Forecasting financial times series using excursion predictor

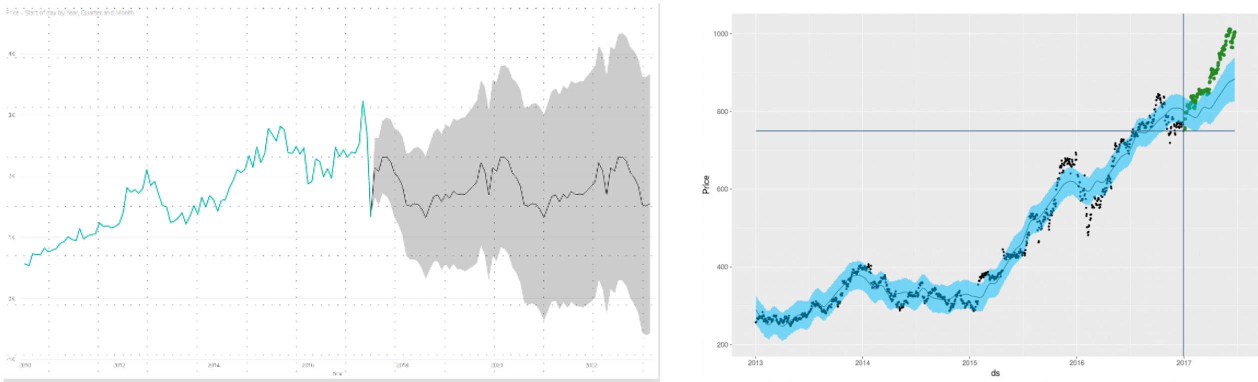

Figure 1: Example of financial forecasting.

A financial market generates a vast variety of time series. It has been observed that certain time series exhibit infinite variance, and universal statistical analyses based on L2-theory are not applicable. This project focuses on two primary objectives:

(a) Identifying non-integrable processes within specialized time series databases, such as Refinitive EIKON Service.

(b) For the selected data sequence, examining the new non-parametric prediction technique based on excursion metric projection.