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Cluster structure in the correlation coefficient matrix can be characterized by abnormal eigenvalues

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Highlights:

The anomalous eigenvalues of the financial correlation matrix are analyzed.

The number of clusters in the correlation matrix corresponds well to the number of abnormal eigenvalues.

The clarity of the cluster is related to the sum of the anomalous eigenvalues.

There is a negative correlation between the correlation dimension and the sum of the abnormal eigenvalues.

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