Capstone project

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.

Input will be Open value, low value, high value, close value, volume How other key market values are doing

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Output will be closing value of next day.

Training data. http://www.nasdaq.com/symbol/aapl/historical

Usually the capstone proposal is a fairly short document that describes what you are going to do. Doing something with a neural net is fine, but you probably want to say what you are going to train it to do and something about the software you will use to build it (what language, what existing package if any, . . .). Then you bring it to a supervisor to approve, then two additional CS faculty. You put this information into the online capstone system, then you can print the signature page from there. If you aren't quite sure about it, you can send me (or whomever) your paragraphs to see what we think before you put them into the online system, because it is hard to edit in the online system.

I think that, in general, doing a capstone that involves building a neural network that does stuff with stock data is fine. But what you sent is not specific enough about what you will be doing. The key thing that a standard neural network needs is carefully defined input with carefully defined output AND some kind of source for lots of training data.The data source that you point to seems to have lots of data, but it isn't clear (to me at least) what the input to your system would be (exactly) and what output you would expect it to produce, keeping in mind that you need a ton (typically thousands of examples) of training data.

http://www.nasdaq.com/symbol/aapl/historical