CSE655 – Deep Learning (Fall 2024) Homework #3

Hand-in Policy: Via Teams. Late submission rules are given in the course syllabus. **Collaboration Policy**: You are expected to do your own work. No collaboration is permitted.

Grading: This homework will be graded on the scale 100.

Description: Time series analysis with LSTMs and transformers.

You are expected to use the Python language unless otherwise noted. You will prepare a report including your code and results (in a Jupyter Notebook). The report format is shown at the end of this document.

In this assignment, you will write a simple stock market predictor for Tesla. The historical data is provided in the attachment.

Part 1: Prediction with LSTM

Train a stock value predictor using LSTM for this company and report the performance of your predictor:

- Use an appropriate LSTM model. Train with the first 70 percent of the data and test with the rest. Report the performance of your model.
- Repeat the above using an additional feature. Add the value of gold as input for the same date intervals and retrain your model and report performance.

Part 2: Prediction with Transformers.

Repeat the above using transformers.

What to hand in: You are expected to hand in the following

Homework3_StudentNumber_LastName_FirstName.ipynb (the Python Jupyter Notebook
used to obtain the result provided in the report). You MUST follow this convention of
submission file naming as some of your identities cannot be determined from your Teams
profiles.

Report format should be something like the following:

Part 1: LSTM	
Code:	
Results:	

Comments:			
Part 2: Transformer			
Code:	 	 	
Results:			
Comments:		 	