



Prognose von Aktienrenditen. Big Data vs. Fundamentaldaten (German Edition)

Manuel Ruckober

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Masterarbeit aus dem Jahr 2015 im Fachbereich BWL - Bank, Börse, Versicherung, Note: 2,0, Universität zu Köln (Wirtschafts- und Sozialwissenschaftliche Fakultät), Veranstaltung: Finanzierungslehre, Sprache: Deutsch, Abstract: Ziel dieser Arbeit war es, empirisch zu überprüfen, ob anhand von Big Data (hier: Google Trends) und/oder Fundamentaldaten (hier: ifo Geschäftsklimaindex) eine Renditeprognose für den DAX Performance Index möglich ist. Die Renditeprognose erfolgt dabei auf wöchentlicher und monatlicher Basis. Ein besonderer Fokus liegt hierbei auf der Prognosefähigkeit während Konjunkturkrisen, da während diesen Zeiten eine korrekte Prognose besonders lukrativ wäre.

Darüber hinausgehend soll anhand der gewonnenen Erkenntnisse eine oder mehrere Strategien implementiert werden, die in der Lage sind eine BaH-Strategie, basierend auf dem DAX, zu schlagen. Ziel der Arbeit ist es hingegen nicht, eine genaue Renditeprognose des nächsten Monats bzw. der nächsten Monate zu treffen. Es ist lediglich angestrebt zu prognostizieren, ob Renditen in diesen Zeiträumen vermehrt positiv oder negativ sein werden.

Zur Herausarbeitung der Fragestellungen werden Daten mit zwei statistischen Verfahren untersucht, die Ergebnisse interpretiert und kritisch hinterfragt sowie anschließend versucht eine Strategie, basierend auf dem DAX, zu implementieren. Bei den Daten handelt es sich um DAX-Renditen, ifo Geschäftsklimaindex, Leitzinsen sowie Google Trends Daten. Zur statistischen Analyse eignen sich – da vor allem Dummy-Variablen als Prognosevariablen eingesetzt werden – T-Tests, allerdings werden im zweiten Teil der empirischen Analyse auch Lineare Regressionen herangezogen.

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