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Volatility Analysis of Web News and Public Attitude by GARCH Model

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ABSTRACT

GARCH (Generalized Auto-Regressive Conditional Heteroskedasticity) model proposed by Professor Engle is successful to analyze the volatility of stock price. In this paper GARCH model is used to analyze the volatility of web news events and public attitudes by the data coming from typical news events in famous web. The results show that the volatility of web news events and public attitudes are suitable to GARCH model by some adjusting and test of parameters.

KEYWORDS

Web News; Public Attitude; Volatility Analysis; GARCH Model

Cite this paper

Yu, P. , Liu, T. & Ding, Q. (2012). Volatility Analysis of Web News and Public Attitude by GARCH Model. *Psychology, 3,* 610-612. doi: 10.4236/psych.2012.38092.

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