



The Blavatnik School of  
Computer Science and AI  
The Raymond and Beverly Sackler  
Faculty of Exact Sciences  
TEL AVIV UNIVERSITY



# Project Proposal

## First Option : Stocks Prediction

Workshop in Data Science  
Team 003 - Itay Mutzafi, Moran Zaks, Shaked Schnarch

23/11/2025

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### Moran

- Good afternoon. We are **Itay Mutzafi, Moran Zaks, and Shaked Schnarch**
- **Our first option** is in the financial markets: **Stocks Prediction**. The task is a Supervised Binary Classification on noisy time-series data.
- **Our second option** is in Neuroscience: **Detecting Autism Patterns in Brain Signals**.

We will now dive into the first option: Stocks Prediction.

## Background & Topic



### Motivation for this task

- Short-term decision making in trading
- Evaluating ML performance on noisy time-series data



### The Task

Binary Classification based on the past data, predict if Apple's stock will increase or decrease in the future .

#### Main dataset

Yahoo Finance's API- Apple's Stock



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#### Additional dataset

Other Stocks



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#### Additional dataset

Google News



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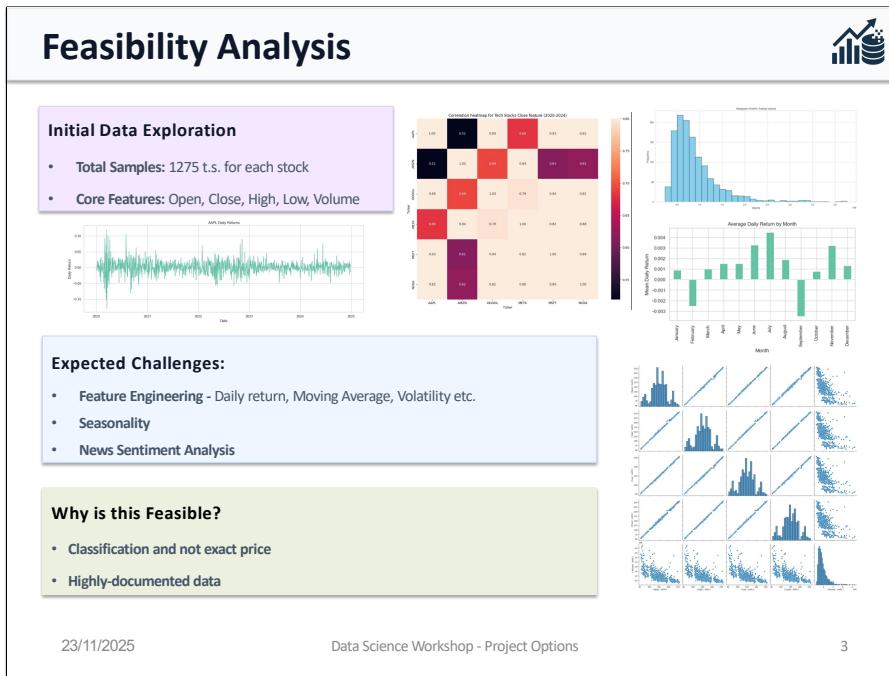
### Moran

Our idea is to use public financial dataset to answer the question based on the past trading days and the new will a stock increase or decrease tomorrow? We still need to dive in and check the time frames for the input and output

We will compare our results between training over

- only the specific stock's past
- other companies in the market's change
- news titles like 'new iphone is coming out'

motivation is both trading decisions for investors etc., and for evaluating ML over noisy time-series data



## Moran

By starting to look at the data we see we have basic features and will need to do feature engineering for more like daily return

daily return - predicts the percentage change in stock price from one day to the next

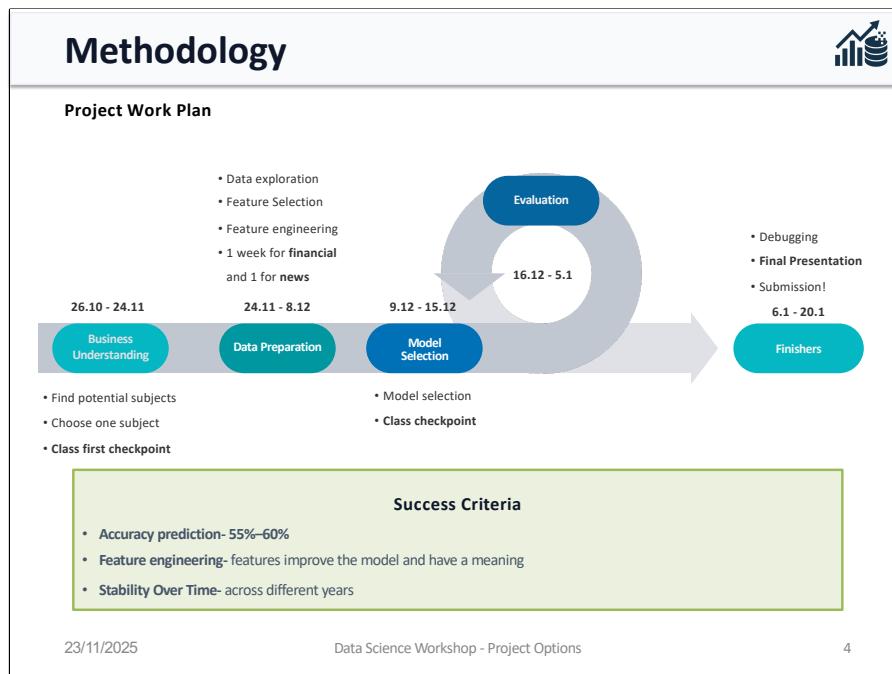
moving average is the average of the last N days of prices

volatility - תונודתיות

We will need to address the seasonality of the data (Holidays, Options expiry day)

supporting dataset will add the titles from the news. Using NLP method for sentiment analysis.

We believe this is feasible since we only predict the change and not the exact price, and we have a lot data to train on



## Itay

We will use the pipeline explained in class -

Here is our methodology for the Stocks Prediction project.

We begin with *Business Understanding* — defining the task and reviewing the financial data from Yahoo Finance.

Then we move on to **Data Preparation**: cleaning the dataset, merging financial data with the news sentiment features, and standardizing everything.

Next is **Model Selection**, which works as a **loop**.

We train a model, evaluate it, and **if it reaches our accuracy goal of 55–60%, we accept it and move on**.

If not, we loop back — try another model, tune parameters, or improve the features.

Only once a model meets the accuracy threshold do we proceed to *Finishers*: debugging, pipeline polishing, and preparing the final report and presentation.



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## Second Option : Detecting Autism Patterns in Brain Signals

Beyond Static Averages: Quantifying Temporal Dynamics in Calcium Imaging

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### Shaked

- Now, we will move on to our second project option.
- While the first option dealt with financial markets, this project focuses on **Neuroscience**.
- Here, we aim to use Time-Series Classification to distinguish between healthy brain cells and those carrying an Autism-related mutation.

## Background & Topic

**The Biological Problem**

- Context: Shank3 mutation cause Autism.
- Discovery: Recent reveals this mutation affects OPC cells.
- The Phenomenon: Mutant cells exhibit a "Fading Phenotype"

**The Task**  
Supervised Binary Classification: Predict **WT** vs. **Mutant**.

**Source**: Boaz Barak's Lab | **Data Type**: Time-Series (Calcium Traces) | **Dimensions**: 810 Frames (15 min) x 1000 ROIs

**The Baseline**

- Existing analysis: relies on static averages
- The Current Limitation: High information loss.

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IndG3680 Mouse Model | Experimental procedure | Calcium marker | Brain icon

Control | InsG3680

0.5 ΔF/F₀ | 0.5 ΔF/F₀

Frequency | Amplitude | Area

Rise time | Decay time

Two mice icons (green and brown) are shown with arrows pointing from the text "frames" and "features" to the respective data matrices.

### Shaked

- The Biological Problem is that a genetic mutation called Shank3 causes specific brain cells (OPCs) to exhibit what we call the 'Fading Phenotype.'
- If you look at the graphs on the right, the Control cell (black) shows stable activity, but the Mutant cell (red) starts strong and then collapses.
- Here is the Data Science Gap: The existing analysis, the baseline, relies only on static averages. This is a major limitation because a 'crashed' signal and a 'stable' signal can have the exact same average, leading to significant Information Loss.
- Our Task is Supervised Binary Classification: we need to predict if a cell is 'Wild Type' (Healthy) or 'Mutant'. We aim to capture the temporal shape—the actual dynamics of the signal—rather than just its static average"

## Feasibility Analysis



**Curation Pipeline:**



**Initial Data Exploration**

- Total Samples (ROIs): N = 4,600
- Time Series Length: 810 frames (15 mins) @ 1.1s interval.
- Key Event: Glutamate Injection at frame ~102.



**OPCA-Labeller**  


**Our DS Innovation: Temporal Feature Engineering**

- Proposed Features: Decay Slope (rate of decline), Early-vs-Late activity ratio, Stability across time.
- Group-level split by animal to prevent data leakage.

**Why is this Feasible?**

- Scientific Validity: The "Fading" effect is a documented biological mechanism.
- Baseline Evidence: Baseline showed that even simple achieve partial separation.

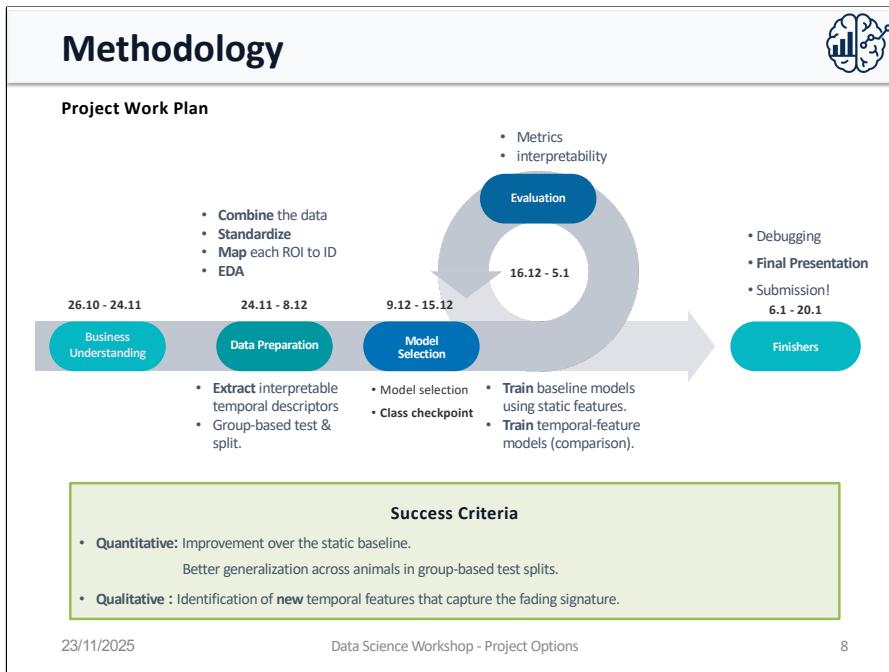
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### Shaked

- Our Hypothesis is that by using Machine Learning to capture the *rate of decay* and *stability over time*, we can significantly outperform the current baseline methods
- Why is this project feasible? First, the data is real and biologically validated. The 'Fading' effect is not random noise; it is a documented mechanism. Second, even simple manual analysis in the past showed some separation.



## Itay

- Our methodology follows a standard and realistic DS pipeline.
- Success for us means three things:
  - Quantitatively, showing clear improvement over the static baseline.
  - Qualitatively, identifying temporal features that reflect the fading pattern.
  - Comparatively, reproducing the original analysis and demonstrating what additional information our temporal features capture.

## Stocks vs. Brain Signals



**Stocks**

- ✓ Excellent documentation and reliable API
- ✓ Include data integration between two data sources
- ✓ Feasible and intuitive
- ✗ Hard to achieve strong results
- ✗ Complex feature engineering
- ✗ Train-test split



**Brain Signals**

- ✓ Clear and well-justified scientific value
- ✓ Highly feasible classification task
- ✓ Chance of clear and strong results
- ✗ Domain-specific challenge
- ✗ Hard to visualize for general audience
- ✗ Train-test split

**Preference:** focus on stocks

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### Itay

To conclude, here's a comparison between the two project options.

The **Stocks** project has excellent documentation, reliable APIs, and the added value of integrating **Google News sentiment**, which enriches the feature space and makes the prediction task more realistic. It's intuitive and explores real-world ML challenges, though noisy financial markets make strong performance difficult.

The **Brain Signals** project has strong scientific value and a high chance of achieving clear results, but it's harder to visualize and explain to a general audience.

Both have a challenge in splitting the data into test-train sets.

Considering all factors, our **preferred option is the Stocks project**, mainly because of its well-structured data pipeline, the integration of news sentiment, strong documentation, and the meaningful challenge of ML applied to time-series prediction.