Fundamentals of Data Analytics HW3

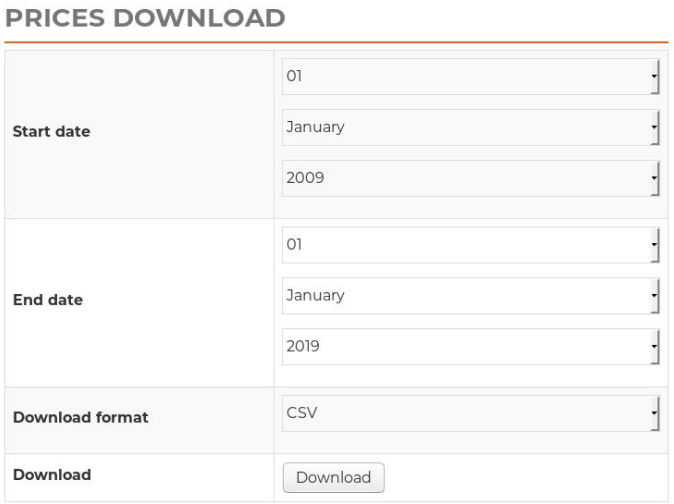
Python Practice

- Please implement **3 classifiers** to predict the stock movement.
  - Logistic Regression
  - SVM
  - Neural Network

- Due: **5/2 Thu. 9am !!!**

Dataset - S&P 500

- https://www.sharecast.com/index/SP_500/prices/download
- Training set
  - **02-Jan-2009** to **29-Dec-2017**
- Test set
  - **02-Jan-2018** to **31-Dec-2018**



Discussion

- How did you preprocess this dataset ?
- Which classifier reaches the highest classification accuracy in this dataset ?
  - Why ?
  - Can this result remain if the dataset is different ?
- How did you improve your classifiers ?

Requirement

- You should use **jupyter / ipython notebook** to implement this homework.

- Please upload your **code** and **report** to your github.