

Zhao Yang Wu

Discovering Stock Price Prediction Rules Using Hybrid Models

New Ways to Predict Canadian Stock Index Based on Grey Theory, ARIMA Model and Wavelet Transformation



RC Schank

Stock Index Prediction Based on Grey Theory, ARIMA Model and Wavelet Methods Zhao Yang Wu,2010 In this thesis we develop a new forecasting method by merging traditional statistical methods with innovational non statistical theories for the purpose of improving prediction accuracy of stock time series The method is based on a novel hybrid model which combines the grey model the ARIMA model and wavelet methods First of all we improve the traditional GM 1 1 model to the GM 1 1 mu nu model by introducing two parameters the grey coefficient mu and the grey dimension degree nu Then we revise the normal G ARMA model by merging the ARMA model with the GM 1 1 mu nu model In order to overcome the drawback of directly modeling original stock time series we introduce wavelet methods into the revised G ARMA model and name this new hybrid model WG ARMA model Finally we obtain the WPG ARMA model by replacing the wavelet transform with the wavelet packet decomposition To keep consistency all the proposed models are merged into a single model by estimating parameters simultaneously based on the total absolute error TAE criterion To verify prediction performance of the models we present case studies for the models based on the leading Canadian stock index S P TSX Composite Index on the daily bases The experimental results give the rank of predictive ability in terms of the TAE MPAE and DIR metrics as following WPG ARMA WG ARMA G ARMA GM 1 1 mu nu ARIMA Stock Index Prediction Based on Grey Theory, ARIMA Model and Wavelet Discrete Wavelet Transform-Based Prediction of Stock Index Dhanya Jothimani, 2016 Method Yhao Yang Wu,2010 Financial Times Series such as stock price and exchange rates are often non linear and non stationary Use of decomposition models has been found to improve the accuracy of predictive models. The paper proposes a hybrid approach integrating the advantages of both decomposition model namely Maximal Overlap Discrete Wavelet Transform MODWT and machine learning models ANN and SVR to predict the National Stock Exchange Fifty Index In first phase the data is decomposed into a smaller number of subseries using MODWT In next phase each subseries is predicted using machine learning models i e ANN and SVR The predicted subseries are aggregated to obtain the final forecasts In final stage the effectiveness of the proposed approach is evaluated using error measures and statistical test The proposed methods MODWT ANN and MODWT SVR are compared with ANN and SVR models and it was observed that the return on investment obtained based on trading rules using predicted values of MODWT SVR model was higher than that of Buy and hold strategy Stock Price **Predictions** Azhar Ul Hague Sario, 2023-07-13 Stock Price Predictions An Introduction to Probabilistic Models is a comprehensive guide that delves into the intricate world of stock market prediction models. This book is a treasure trove of knowledge for both novice and seasoned investors providing detailed explanations of traditional and modern approaches used to predict stock prices In the first part of the book Traditional Approaches the author examines the most commonly used techniques for estimating share prices such as Fundamental Analysis Technical Analysis and Quantitative Analysis It also

delves into more specific methods like Sentiment Analysis Time Series Analysis and Machine Learning Algorithms among others Each method is meticulously explained providing readers with a sound understanding of the strengths and limitations of each approach The second part Understanding the World of Probability Based Models introduces readers to the realm of probability models explaining their role and different types It covers a wide range of models like ARIMA GARCH VAR MGARCH Stochastic Volatility Models and many more Each model is discussed in depth with explanations of how they can be used to estimate future share prices This section serves as an excellent resource for those seeking to expand their knowledge and skills in using probability based models for stock price prediction The final section Instances of Successful Forecasts Using Probability Based Models provides real world examples of successful forecasts using these models It includes well known models like the Black Scholes Model Monte Carlo Simulations Brownian Motion Model ARIMA and GARCH Model The book concludes with a discussion on the success of more contemporary models like LSTM and Facebook's Prophet Stock Market Prediction Using Time Series Analysis Kamalakannan J,2018 Stock market is a market that enables seamless exchange of buying and selling of company stocks Every Stock Exchange has their own Stock Index value Index is the average value that is calculated by combining several stocks This helps in representing the entire stock market and predicting the market's movement over time. The Equity market can have a profound impact on people and the country's economy as a whole Therefore predicting the stock trends in an effective manner can minimize the risk of investing and maximize profit In our paper we are using the Time Series Forecasting methodology for predicting and visualizing the predictions Our focus for prediction will be based on the technical analysis using historic data and ARIMA Model Autoregressive Integrated Moving Average ARIMA model has been used extensively in the field of finance and economics as it is known to be robust efficient and has a strong potential for short term share market prediction Predicting the Stock Prices - An Empirical Approach to Accuracy in Forecasting Dr. Suresh Kumar S,2017 Forecasting the future prices of stock by analyzing the past and current price movements in determining the trend are always areas of interest of Chartists who believe in studying the action of the market itself rather than the past and current performances of the company Stock price prediction has ignited the interest of researchers who strive to develop better predictive models with a fair degree of accuracy The autoregressive integrated moving average ARIMA model introduced by Box and Jenkins in 1970has been in the limelight in econometrics literature for time series prediction which has been at the core of explaining many economic and finance phenomena ARIMA models in the research domain of finance and economics especially stock markets have shown an efficient capability to generate short term forecasts and have hence beenable to outperform complex structural models in short term prediction This paper presents a stock price predictive model using the ARIMA model to analyze the sensitivity of such models to different time horizons used in the estimation of trends and verifies the validity of such forecasts in terms of their degree of precision Published historical stock data on an actively traded public

sector bank s share and historical movements in the banking sector index in which the selected bank is a constituent obtained from National Stock Exchange NSE India andwebsites of Yahoo finance are used to build and develop stock price forecasts and index movement predictive models The experiments with dynamic as well as static forecasting methods used revealed that the ARIMA model has a strong potential for short term prediction and can offer better precision than from long term trend estimates As a stock price prediction or index movement forecast tool it can be relied extensively in deciding entry and exit to and from the volatile markets notwithstanding the fact the risk the investor faces on account of noise or shocks still can be erroneous making the entire prediction irrespective of its degree of precision irrelevant Predictive Model for Stock Price Prediction Using Deep Learning and Natural Language Processing Sidra Mehtab, 2020 Prediction of future movement of stock prices has been a subject matter of many research work There is a gamut of literature of technical analysis of stock prices where the objective is to identify patterns in stock price movements and derive profit from it Improving the prediction accuracy remains the single most challenge in this area of research We propose a hybrid approach for stock price movement prediction using machine learning deep learning and natural language processing We select the NIFTY 50 index values of the National Stock Exchange NSE of India and collect its daily price movement over a period of three years 2015 2017 Based on the data of 2015 2017 we build various predictive models using machine learning and then use those models to predict the closing value of NIFTY 50 for the period January 2018 till June 2019 with a prediction horizon of one week For predicting the price movement patterns we use a number of classification techniques while for predicting the actual closing price of the stock various regression models have been used We also build a Long and Short Term Memory LSTM based deep learning network for predicting the closing price of the stocks and compare the prediction accuracies of the machine learning models with the LSTM model We further augment the predictive model by integrating a sentiment analysis module on Twitter data to correlate the public sentiment of stock prices with the market sentiment This has been done using Twitter sentiment and previous week closing values to predict stock price movement for the next week We tested our proposed scheme using a cross validation method based on Self Organizing Fuzzy Neural Networks SOFNN and found extremely interesting results

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