

TOPIC for CMT: How to do Pearson's correlation analysis, between various stocks, portfolios, markets ?

LINKS FOR THIS TOPIC-

Correlation Coefficients: Find Pearson's Correlation Coefficient

(<https://www.youtube.com/watch?v=M4vChJnEAsc>

<http://www.statisticshowto.com/how-to-compute-pearsons-correlation-coefficients/>)

Quantifying the Behavior of Stock Correlations under Market Stress

<http://www.nature.com/srep/2012/121018/srep00752/full/srep00752.html>

How To Construct A High-Risk Portfolio

<http://www.investopedia.com/articles/stocks/11/construct-high-risk-portfolio.asp>

Understanding and Using Correlation Analysis (CMT)

<http://www.tradestation.com/education/labs/analysis-concepts/understanding-and-using-correlation-analysis>

Financial correlation

http://en.wikipedia.org/wiki/Financial_correlation

http://en.wikipedia.org/wiki/Dow_Jones_Industrial_Average#Correlation_among_components

http://en.wikipedia.org/wiki/Currency_markets

Forecasting Equity Market Correlation: A Comparison of Alternative Measures

http://www2.southeastern.edu/orgs/econjournal/index_files/JIGES%20DECEMBER%202009%20LU%203-10-10%20submit20061023forecasting.pdf

Market Volatility's Relationship with Pair- wise Correlation

<http://www2.math.su.se/matstat/reports/master/2011/rep6/report.pdf>

Quantifying the Behavior of Stock Correlations under Market Stress

<http://polymer.bu.edu/hes/articles/pkhsb12.pdf>

Some videos link:

Understanding and Using Correlation Analysis CMT - YouTube

https://www.youtube.com/watch?v=ZG_WLFmXJJc

Calculating correlation for financial assets using Excel - Part 2

<https://www.youtube.com/watch?v=gqKWT37MQBU>