Project Proposal

Using Financial Time Series to Predict the Stock Price.

Part 1

Subpart1 :

Create a filter system by the rank of each stocks and pick up top 10% stock for analysis.

Subpart2:

Use the time series to predict the stock price of future. Use first 20 times steps to train the model then predict the No.21 time steps price.

Part 2 NLP (Very interesting to do this part but don’t know if it is achievable)

Want to collect the post of twitter to analysis the attitude of the society (positive/negative) and use NLP to rank the people’s expectation based on the attitude of their post. Use the rank curve of people’s emotion to match the tendency of main stock index to see if we can find out if there are dependency between society attitude and stock price.