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(54) Title: METHOD AND SYSTEM FOR DETECTING CAUSES OF MARGIN CALL USING MACHINE LEARNING

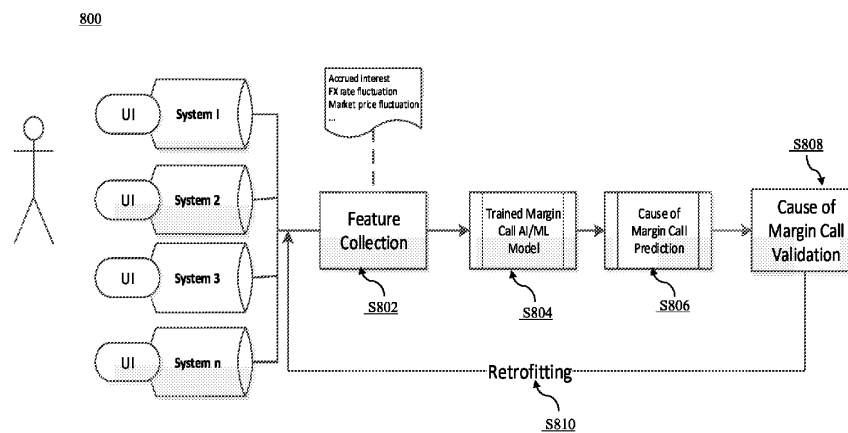


FIG. 8

(57) Abstract: A method for identifying and capturing all relevant features involved in a margin call process so that the root cause can be automatically identified by using machine learning is provided. The method includes obtaining data relating to securities portfolios; automatically determining a data pattern relating to triggering a margin call and a corresponding characteristic contributing to triggering the margin call; automatically generating a margin call model based on the data pattern and the characteristic; and evaluating the first securities portfolio using the margin call model to determine the information relating to whether to trigger a first margin call with respect to the first securities portfolio.

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