



UNIVERZITA J. SELYEHO  
SELYE JÁNOS EGYETEM

Fakulta ekonómie a informatiky

Gazdaságtudományi és Informatikai Kar

Real-time stock market price data analysis  
using neural networks

Diplomamunka

Bc. Eugen Fekete

ISBN 000-00-000-0000-0

2025, Komárno

UNIVERZITA J. SELYEHO  
SELYE JÁNOS EGYETEM

NÁZOV FAKULTY

Fakulta ekonómie a informatiky  
Gazdaságtudományi és Informatikai Kar

NÁZOV PRÁCE

Analýza údajov o cenách na burze v reálnom čase pomocou  
neurónových sietí

Ide jön az

Študijný program:	Aplikovaná informatika
Tanulmányi program:	Alkalmazott Informatika
Študijný odbor:	Informatika
Tanulmányi szak:	Informatika
Školiteľ:	László Marák, PhD.
Témavezető:	László Marák, PhD.
Školiace pracovisko:	Katedra informatiky
Tanszék megnevezése:	Informatikai Tanszék

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aláírt témakiírás

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## Feladatkiírás

## Opis práce

## Abstrakt

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**Kľúčové slová:** klúč1, klúč2, klúč3,



## Absztrakt

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**Kulcsszavak:** kulcs1, kulcs2, kulcs3

# Abstract

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**Keywords:** key1, key2, key3

# Introduction

Machine learning (ML) plays a pivotal role in many areas of modern sciences, whether in industry, healthcare, finance and other fields. It can be used to provide a better service for the users of a search engine, a social media site or a media service provider by learning from the behaviour of the average user, predict stock prices within a specific time interval based on company performance measures and economic data, identify the risk factors for certain health conditions derived from clinical and demographic variables, identify the characters in a handwritten address from a digitized image, and so on. [3]

The main objective of ML is to find rules or patterns in data to achieve certain goals. In the financial world, for example, this might involve extracting useful information from the available data to support or automate investment activities. These activities include observing the market and placing buy or sell orders based on the conclusions drawn. [5]

# 1. Elméleti rész

Lorem ipsum dolor

## 1.1 Machine Learning

The more common way of making a computer do work is to execute a computer program created by a human programmer. This program contains the steps and rules that turn input data into the appropriate answers, called output data. Machine learning mixes up these steps: the machine examines the input and output data, and tries to figure out what the rules should be. A system working like this is said to be trained rather than programmed. It is during the training process that the system identifies these rules by learning the patterns and relationships in the available data. [1]

Learning can be described using the definition provided by the renowned computer scientist and machine learning researcher, Tom Michael Mitchell:

"A computer program is said to learn from experience  $E$  with respect to some class of tasks  $T$  and performance measure  $P$ , if its performance at tasks in  $T$ , as measured by  $P$ , improves with experience  $E$ ." (Tom M. Mitchell, 1997, p. 2)[6]

As an example, a text recognition program, a so called Optical Character Recognition (OCR) software can be presented. The main goal of such a program is to correctly recognize and convert handwritten characters into digitized text. A collection of texts written in various styles is presented to the OCR software. This collection, which the system uses to learn, is called the training set, where each instance is labeled appropriately. The actual machine learning part of the software that learns and makes predictions is called the model. In this example, the task  $T$  is to recognize handwritten characters and correctly classify them, the experience  $E$  is the training set provided for learning and the performance measure  $P$  could be the accuracy of the recognition.

## 1.1 Machine Learning

The example mentioned described a ML system performing supervised learning and solving a classification problem. We talk about supervised learning when a training set with appropriately labeled data is available for the learning process. Two other well known types of learning are unsupervised learning, where no training set with labeled data is available, and reinforcement learning, where a software agent learns rules by interacting with its environment. A classification problem is a problem where each input can be sorted into discrete number of classes. In the previous example each letter in a text can be classified as one of the letters of the alphabet. In contrast, when predicting land prices, we do not expect discrete labels as outputs, so we can't speak of classification problems. This is known as a regression problem and we expect continuous numerical values as outputs, for which a regression algorithm is used.

### 1.1.1 The learning process

Machine learning systems can be grouped based on the type and amount of supervision received during the training. The most common types of learning are:

- Supervised learning
- Unsupervised learning
- Reinforcement learning

[2]

#### 1.1.1.1 Supervised learning

For supervised learning a training set is available. The training set consists of numerous observations with predefined inputs and a corresponding output. The inputs are called predictors (also called features) and the output is referred to as the response. The observations represents individual data instances. [3]

As an example lets say we want to predict house prices and we have the following training set:

Housing type	Size ( $m^2$ )	Number of rooms	Location	Price (€)
Single-family home	250	4	Bratislava	412000
Single-family home	390	6	Komárno	186000
Apartment	55	2	Trnava	118900
Single-family home	180	4	Košice	375000
...				

Table 1.1: Example training set with arbitrary values

In Table 1.1 each row corresponds to a single house for sale. These houses are the observations and each column (excluding the last column) of the table, which represents the attributes of

the houses, is an input, or a predictor. The last column is the output or the response.

The variables (be that predictor or response) can be described as either quantitative or qualitative. Quantitative variables are numerical values, like the size, number of rooms and price of a house in Table 1.1. Qualitative variables take values in one of  $K$  different categories, like the type of housing in Table 1.1. Problems with a quantitative response are referred to as regression problems, while problems with qualitative a response are referred to as classification problems. [4]

For each predictor measurement vector  $x_i$  (where  $i = 1, \dots, n$ ), there is a corresponding response measurement  $y_i$ . The goal of learning is to fit a model that links the response to the predictors, either to predict the response for future observations or to gain a deeper understanding of the relationship between the response and the predictors. [4]

CONTINUE EXPLAINING THE FITTING METHOD USED IN THE FINISHED PROGRAM OR COMMON METHODS

### 1.1.1.2 Unsupervised learning

If we only have a set of unlabeled measurement vectors  $x_i$  (where  $i = 1, \dots, n$ ) with no corresponding  $y_i$  response, we talk about unsupervised learning. Since we don't have an associated response, the goal of unsupervised learning is not to make predictions, but rather to analyze and discover patterns in the available data, which often makes working with unsupervised learning algorithms subjective. Furthermore, the lack of a corresponding response makes evaluating the obtained results difficult, as there is no way to check our work without knowing the true answer. This method of learning is often used as part of an exploratory data analysis. For example, a researcher might analyze gene expression levels in patients with certain health conditions to identify relationships or subgroups among the genes. A webstore could perform sales analyses to identify groups of customers with similar purchase histories for targeted advertisements and service customization. Similarly, a search engine might customize search results for users based on the click histories of other users with similar search patterns. [4]

For applications like these, where groups of objects or persons are identified, clustering algorithms are used. Another frequently used method in unsupervised learning is data visualization, which transforms complex, unlabeled data into a format suitable for plotting or further analysis. A related task is dimensionality reduction, where the aim is to simplify data with minimal information loss by performing feature extraction and merging correlated features. Anomaly detection algorithms can be used to detect fraudulent actions or to remove outliers from datasets during preprocessing. [2]

### 1.1.1.3 Reinforcement learning

## 1.2 Mégeggy alfejezet

felsorolás

- LLE - *low-level* emuláció - alacsony szintű emulátorok
- HLE - *high-level* emuláció - magas szintű emulátorok

### 1.2.1 Al-alfejezet

[illegible]

- minden függvény-blokk atomikus, vagyis mindig lefut az elejétől a végéig, és nem szakad meg soha
- a függvény-blokkban nincsenek elágazások
- minden függvény-bloknak van egy maximum nagysága

## Monospace betűtípus fetch, decode és execute

**Nevesített paragrafus.** A *dőlt* idézet [Ubershaders:A Ridiculous].

Beilleszteni egy képet így kell: A képre mindig kell hivatkozni a szövegből!!!

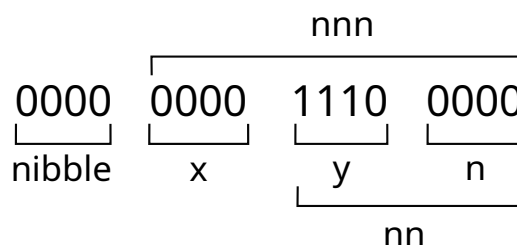


Figure 1.1: Utasítás felépítése

### 1.2.2 Így szedjük helyesen a C# nyelvet

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<sup>1</sup>lábjegyzet

## 2. Gyakorlati rész

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<sup>1</sup>lábjegyzet



## Befejezés

<sup>2</sup>lábjegyzet

## Resumé

## References

- [1] Francois Chollet. *Deep Learning with Python, Second Edition*. Manning, 2021. ISBN: 9781617296864 (cited on page [12](#)).
- [2] Aurélien Géron. *Hands-On Machine Learning with Scikit-Learn, Keras, and TensorFlow: Concepts, Tools, and Techniques to Build Intelligent Systems, Third Edition*. O'Reilly Media, 2022. ISBN: 9781098125974 (cited on pages [13](#), [14](#)).
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