Affecting Features ion On Clustering In Behavior Of Tehran Stock Exchange Companies Using Genetic Algorithm.

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One of the most important issues in financial transactions and economic activities, invest in the stock market and the level of security in this field. Use of the intelligence and systematic algorithm using the computer engineering reduces the challenges in this area. Use of corporate data and strong companies and apply their experience can help to improve the company's financial weaker. In this study, a new clustering for ing parameters to model the behavior of stock index companies were offered in Tehran Stock Exchange. Stock parameters ed using genetic algorithms and clustering is done using density-based clustering. 8 features are extracted by genetic algorithm to find the best indicators to measure the behavior of companies is better. The results showed that indicators such as market value, debt to equity, EPS and P / E cluster of companies with Density Based Clustering. The margin of error was calculated using the four indicators, to 50 companies 6% which is considered less error than in the studied articles in that order. Keywords: stock; index clustering; genetic algorithms; density-based clustering.

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