Project Proposal Big Data Analytics

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Our final project for this course will be a starting point for our summer research with Prof. Gu. Our goal for the summer research is to analyze the true dynamics and kinematics of stock data. However, since this will involve concepts such as Manifold learning that we have not yet learned, we will start with a simpler model for the final project for this course. In particular, we will analyze how stocks react to earnings reports. There are many features that make up an earnings report and we will use those features to determine the price of a stock n days later (we are thinking n = 5 for now but can fit various models for different values of n). We also plan on grouping all technology stocks together because we imagine that they are similar and so investors of technology stocks will be looking for the same traits.