Univerzita J. Selyeho
Fakulta ekonómie a informatiky

ZADANIE ZÁVEREČNEJ PRÁCE

Meno a priezvisko študenta: Bc. Eugen Fekete
Študijný program: Aplikovaná informatika (Jednoodborové štúdium, magisterský II. st., denná forma)
Študijný odbor: 18. - Informatika
Typ záverečnej práce: Diplomová práca
Jazyk záverečnej práce: anglický

Téma: Real-time stock market price data analysis using neural networks

Anotácia: Stock prices are determined on the basis of bids and offers. Predicting price changes is an actively researched topic. Stock market corrections have a major impact on economic processes, and can only be analysed using a continuously updated adaptive algorithm.

The aim of this thesis is to investigate how real-time full resolution stock market data can be analysed. In this thesis, the author attempts to construct winning strategies using a recurrent neural network that analyzes real-time data at native resolution. The author builds an application that can preprocess real stock market data, train the neural network, and perform simulation and evaluation of the results.

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prof. RNDr. Tibor Kmeť, CSc.
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