Attention Based Stock Price Prediction

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Abstract—The abstract goes here.

Index Terms—Computer Society, IEEEtran, journal, LATEX, paper, template.

1 Introduction

This paragraph introduces the problem of the stock price prediction and its importance

A brief introduction to different techniques for price prediction then.

A brief introduction to ANN models and structures for stock price prediction

A brief look at different features and information used to predict stock prices

An introduction to the current problem (different information sources suitable for different situations) and the challenges

List current work innovations and contributions

present the rest of the paper structure

2 Literature Review

A paragraph to start the literature review.

2.1 Categorization of DNN models

A brief categorization of the proposed DNN models for stock price prediction

Explain the structure of the models based on MLP network.

Explain the structure of the models based on CNN network.

Explain the structure of the models based on RNN network.

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2.2 Categorization of used features and information sources

A brief categorization of the used features and information to predict stock prices. If it is possible, point to pros and cons of each information source and compare them briefly.

Each information source or category, at least one paragraph

2.3 Current paper

Explain the importance of using right features at each timestep according to the market situation

Current paper importance(cite attention based models here !?)

3 Proposed Model

An introduction paragraph to start the section

3.1 A description of the problem

here a description of the problem along with the formulations goes.

3.2 Introducing Attention mechanism

A detailed introduction of the attention mechanism with required citation goes here.

Also The proposed attention mechanism in the current paper should be explained exactly here.

3.3 Define the other parts of the model

The other parts of the model should bee described here.

3.4 Summary of the proposed model

May be providing a summary of the proposed model with a figure of the whole architecture make sense in this subsection! (It should be double checked with Dr. Safabakhsh)

4 Experiments

A starting paragraph

4.1 Datasets

Explaining TSE and S&P datasets (Inclusion of TSE dataset in the current paper should be double checked with Dr. Hajizadeh and Dr. Safabakhsh)

4.2 Used indicators and features

Explain features and indicators used in the evaluations for each of the above-mentioned datasets

4.3 Evaluation metrics

Introduce evaluation metrics used in the paper (If necessary)

4.4 Evaluations and results

Here in this subsection the detailed evaluation processes and obtained results should be reported.

4.5 Discussion

A brief discussion of the obtained results and conclusions made on top of them should be placed here.

5 Conclusion

The conclusion goes here.

References

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Michael Shell Biography text here.

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Ehsan Hajizadeh Biography text here.

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Reza Safabakhsh Biography text here.