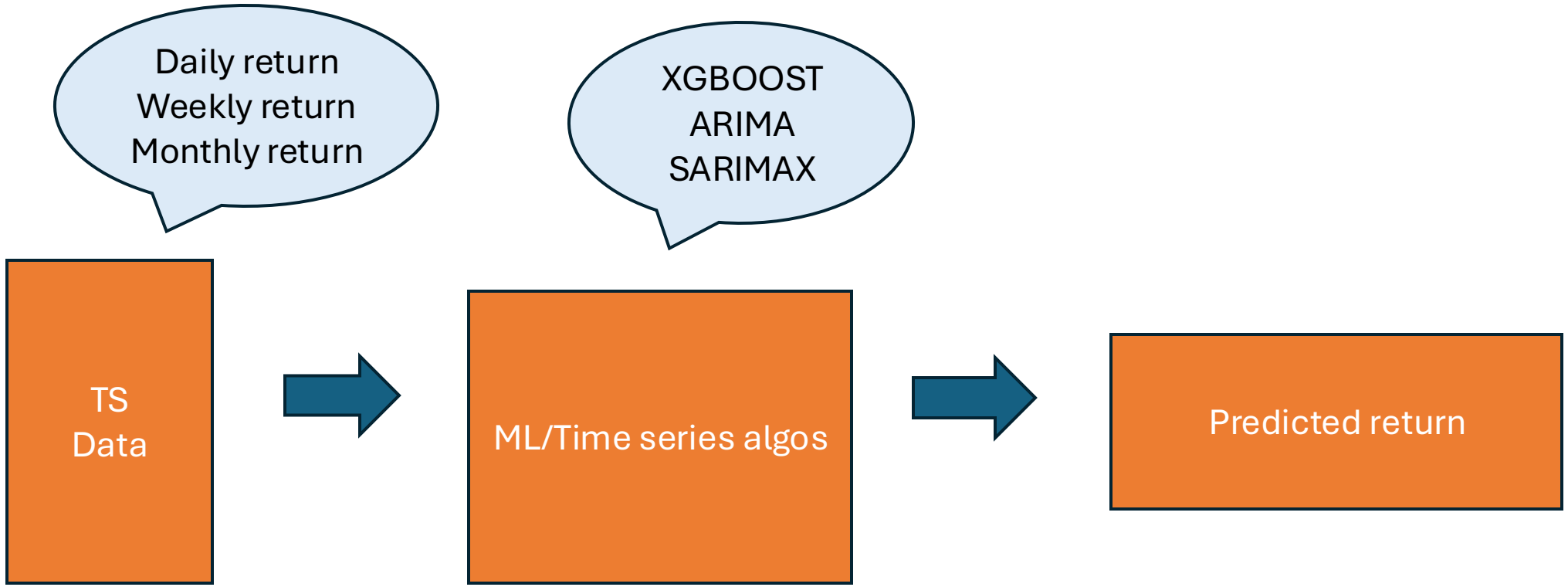
Stock return prediction with stats/ML algos-Sprint 3

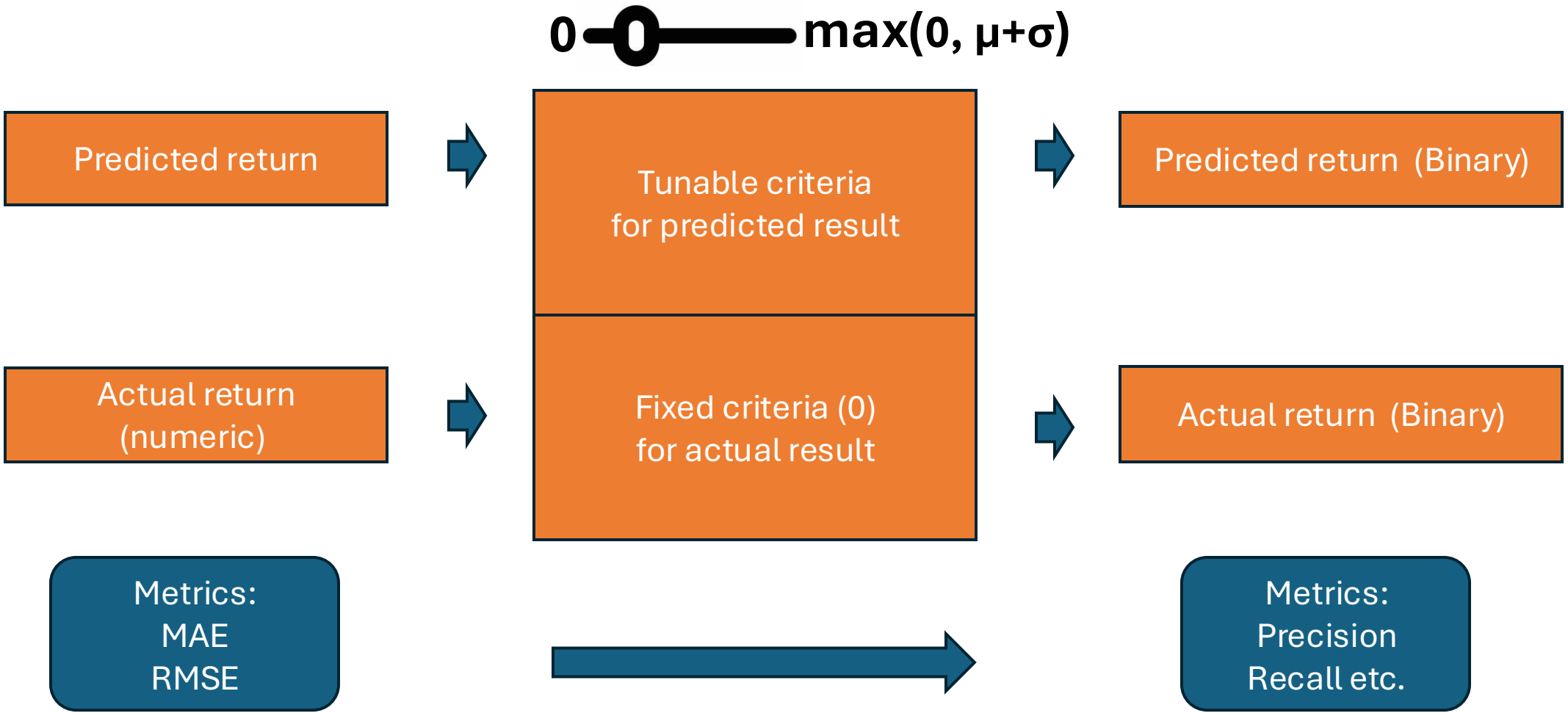
Shuyu Liu

Apple stock price

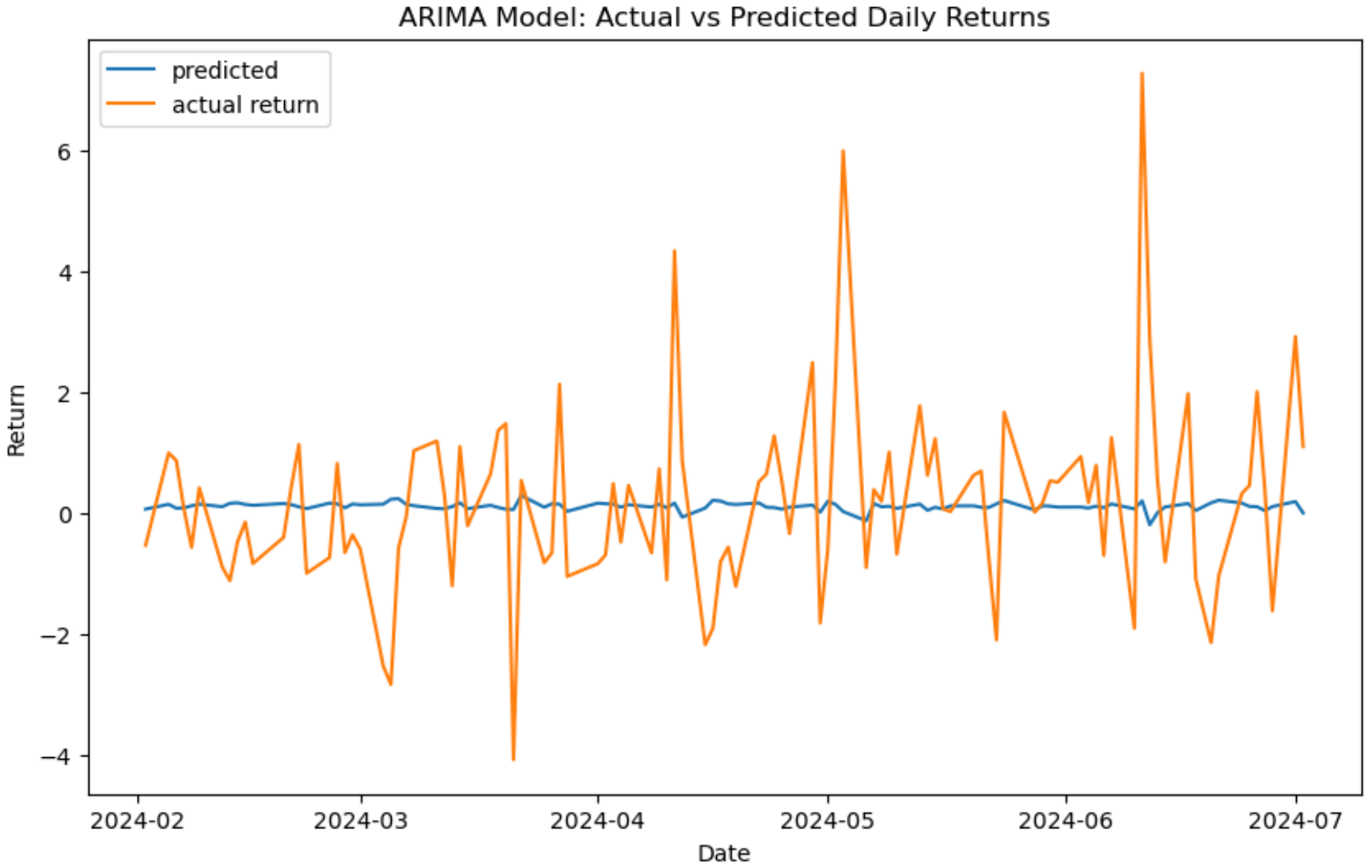
Working flow



Transformer: turn regression to classification style

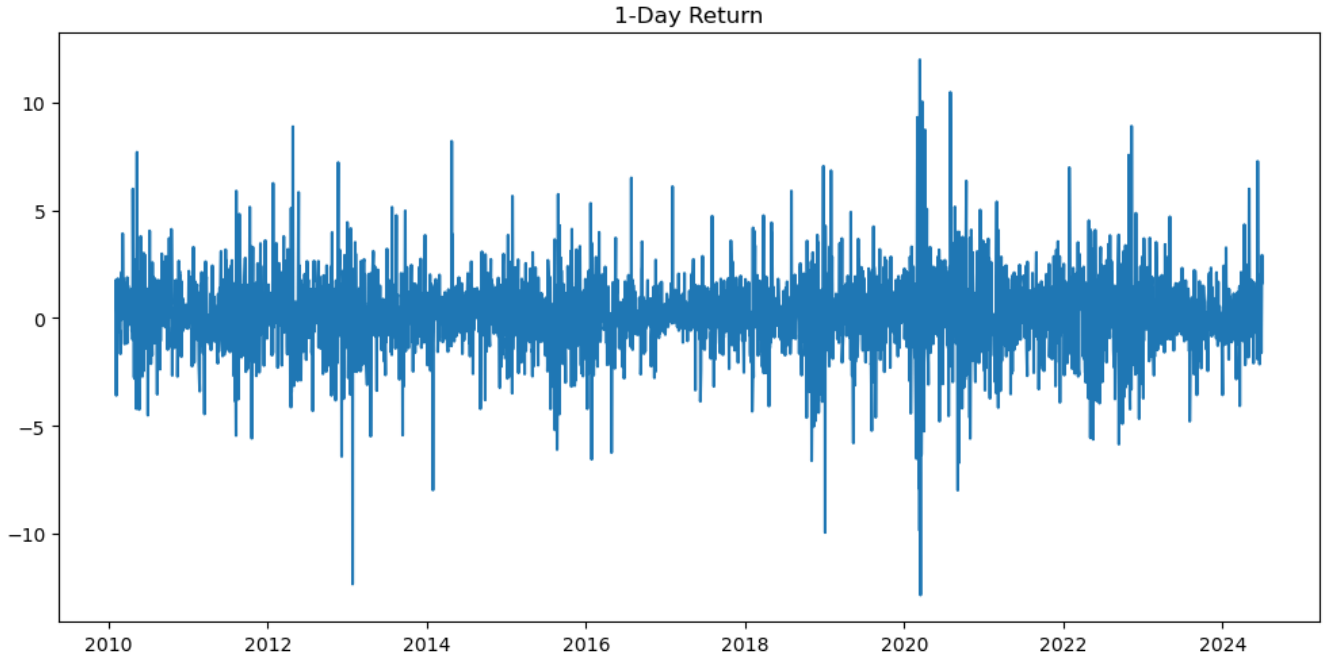


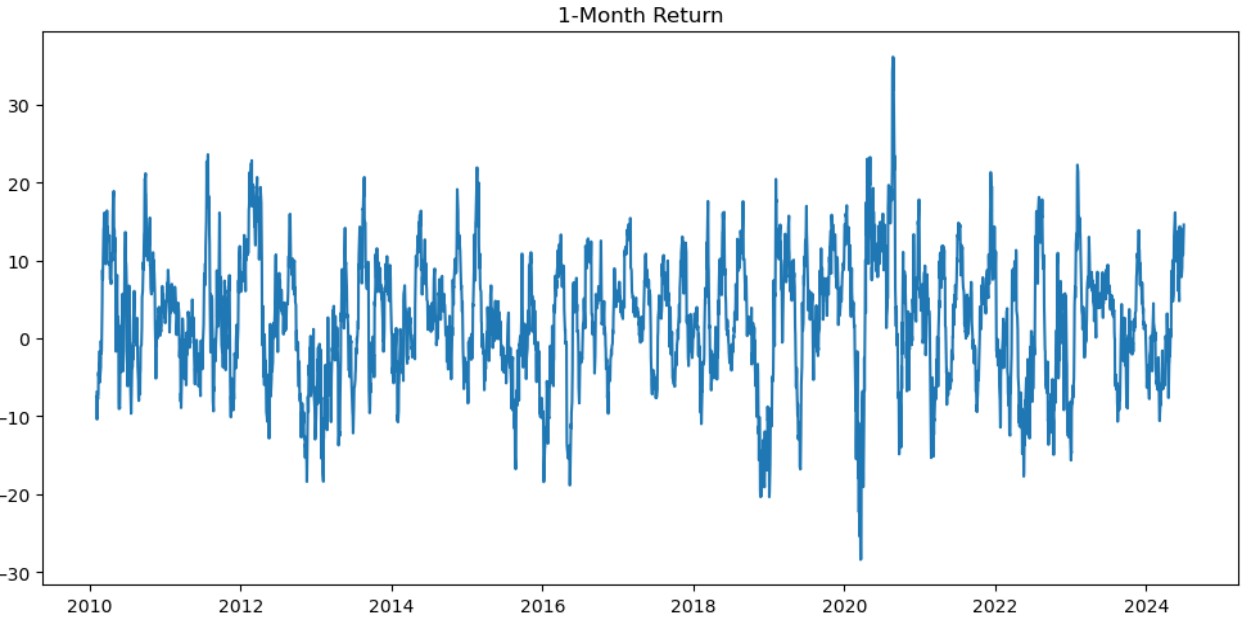
Data: 1-day return predicting is hard

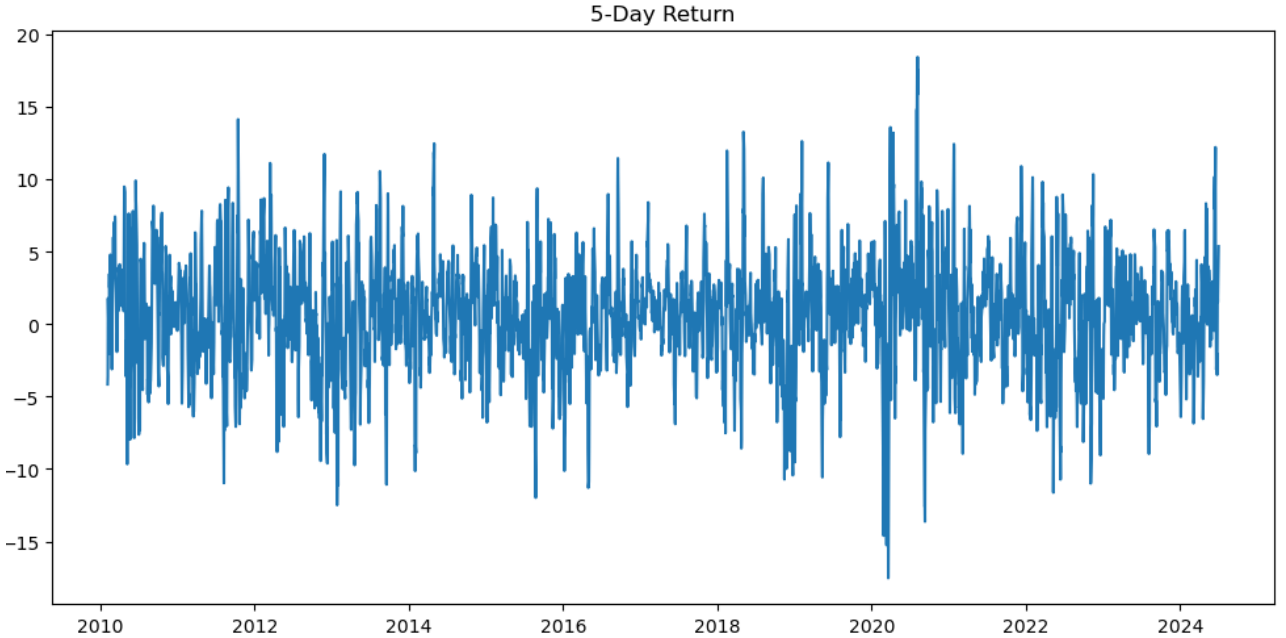


(p,d,q) = (1,0,0)

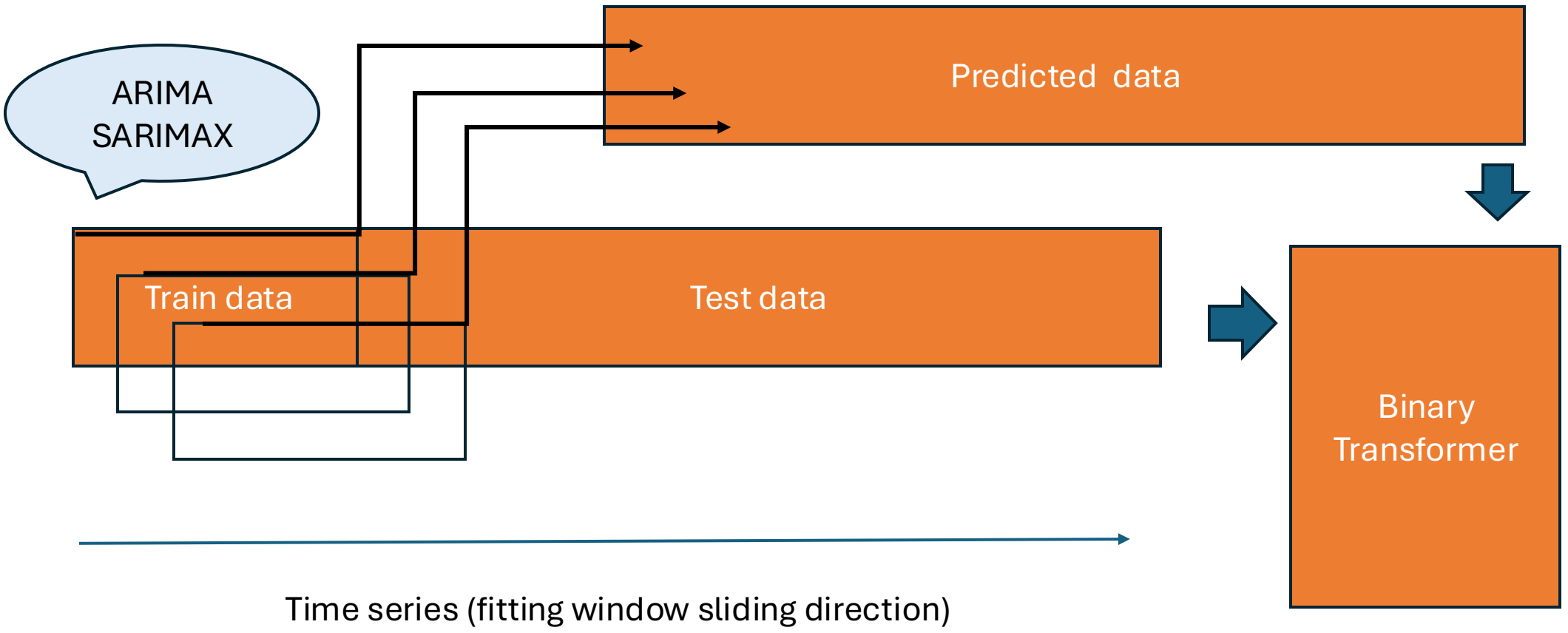
Data: 1-day return is hard



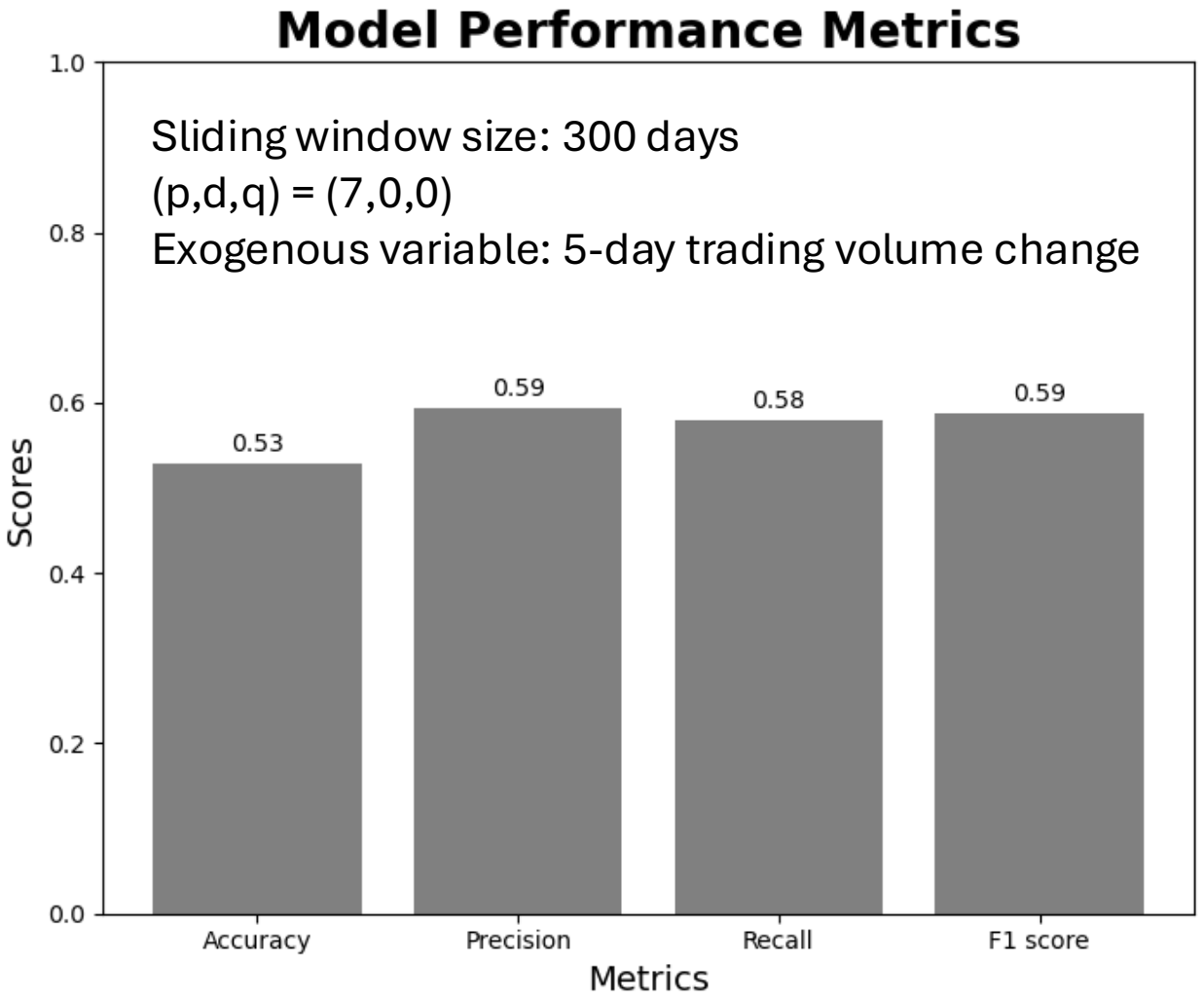


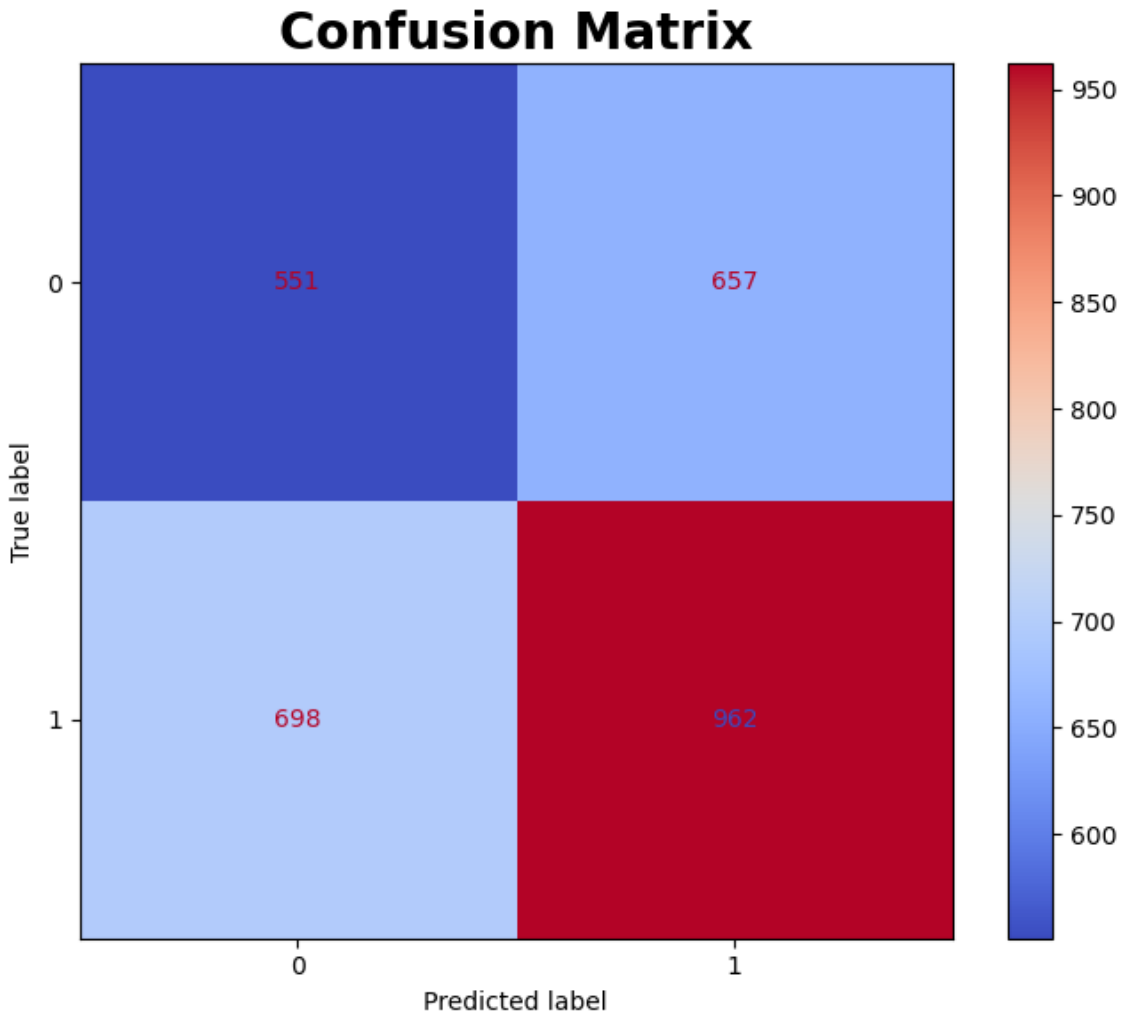


Modelling(I) – Continuous training



Modelling(II) Long-term validation result





Working flow reminder

Advantage:

1. Highly comprehensive
2. Good interpretability
3. Closely mimic the real-life situation.

Disadvantage:

1. Is it real? Is there any potential overfitting?
2. Long trainning time.