

Computer Science Capstone Experience Approval

You must print this out and obtain the approval of three full-time computer science faculty members.

Date: February 04, 2016

Name: Nicolas Tolmais

Banner ID: 000673112

Cumulative Hours: 131

Expected Graduation Date: May 2016

Capstone Type: Personal Software Project

Experience Supervisor: Alan Garvey

Experience Title: Neural Network for Stock Market

Capstone Experience Description:

For my capstone I will be creating an artificial neural network to look into patterns of stock market. Its focus will be on the stocks of the NASDAQ. The input will be data on the stock: the open, low, high, close, and volume values on a particular day. It will also be a 1,7, and 30-day movement of the stock and the key market value from the NASDAQ. Output will be closing value of next day. The data I will be using is from <http://www.nasdaq.com/symbol/aapl/historical> where aapl can be interchanged with other stocks. This contains full data sets of organized stock data. It also includes daily updates for new data that I will be using. It will be written in python 3.4. The library I will use to build and train it is Pybrain, a machine learning library.

Planned Demonstration of Capstone Experience Completion:

Show the results of the neural network and how closely related it is to real life stock movements. Prediction of future stock during research

CS faculty approval signatures:

Supervisor: _____ Date: _____

Professor1: _____ Date: _____

Professor2: _____ Date: _____

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