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Impact of financial ratios and technical analysis on stock price prediction using random forests

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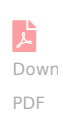
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Abstract:
A stock movement prediction method is presented using quarterly financial ratio data from Hong Kong companies from the period, 2011-2014. We found that the accuracy of price movement prediction using Random Forest method over multiple quarters to be fairly weak. However we were able to predict with high accuracy in the last quarter of 2014 and not in other years. We attribute this not to the superiority of the method but to the non-stationary nature of the price signals.

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