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Abstract
Nowadays, the investing tools and environment are diversified and polished, thus more and more people earn money by many kinds of investing tool which include stocks、futures、funds、bonds、warrants and so on. However, in those kinds of investing tool, the stock market has a relatively stable reward rate and it also has a relatively lower risk. This is the reason that the stock market is popular and attracts investors.

In traditionally, the forecast of stock price has two methods which are fundamental analysis and technical analysis. However, the stock price is too complicated to forecast because there are a lot of factors to influence stock price fluctuating such as, governmental political、changing of policy and investor’s personal psychology. Whatever any occasions, you should be declined uncertainly as possible as you can when you are investing or making decision, so that you can make decisions the best.

Using technical indicators and macro-economical indicators, this article establishes prediction model by regression method and fuzzy sets theory to forecast the stock price index of electronics industry.

The main results are as following：

1.The performance of prediction model establishes by fuzzy sets theory is better than that by regression method whatever bull market or bear market.
2.Most of the investors think that future is a high risk investment tool; therefore, they do not hold futures too long, but we find that people holds futures longer gets better reward rate in this study.
3.The prediction models establish by regression method and fuzzy sets theory may help us to gain better reward rate.
Keywords: Regression method、the Fuzzy Sets Theory、Technical Indicators、 Macroeconomic Indicators
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