

JPX Tokyo Stock Exchange Prediction



Technologies/Tools



Languages



Algorithms

- Stacked LSTM
- Prophet
- NeuralProphet

Return % for LSTM model (by day)

The **Stacked LSTM** model will be used to forecast the best 20 stocks out of approximately 2000 stocks from the TSE over a period of 56 trading days.

Return % for neural prophet model (by day)

The Stacked LSTM model will be used to forecast the best 20 stocks out of approximately 2000 stocks from the TSE over a period of 56 trading days.

Candle Stick Graph : Top 20 stocks



Candlestick stock data, the daily swing between the high and low performance of the stock versus the closing price, of the 20 best performing stocks and the 20 worst performing stocks will be plotted

Forecast earnings per share vs net sales

Forecast Earnings versus Net Sales for all TSE Securities which have this data included in our dataset will be analyzed. First, the data will be aggregated in a table within the database before exporting. Afterward, a scatter plot will be generated to determine if there are any correlations between forecast earnings and net sales. Earnings forecasts are based on analysts' expectations of company growth and profitability. Net sales are the sum of a company's gross sales

Material changes in subsidiaries vs price

Material Change in Subsidiaries versus stock Price for all TSE Securities which have this data included in our dataset will be analyzed. First, the data will be aggregated in a table within the database before exporting. Afterward, a scatter plot will be generated to determine if there are any correlations between material change in subsidiaries and stock price. A material change in the affairs of a company is something expected to affect the market value of its securities.