

Empirical Review of Models used for Predicting Financial Market Crashes Using Market Data

COMP 451 Final Project: Final Report

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Introduction

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Methodology

Empirical Evaluation

Discussion

Future Directions

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Self-Assessment

Contributions

Appendix

[1]

References

- [1] S. Ahmed, I. E. Nielsen, A. Tripathi, S. Siddiqui, R. P. Ramachandran, and G. Rasool, “Transformers in time-series analysis: A tutorial,” *Circuits Syst. Signal Process.*, vol. 42, no. 12, pp. 7433–7466, 2023, ISSN: 0278-081X. DOI: 10.1007/s00034-023-02454-8. [Online]. Available: <https://doi.org/10.1007/s00034-023-02454-8>.