

ToDo:

1. Woche 1: 5.01-9.01.2105 - Overview of the models

5.01.2015 : Classical and modern econometrical models: linear regressions
(Trading volume importance,)

6.01.2015 : Classical and modern econometrical models: non-linear regressions

7.01.2015 : Neural networks (MLP, DBM, BMs,)

8.01.2015 : Machine learning on stock exchange

9.01.2015 : Choosing the most proper approach for the bachelor

2. Woche 2: 12.01-16.01.2105 - Data preprocessing

12.01.2015 : Smoothing the input data (moving average,)

13.01.2015 : Dependence matrix 2

14.01.2015 : Dependence matrix 3

15.01.2015 : Cut off (general dependence on the main index)

16.01.2015 : Cut off (cross-dependencies, decide what to do with the substitutes)

3. Woche 3: 19.01-24.01.2105 - Model training and fine-tuning

12.01.2015 : Optimum finding

$$R^2 \rightarrow \max$$

as example of the focus functions

13.01.2015 : Iterative fine-tuning and learning process 1

14.01.2015 : Iterative fine-tuning and learning process 2

15.01.2015 : Iterative fine-tuning and learning process 3

16.01.2015 : Error check

4. Woche 4: 26.01-30.01.2105 - Second Data processing

12.01.2015 : Texts mining (manual evaluation)

13.01.2015 : Texts mining (manual evaluation)

14.01.2015 : Manual analysis direct (later automatization) and automatic sentiment analysis

15.01.2015 : Manual analysis direct (later automatization) and automatic sentiment analysis

16.01.2015 : Results interpretation, Integration