

Project - In the news

ACT-Right

Aelrid, Chapman, Thien and Renu

Objective

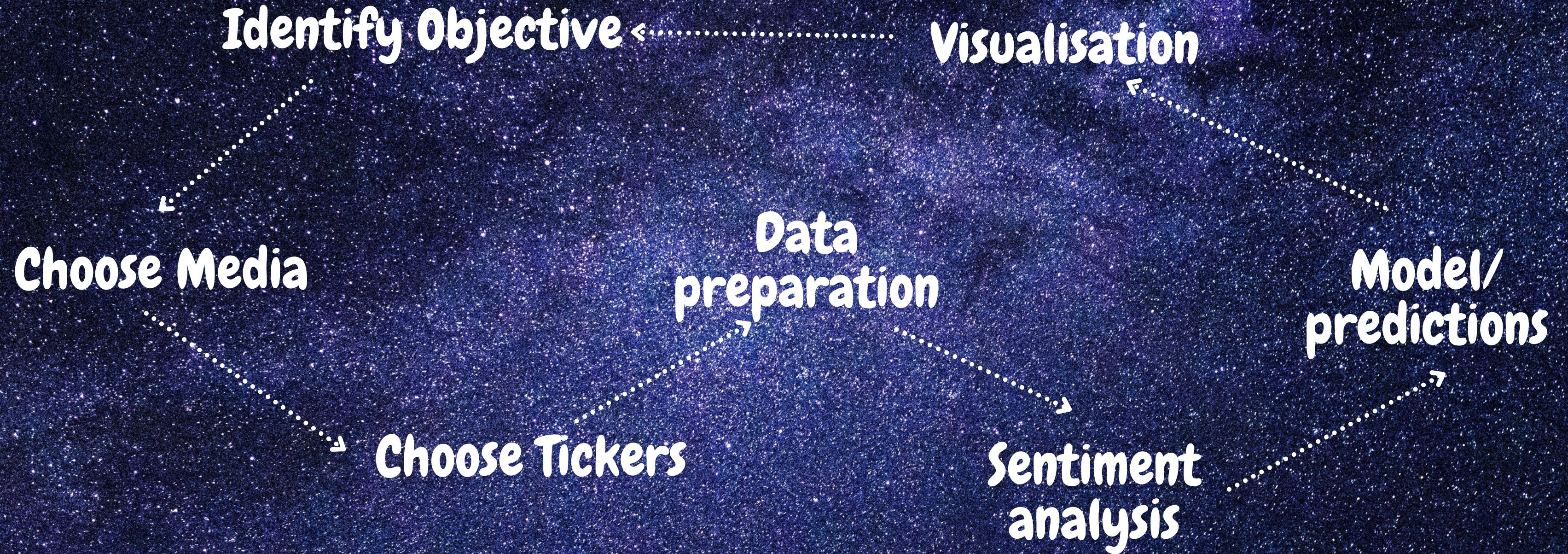
Understand impact on stock price of a stock "in the news"

- Is there any correlation between the stock price and it being in the news?
- Does any particular media outperform in this respect?
- Are only certain stocks influenced by media?
- Should ACT- Right use the developed model?

Model Summary & Key Findings

Add graphs

Methodology



Data Pre-processing

- Identify data sources, APIs and keys
- Identify the tickers
- Fetch data for time period in New York Time Zone
- Cleanse and load data into a dataframe
- Calculate the sentiments and percent change
- Save the data to a csv file

Model Training

- Identify Model to train/test data
- Determine split of data
- Predict the sentiment
- Run iterations to determine best parameters

Model Evaluation/ visualisation

- Visualise predictions with actuals
- Visualise share prices to sentiment prediction
- Confirm validity of model

Project Challenges

- Budget constraints
- Used only text files
- Social media messages restricted to per day
- Time constraint- APIs, Sagemaker

The END

Questions and Answers

