Abstract

Forecasting stock price movements is of immense importance to any stock trader. However, traditionally, this has been accomplished using technical analysis tools. In this study, an attempt has been made to employ data mining to identify the one-day-ahead stock price levels. Two different approaches are considered. The two approaches are empirically validated on
twelve stock price datasets, with the stocks drawn from the Indian, US and UK stock markets. Results indicate that both the approaches proposed in the present study are capable of successfully forecasting the one-day-ahead stock price levels.

References

- Nair, B. B. and Mohandas, V. P. 2015. Artificial intelligence applications in financial forecasting: A survey and some empirical results, Intelligent Decision Technologies. Accepted for publication.
- Nair, B. B. and Mohandas, V. P. 2015. An Intelligent Recommender System for Stock Trading, Intelligent Decision Technologies. Accepted for publication.
- Nair, B. B. , Minuvarthini, M. , Sujithra, B. , Mohandas, V. P. Stock market prediction using a hybrid neuro-fuzzy system. In proceedings of the International Conference on Advances in Recent Technologies in Communication and Computing (ARTCom 2010), 243-247.
A GA-optimized SAX- ANN based Stock Level Prediction System


Index Terms

Computer Science  Information Sciences

Keywords
Stock prediction  Artificial Neural Network  Genetic Algorithms  Wavelet  Symbolic Aggregate Approximation