



The University of Chicago
Department of Statistics

MASTER'S THESIS PRESENTATION

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**Data Mining Methods to Predict GE
Stock Returns at NYSE**

TUESDAY, May 10, 2011, at 2:00 PM
110 Eckhart Hall, 5734 S. University Avenue

ABSTRACT

In this study, data mining techniques such as Artificial Neural Networks, Support Vector Machines and Multivariate adaptive regression splines (MARS) are used to predict the returns of the GE stocks at the New York Stock Exchange. A simulated trader is coded based on the results from these predicting models. And the performance of these models is evaluated by the precision of the buy/sell signals and the profit/loss generated by the simulated trader. Monte Carlo experiments are carried out to choose the best model.

Information about building access for persons with disabilities may be obtained in advance by calling Sandra Romero at 773.702-0541 or by email (sandra@galton.uchicago.edu).