Predicting Stocks Trends Based on News

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Abstract

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1 Background

Stocks market has been known to be volatile and sentitive to facctors, including news and statistics. Speculation on stocks movement requires complicated techniques and models, still the result is not satisfactory.

1.1 Indicators

Nothing here for now

2 Dataset

Some text for second section

3 Naïve Bayes

Describe the result from Naïve Bayes approach

4 Logistic Regression

Describe the result from logictic regression

5 Sentiment Analysis

6 Recurrent Neural Network

In order to capture the objective of accurate prediction, Recurrent Neural Network (RNN) is introduced because its ability to exhibit internal state (memory). Specifically, Long short-term memory (LSTM), a special kind of RNN, is used for implementation as LSTM can deal with vanishing gradient problems and is capable of learning long-term dependencies.

References

if needed

Preprint. Under review.