

Can NWS make you rich?

The Network Weather Service (NWS) applies a multitude of prediction methods to forecast future values of arbitrary time series. After forecasting, the results are compared with the real new input value, and the best predictor is always chosen for the next forecast.

This method tells us something about the predictability of time series. For instance, if NWS constantly oscillates between multiple predictors, this may indicate that the time series is not as easy to predict than a time series where NWS would constantly stick with the same predictor. The prediction error itself also indicates how well future values can be predicted.



In this thesis, you will

- 1) find a way to obtain both historical and current stock exchange prices over the Internet
- 2) apply the NWS prediction method on these values, either by using the original code or by reprogramming it
- 3) analyze the results

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