

Outlier Detection in Stock Market Data using Tukey Method and Wavelet Transform

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Abstract : Outlier values become a problem that frequently occurs in the data observation or recording process. Thus, the need for data imputation has become an essential matter. In this work, it will make use of the methods described in the prior work to detect the outlier values based on a collection of stock market data. In order to implement the detection and find some solutions that maybe helpful for investors, real closed price data were obtained from the Amman Stock Exchange (ASE). Tukey and Maximum Overlapping Discrete Wavelet Transform (MODWT) methods will be used to impute the detect the outlier values.

Keywords : outlier values, imputation, stock market data, detecting, estimation

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