

A Study of Taiwan Political Elections and Stock Market Dynamism

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Abstract

We explore the impact caused by political elections on Taiwan stock market with Fuzzy theory and Support Vector Regression. The Fuzzy theory is used to infer the coincidence rate of a technical indicator for specific calculation day count and specific cluster count. Then we form training data set to train Support Vector Regression to explore stock market dynamism.

Keyword : stock dynamism; Fuzzy theory; Support Vector Regression