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Therefore, this

United States Patent

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Lee Staret Lee

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(12) **United States Patent**
Mendelsohn

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- (54) **INTERMARKET ANALYSIS**
- (75) Inventor: **Louis B. Mendelsohn**, Wesley Chapel, FL (US)
- (73) Assignee: **Predictive Technologies Group, LLC**, Wesley Chapel, FL (US)
- (*) Notice: Subject to any disclaimer, the term of this patent is extended or adjusted under 35 U.S.C. 154(b) by 338 days.

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Primary Examiner — Jagdish Patel
Assistant Examiner — Sara C Hamilton
 (74) *Attorney, Agent, or Firm* — Cuenot, Forsythe & Kim, LLC; Stanley A. Kim

(57) **ABSTRACT**

A method and a system for performing intermarket analysis. The method can include, from a pool of available markets in which at least one key intermarket has been selected and removed, selecting at least one market as a general intermarket, and removing the market selected as the general intermarket from the pool of available markets. From the pool of available markets from which the general intermarket has been removed, at least one market can be selected as a predictive intermarket and removed from the pool of available markets. Market data for each of the key intermarket, the general intermarket and the predictive intermarket can be processed to train a neural network. After training the neural network, market data for the primary market can be processed with the neural network to predict future market data for the primary market. The predicted future market data can be output.

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3 Claims, 6 Drawing Sheets

