STOCK TIME-SERIES ANALYSIS

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BOTTOMLINE

Upward Trend

LSTM Model

01.

BUSINESS PROBLEM

PROBLEM

- Long-Term Investment: Where to start
- Reliable Model Forecasting

MICROSOFT

- PC Software systems and applications
- Founded in 1975
- 37 year Stock history

02.

DATA OVERVIEW

MSFT Stock Historical Data

- Yahoo! Finance.
- 9524 Observations.
- Closing Stock Price.

Data Limitations

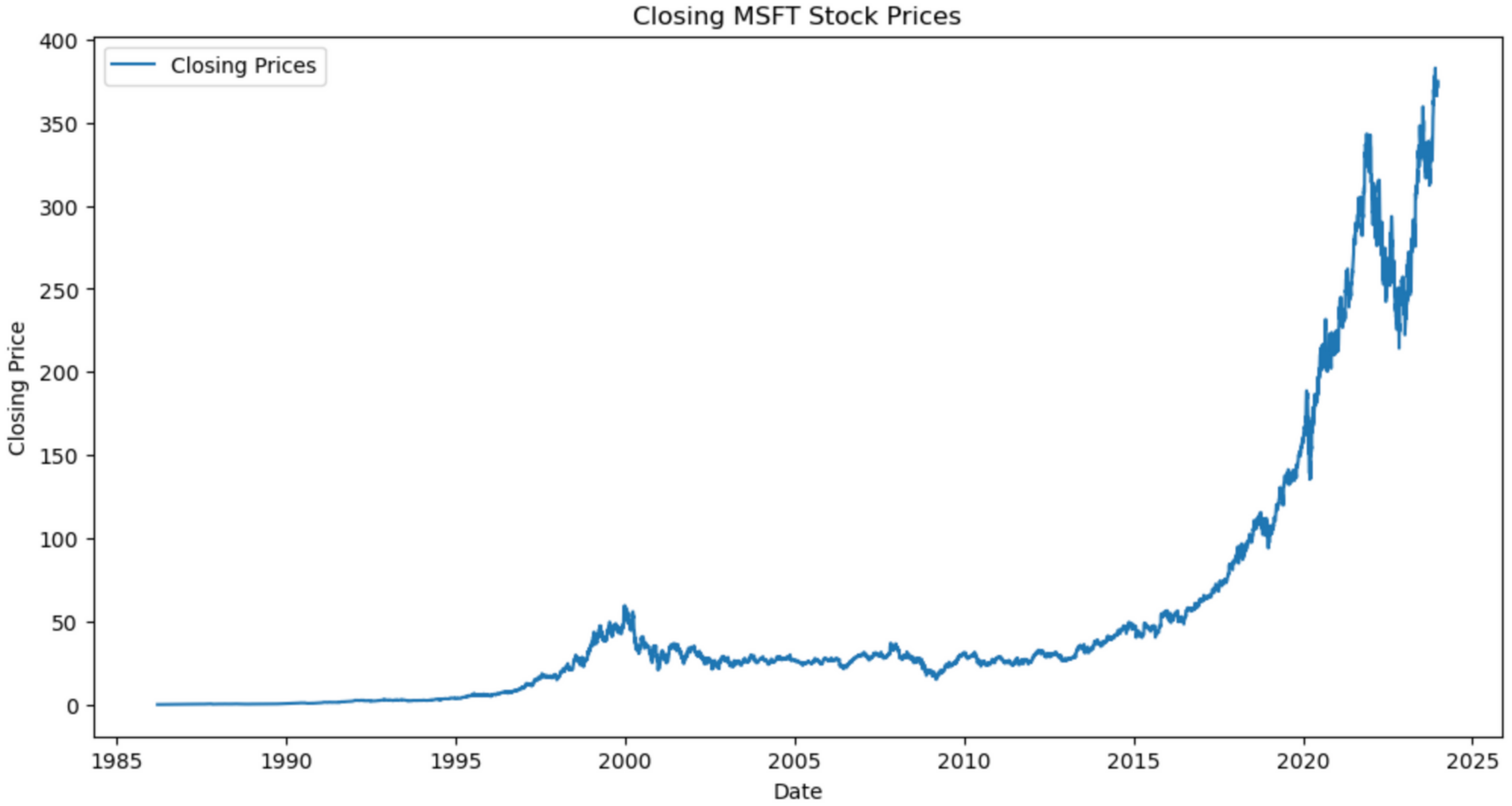
- No Weekend Observations.

03.

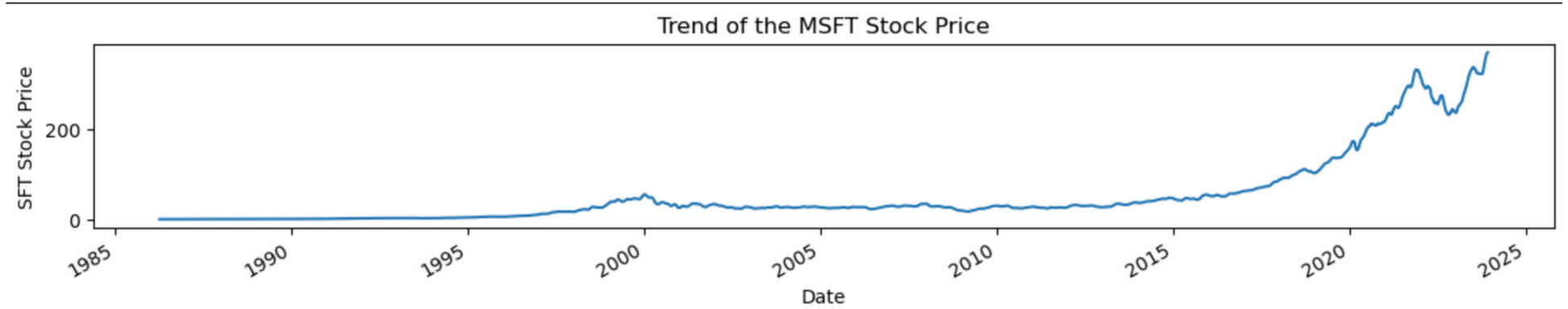
ANALYSIS & MODEL

Liceria & Co.

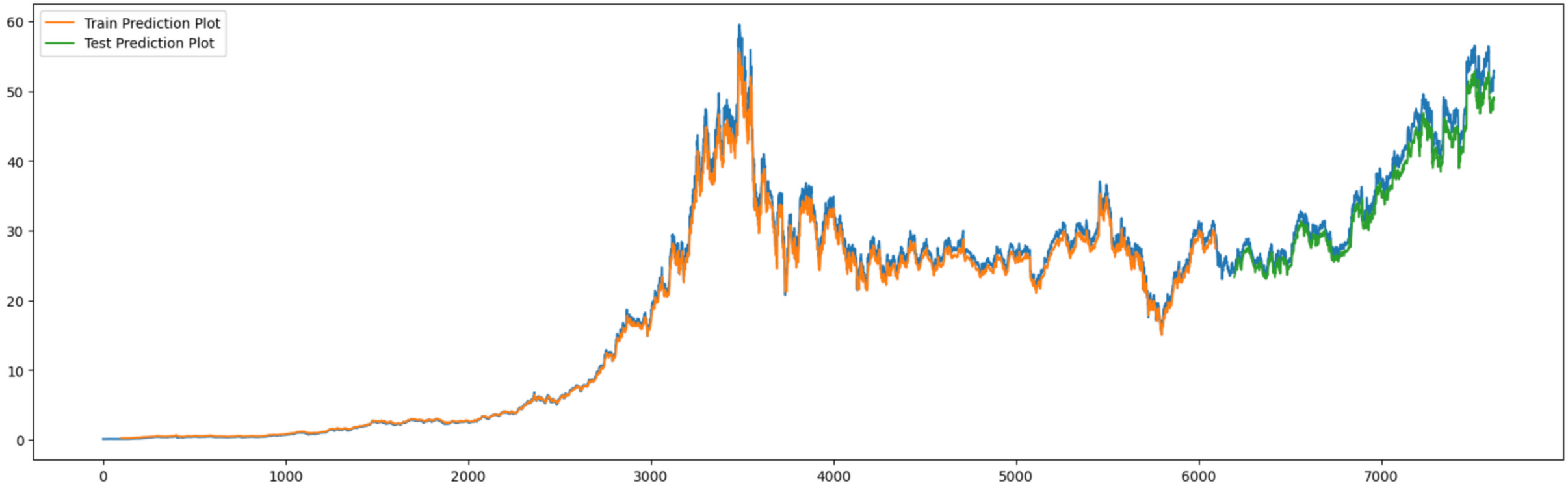
HIGHEST MSFT STOCK PRICE EVER



UPWARD TREND IN THE PAST 9 YEARS



LSTM NEURAL NETWORK FORECASTING



04.

RECOMMENDATIONS

SOLUTION

- Upward Trend
- LSTM Forecasting

PROBLEM

- Long-Term Investment: Where to start
- Reliable Model Forecasting

05. FUTURE RESEARCH

EXTERNAL FACTORS

REAL-TIME FORECASTING

ENHANCE MODEL ROBUSTNESS

THANK YOU

Have any question?

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APPENDIX