

## REFERENCES

- [1] G. Kumar, S. Jain and . U. P. Singh, “Stock Market Forecasting Using Computational Intelligence: A Survey,” in *CIMNE*, Spain, 2020.
- [2] M. R. Hassan, B. Nath and M. Kirley, “A fusion model of HMM, ANN and GA for stock market forecasting,” *Expert Systems with Applications*, pp. 171-180, 2007.
- [3] R. J. Shiller, “INVESTOR BEHAVIOR IN THE OCTOBER 1987 STOCK MARKET CRASH: SURVEY EVIDENCE,” NATIONAL BUREAU OF ECONOMIC RESEARCH, Cambridge, 1987.
- [4] A. G. Malliaris and J. L. Urrutia, “The International Crash of October 1987: Causality Tests,” *The Journal of Financial and Quantitative Analysis*, pp. 353-364, 1992.
- [5] T. Choudhry, “Stock market volatility and the crash of 1987: evidence from six emerging markets,” *Journal of International Money and Finance*, pp. 969-981, 1996.
- [6] B. Pesaran and M. H. Pesaran, “Conditional volatility and correlations of weekly returns and the VaR analysis of 2008 stock market crash,” Center for Economic Studies and ifo Institute (CESifo), Munich, 2010.
- [7] M. Mahmoudi and F. Guerrero, “The Transmission of the US Stock Market Crash of 2008 to the European Stock Markets: An Applied Time Series Investigation,” *American Journal of Economics*, pp. 216-225, 2016.
- [8] H. Berument and H. Kiyamaz, “The Day of the Week Effect on Stock Market Volatility,” *JOURNAL OF ECONOMICS AND FINANCE*, 2001.

- [9] J. Bialkowski, K. Gottschalk and T. P. Wisniewski, "Stock Market Volatility around National Elections," *The Postgraduate Research Programme: Capital Markets and Finance in, Frankfurt*, 2006.
- [10] J. D. Hamilton and G. Lin, "Stock Market Volatility and the Business Cycle," *Journal of Applied Econometrics*, pp. 573-593, 1996.
- [11] Y. Ruan, A. Durrezi and L. Alfantoukh, "Using Twitter Trust Network for Stock Market Analysis," 2018.
- [12] D. Thomas and J. Stephan, "Can internet search queries help to predict stock market volatility?," 2011.
- [13] K. S. Vaisla and A. K. Bhatt, "An Analysis of the Performance of Artificial Neural Network Technique for Stock Market Forecasting," *International Journal on Computer Science and Engineering*, pp. 2104-2109, 2010.
- [14] R. Hassan and B. Nath, "Stock Market Forecasting Using Hidden Markov Model: A New Approach," in *5th International Conference on Intelligent Systems Design and Applications (ISDA '05)*, 2005.
- [15] S. S. Roy, D. Mittal and A. Abraham, "Stock Market Forecasting Using LASSO Linear Regression Model," in *Afro-European Conf. for Ind. Advancement*, 2015.
- [16] W. Huang, Y. Nakamori and S.-Y. Wang, "Forecasting stock market movement direction with support vector machine," *Computers & Operations Research*, p. 2513 – 2522, 2004.
- [17] R. Choudhry and K. Garg, "A Hybrid Machine Learning System for Stock Market Forecasting," *World Academy of Science, Engineering and Technology*, pp. 315-318, 2008.

- [18] E. Chong, C. Hanb and F. C. Park, “Deep Learning Networks for Stock Market Analysis and Prediction: Methodology, Data Representations, and Case Studies,” *Expert systems with applications.*, pp. 187-205, 2017.
- [19] M. Masum, “Time Series Analysis: Identifying AR and MA using ACF and PACF Plots,” 2020. [Online]. Available: [https://towardsdatascience.com/identifying-ar-and-ma-terms-using-acf-and-pacf-plots-in-time-series-forecasting-ccb9fd073db8#:~:text=The%20ACF%20and%20PACF%20plots%20indicate%20that%20an%20MA%20\(1,shows%20a%20slowly%20decreasing%20trend.&text=5%20%26%206%20](https://towardsdatascience.com/identifying-ar-and-ma-terms-using-acf-and-pacf-plots-in-time-series-forecasting-ccb9fd073db8#:~:text=The%20ACF%20and%20PACF%20plots%20indicate%20that%20an%20MA%20(1,shows%20a%20slowly%20decreasing%20trend.&text=5%20%26%206%20)
- [20] R. J. Hyndman, “Forecasting with long seasonal periods,” 2010. [Online]. Available: <https://robjhyndman.com/hyndsight/longseasonality/>. [Accessed 2021].
- [21] R. J. Hyndman, “Forecasting with daily data,” 2013. [Online]. Available: <https://robjhyndman.com/hyndsight/dailydata/>.