ECE 568 - Software Engineering II Web Application HW3 Zhongze Tang (zt67) 2/23/2018

I get a plenty of GOOGLE's stock data. I split them into small files, each file has 30 records. You can find them under ./datasets/.

We can see that the average relative error is very small, which indicates that the model does a quite good job.

However, when the dataset becomes very big, it performs not that good. (See the last one, GOOG_rest.csv). I think this is because the stock price has nothing to do with the price that years ago.

G00G 0.csv

The prediction of N+1 time is $1137.5622658557475 \pm 1.079966153007218$ The real value is $\lceil 1109.5706 \rceil$

The absolute mean error is 14.029698824821207

The average relative error is 0.012747816925347766

GOOG_1.csv

The prediction of N+1 time is $1158.4906701752361 \pm 1.079966153007218$ The real value is [1106.26]

The absolute mean error is 8.01373907700924

The average relative error is 0.007652285125664171

GOOG 2.csv

The prediction of N+1 time is $1065.479199956443 \pm 1.079966153007218$ The real value is $\lceil 1040.61 \rceil$

The absolute mean error is 7.443262109858147

The average relative error is 0.007430422533287313

G00G 2.csv

The prediction of N+1 time is $1065.479199956443 \pm 1.079966153007218$ The real value is $\lceil 1040.61 \rceil$

The absolute mean error is 7.443262109858147

The average relative error is 0.007430422533287313

GOOG 3.csv

The prediction of N+1 time is $986.1155711315788 \pm 1.079966153007218$ The real value is $\lceil 987.83 \rceil$

The absolute mean error is 4.84641039079398

The average relative error is 0.005161820932998995

G00G 4.csv

The prediction of N+1 time is $919.6007068934292 \pm 1.079966153007218$

The real value is [929.57]

The absolute mean error is 5.707116524153043

The average relative error is 0.006125144493441668

GOOG_5.csv

The prediction of N+1 time is $964.9016684624768 \pm 1.079966153007218$

The real value is [970.89]

The absolute mean error is 9.67206942035096

The average relative error is 0.01024697656430585

GOOG_6.csv

The prediction of N+1 time is $966.1891054051707 \pm 1.079966153007218$

The real value is [976.57]

The absolute mean error is 5.893187485277359

The average relative error is 0.006331651936854224

GOOG_7.csv

The prediction of N+1 time is $855.572185128956 \pm 1.079966153007218$

The real value is [862.76]

The absolute mean error is 5.746651241703344

The average relative error is 0.00690393363812001

GOOG_8.csv

The prediction of N+1 time is $851.7006364070584 \pm 1.079966153007218$

The real value is [843.25]

The absolute mean error is 2.8220579976470797

The average relative error is 0.0034543295821272374

G00G 9.csv

The prediction of N+1 time is $855.7898050472741 \pm 1.079966153007218$

The real value is [832.15]

The absolute mean error is 4.237340739683775

The average relative error is 0.0053323799520013215

G00G_10.csv

The prediction of N+1 time is $814.3945912319482 \pm 1.079966153007218$

The real value is [789.27]

The absolute mean error is 7.266052296209778

The average relative error is 0.00949381683833397

GOOG_rest.csv

The prediction of N+1 time is 844.758113683085 ± 0.29009841932875124

The real value is [795.37]

The absolute mean error is 23.33845040254234
The average relative error is 0.037015930947026855