SRM INSTITUTE OF SCIENCE AND TECHNOLOGY

FACULTY OF ENGINEERING & TECHNOLOGY

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SCHOOL OF COMPUTING
DEPARTMENT OF NETWORKING AND COMMUNICATIONS

Course Code: 18CSE305J

Course Name: Artificial Intelligence

Course Project

Title: AI – Stock Market Trend Predictor

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Title: AI – Stock Market Trend Predictor

Problem Statement:

Stock market analysis has always been a hot area for researchers and investors. But predicting its trend accurately is a challenging task because of the high data intensity, noise, hidden structures and the correlation with the whole world.

A clear understanding of the timing of lead-lag relations among many factors, understanding the statistical significance of these lead-lag relations and learning which variables are more important ones to watch as signals for predicting the market moves is required to forecast any trends. People have come up with a lot of theoretical foundation in mathematics, and developed a variety of methods to analyse the stock market with the help of modern computer technology. Among those popular methods that have been employed, Machine Learning techniques are very popular due to the capacity of identifying stock trend from massive amount of data that capture the underlying stock price dynamics.

Objective of this Project is to compare performance of different machine learning techniques in predicting the trend of next-day stock price (whether the stock would increase or decrease) for selected NASDAQ stocks. Our model uses robust machine learning techniques like Neural Network, Logistical Regression, Decision Tree and Support Vector Machine algorithms to predict the next-day price.