



Amirkabir University of Technology

Neural Networks

HW5



Q1) Recurrent neural networks

In this question, we will predict the total stock market index using historical data of changes.

- A) First, apply the windowing technique to the dataset. The window size is 'N,' and you should determine the optimal value through trial and error.
- B) Design a recurrent neural network that takes the overall stock index and the equal-weighted stock index as input and returns +1 for an upward trend and -1 for a downward trend.
- C) Repeat previous question with convolutional neural network