Data Mining Project Proposal

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1 Project Question

Do stock technicals really matter?

2 Data Sources

We will use publicly available data in Yahoo Finance to get historical stock prices and volumes on a day to day basis for the past several years. We can combine this data with data from ScotTrade, which is behind a paywall, but for which Kevin has an account. We can calculate the technical indicators we wish to investigate based on the stock price and volume.

3 Algorithms

3.1 Supervised Learning

Using a feature vector of technical indicators and prices we will learn when to buy and sell a stock. The labels for data points will be either "buy", "sell", or "hold" which we can determine by reading the stock prices and determining which periods of time would make money and which would lose money if we held the stock.

3.2 asdf

4 Time Plan