

Application of Machine Learning on Fundamental Stock Price Analysis

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Abstract:

Keywords: stock price, fundamental analysis, machine learning, R

Introduction

Methodology

Data Preprocessing

Missing Values

Outliers

Data Curation

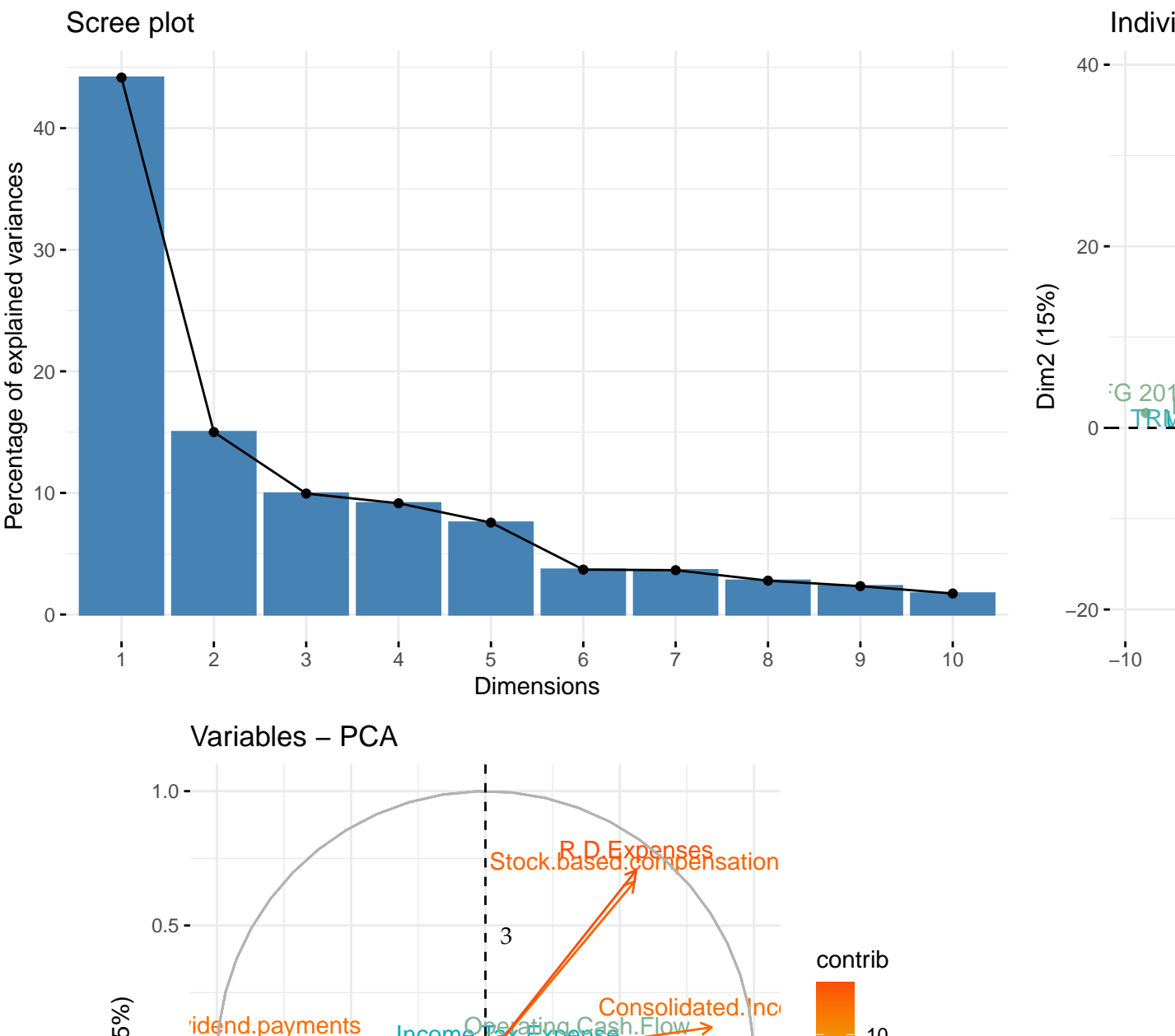
Modeling

Deployment

Results

Data Exploration

Principle Component Analysis



K Means Clustering

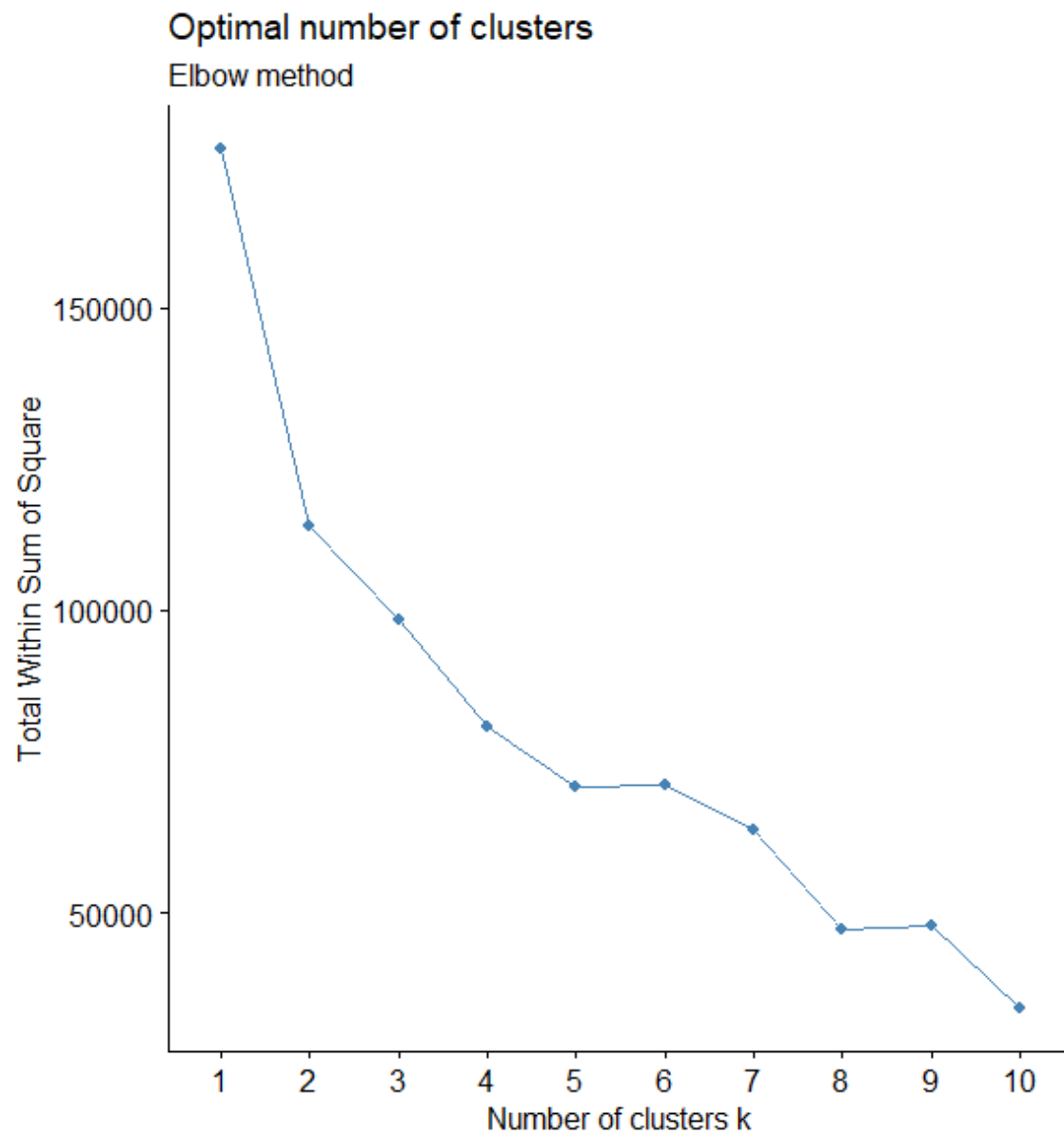


Figure 1: Elbow method

Modeling

###Random Forest ###XGBoost ###Lasso Regression ###GBM ###Model Selection

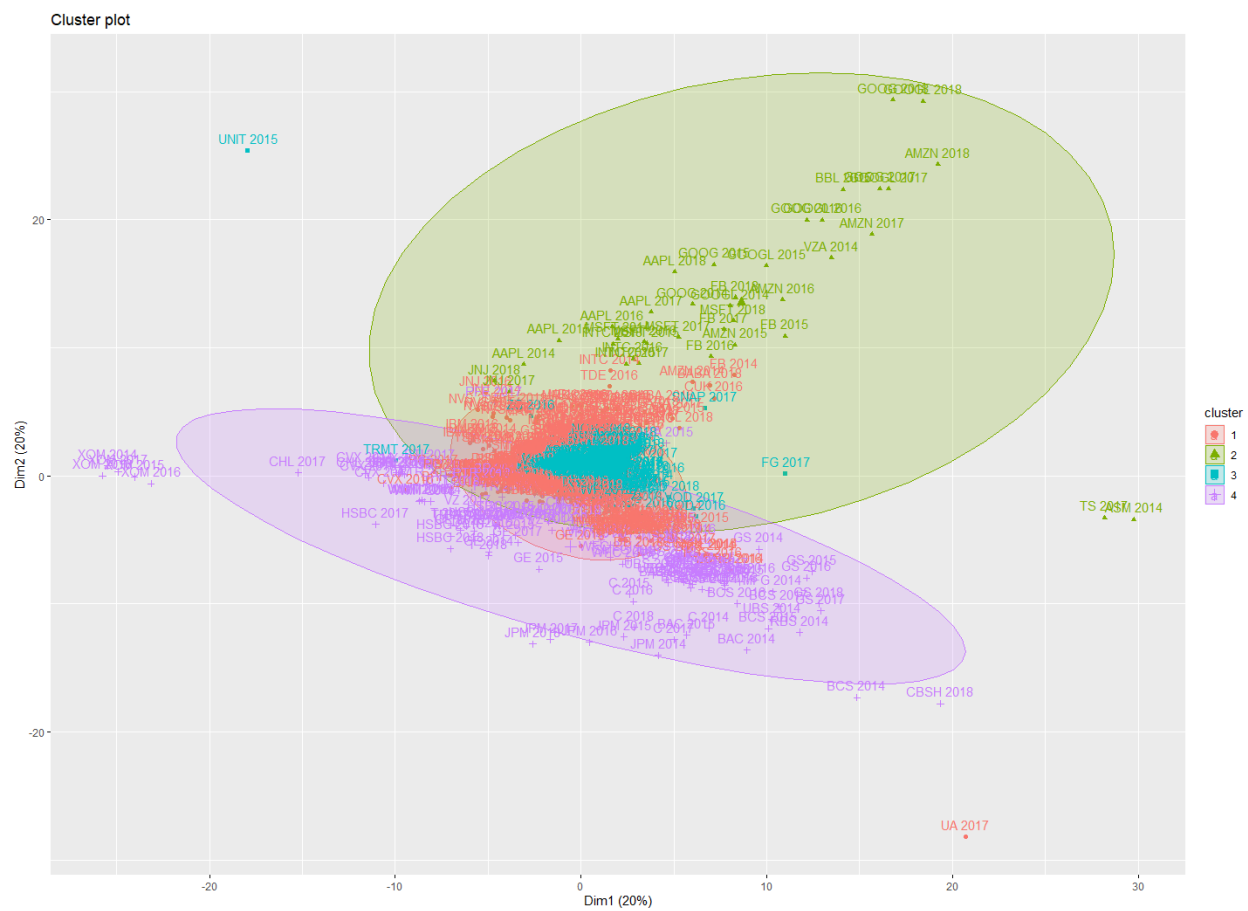


Figure 2: K means clustering, $k = 4$

Discussion