CMMA Monthly Seminar
第 28 回 CMMA 月例セミナー

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RMT-test is the simple mathematical tool with which randomness of a data string is measured. That has been developed by us as a by-product of our work to apply random matrix theory (RMT) to econophysics. Many existing randomness tests have various restrictions. For example, we have to prepare data in a given format before applying the NIST randomness test. Moreover, the randomness-level measured by the NIST randomness test is how many of the 15 attributes in the NIST tests are cleared by the data. The RMT-test is free from such restriction. It can be applied to a data string of any kind, length, or format, as far as the length of the string is large enough. We expect a wide range of application in the big data analysis. We shall present some examples of applying the RMT-Test on stock predictions, by using the real market data.

"Application of the RMT-Test (RMT-oriented randomness measure) on stock forecasts"

日時：2018 年 10 月 23 日（火） 16:30-17:30
場所：明治大学 中野キャンパス高層棟 6 階 研究セミナー室 3

主催：
文部科学省 共同利用・共同研究拠点
明治大学先端数理科学インスティテュート
現象数理学研究拠点（CMMA）

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