# [Stock\_price\_trend\_prediction](https://github.com/ce12b078/Stock_price_trend_prediction)

supervised machine learning to predict the movement of a stock price

1\_preprocessing

R file

#In this code, we will preprocess the train data, clean it and crate return vars

2\_building\_models

R file

#In this code, we will split processed rain data into train/test & train some models

#Tried logistic regression with all vars

#Tried stepwise forward var selection with glm to find most imp vars

3\_PCA\_timeOfDayNorm\_Caret\_ML\_models

R file

#Apply PCA to processed data to check for results after dimensionality reduction

#Doing time of the day normalisation of variables

#Then, building a glm model on time of day normalised vars