An exploration into the use of Natural Language in Stock Market Prediction[*]

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1   Introduction

EMH (Fama, 1972)

Random Walk Theory (Magdon-Ismail, Nicholson & Abu-Mostafa, 1998)

2   Background and context

Applications

Datasources

Textual Representation

Feature Selection

Machine Learning Algorithms

Findings

3   Literature Review

Not just a summmary, criticize and look for questions this research raises

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4 Problem statement and analysis

Key Research Questions

Filter it into a question, this is also called maybe a Hypothesis

Importance of Research

Use this chapter to present a clear outline of the problem or issue that you will address, including:
-Who has responsibility for the problem?
-What has already been done to try to solve it?
-What will happen if the problem is not solved?

5 Objective and final outcomes

6 Approach

Datasources

Check if it is a derived variable, if so, find out how it was calculated, note ALSI gets rebased (last at 2002)

Methodology

What techniqeus, why these techniques, compare techniques

Exploratory Data Analysis

7 Conditions and risk analysis

Ethical Consideration

Resource Requirements

Research Planning

8 Appendix

Referrences

Fama, E. 1972. American Finance Association, Wiley. 27(3):551–567.

Magdon-Ismail, M., Nicholson, A. & Abu-Mostafa, Y.S. 1998. Financial markets: Very noisy information processing. *Proceedings of the IEEE*. 86(11):2184–2195. DOI: 10.1109/5.726786.