Risk Factors' Analysis on Shanghai Carbon Trading

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Abstract : First of all, the carbon trading price and trading volume in Shanghai are transformed by Fourier transform, and the frequency response diagram is obtained. Then, the frequency response diagram is analyzed and the Blackman filter is designed. The Blackman filter is used to filter, and the carbon trading time domain and frequency response diagram are obtained. After wavelet analysis, the carbon trading data were processed; respectively, we got the average value for each 5 days, 10 days, 20 days, 30 days, and 60 days. Finally, the data are used as input of the Back Propagation Neural Network model for prediction.