**Predicting Moving Direction of Dow 30 Stocks Using Sentiment Scores of News**

Source of information that impacts stock is numerous, but among those sources, news is one of the

sources that investors frequently refer to. Like Project 1, this project focuses on predicting the daily

stock moving direction using the sentiment of news. The students only need to focus on Dow 30 stocks

(https://www.cnbc.com/dow-30/). The students will be provided with a dataset of the sentiment scores

generated for the daily news on Dow 30 stocks. Different from Project 1, this project targets at

classification models, namely, the output of prediction should be a price moving direction (“up/down” or

“pos/neg return”).

**Data: daily stock prices and daily sentiment scores**

**Objective:** Improve the prediction accuracy by tuning the models’ parameters. Compare the prediction

performances of the models with and without using sentiment scores.