

Title: Predicting the time of the highest gain for the money makers (in share/stock market)

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Abstract:

Financial turmoil is a fear or a lucrative feature for a latent or a set of latent reasons to the investors or money makers respectively. Besides, financial organizations want to predict the financial turmoil or volatility for implementing its short run or long run derivatives and/or prerequisites as early as possible. Volatility in S & P 500 index Stock Prices signifies the financial turmoil. A step by step approach of quickly identifying the model for the most important latent variable has been inaugurated for demonstrating the capricious behavior of the time series pattern of S&P 500 index strike price-changes over time using the optimum number of predictor(s). The resultant time series model checks the series of sequences of the moving variances of the residuals to identify which set of few time points contribute the highest variation in the prices. The money makers want to predict these time points.