

Stock Exchange Data – Price Forecasting

Student Number: 690065435

December 2022

1 Introduction

The quick brown fox jumps over the lazy dog.

2 Methodology and Dataset

2.1 About Stock Exchange Data Set

2.2 Data Cleaning

2.3 Data Exploration

2.4 Feature Engineering

2.5 Data Filtering

2.6 Regression Models

2.7 Models Evaluation

3 Results

3.1 Ridge Regression

3.2 LASSO Regression

3.3 LSTM Regression

4 Discussion

4.1 Limitations of the Study

4.2 Future Work