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FINI-D-22-00153

"The Relationship between Information Processing and Meaning Generation among Different groups of Investors and the Market Asset Price Movement"
Original Submission

Azharsyah Ibrahim, Ph.D. (Reviewer 3)

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Azharsyah Ibrahim <azharsyah@ar-raniry.ac.id>

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Sun, Feb 27, 2022 at 2:51 PM

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FINI-D-22-00153
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The Relationship between Information Processing and Meaning Generation among Different groups of Investors and the Market Asset Price Movement
Financial Innovation

Abstract: The paper presents a step forward into the development of the theory of meaning. Stock and financial markets are examined from communication-theoretical perspectives on the dynamics of information and meaning. This study focuses on the link between the dynamics of investors' expectations and market price movement. The model for market asset price dynamics, based on a non-linear evolutionary equation linking investors' expectations and market asset price movement, is provided. Model predictions are tested on various FX, energy, food, and indices markets along different time frames. The results suggest that the model predicted time series is co-integrated with asset time series which implies that the proposed model can be used to forecast future price movement.

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Sat, Mar 19, 2022 at 11:56 PM

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The Relationship between Information Processing and Meaning Generation among Different groups of Investors and the Market Asset Price Movement
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