



STOCK INDEX PREDICTION

PROJECT



MEMBER



Natcha Suphapjan

62090500406

Supitcha Jampathong

62090500424

Kewarin Jaydeestan

62090500444

Thunnicha Bawornwiwatchai

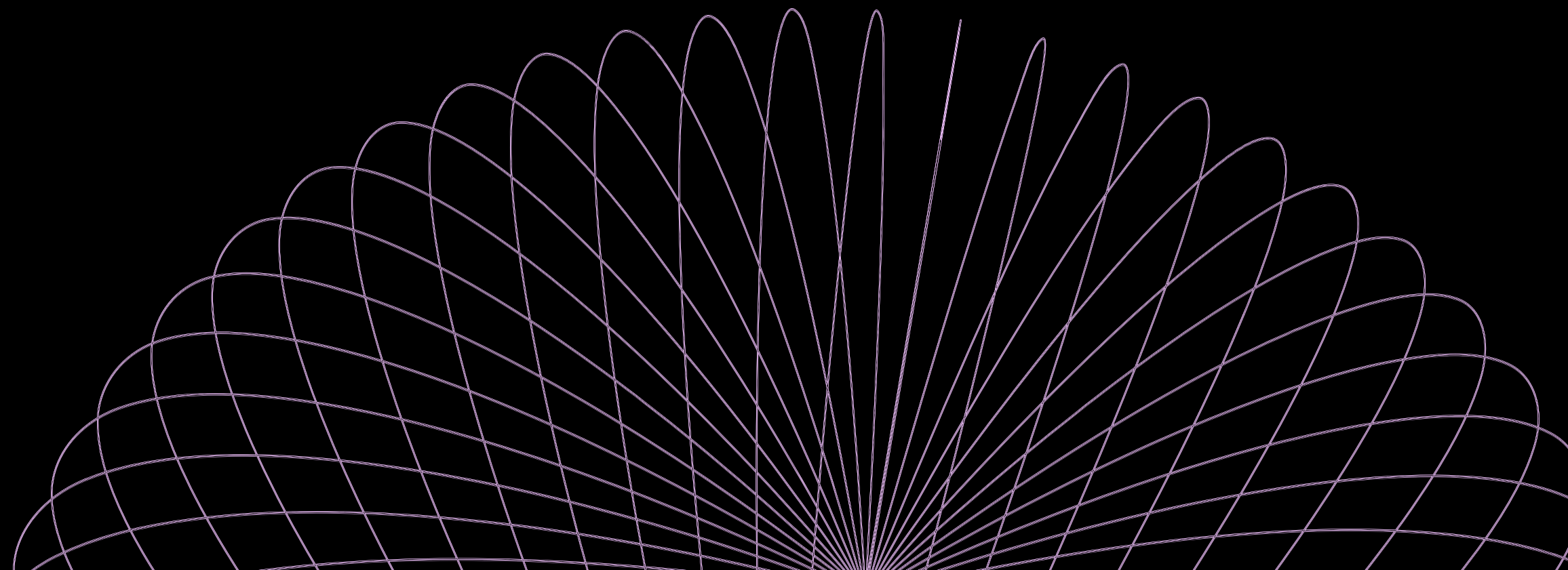
62090500411

Sahasawad pracong

62090500440

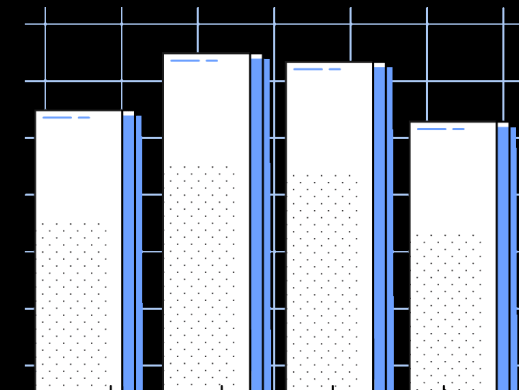
Noppakun Anantakitthawon

62090500447

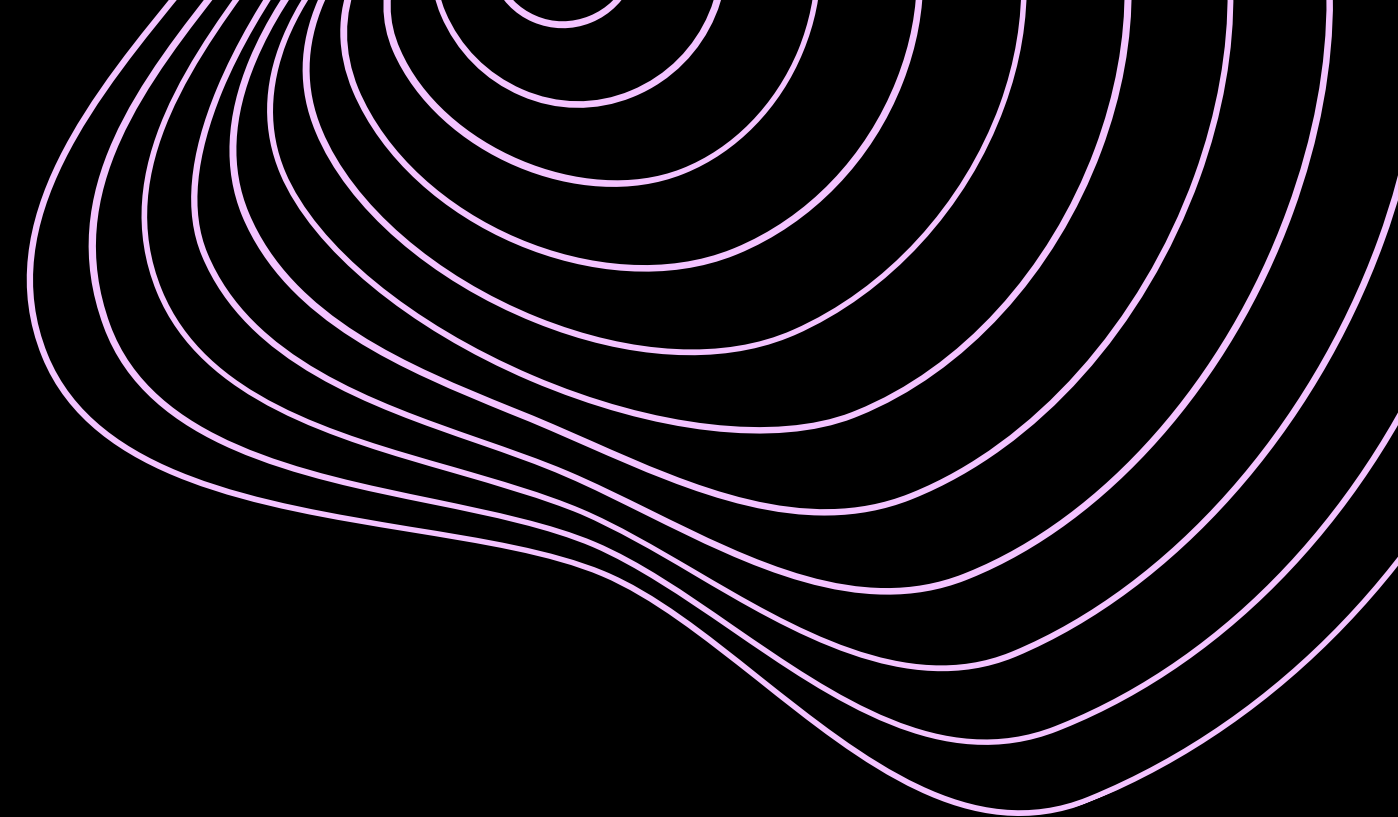
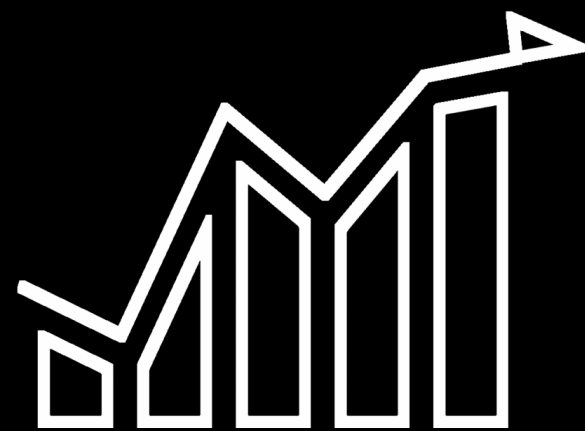


Stock Index

1. Dow Jones Industrial Average [DJI]
2. Nikkei 225 Stock Average [N225]
3. Heng Seng Index [HSI]
4. SSE Composite Index [SSE]



FEATURE SELECTION



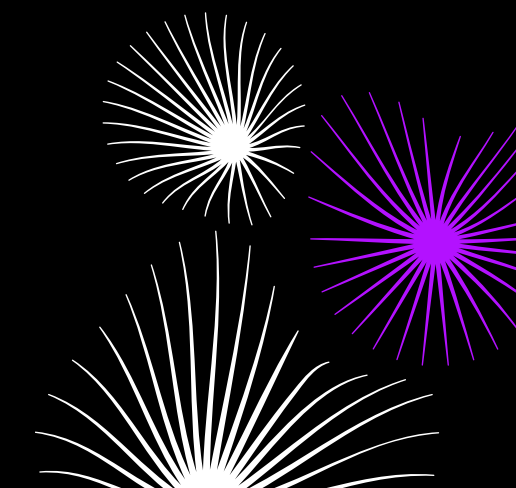
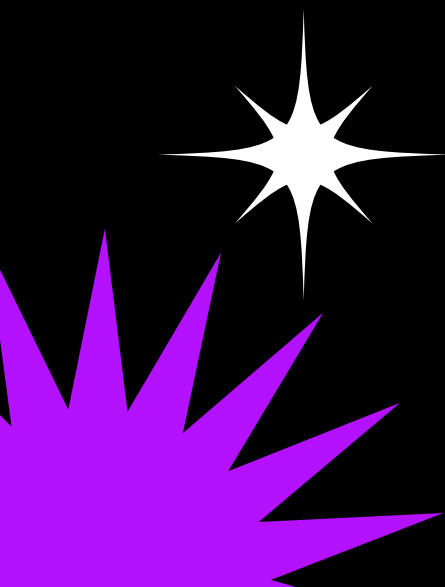
RFE Model

Classification

Up or Down
0 or 1

Regression

Future Close



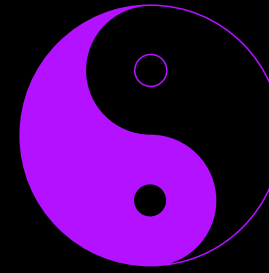
CLASSIFICATION MODEL & EVALUATION

Model

- Decision Tree
- Random Forest
- Logistic Regression
- XGBoost

Evaluate

- Accuracy
- Confusion matrix
- Precision
- Recall
- F1-score
- AUC score



REGRESSION MODEL & EVALUATION

Model

- Linear Regression
- Polynomial Regression



Evaluate

- Root Mean Squared Error
- R Squared

VOTING

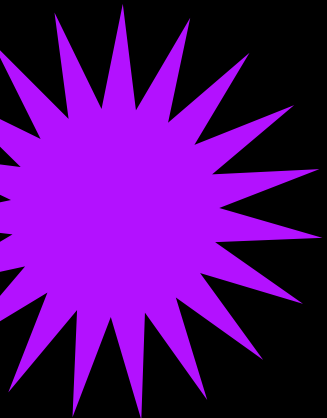
Compare regression to Close price

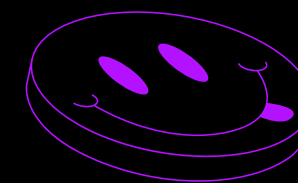
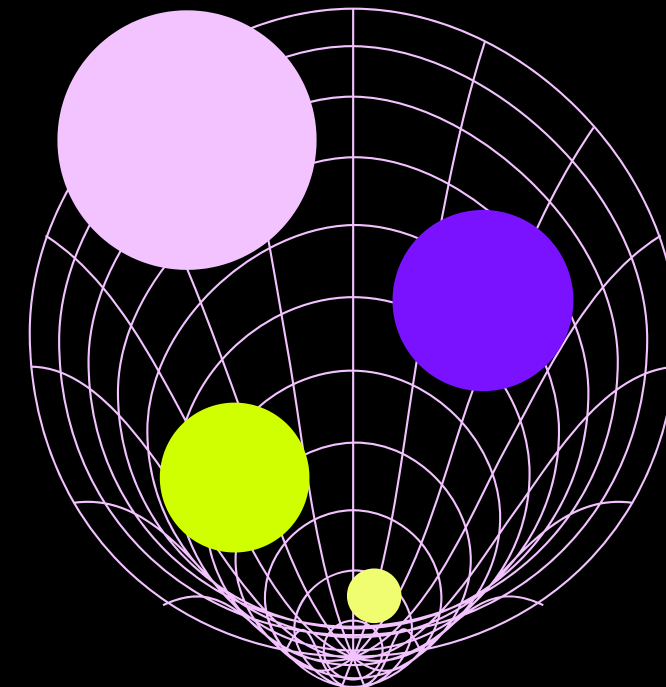
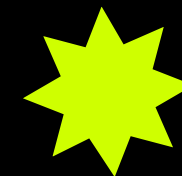
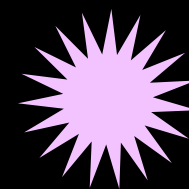
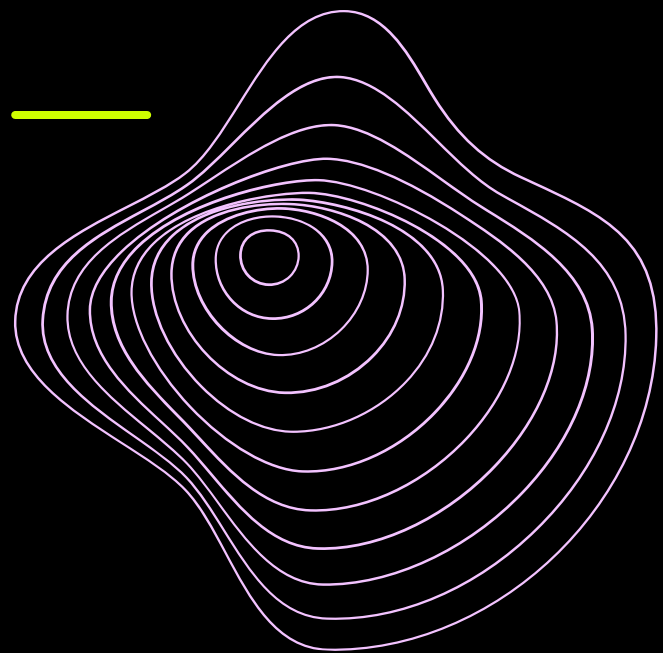
Vote for the final prediction

If the result is equal

Remove the model with the least accuracy score or r Squared score

Vote again





THANK YOU

