JSE Delistings and Stock Prices
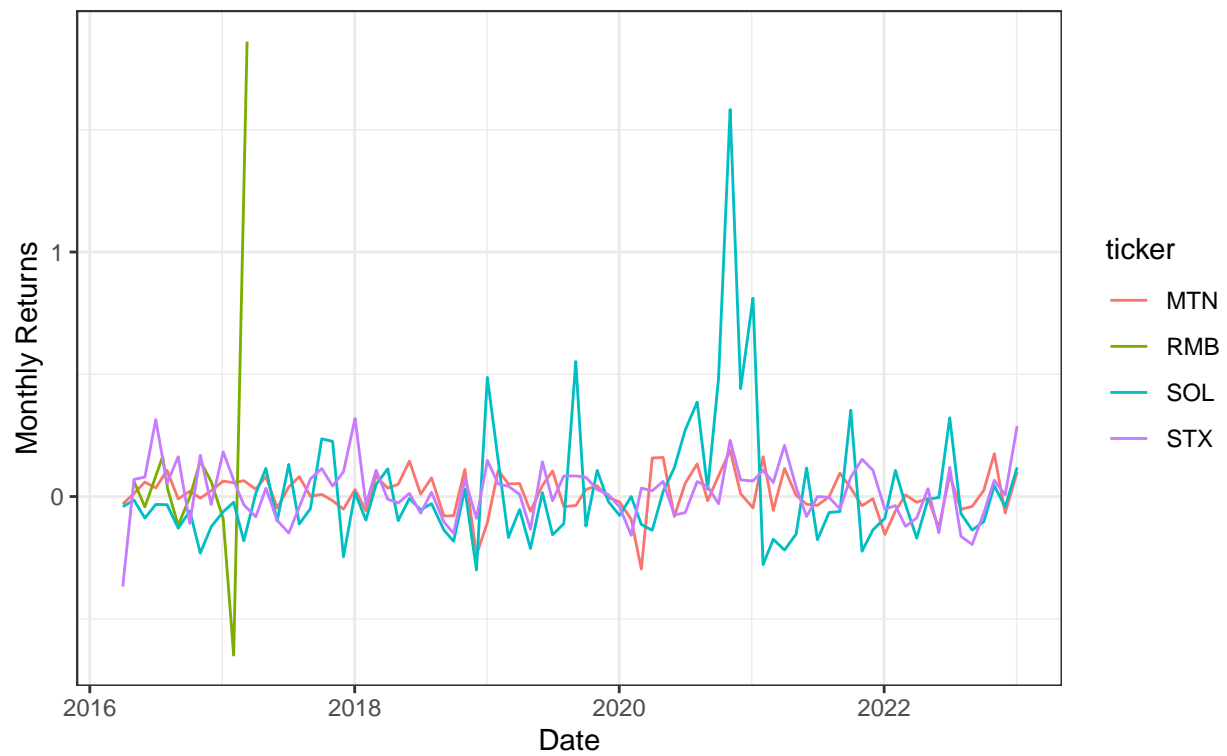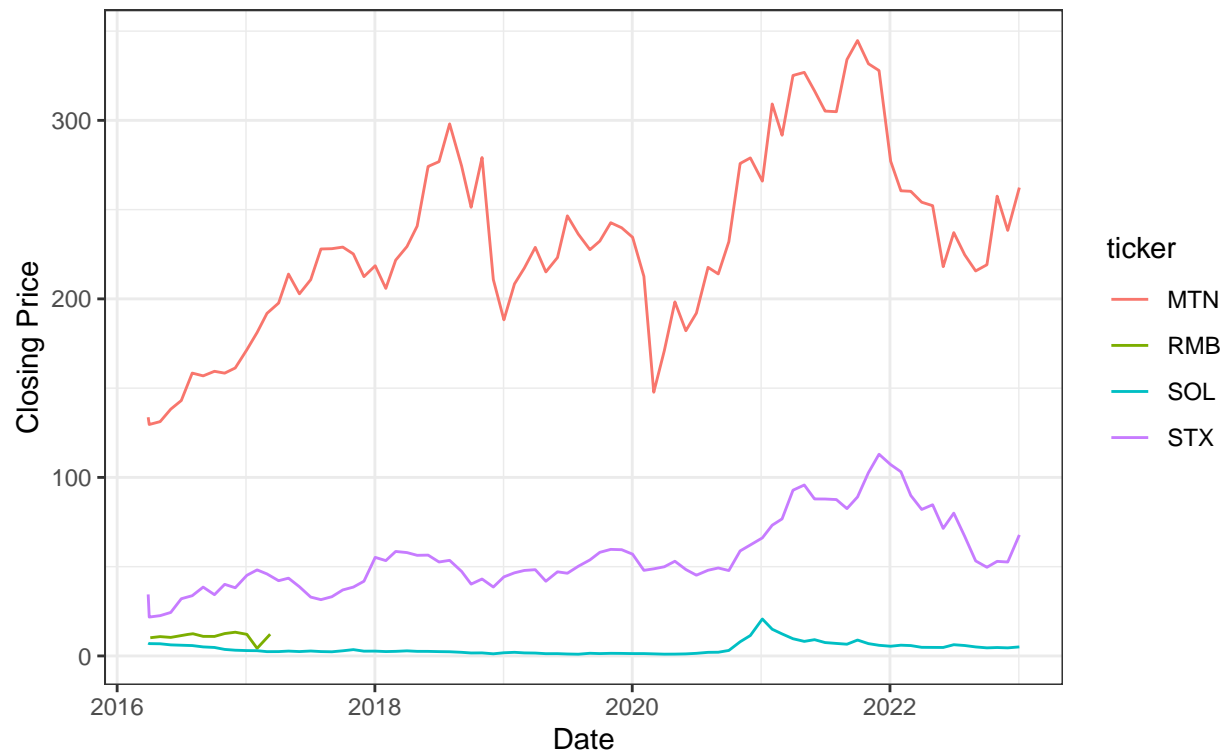
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Introduction

This paper predicts the stock prices for 19 JSE listed companies and uses machine learning techniques to predict the prices of these stocks

Including Plots

You can also embed plots, for example:

Pre-processing the Data

Get the data for only the "price.close" column

Evaluating the Model

Calculate the mean absolute error (MAE)

Concluding Remarks

Appendix

1. "WHL": WHK Group Limited.
2. "MTN": MTN Group Limited.
3. "SOL": Sasol Limited.
4. "SHP": Shoprite Holdings Limited.
5. "BVT": Bavaria Industries Group Limited.
6. "IMP": Impala Platinum Holdings Limited.
7. "HAR": Harmony Gold Mining Company Limited.
8. "DSY": Distell Group Limited
9. "SNT": Santova Logistics Limited
10. "AIP": Afriplex (Pty) Ltd.
11. "RMB": Rand Merchant Bank (a division of FirstRand Bank Limited).

12. "STX": Satrix Limited.
13. "ADR": Adcock Ingram Holdings Limited.
14. "SBK": Standard Bank Group Limited.
15. "CFR": Clinix Health Group Limited.
16. "INL": Invicta Holdings Limited.
17. "TFG": The Foschini Group Limited.
18. "PSG": PSG Group Limited.
19. "KBO": Kalon Venture Capital Proprietary Limited.