

Short-Term Prediction of Major Price Movements and Corporate Actions Using Data-Driven Insights

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In this work the usefulness of a series of automated data-driven insights in predicting major price movements and corporate actions is studied. The insights are trying to identify market irregularities covering more than 200 different story types ranging from options trading and hedge fund positions to anomalies in individual equities and indices. A non-parametric method is proposed to identify best predictors.