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AN OPTIMIZED APPROACH TO ANALYZE STOCK MARKET

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ABSTRACT

This paper deals with identifying frequent patterns from large amount of stock data. These frequent patterns are identified based on rise and fall of stock prices. Stock Market is the market for security where organized issuance and trading of stocks take place either through exchange or over the counter in electronic or physical form. It plays an important role in canalizing capital from the investors to the business houses, which consequently leads to the availability of funds for business expansion. We have two stages, in first stage we categorize the stock data based on medium growth, slow growth and fast growth using k-means algorithm. In the second stage we make use of exponential moving average (EMA) algorithm for generating useful trends in an attempt to develop a behavioral pattern in the prices of the different stocks.

KEYWORDS: Medium Growth (ZG), Slow Growth (SG), Fast Growth (FG), Clustering, Prediction