

SELECTING BASE STOCKS FOR STOCK PRICE PREDICTION USING MINIMUM SPANNING TREE AND MAHALANOBIS DISTANCE CRITERIA

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ABSTRACT

Daily a vast amount of capital is being traded through the stock market. Apart from using holographic neural network for prediction, if we think from a different perspective, we have to fully harness the input data, so as to get good prediction result. Here the stocks historic data is preprocessed and bases of stocks for prediction are formed using minimum spanning tree and correlation. Fitness of each group of bases is checked by calculating the Mahalanobis distance.

KEYWORDS: Holographic, Prim's, Correlation, Mahalanobis Distance