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Big Data Investments: Effects of Internet Search Queries on German Stocks

By Jan Becker

Diplomica Verlag GmbH Aug 2015, 2015. Taschenbuch. Condition: Neu. Neuware - In recent years, the internet has developed very quickly and became a major source of information all over the planet. Many scientists have used search engine query data to forecast econometric time series like consumer confidence indicators, unemployment rates, retail sales, house price indices, stock prices, volatility of stocks and even commodity prices. Following the prior research this study analyzes the impact of internet search engine data on capital markets. Many authors already have contributed to index level data and most of them on the US market. This study adds to the existing literature on the German stock market. Two research questions are answered: First, whether an increase in search queries drives individual stock returns and second, whether queries affect the implied volatility of stock options. After controlling for seasonality, autocorrelation and general market risk, in the further analysis also the Price-to-Book valuation, one year performance and historical volatility are examined in interaction with internet search queries. 92 pp. Englisch.



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