

## Machine Learning Final project Proposal

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### Project description:

This project aims to select efficient factors that influence stocks' price. And then I use these factors to predict the future return of stocks and choose which probably have high return.

### Steps:

1. I got nearly 70 common factors and I will do collinearity test to choose some of them.
2. Among that I chose before, I will test whether there are some factors that inefficient and then delete these factors.
3. Using past data to establish a hyperplane to split stocks into return beyond bench mark and below it.
4. Use SVM/KNN to choose stocks which price have high possibility to increase.

### Data resource:

Wind & [www.joinquant.com](http://www.joinquant.com)