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2013 CFA Level 1 Kaplan Schweser Staff,2012 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 precision which compares it to the performance of its constituent models separately Rolling window and cross validation tests are used in this evaluation in order to provide a comprehensive assessment framework A risk off filter is developed to limit risk during uncertain market periods and consequently to improve the Sharpe ratio of the model The risk adjusted performance of the final model supported by the risk off filter achieves a Sharpe ratio of 1 63 which surpasses both the model s performance without the filter that delivers Sharpe ratio of 1 41 and the one from the S P500 index of 0 80 The substantial increase in risk adjusted returns is accomplished by reducing the model s volatility from an annual standard of deviation of 15 75% to 11 22% which represents an almost 30% decrease in volatility

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Cities Ali Sayigh, Antonella Trombadore, Gisella Calcagno, 2025-06-02 This book contains selected papers from the World Renewable Energy Congress and Network Forum's seventh edition of the biannual Med Green Forum MGF2024 that highlight opportunities for energy transition based on the principles of efficiency urban building integration and ecology Contributions explore possible carbon neutral solutions technologies strategies processes and policies for Mediterranean cities The book addresses the transformation in the unique socio climatic and cultural context of the Mediterranean basin cities and architecture a transversal topic deeply related to social dynamics and new energy landscapes Essentials of Investments: Global Edition Zvi Bodie, Alex Kane, Alan Marcus, 2013-01-16 Introducing Essentials of Investments 9th Global Edition by Zvi Bodie Alex Kane and Alan J Marcus We are pleased to present this Global Edition which has been developed specifically to meet the needs of international Investment students A market leader in the field this text emphasizes asset allocation while presenting the practical applications of investment theory without unnecessary mathematical detail The ninth edition includes new coverage on the roots and fallout from the recent financial crisis and provides increased content on the changes in market structure and trading technology Enhancements to this new Global Edition include New On the market front boxes highlight important investment concepts in real world situations across the globe to promote student thinking without taking a full case study approach Topics include short selling in Europe Asia credit default swaps and the debt crisis in Greece and include examples from Commerzbank JP Morgan Facebook Coca Cola Santander The European Energy Exchange plus many more Revised worked examples illustrate problems using both real and fictional scenarios from across the world to help students develop their problem solving skills Regional examples include Hutchinson Whampoa Asia The Emirates Group The Middle East and KLM Royal Dutch Airlines The Netherlands Revised end of chapter material includes brand new global questions and global internet exercises that feature currencies companies and scenarios from Europe Middle East Africa and Asia to increase engagement for international students Global Edition of Connect Plus Finance McGraw Hill's web based assignment and assessment platform with eBook access helps students learn faster study more efficiently and retain more knowledge This Global Edition has been adapted to meet the needs of courses outside of the United States and does not align with the instructor and student resources available with the US edition

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