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Prediction of Stock Market Index Movements with Machine Learning Nazif AYYILDIZ

Prediction of Stock Market Index Movements with Machine Learning *Nazif AYYILDIZ*

the book titled prediction of stock market index movements with machine learning focuses on the performance of machine learning methods in forecasting the future movements of stock market indexes and identifying the most advantageous methods that can be used across different stock exchanges in this context applications have been conducted on both developed and emerging market stock exchanges the stock market indexes of developed countries such as nyse 100 nikkei 225 ftse 100 cac 40 dax 30 ftse mib tsx and the stock market indexes of emerging countries such as sse bovespa rts nifty 50 idx ipc and bist 100 were selected the movement directions of these stock market indexes were predicted using decision trees random forests k nearest neighbors naive bayes logistic regression support vector machines and artificial neural networks methods daily dataset from 01 01 2012 to 31 12 2021 along with technical indicators were used as input data for analysis according to the results obtained it was determined that artificial neural networks were the most effective method during the examined period alongside artificial neural networks logistic regression and support vector machines methods were found to predict the movement direction of all indexes with an accuracy of over 70 additionally it was noted that while artificial neural networks were identified as the best method they did not necessarily achieve the highest accuracy for all indexes in this context it was established that the performance of the examined methods varied among countries and indexes but did not differ based on the development levels of the countries as a conclusion artificial neural networks logistic regression and support vector machines methods are

recommended as the most advantageous approaches for predicting stock market index movements

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