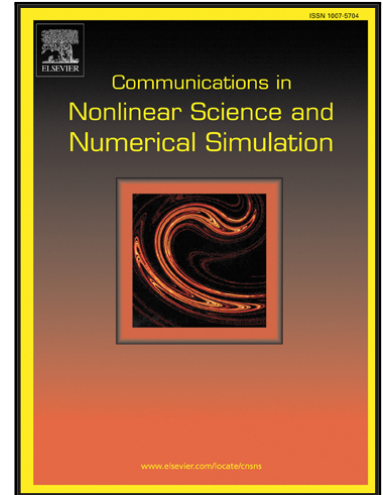


## Accepted Manuscript

Multidimensional scaling analysis of financial stocks based on Kronecker-delta dissimilarity

Jiayi He, Pengjian Shang

PII: S1007-5704(18)30101-1  
DOI: [10.1016/j.cnsns.2018.03.018](https://doi.org/10.1016/j.cnsns.2018.03.018)  
Reference: CNSNS 4490



To appear in: *Communications in Nonlinear Science and Numerical Simulation*

Received date: 13 February 2017  
Revised date: 24 February 2018  
Accepted date: 20 March 2018

Please cite this article as: Jiayi He, Pengjian Shang, Multidimensional scaling analysis of financial stocks based on Kronecker-delta dissimilarity, *Communications in Nonlinear Science and Numerical Simulation* (2018), doi: [10.1016/j.cnsns.2018.03.018](https://doi.org/10.1016/j.cnsns.2018.03.018)

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## Highlights

- We propose the multidimensional scaling based on Kronecker-delta dissimilarity (MDSK) to analyze multivariate statistical problems, in which symbolic process is needed.
- We have shown through experiments that the length of the data does not affect the quality of method, and it is always a better choice than Multidimensional scaling(MDS) methods with other alternative dissimilarity measurement based on spatial distance.
- Our experiments show that this method has obvious advantages in noisy environment than Multidimensional scaling (MDS) methods with other alternative dissimilarity measurement based on spatial distance.
- Our analysis reveals a clear clustering of eighteen indices from diverse stock markets. All methods mentioned in this paper provide similar classifications, but only MDSK separates the BVSP as a single group, thus, one can take it apart from the indices from the North America. It implies that MDSK is more sensitive.

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