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Information networks in the stock market based on the distance of the multi-attribute dimensions between listed companies

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Highlights

1. Constructed the multi-attribute dimension space of listed companies.
2. Measured the relationships between listed companies by Euclidean distance.
3. Constructed an information network based on co-shareholder relationships.
4. Defined two indices based on the weighted shortest path.
5. The paper will be helpful for studies addressing ‘multi-attribute agents’.

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