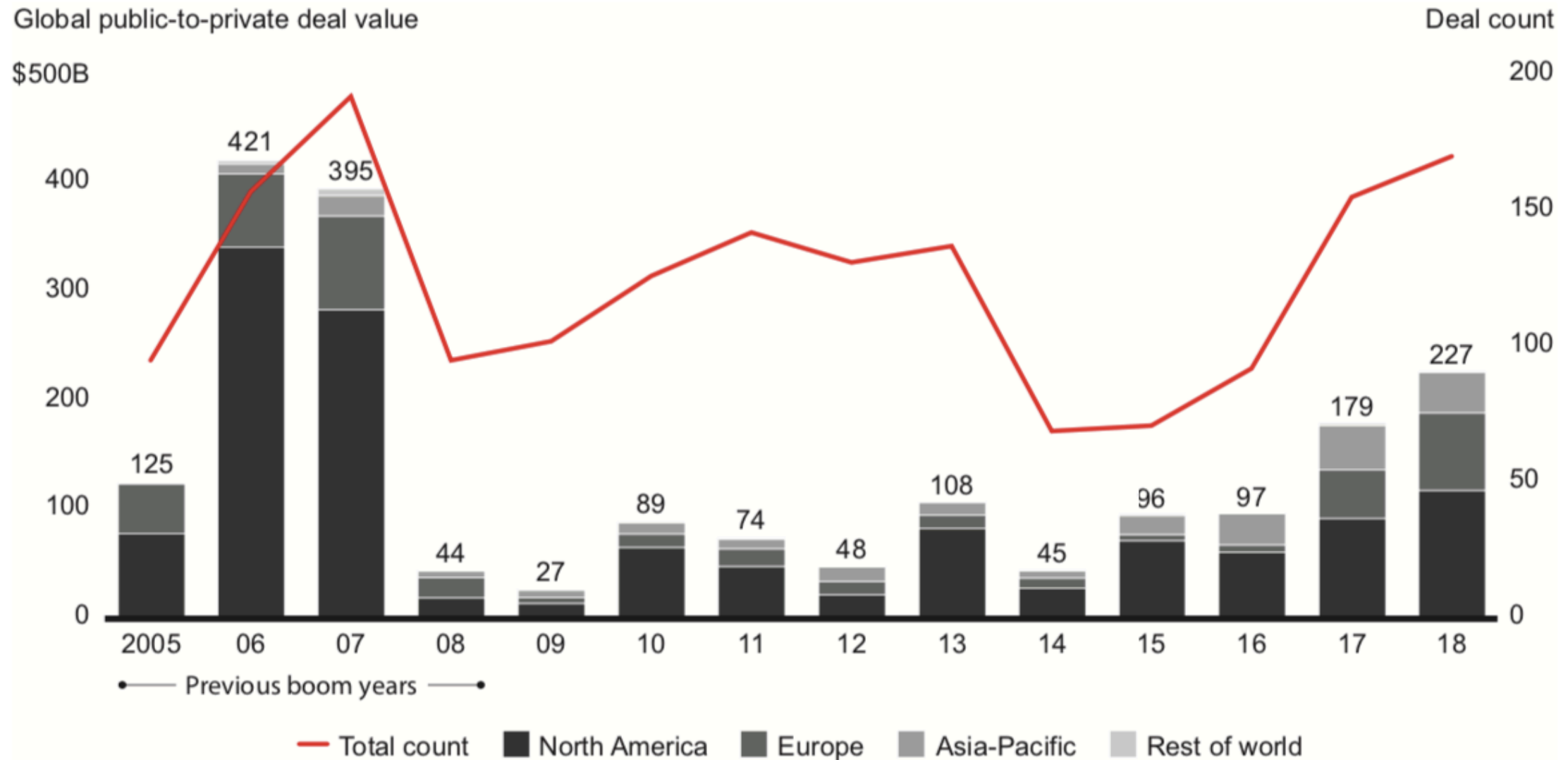


Figure 1.5: Public-to-private deals reached their highest level since the previous boom years, in terms of both value and count

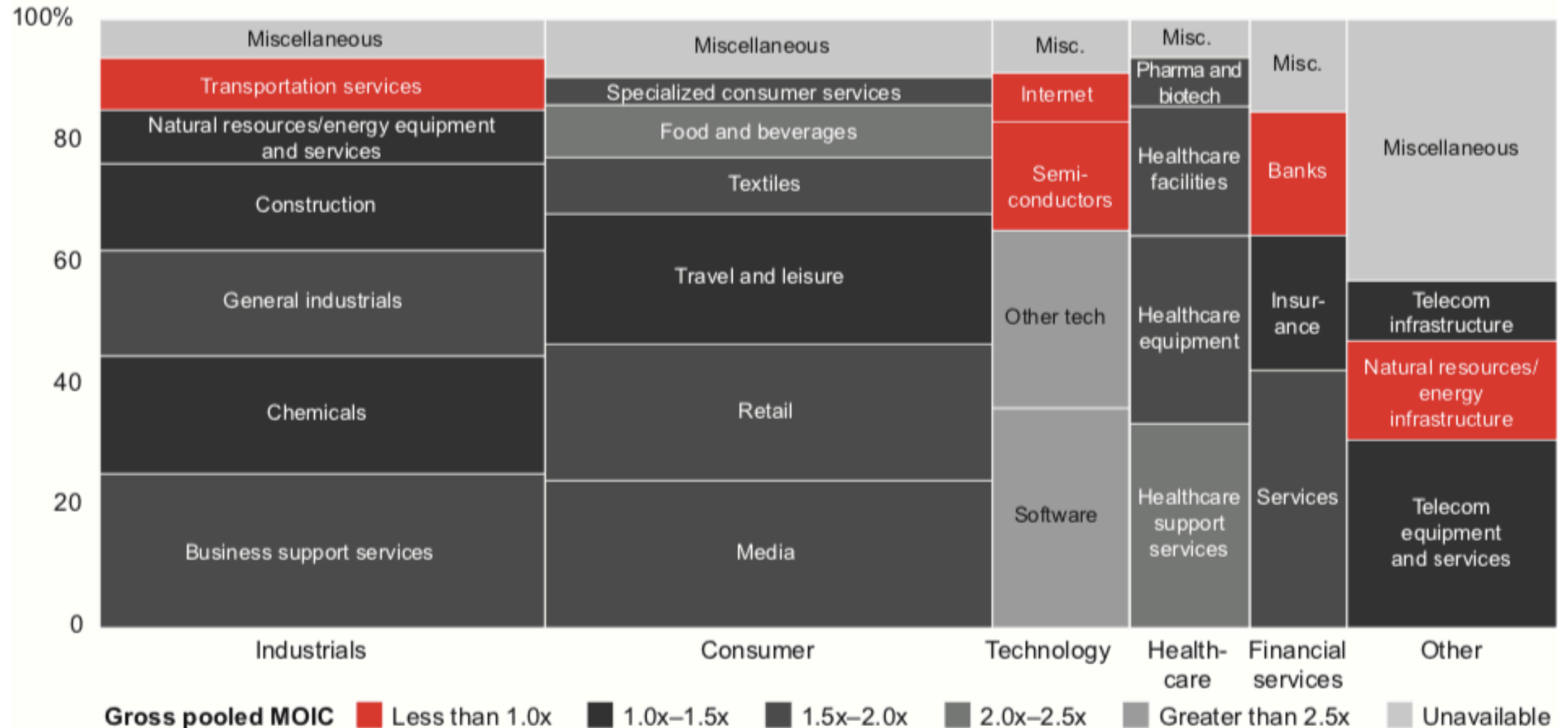


Notes: Includes add-ons; based on announcement date; includes announced deals that are completed or pending, with data subject to change; geography based on target's location

Source: Bain global public-to-private deal database

Figure 1.2: Returns during the global financial crisis were all over the map—between sectors and within sectors

Global buyout equity capital invested, by sector and subsector (2006–08)



Notes: Includes realized and unrealized buyout deals with invested equity capital of \$50 million or more and initial investment between January 1, 2006, and December 31, 2008; MOIC stands for multiple of invested capital

Source: CEPRES PE.Analyzer

股市情緒分析

從ETF資料驗證市場情緒對不同產業間影響

hypothesis

- 新聞、網路討論度越高，若呈現在股價上應可觀察到上漲趨勢
- 股票價格與數量呈現固定關係
- 不同產業之間對於市場情緒的敏感程度不同，事件發生後反應在股價上的時間也會有落差

application

- 將市場情緒量化可作為股價預測指標
- 找出有效量化情緒之模型(可應用在各領域)
- 衡量投資人理性程度以找到最佳策略

資料來源

- IEX
- Reuters
- Yahoo Finance
- Google Trend
- Others

程式架構

- 爬蟲

Beautiful Soup/Datareader/Google trend API

- 技術線圖

matplotlib

- 情緒分析

NLTK/TF-IDF/Sklearn/LoughranMcDonald_SentimentWordLists/NER

- 時間序列分析

- 投資策略

snp500/VIX index/市場情緒

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謝謝聆聽