

Forecast Financial Bubbles: Multidimensional Phenomenon

Authors : Zouari Ezzeddine, Ghraieb Ikram

Abstract : From the results of the academic literature which evokes the limitations of previous studies, this article shows the reasons for multidimensionality Prediction of financial bubbles. A new framework for modeling study predicting financial bubbles by linking a set of variable presented on several dimensions dictating its multidimensional character. It takes into account the preferences of financial actors. A multicriteria anticipation of the appearance of bubbles in international financial markets helps to fight against a possible crisis.

Keywords : classical measures, predictions, financial bubbles, multidimensional, artificial neural networks

Conference Title : ICSRD 2020 : International Conference on Scientific Research and Development

Conference Location : Chicago, United States

Conference Dates : December 12-13, 2020