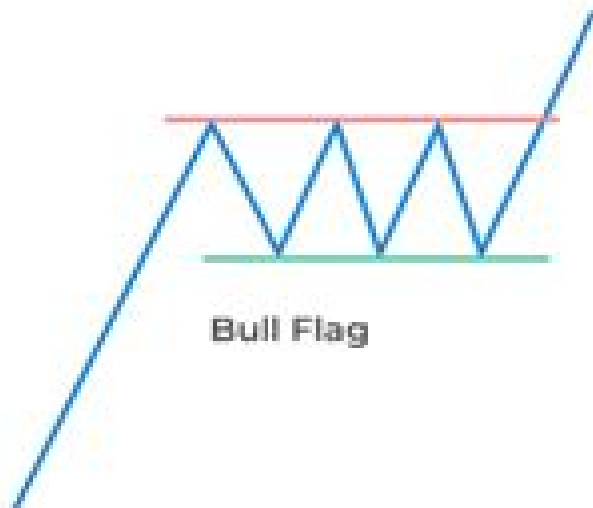
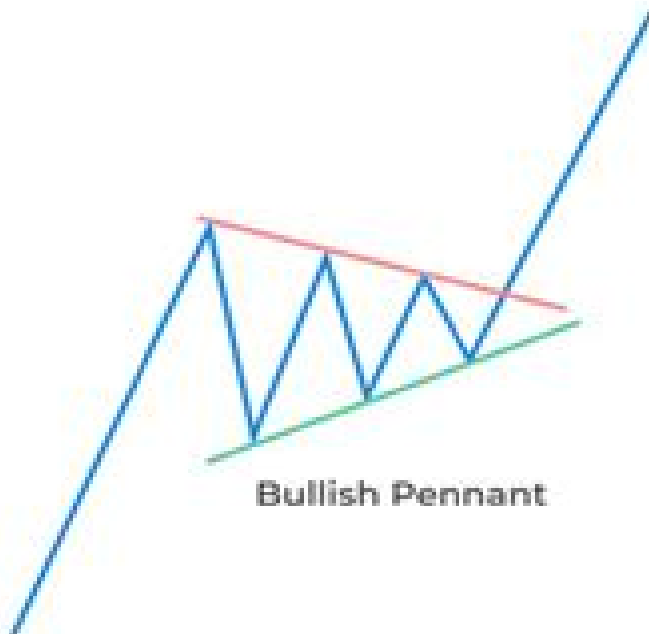




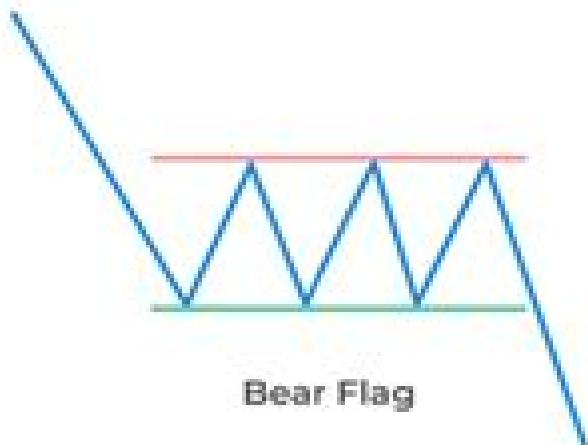
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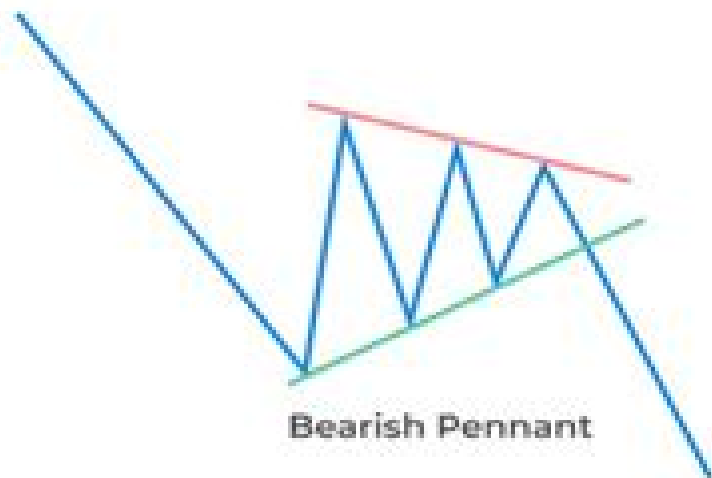
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Using Fundamental Analysis and an Ensemble of Classifier Models Along with a Risk-Off Filter to Select Outperforming Companies Manuel Moura,Rui Neves,2024-06-18 This book develops a quantitative stock market investment methodology using financial indicators that beats the benchmark of S P500 index To achieve this goal an ensemble of machine learning models is meticulously constructed incorporating four distinct algorithms support vector machine k nearest neighbors random forest and logistic regression These models all make use of financial ratios extracted from company financial statements for the purposes of predictive forecasting The ensemble classifier is subject to a strict testing of

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