

Mining Transaction Patterns for Stock Markets with Big Data

By

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It is common knowledge that a market peak or valley may not be obvious until days or months after it happens. Is it possible to make peak or valley judgment precisely on time? By mimicking investor's decision process using data mining models on years of high frequency transaction data for all stocks in China's stock markets, we had learned the empirical rules for Classifying bullish and bearish periods, and abnormal patterns for identifying possible insider trades. After 5 years of learning, our AI system outperformed human experts' judgements on market status since the summer collapse of China's stock markets.