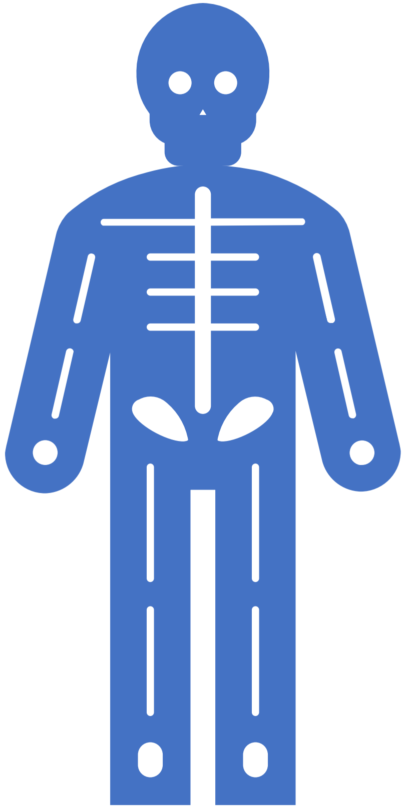

結構化機器學習模型 - 實作報告

1_7108053117_陳慧如

指導教授：彭冠舉

日期：2021/6/21

Experiment

Bao W, Yue J, Rao Y (2017) A deep learning framework for financial time series using stacked autoencoders and long-short term memory. PLoS ONE 12(7): e0180944. https://doi.org/10.1371/journal.pone.0180944

Data

1. *open, high, low, close, adj close and volume (S&P500)*
2. *open, high, low, close, adj close and volume (S&P500, Dow, EUR/USD, N225, CMC200, SI, …, BTC-USD)*

Model

H. Zhou, S. Zhang, J. Peng, S. Zhang, J. Li, H. Xiong, and W. Zhang,
“Informer: Beyond efficient transformer for long sequence time-series forecasting.” (2021)

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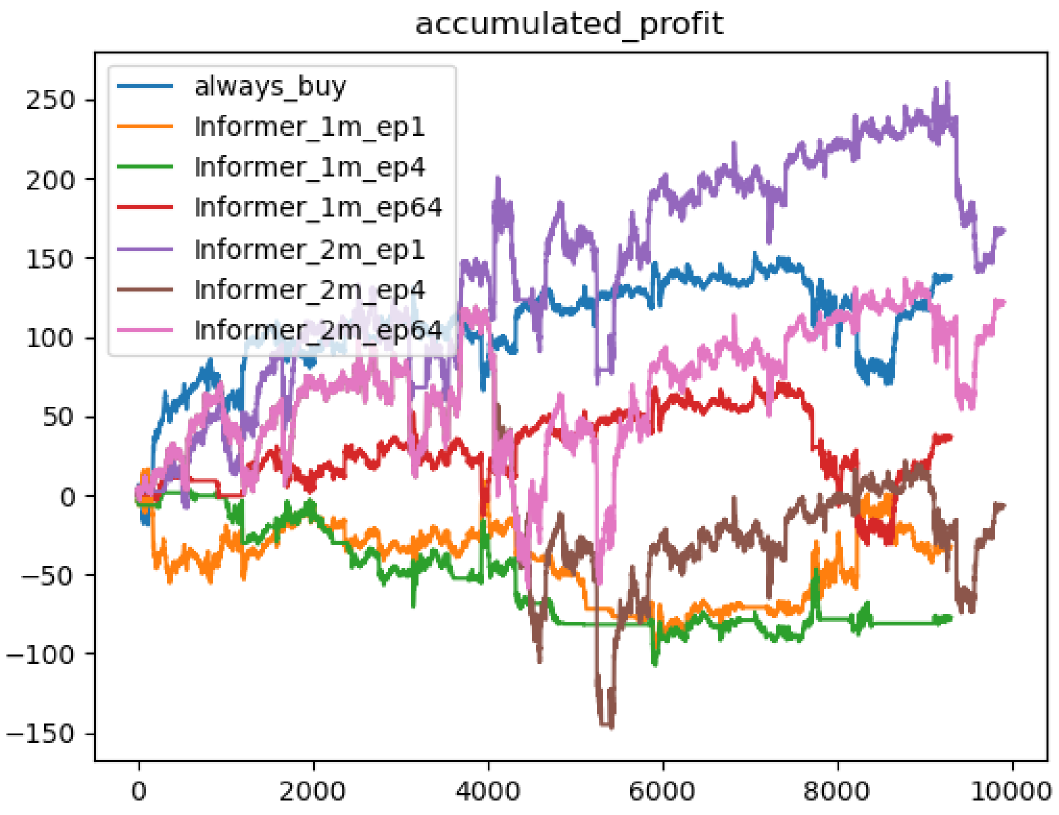
Result

open, high, low, close, adj close and volume (S&P500)

Time interval = ['1m, '2m']

Train epochs = [1, 4, 64]



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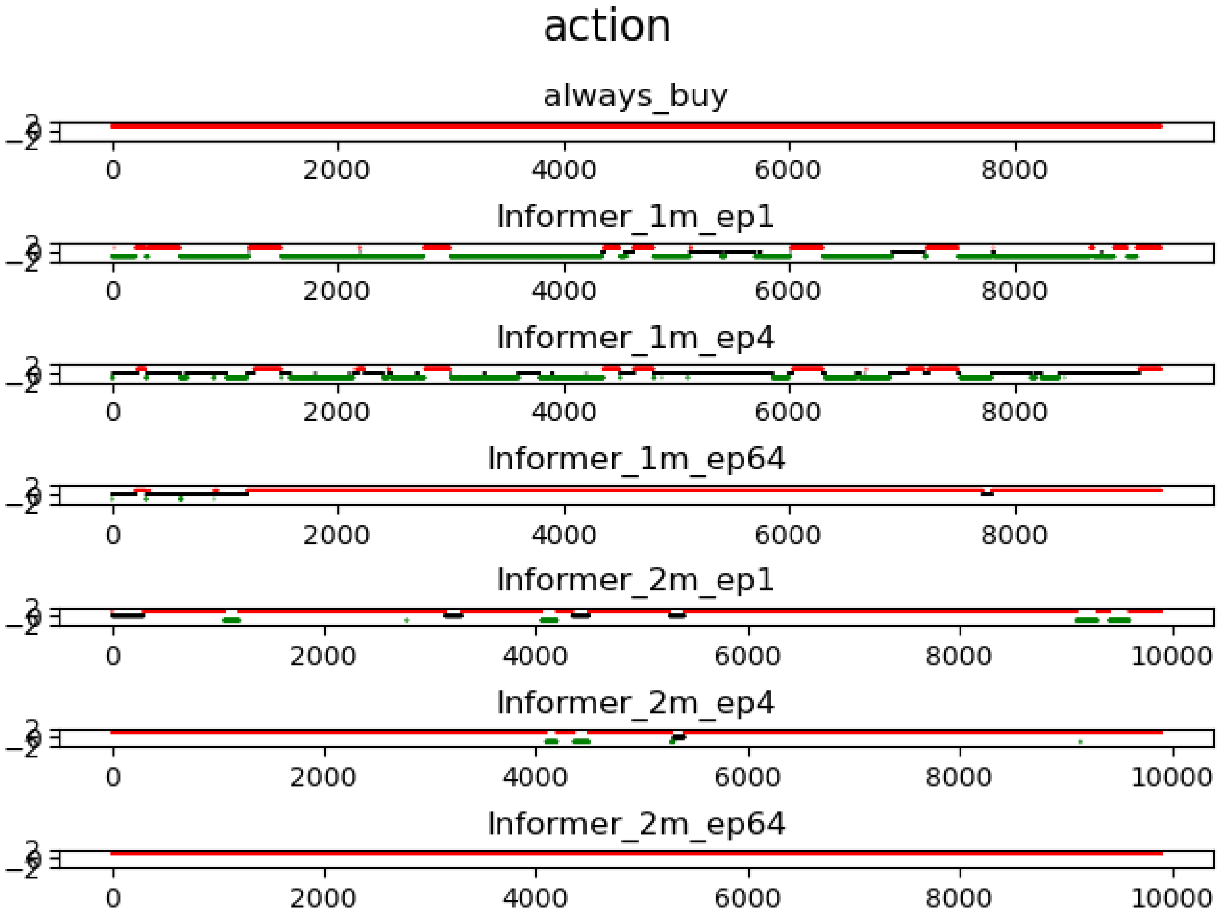

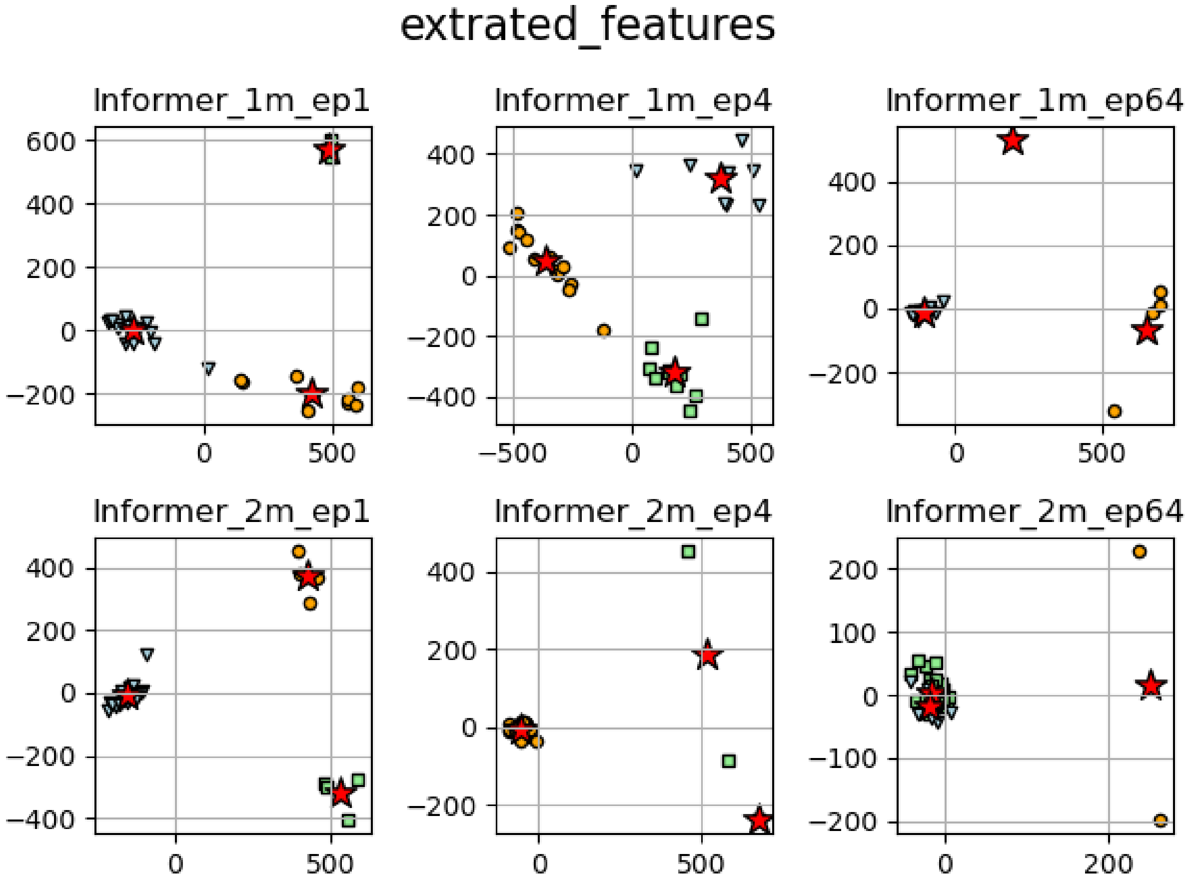

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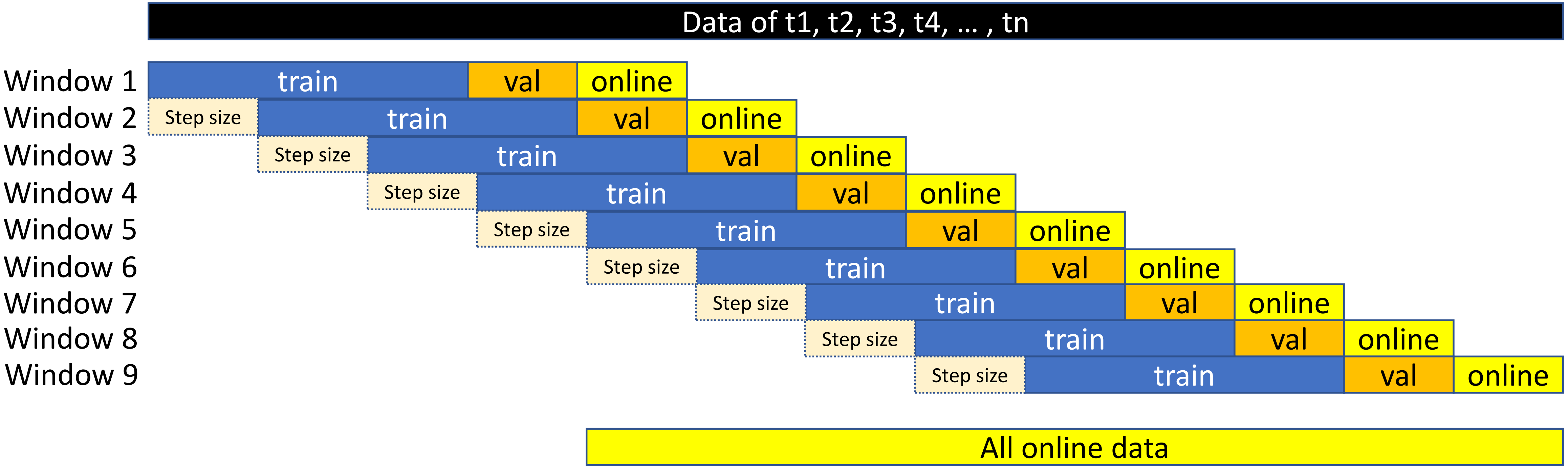

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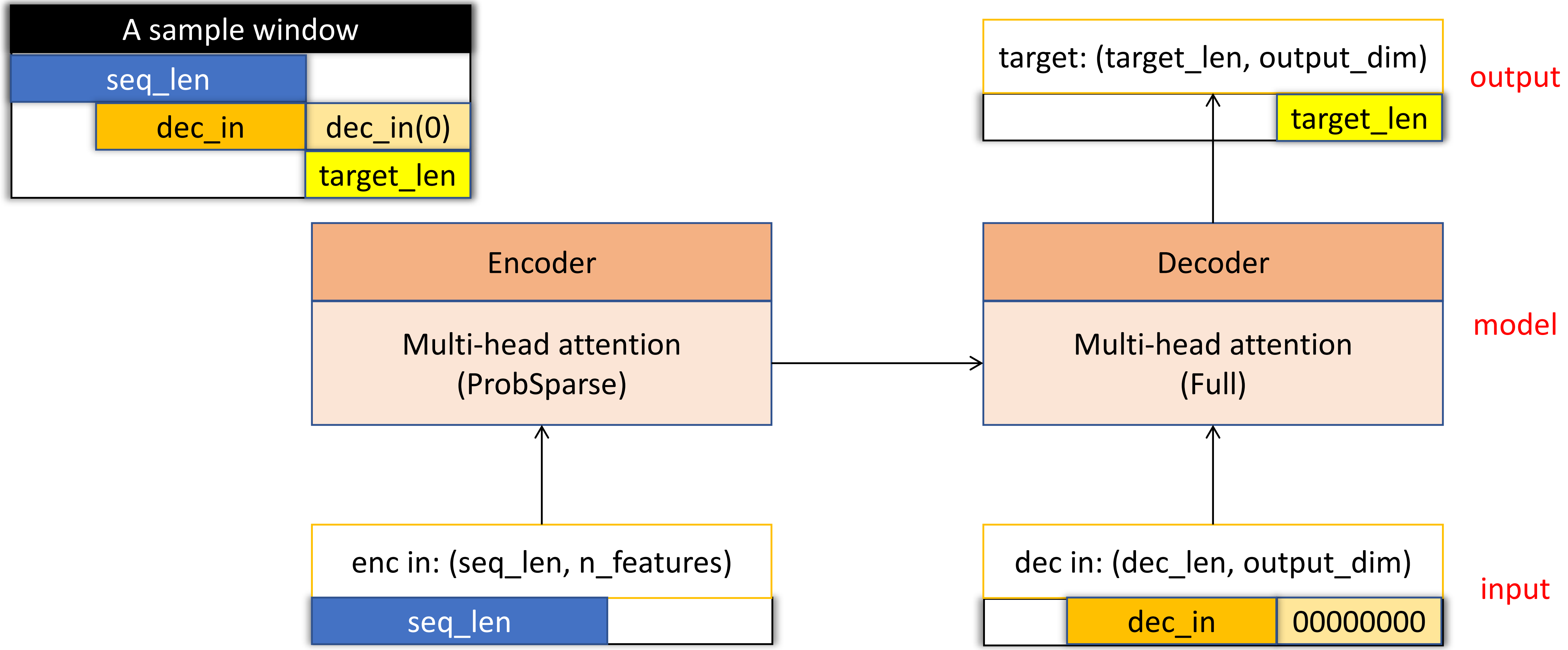

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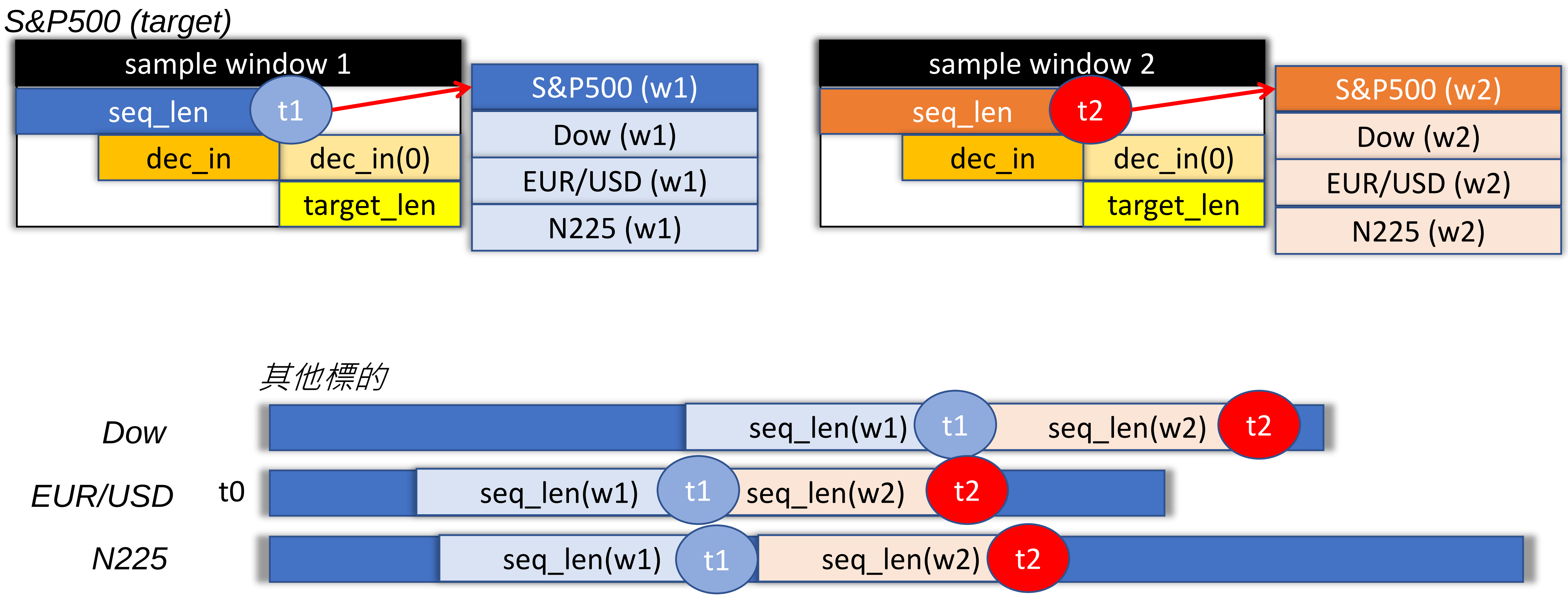

THE END