Comparing Machine Learning Algorithms on Time Series Data

by

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Abstract

Start writing from here.

Chapter 1

Introduction

"The techniques I developed for studying turbulence, like weather, also apply to the stock market".[2] The common techniques shared between meteorological and financial data is the field known as time series data. Which can be defined as "a sequence of observations measured as successive times."[1] In this project I set out to compare different machine learning algorithms applied to Black Berry stock data collected from February 3 1999 to September 27 2021. The first thing I am going to do is outline some background information about all of the different machine learning algorithms applied to the data and explain time series some more. Following that I am going to outline the methods applied and discuss the results.

Chapter 2

Background Information

Time Series

To begin we are firstly going to expand some more on time series data

ARIMA

ARCH/GARCH

Long Short Term Memories

Convolutional Neural Network

Chapter 3

Methods

Chapter 4

Discussion

Chapter 5

Conclusion

Bibliography

[1] *Time series*, pp. 536–539, Springer New York, New York, NY, 2008.

[2] Benoit Mandlebrot, *Benoit mandlebrot quotes*.

Glossary (if any)

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Vita

Candidate's full name:
University attended (with dates and degrees obtained):
Publications:
Conference Presentations: