With Applications* (2017), doi: 10.1016/j.eswa.2017.08.011

Highlights

- We attack automated FOREX portfolio management.
- We present a machine learning-driven, stacked generalization system.
- Different machine learning algorithms are best at different cases.
- We infer subtle correlations between diverse machine learning algorithms.
- We optimally combine them to perform automated FOREX portfolio management.