Stock Prediction with LSTM/SVR

Time-Series Financial Analysis with TensorFlow

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ABSTRACT

• Motivation (1-2 sentences): Why the problem matters?

• Problem statement (1-2 sentences): What problem are you trying to solve?

• Approach: How did you solve the problem?

• Results: How did your solution(s) outperform the baseline approach?

CCS CONCEPTS

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KEYWORDS

Machine Learning, LSTM, SVR, TensorFlow, Keras, Insert keyword text

1 Introduction

Some more words here

 (1)

The **DisplayFormulaUnnum** style is applied only in case of an unnumbered equation. An unnumbered display equation never contains an equation number to its right, and this unique property distinguishes it from a numbered equation.

2 Problem Formation

Precisely define the problem you are addressing (i.e. formally specify the inputs and outputs).

 (1)

The **DisplayFormulaUnnum** style is applied only in case of an unnumbered equation. An unnumbered display equation never contains an equation number to its right, and this unique property distinguishes it from a numbered equation.



Figure 1: Figure Caption and Image above the caption [In draft mode, Image will not appear on the screen]

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3 System/Algorithm Design

Precisely define the problem you are addressing (i.e. formally specify the inputs and outputs).

 (1)

3.1 System Architecture

Provide reader a high-level idea about your whole design/system. How all modules in your design interact with each other?

3.2 Module 1

*3.2.1 Algorithm Description (Algorithm A for Module 1)* Describe the algorithm. A psuedocode description might be helpful. Trace through a concrete example, showing how your algorithm processes this example. An intuitively meaningful example is much better than one with only meaningless symbols. People love visuals! Use figures if possible.

*3.2.2 Algorithm Description (Algorithm A for Module 1)* Describe the algorithm. A psuedocode description might be helpful. Trace through a concrete example, showing how your algorithm processes this example. An intuitively meaningful example is much better than one with only meaningless symbols. People love visuals! Use figures if possible.

3.3 Module 2

*3.3.1 Algorithm Description (Algorithm A for Module 2)* Describe the algorithm. A psuedocode description might be helpful. Trace through a concrete example, showing how your algorithm processes this example. An intuitively meaningful example is much better than one with only meaningless symbols. People love visuals! Use figures if possible.

*3.3.2 Algorithm Description (Algorithm A for Module 2)* Describe the algorithm. A psuedocode description might be helpful. Trace through a concrete example, showing how your algorithm processes this example. An intuitively meaningful example is much better than one with only meaningless symbols. People love visuals! Use figures if possible.

4 Experimental Evaluation

Precisely define the problem you are addressing (i.e. formally specify the inputs and outputs).

 (1)

4.1 Methodology

• What was data used? How you split data to training and testing?

• What was the experimental setting?

• What metrics were used to compare different methods?

• What methods were implemented and compared? Make sure you include the competing methods that address the same problem as comparison baseline.

4.2 Results

Present the quantitative results of your experiments. Figures such as charts or histograms are frequently better than tables. For each figure, explain the result. What conclude we can draw from each figure?

5 Related Work

Answer the following questions for each related work that addresses the same or a similar problem.

• What is their problem and method?

• How is your problem and method different?

• Why is your problem and method better?

6 Conclusion

Briefly summarize the results and conclusions.

7 Work Division

A paragraph stating how the work is divided over all team members in your project.

8 Learning Experience

One or two paragraphs stating what you (and your partners) have learn from this project.

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