上市公司間股價漲跌之關聯與預測－關聯探勘之研究

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摘要

This research studies association rules from stock price movements. The results discovered that the association rules do exist in the data and can help to draw the industrial relationships. In addition, the association rules can be used to forecast future stock price changes. When rise and drop are defined as 1% change of price, the statistical results showed, these rules may forecast price drop tendency. In other words, when these data produced the association rule: "When Stock A drops, then Stock B will drop on the same day." This rule appears that when the price of stock A drops, Stock B has a very high probability to drop on the same day, and when the price of Stock B didn't drop on the same day, Stock B will have a very high probability to drop next day.

關鍵字：data mining, association rule, stock price, industry relationship, forecast.