Predicting Stock Using Research and Value

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Abstract: *Investment firms, hedge funds and even individuals have been using financial models to understand market behavior better and make profitable investments and trades. Can we predict stock prices with machine learning? Investors make educated guesses by analyzing data. They will read the news, study the company history, industry trends, and other data points that go into making a prediction. The prevailing theories are that stock prices are totally random and unpredictable, raising the question of why top firms like Morgan Stanley and Citigroup hire quantitative analysts to build predictive models. We have this idea of the trading floor being filled with adrenaline infuse men with loose ties running around yelling something into a phone. However, these days we are more likely to see rows of machine learning experts quietly sitting in front of computer screens. About 70% of all orders on Wall Street are now placed by software. We are now living in the age of algorithms.*

Keywords: Algorithm, Deep learning, Finance, LSTM, Price action, python, Stock

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