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This paper examines 3 aspects related to both types of data mining. The underlying data used for constructing models, the models themselves, and validation techniques.

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# References

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### StockProF: a stock profiling framework using data mining approaches

Analysing stock financial data and producing an insight into it are not easy tasks for many stock investors, particularly individual investors. Therefore, building a good stock portfolio from a pool of stocks often requires Herculean efforts. This paper ...

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### Dynamic measurement of the liquidity level of the stock market based on the LA-CAPM model

In the trading activities, the liquidity level of assets and its impact on future earnings has always been a concern for investors. This paper calculates the liquidity of the stock market by constructing a frictionless asset model. At the same time, we ...



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