

ANALYSIS AND CLUSTERING OF STOCK MARKET INDICES

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ABSTRACT

In this paper, an analysis of the international financial markets was developed in response to different crisis events. The aim of this work is to evaluate the impact of these events that occurred from the year 2007 to 2022. Through the exploration of different representative stock indices of the international capital markets, it was possible to observe the dynamics in the valuation of the shares, as well as the application of machine learning models and grouping techniques such as hierarchical clustering made it possible to verify that the markets had differentiated responses to these events, which are associated with the geographical location of each market.

JEL Classification: C53, C63, G14, G15

Keywords: Stock Indexes, Diversification, Machine Learning, Hierarchical Clustering.

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