



A Method for Comparing Hedge Funds

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(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 to identify behavioral similarities among time-series representing monthly returns of 11,312 hedge funds operated during approximately one decade (2000 - 2010). The presented approach of cross-category and cross-location classification assists the investor to identify alternative investments.

Subjects: **Statistical Finance (q-fin.ST)**; Information Retrieval (cs.IR); Learning (cs.LG); Machine Learning (stat.ML)

Cite as: **arXiv:1303.0073 [q-fin.ST]**
(or **arXiv:1303.0073v2 [q-fin.ST]** for this version)

Submission history

From: Uri Kartoun [[view email](#)]

[v1] Fri, 1 Mar 2013 03:38:35 GMT (862kb)

[v2] Tue, 19 Mar 2013 21:20:08 GMT (869kb)

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