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[IJCNN 2023] Information about paper #1570872804 (Trend Analysis of the Stock Market from Historical Data Using Hybrid Neural Network) has been changed

1 message

IJCNN 2023 <ijcnn2023-chairs@edas.info> Sat, Dec 10, 2022 at 9:43 PM
To: Amit Dutta <amit.dutta@g.bracu.ac.bd>
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Dear Mr. Amit Dutta:

Information about your paper #1570872804 ('Trend Analysis of the Stock Market from Historical Data Using Hybrid Neural Network') for IJCNN 2023 was changed by Amit Dutta ():

Abstract: Stock market price prediction is a much-explored topic in recent years. Many factors determine changes in stock price. The stock market is also a very complex and unorganized place as there is a lot of data and information and there is confusion about which data to use and which not. The stock market can also be very unstable and volatile as it is subject to change in a very short span of time. Traditional approaches used either neural networks or time series analysis algorithms to predict the market trend. The problem with the traditional approach is that the trend generated by the neural network tends to linearize after a while and on the other hand time series analysis algorithms tend to generate a threshold or range rather than something concrete. This is why in this approach we tried to combine them to achieve better outcomes. In this paper, we have collected historical data of the stock market and trained them using a hybrid model which consists of the RNN LSTM model and FBProphet algorithm. Then we used multivariate linear regression to find the pattern between the outputs of the two models. Finally, we predict the stock market trend using multivariate linear regression which has already learned the patterns from the training data.

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Regards,

Lipo Wang
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Tom Gedeon
IJCNN 2023 Program Co-Chairs