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统一市场下的成份股票指数编制方法研究

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A Study of the Methods on Stock Sample can be Obtained for Computing Index

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摘要 本文通过因子分析、聚类分析等统计方法、在假定沪、深两市融合为一个市场的前提下,实证研究了编制成份股票价格指数的选股模型,使得该模型在最大程度上利用了上市公司的财务报告以及股票价格反映出的股票波动特性,保证样本股票覆盖到现有的各个行业,同时使该选股方法能够适应未来股市扩容发展的需要。本文的目的就是提出一个能够相对客观、全面地反映市场的宽基成份指数的编制模型。

关键词： 股票价格指数 基期修正 因子分析 聚类分析

Abstract： On the assumption of the unification of two stock markets, we apply several commonly used statistical methods, such as factor analysis, clustering analysis, correlation analysis, to build an effective model by which an objective stock sample can be obtained for computing index. Meanwhile, the information derived from the accounting annals of public owned company and the idiosyncrasy revealed by fluctuant pattern of stock price have been fully exploited. The index computed by this model covers all kinds of industries and regions and it can also be used in the further developed security market. The main purpose of this paper is to bring forward an objective and comprehensive model by which we can calculate a large size index that can offer more convenience and low tracing cost for risk management.

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