Ahmed Bilal and Shu Bin
Current Project Progress

The dataset we will use is the daily stock returns of S&P 500 Index from Yahoo Finance and Compustat database.

Articles for Lit Review and background we are reading:

How do the naive Bayes classifier and the Support Vector Machine compare in their ability to forecast the Stock Exchange of Thailand?
https://arxiv.org/ftp/arxiv/papers/1511/1511.08987.pdf

Stock Market Direction prediction using data mining classification
http://www.arpnjournals.com/jeas/research_papers/rp_2015/jeas_0215_1594.pdf

Machine-Learning classification techniques for the analysis and prediction of high-frequency stock direction
https://ir.uiowa.edu/cgi/viewcontent.cgi?article=5248&context=etd

Stock market direction prediction using data mining classification
https://www.academia.edu/9070786/Stock_Market_Direction_Prediction_Using_Data_Mining_Classification

Prediction stock market movement using an enhanced naive Bayes model for sentiment analysis classification
https://www.researchgate.net/publication/323103552_Predicting_Stock_Market_Movement_Using_an_Enhanced_Naive_Bayes_Model_for_Sentiment_Analysis_Classification

Prediction of stock market index movement by ten data mining techniques
https://pdfs.semanticscholar.org/0e6f/f761862c0b8a2217aa298c5d963a387163f9.pdf