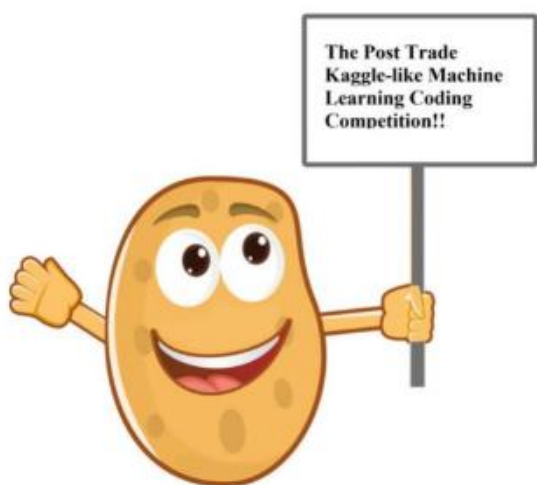


Hello everybody and welcome to...

PoTaggle II

the Post Trade Kaggle-like Coding *Advanced* Competition!



This time your aim is to **predict the Stock Price for ML4OPS inc.**

In this challenge, we ask you to build a **stock price prediction model** with any machine learning technique of your choice.

Stock price prediction is about discovering how to estimate the future value of a company. This could bring significant profits, but it is an extremely hard task to do due to the many factors that impact a stocks' price.

So, we turn the question to you, can you build an accurate stock price prediction model?

Competition period: 16th October (Technovate Day) to 19th November.

Participants: The competition is open to everyone at LSEG Post Trade, including consultants and contractors, who are expected to participate in their own time.

Input data: Please see the dataset 'Stock Price – Dataset A'.

- There are 14 different features. Please see the first page of the dataset for more information on the meaning of each column.

Aim: Predict closing stock prices

- 20% of the dates have had data points removed.
- You will be required to employ feature engineering and data infilling techniques to populate the Closing Price values for those dates.

Evaluation metric:

- Root Mean Square Error (RMSE)
- Structure, code quality and readability and documentation. For more information, please refer to question 4 in the FAQ tab

Submission Format/Requirements

- We expect a Results file and a Code notebook (with ancillary files if necessary)
- Please name your file “predicted_ yourname”.
- The Results file should have a header and two columns:
 - Date (YYYYMMDD format)
 - Closing price (at least three decimal places)
 - Please only submit results for the dates whose stock prices are missing.
- The Code notebook should have all the instructions needed to run it.

Detailed rules are provided in the T3. Rules tab. We will determine the number of winners according to the popularity of the competition.

Rewards will be up for grabs - but we trust that you will not just participate to this to earn a reward, rather to show how much fun it is to write machine learning code.

So... Post Trade coders! This one is for you!! Onward and forwards...please join the Post Trade Kaggle like Machine Learning competition, "Stock Prices", by sending an email to Maurizio Morabito and Rhea Poonevala

Thank you.

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