

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

COMP 451 Final Project: Final Report

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Introduction **Inigo**

Litterature Review **Adrien**

Methodology **Adrien** for market crash and **Experiment** choice **Everyone** for their assigned model

Empirical Evaluation **Oscar**

Discussion **2 Experiments** each

Conclusion **Everyone** does the conclusion for their own experiments

Future Directions **Inigo**

Self-Assessment **Oscar**

Contributions **Everyone** writes their own contribution

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>.