1154-VT-2581 Min Shu* (min.shu@uconn.edu), 1 University Pl, Stamford, CT 06901, and Wei Zhu (wei.zhu@stonybrook.edu). Identification and comparison of the stock market bubble risks in US different sectors.

We have investigated and compared the stock market bubble risks in eleven different sectors, including consumer discretionary, consumer staples, energy, financials, health care, industrial, materials, information technology, communication services, utilities and real estate. By applying a robust peak detection method, we detected the bubble peaks in each sector which have punctuated the dynamics of sector stock price during the analyzed time period. We found that the risk of finance bubble is significantly different among different sectors although the price trajectories of those sectors are correlated with each other. (Received September 17, 2019)