Cornell University Library

We gratefully acknowledge support from the Simons Foundation and member institutions

arXiv.org > cs > arXiv:1303.0283

Search or Article-id

(Help | Advanced search)

All papers | Go!

Computer Science > Learning

Inverse Signal Classification for Financial Instruments

Uri Kartoun

(Submitted on 1 Mar 2013 (v1), last revised 19 Mar 2013 (this version, v2))

The paper presents new machine learning methods: signal composition, which classifies time-series regardless of length, type, and quantity; and self-labeling, a supervised-learning enhancement. The paper describes further the implementation of the methods on a financial search engine system using a collection of 7,881 financial instruments traded during 2011 to identify inverse behavior among the time-series.

Comments:	arXiv admin note: substantial text overlap with arXiv:1303.0073
Subjects:	**Learning (cs.LG)**; Information Retrieval (cs.IR); Statistical Finance (q-fin.ST); Machine Learning (stat.ML)
Cite as:	**arXiv:1303.0283** **[cs.LG]**
	(or **arXiv:1303.0283v2** **[cs.LG]** for this version)

Submission history

From: Uri Kartoun [view email]

[v1] Fri, 1 Mar 2013 03:45:42 GMT (407kb)

[v2] Tue, 19 Mar 2013 21:17:56 GMT (413kb)

Which authors of this paper are endorsers?

Link back to: arXiv, form interface, contact.

Download:

- **PDF only**

Current browse context:

cs.LG

< prev | **next >**

new | recent | 1303

Change to browse by:

cs
   cs.IR
q-fin
   q-fin.ST
stat
   stat.ML

References & Citations

- NASA ADS

DBLP - CS Bibliography

listing | bibtex

Uri Kartoun

Bookmark (what is this?)