



## Inteligencia artificial como herramienta de análisis en gestión value [

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Analítica

Although it is assumed that the securities with lower ratios are cheaper and should perform better than the market, "value investment" has not being able to beat the market. In this study, we try to identify if artificial intelligence can be a useful tool in "value investment" and can identify which securities or portfolios are going to beat the market. For this purpose, different trainings have been carried out on an artificial intelligence model that uses ratios as predictors, while the target variable takes the values "beat /don't beat" the market. The results obtained for the Spanish and American market show that the predictive capacity of the model exceeds 60% and that a portfolio designed by an expert system based on artificial intelligence is able of beating Ibex 35. Therefore, artificial intelligence is a useful tool for managing assets with a value profile, either as a tool to aid the analyst's research or as the engine of an expert system that designs portfolios with the aim of beating the market

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