

README

Reproduce Random Forest and other ensemble methods for stock market direction

Reproduce research paper “Predicting the direction of stock market prices using random forest” by Khaidem, Luckyson, Snehanhu Saha, and Sudeepa Roy Dey.

How to run the code

using terminal running: `python Project4.py`

In the Project4.py code, we implement all model with all conditions we set in our experiments, some model execution code are in the comment lines (quoted by ‘#’). If you want to test other model with different conditions, delete the ‘#’ mark in front of that model, and use ‘#’ to quote the original code line of testing model