Using a Recurrent Neural Network to Predict the Stock Price of SPY

Contributors

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Abstract

Predicting stock market trends and the prices for particular stocks has been a hot spot for individual investors and investment companies alike. The research on a stock’s value and the prediction of stock market trends is not just theoretically significant but has many widespread applications.

The goal of this project is to using a recurrent neural network model to predict the future stock price of the ticker symbol SPY. SPY is an ETF (exchange-traded fund) that is the equivalent of the S&P 500 index.

Introduction and Background

Predicting the price of a stock based on historical pricing data, and more generally time-series forecasting is not well suited a traditional neural network due to the sequential nature of the data.

Conclusion

References

All references are web-based resources. Below is a list of all resources used to complete this project: