Empirical and Indian Automotive Equity Portfolio Decision Support

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Abstract : A brief review of the empirical studies on the methodology of the stock market decision support would indicate that they are at a threshold of validating the accuracy of the traditional and the fuzzy, artificial neural network and the decision trees. Many researchers have been attempting to compare these models using various data sets worldwide. However, the research community is on the way to the conclusive confidence in the emerged models. This paper attempts to use the automotive sector stock prices from National Stock Exchange (NSE), India and analyze them for the intra-sectorial support for stock market decisions. The study identifies the significant variables and their lags which affect the price of the stocks using OLS analysis and decision tree classifiers.