Stock Market Trading with LSTM Analysis

Franklin Doane

dept. of Computer Science

Tennessee Technological University

Cookeville, United States

fgdoane42@tntech.edu

I. DATASET CREATION

A. Get stock list

1) Get list of stocks by market cap download from the internet
2) Generate stock list
3) Download data
4) Store data in csv files

B. Training

1) Load and unpack config
2) Load dataset
   a) Open dataset thread pool
   b) Load csv files
   c) Calculate indicators
   d) Create date feature
   e) Slice into training examples
   f) Normalize examples
   g) Create tensor input
3) Create model
   a) Dynamically load model class
   b) Init model
   c) Set optimizer
   d)

C. Evaluation