Neural Networks and Econometrics models in stock returns forecasting

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The research explains the supremacy of Recurrent Neural Networks over today's most popular Time Series forecasting methods. The task of the report is to check the most efficiency of the RNN models in earning yields prediction. The method applied in the study is made up of sequential models' comparison on empirical data. The analysis is based on examples of 15 American and Chinese companies. The applied approach allows traders to make rapid tactical decisions on "buy or sell" securities issues.