**DYNAMIC MODE DECOMPOSITION (LINKS)**

* [DYNAMIC MODE DECOMPOSITION FOR FINANCIAL TRADING STRATEGIES](https://www.tandfonline.com/doi/abs/10.1080/14697688.2016.1170194?journalCode=rquf20)
* [ALGORITHMIC TRADING STRATEGIES USING DYNAMIC MODE DECOMPOSITION: APPLIED TO TURKISH STOCK MARKET](https://etd.lib.metu.edu.tr/upload/12621107/index.pdf)
* [Using the Dynamic Mode Decomposition (DMD) to Rotate Long-Short Exposure Between Stock Market Sectors](https://quantoisseur.com/2019/03/19/using-the-dynamic-mode-decomposition-dmd-to-rotate-long-short-exposure-between-stock-market-sectors/)
* [A Dynamic Mode Decomposition Approach With Hankel Blocks to Forecast Multi-Channel Temporal Series](https://cister-labs.pt/docs/a_dynamic_mode_decomposition_approach_with_hankel_blocks_to_forecast_multi_channel_temporal_series/1564/attach.pdf)
* [Description of a trading system and its profitability based on dynamic analysis (Case Study: Tehran Stock Exchange)](https://afi.journals.iau.ir/article_690940.html?lang=en)
* [Trend Analysis of Indian Stock Market Using Dynamic Mode Decomposition](https://forecasters.org/wp-content/uploads/gravity_forms/7-c6dd08fee7f0065037affb5b74fec20a/2017/07/kuttichira_deepthi_ISF2017.pdf)
* [Extended dynamic mode decomposition for cyclic macroeconomic data](https://www.aimspress.com/aimspress-data/dsfe/2022/2/PDF/DSFE-02-02-006.pdf)
* [PREDICTION ACCURACY OF DYNAMIC MODE DECOMPOSITION](http://maeresearch.ucsd.edu/tartakovsky/Papers/lu-2020-prediction.pdf)
* [LEARNING SPATIOTEMPORAL DYNAMICS IN WHOLESALE ENERGY MARKETS WITH DYNAMIC MODE DECOMPOSITION](https://folk.ntnu.no/skoge/prost/proceedings/FOPAM_2019/FOPAM%20Contributed%20Papers/47_FinalAbstract.pdf)
* [Dynamic Mode Decomposition for Compressive System Identification](https://arc.aiaa.org/doi/pdf/10.2514/1.J057870)
* [Dynamic mode decomposition for financial trading strategies: Quantitative Finance: Vol 16, No 11 (tandfonline.com)](https://www.tandfonline.com/doi/abs/10.1080/14697688.2016.1170194?journalCode=rquf20)
* [Using dynamic mode decomposition to extract cyclic behavior in the stock market - ScienceDirect](https://www.sciencedirect.com/science/article/abs/pii/S0378437115010870)
* [Trading strategy based on dynamic mode decomposition: Tested in Chinese stock market - ScienceDirect](https://www.sciencedirect.com/science/article/abs/pii/S0378437116303144)
* [Prediction Accuracy of Dynamic Mode Decomposition | SIAM Journal on Scientific Computing](https://epubs.siam.org/doi/abs/10.1137/19M1259948)
* [MVol14Nr1Art.1.pdf (aos.ro)](https://aos.ro/wp-content/anale/MVol14Nr1Art.1.pdf)
* [Improving Momentum Strategies using Adaptive Elastic Dynamic Mode Decomposition | IEEE Conference Publication | IEEE Xplore](https://ieeexplore.ieee.org/abstract/document/9791063)
* [SP for viewing - Google Drive](https://drive.google.com/drive/folders/1ph7o4qFF-uyEM1W_y5gaoOYhTPosL_mA?fbclid=IwAR2fNSBKdxIKB1P7m_V-i2ltm8Vieiud5BdB8smsoeHCXPsPVODhwo0qR78)

**UTILIZATION OF MACHINE LEARNING AND DATA SCIENCE IN STOCK MARKET FORECASTING (LINKS)**

* [Machine learning techniques and data for stock market forecasting: A literature review](https://www.sciencedirect.com/science/article/pii/S0957417422001452)
* [Data science approach to stock prices forecasting in Indonesia during Covid-19 using Long Short-Term Memory (LSTM)](https://journalofbigdata.springeropen.com/articles/10.1186/s40537-021-00430-0)
* [Machine Learning Approaches in Stock Price Prediction: A Systematic Review](https://iopscience.iop.org/article/10.1088/1742-6596/2161/1/012065/pdf)
* [Machine Learning Stock Market Prediction Studies: Review and Research Directions](https://scholarworks.lib.csusb.edu/cgi/viewcontent.cgi?article=1435&context=jitim)
* [Stock Price Prediction Using Machine Learning](https://www.diva-portal.org/smash/get/diva2:1672304/FULLTEXT01.pdf)
* [Deep Learning Based Forecasting in Stock Market with Big Data Analytics](https://ieeexplore.ieee.org/document/8741818)
* [Predicting Future Stock Market Trends with Python & Machine Learning](https://towardsdatascience.com/predicting-future-stock-market-trends-with-python-machine-learning-2bf3f1633b3c)
* [Forecasting Directional Movement of Stock Prices using Deep Learning](https://link.springer.com/article/10.1007/s40745-022-00432-6)

**WHAT IS THE STOCK MARKET?**

* [DOES THE STOCK MARKET DRIVE THE PHILIPPINE ECONOMY?](https://www.dlsu.edu.ph/wp-content/uploads/pdf/conferences/research-congress-proceedings/2017/RVREBM/RVREBM-I-003.pdf)
* [DURATIONS OF TRADE IN THE PHILIPPINE STOCK MARKET: AN APPLICATION OF THE MARKOV-SWITCHING MULTI-FRACTAL DURATION (MSMD) MODEL](https://psa.gov.ph/sites/default/files/3.4.2%20Durations%20of%20Trade%20in%20the%20Philippine%20Stock%20Market%20An%20Application%20of%20the%20Markov%20Switching%20Multi-Fractal%20Duration%20%28MS.pdf)
* [Stock Market Development in the Philippines: Past and Present](https://pidswebs.pids.gov.ph/CDN/PUBLICATIONS/pidspjd14-15_stockmarket.pdf)
* [PHILIPPINE STOCK EXCHANGE, INC.](https://fglinc.tripod.com/knowstockex.htm)
* [Stock Market](https://www.bsp.gov.ph/SitePages/Statistics/StatisticsMetadataDisp.aspx?ItemId=45)
* [What is Stock Market? Definition of Stock Market, Stock Market Meaning - The Economic Times (indiatimes.com)](https://economictimes.indiatimes.com/definition/stock-market)
* [What Is the Stock Market, What Does It Do, and How Does It Work? (investopedia.com)](https://www.investopedia.com/terms/s/stockmarket.asp)
* [Is Investing in the Stock Market Gambling? | Charles Schwab](https://www.schwab.com/learn/story/is-investing-stock-market-gambling)
* [Is Investing in Stocks Gambling? No, Investing Isn't Zero Sum (youngandtheinvested.com)](https://youngandtheinvested.com/is-investing-in-the-stock-market-gambling/)
* [Investing Vs. Gambling: Understanding Risk-Adjusted Performance (forbes.com)](https://www.forbes.com/sites/forbesfinancecouncil/2022/06/01/investing-vs-gambling-understanding-risk-adjusted-performance/?sh=1ca2a49957d9)
* [Company Information (pse.com.ph)](https://edge.pse.com.ph/companyInformation/form.do?cmpy_id=478)
* [stocks.pdf (bsp.gov.ph)](https://www.bsp.gov.ph/Statistics/OtherRealSectorAccounts/stocks.pdf)
* [A List of 14 Blue Chip Companies in the Philippines | Adam Fayed](https://adamfayed.com/a-list-of-14-blue-chip-companies-in-the-philippines/)

**ECONOMIC PROBLEMS IN THE PHILIPPINES**

* [Philippine Economy Expands 7.4% Last Quarter, Below Estimate - Bloomberg](https://www.bloomberg.com/news/articles/2022-08-09/philippine-economy-expands-7-4-last-quarter-below-estimate)
* [Philippines economic outlook 2022 | McKinsey](https://www.mckinsey.com/featured-insights/asia-pacific/philippines-economic-outlook-2022)
* [Philippine economy to grow more slowly than previously thought in 2022, IMF says | Reuters](https://www.reuters.com/markets/asia/philippines-economy-seen-growing-65-2022-50-2023-imf-2022-09-26/)
* [PSEi sinks further as net foreign selling surges - BusinessWorld Online (bworldonline.com)](https://www.bworldonline.com/stock-market/2022/05/24/450559/psei-sinks-further-as-net-foreign-selling-surges/)

**COMPARISON OF MANUAL TECHNICAL AND FUNDAMENTAL ANALYSIS AGAINST MACHINE LEARNING BASED TRADING ALGORITHMS.**

* [A survey on machine learning for stock price prediction: algorithms and techniques - ePrints Soton](https://eprints.soton.ac.uk/437785/)
* [Stock-Indices-Price-Prediction-Based-on-Technical-Indicators-using-Deep-Learning-Model.pdf (researchgate.net)](https://www.researchgate.net/profile/Piyush-Shukla/publication/337800376_Stock_Indices_Price_Prediction_Based_on_Technical_Indicators_using_Deep_Learning_Model/links/5dea8d904585159aa46888fa/Stock-Indices-Price-Prediction-Based-on-Technical-Indicators-using-Deep-Learning-Model.pdf)
* [Investigating Algorithmic Stock Market Trading using Ensemble Machine Learning Methods | Saifan | Informatica](https://www.informatica.si/index.php/informatica/article/view/2904)
* [A hybrid stock trading framework integrating technical analysis with machine learning techniques - ScienceDirect](https://www.sciencedirect.com/science/article/pii/S2405918815300179)
* [Comparative Analysis of Machine Learning algorithms | by Apar Garg | Analytics Vidhya | Medium](https://medium.com/analytics-vidhya/comparative-analysis-of-machine-learning-algorithms-888182847e84)
* [Stock-Indices-Price-Prediction-Based-on-Technical-Indicators-using-Deep-Learning-Model.pdf (researchgate.net)](https://www.researchgate.net/profile/Piyush-Shukla/publication/337800376_Stock_Indices_Price_Prediction_Based_on_Technical_Indicators_using_Deep_Learning_Model/links/5dea8d904585159aa46888fa/Stock-Indices-Price-Prediction-Based-on-Technical-Indicators-using-Deep-Learning-Model.pdf)
* [An innovative neural network approach for stock market prediction | SpringerLink](https://link.springer.com/article/10.1007/s11227-017-2228-y)

**KOOPMAN THEORY**

* [Koopman Operator Theory for Nonlinear Dynamic Modeling using Dynamic Mode Decomposition | DeepAI](https://deepai.org/publication/koopman-operator-theory-for-nonlinear-dynamic-modeling-using-dynamic-mode-decomposition)

**ARIMA**

* [Autoregressive Integrated Moving Average (ARIMA) - Applications (corporatefinanceinstitute.com)](https://corporatefinanceinstitute.com/resources/data-science/autoregressive-integrated-moving-average-arima/)
* [ARIMA Model: Autoregressive Integrated Moving Average (investopedia.com)](https://www.investopedia.com/terms/a/autoregressive-integrated-moving-average-arima.asp)
* [ARIMA Model in Machine Learning | Aman Kharwal (thecleverprogrammer.com)](https://thecleverprogrammer.com/2020/08/04/arima-model-in-machine-learning/)
* [ARIMA vs Prophet vs LSTM for Time Series Prediction - neptune.ai](https://neptune.ai/blog/arima-vs-prophet-vs-lstm?fbclid=IwAR1i9mpT3zdhj2Tvl5dcXC_G4zQO36ypaRyeIoqLTic-z1ixiksdlyoJ_Gg)

**ALMA**

* [Arnaud Legoux Moving Average — TradingView](https://www.tradingview.com/support/solutions/43000594683-arnaud-legoux-moving-average/)

**MISC**

* [Alternative Data for Hedge Funds: A Competitive Edge | Similarweb](https://www.similarweb.com/corp/blog/investor/asset-research/hedge-funds-use-alternative-data/)
* [Student Title Page Guide, APA Style 7th Edition](https://apastyle.apa.org/instructional-aids/student-title-page-guide.pdf)
* [Sample Annotated Student Paper in APA Style](https://apastyle.apa.org/style-grammar-guidelines/paper-format/student-annotated.pdf)
* [Paper format (apa.org)](https://apastyle.apa.org/style-grammar-guidelines/paper-format)
* [Fine-tuned support vector regression model for stock predictions | SpringerLink](https://link.springer.com/article/10.1007/s00521-021-05842-w)
* [Time Series Forecast Error Metrics you should know | Towards Data Science](https://towardsdatascience.com/time-series-forecast-error-metrics-you-should-know-cc88b8c67f27)
* [**https://www.connectedpapers.com/**](https://www.connectedpapers.com/)

**Multiresolution Wavelet Reconstruction**

* [Information | Free Full-Text | Predicting Stock Movements: Using Multiresolution Wavelet Reconstruction and Deep Learning in Neural Networks (mdpi.com)](https://www.mdpi.com/2078-2489/12/10/388)

# References

Adams, R. (2022, July 05). *Is Investing in Stocks Gambling? No, Investing Isn’t Zero Sum*. Retrieved October 07, 2022, from Young and the Invested: https://youngandtheinvested.com/is-investing-in-the-stock-market-gambling/

Agrawal, M., Khan, A. U., & Shukla, P. K. (2019, July). Stock Price Prediction using Technical Indicators: . *International Journal of Recent Technology and Engineering, 8*(2), 2297-2305. Retrieved October 24, 2022, from https://www.researchgate.net/profile/Piyush-Shukla/publication/337800376\_Stock\_Indices\_Price\_Prediction\_Based\_on\_Technical\_Indicators\_using\_Deep\_Learning\_Model/links/5dea8d904585159aa46888fa/Stock-Indices-Price-Prediction-Based-on-Technical-Indicators-usi

Alegado, S., Lopez, D. B., & Calonzo, A. (2022, August 08). *Philippine Economic Growth Slows to 7.4% as Inflation Bites*. Retrieved October 06, 2022, from Bloomberg: https://www.bloomberg.com/news/articles/2022-08-09/philippine-economy-expands-7-4-last-quarter-below-estimate

Bae, K.-H., & Kang, J. (2017). Does the Stock Market Benefit the Economy? *2016 FMA Asia/Pacific Conference*, (pp. 1-52). Retrieved October 07, 2022, from https://www.efmaefm.org/0EFMSYMPOSIUM/2017/papers/Does%20the%20Stock%20Market%20Benefit%20the%20Economy%20-%20updated.pdf

Bagheri, A., & Davoodi, S. m. (2022, April). Description of a trading system and its profitability based on dynamic analysis (Case Study: Tehran Stock Exchange). *Iranian Association of Islamic Finance*, 78-53. doi:10.30495/AFI.2022.1947103.1074

Bai, Z., Kaiser, E., Proctor, J. L., Kutz, J. N., & Brunton, S. (2020, February). Dynamic Mode Decomposition for Compressive System Identification. *AIAA Journal, 58*(2), 561-573. doi:https://doi.org/10.2514/1.J057870

Balaba, J. M. (2017, June 20-22). *DOES THE STOCK MARKET DRIVE THE PHILIPPINE ECONOMY?* Retrieved October 06, 2022, from De La Salle University: https://www.dlsu.edu.ph/wp-content/uploads/pdf/conferences/research-congress-proceedings/2017/RVREBM/RVREBM-I-003.pdf

Bangko Sentral ng Pilipinas. (n.d.). *​Stock Market*. Retrieved October 05, 2022, from Bangko Sentral ng Pilipinas: https://www.bsp.gov.ph/SitePages/Statistics/StatisticsMetadataDisp.aspx?ItemId=45

Bangko Sentral ng Pilipinas. (n.d.). *Stocks.* Retrieved October 07, 2022, from Bangko Sentral ng Pilipinas: https://www.bsp.gov.ph/Statistics/OtherRealSectorAccounts/stocks.pdf

Budiharto, W. (2021, March 11). Data science approach to stock prices forecasting in Indonesia during Covid-19 using Long Short-Term Memory (LSTM). *Journal of Big Data, 8*(47). doi:https://doi.org/10.1186/s40537-021-00430-0

Business World. (2022, May 24). *PSEi sinks further as net foreign selling surges*. Retrieved October 06, 2022, from BusinessWorld: https://www.bworldonline.com/stock-market/2022/05/24/450559/psei-sinks-further-as-net-foreign-selling-surges/

Campbell, G. (2021, May 10). *Does the stock market reflect the economy?* Retrieved October 07, 2022, from Economics Observatory: https://www.economicsobservatory.com/does-the-stock-market-reflect-the-economy

Canto, J., & Romano, K. (2022, April 25). *Philippines economic outlook 2022*. Retrieved October 06, 2022, from McKinsey & Company: https://www.mckinsey.com/featured-insights/asia-pacific/philippines-economic-outlook-2022

Chen, J. (2022, July 7). *What Is the Stock Market, What Does It Do, and How Does It Work?* Retrieved October 06, 2022, from Investopedia: https://www.investopedia.com/terms/s/stockmarket.asp

Dash, R. K., Nguyen, T. N., Cengiz, K., & Sharma, A. (2021). Fine-tuned support vector regression model for stock predictions. *Neural Computing and Applications*. doi:https://doi.org/10.1007/s00521-021-05842-w

Dash, R., & Dash, P. K. (2016, MArch 1). A hybrid stock trading framework integrating technical analysis with machine learning techniques. *The Journal of Finance and Data Science, 2*(1), 42-57. doi:https://doi.org/10.1016/j.jfds.2016.03.002

Fayed, A. (2022, April 21). *AdamFayed*. Retrieved October 07, 2022, from A List of 14 Blue Chip Companies in the Philippines: https://adamfayed.com/a-list-of-14-blue-chip-companies-in-the-philippines/

Filho, E., & dos Santos, P. L. (2019). A Dynamic Mode Decomposition approach with Hankel blocks to forecast multi-channel temporal series. *CISTER Research Center* (pp. 2475-1456). Portugal: CISTER Research Center. doi:10.1109/LCSYS.2019.2917811

Guo, Y. (2022). *Stock Price Prediction Using Machine Learning.* Retrieved October 05, 2022, from Diva-Portal Org: https://www.diva-portal.org/smash/get/diva2:1672304/FULLTEXT01.pdf

Hall, M. (2022, September 30). *How the Stock Market Affects GDP*. Retrieved October 07, 2022, from Investopedia: https://www.investopedia.com/ask/answers/033015/how-does-stock-market-affect-gross-domestic-product-gdp.asp

Ho, S.-Y., & Odhiambo, N. M. (2016). Stock Market Development. *Philippine Journal of Development, 41 & 42*(1 & 2), 136-156. Retrieved October 06, 2022, from https://pidswebs.pids.gov.ph/CDN/PUBLICATIONS/pidspjd14-15\_stockmarket.pdf

Hua, J.-C., Roy, S., McCauley, J. L., & Gunaratne, G. H. (2016). Using dynamic mode decomposition to extract cyclic behavior in the stock market. *Physica A: Statistical Mechanics and its Applications, 448*, 172-180. doi:https://doi.org/10.1016/j.physa.2015.12.059

Kim, T. (2022, July 5). *Alternative Data for Hedge Funds: The Competitive Edge to Investing*. Retrieved November 4, 2022, from Similar Web: https://www.similarweb.com/corp/blog/investor/asset-research/hedge-funds-use-alternative-data/

Kumbure, M. M., Lohrmann, C., Lukka, P., & Porras, J. (2022, July 1). Machine Learning Techniques and Data for Stock Market Forecasting: A Literature Review. *Expert Systems with Application, 197*(116659). doi:https://doi.org/10.1016/j.eswa.2022.116659

Kumbure, M. M., Lohrmann, C., Luuka, P., & Porras, J. (2022, July 1). Machine learning techniques and data for stock market forecasting: A literature review. *Elsevier, 197*(116659). doi:https://doi.org/10.1016/j.eswa.2022.116659

Kuttichira, D. P., Gopalakrishnan, E., Menon, V. K., & Soman, K. (2017, July 21). *Trend Analysis of Indian Stock Market Using Dynamic.* Retrieved October 03, 2022, from Forecasters: https://forecasters.org/wp-content/uploads/gravity\_forms/7-c6dd08fee7f0065037affb5b74fec20a/2017/07/kuttichira\_deepthi\_ISF2017.pdf

Leventides, J., Melas, E., & Poulios, C. (2022, May). Extended dynamic mode decomposition for cyclic macroeconomic data. *Data Science in Finance and Economics, 2*(2), 117-146. doi:10.3934/DSFE.2022006

Liu, C., Yan, J., Guo, F., & Guo, M. (2022, August). Forecasting the Market with Machine Learning Algorithms: An Application of NMC-BERT-LSTM-DQN-X Algorithm in Quantitative Trading. *ACM Journals: ACMS Transactions on Knowledge Discovery from Data, 16*(4), 1-22. doi:https://doi.org/10.1145/3488378

Lu, H., & Tartakovsky, D. M. (2020). PREDICTION ACCURACY OF DYNAMIC MODE DECOMPOSITION. *Society for Industrial and Applied Mathematics, 42*(3), A1639-A1662. doi:10.1137/19M1259948

Mann, J., & Kutz, J. N. (2015, August 18). Dynamic Mode Decomposition for Financial Trading Strategies. *Quantitative Finance*. doi:https://doi.org/10.48550/arXiv.1508.04487

Mann, J., & Kutz, N. (2016). Dynamic Mode Decomposition for Financial Trading Strategies. *Quantitative Finance, 16*(11), 1643-1655. doi:10.1080/14697688.2016.1170194

Obthong, M., Tantisantiwong, N., Jeamwatthanachai, W., & Wills, G. (2020). A survey on machine learning for stock price prediction: algorithms and techniques. *2nd International Conference on Finance, Economics, Management and IT Business, Vienna House Diplomat Prague* (pp. 63-71). Prague, Czech Republic: University of Southampton. doi:doi:10.5220/0009340700630071

Pang, X., Zhou, Y., Wang, P., Lin, W., & Chang, V. (2018, January 12). An innovative neural network approach for stock market prediction. *The Journal of Supercomputing, 76*, 2098-2118. doi:https://doi.org/10.1007/s11227-017-2228-y

PHILIPPINE STOCK EXCHANGE, INC. (1999). *PHILIPPINE STOCK EXCHANGE, INC. FOREWORD*, First Edition. Retrieved October 05, 2022, from KNOWING THE PHILIPPINE STOCK EXCHANGE: https://fglinc.tripod.com/knowstockex.htm

Rea, L. (2020, August 22). *Predicting Future Stock Market Trends with Python & Machine Learning*. Retrieved October 05, 2022, from Medium: https://towardsdatascience.com/predicting-future-stock-market-trends-with-python-machine-learning-2bf3f1633b3c

Reuters. (2022, September 26). *Philippine economy to grow more slowly than previously thought in 2022, IMF says*. Retrieved October 06, 2022, from REUTERS: https://www.reuters.com/markets/asia/philippines-economy-seen-growing-65-2022-50-2023-imf-2022-09-26/

Saifan, R., Sharif, K., Abu-Ghazaleh, M., & Abdel-Majeed, M. (2020). INVESTIGATING ALGORITHMIC STOCK MARKET TRADING USING ENSEMBLE MACHINE LEARNING METHODS. *44*(3), 311-326. doi:https://doi.org/10.31449/inf.v44i3.2904

Savaș, M. C. (2017, July). *ALGORITHMIC TRADING STRATEGIES USING DYNAMIC MODE.* Retrieved October 03, 2022, from Middle East Technical University: https://etd.lib.metu.edu.tr/upload/12621107/index.pdf

Schmid, P. J. (2010). Dynamic Mode Decomposition of Numerical and Experimental Data. *Journal of Fluid Mechanics, 656*, 5-28. doi:https://doi.org/10.1017/S0022112010001217

Schwab-Pomerantz, C. (2021, February 17). *Is Investing in the Stock Market Gambling?* Retrieved October 07, 2022, from Charles Schwab: https://www.schwab.com/learn/story/is-investing-stock-market-gambling

Sismanoglu, G., Onde, M. A., Kocer, F., & Sahingoz, O. K. (n.d.). Deep Learning Based Forecasting in Stock Market with Big Data Analytics. *Scientific Meeting on Electrical-Electronics & Biomedical Engineering and Computer Science (EBBT)* (pp. 1-4). IEEE Xplore. doi:10.1109/EBBT.2019.8741818

Smith, C., & Kammers, E. (n.d.). *Using the Dynamic Mode Decomposition (DMD) to Rotate Long-Short Exposure Between Stock Market Sectors*. Retrieved October 03, 2022, from Quantoisseur: https://quantoisseur.com/2019/03/19/using-the-dynamic-mode-decomposition-dmd-to-rotate-long-short-exposure-between-stock-market-sectors/

Soni, P., Tewari, Y., & Krishnan, D. (2022). Machine Learning Approaches in Stock Price. *Journal of Physics: Conference Series.* IOP Science Publishing. Retrieved October 05, 2022, from https://iopscience.iop.org/article/10.1088/1742-6596/2161/1/012065

Strader, T. J., Rozycki, J. J., ROOT, T. H., & Huang, Y.-H. (. (2020). Machine Learning Stock Market Prediction Studies: Review and. *Journal of International Technology and Information Management, 28*(4), 63-83. Retrieved October 05, 2022, from https://scholarworks.lib.csusb.edu/jitim/vol28/iss4/3

Summers, B. D. (2022, June 1). *Investing Vs. Gambling Understanding Risk-Adjusted Performance*. Retrieved October 07, 2022, from Forbes: https://www.forbes.com/sites/forbesfinancecouncil/2022/06/01/investing-vs-gambling-understanding-risk-adjusted-performance/?sh=1ca2a49957d9

The Economic Times. (n.d.). *What is 'Stock Market'*. Retrieved October 05, 2022, from The Economic Times: https://economictimes.indiatimes.com/definition/stock-market

The Philippine Stock Exchange, Inc. (n.d.). *Company Information*. Retrieved October 07, 2022, from PSE Edge: https://edge.pse.com.ph/companyInformation/form.do?cmpy\_id=478

Trade Brains. (2022, July 07). *How Does The Stock Market Affect The Economy?* Retrieved October 07, 2022, from Trade Brains India: https://tradebrains.in/how-stock-market-affect-the-economy/#:~:text=Trading%20stock%20on%20a%20public,debts%20or%20expand%20their%20business.

Williamson, J. G. (2015). *Financial Whirlpools: Handbook of the Economics of International Migration.* Financial Whirlpools. Retrieved October 26, 2022, from https://www.sciencedirect.com/topics/economics-econometrics-and-finance/global-economic-crisis