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Super Bowl Stock Market Prediction

2 January 2004—London—A paper entitled “Permuting Super Bowl Theory” is now available in the working papers section of the Burns Statistics website. The outcome of the Super Bowl in American football is a well-known but dubious predictor of the stock market. The paper assesses the statistical evidence for predictability.

Software is also available for free download for those who would like to perform the analysis using their own interpretation of the theory. The software is written in the open source R language available at <http://www.r-project.org>.

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Burns Statistics provides software, consulting and training to the financial industry. In particular it has portfolio construction software that includes the generation of random portfolios as well as portfolio optimization. Further information on the company may be found on its website <http://www.burns-stat.com>.

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