



Machine Learning Techniques in Stock Index Prediction

Related Subjects:

- Natural Language Processing & Sentiment Analysis
- Recurrent Neural Networks
- Probabilistic Models



This project combines technical and sentiment features in a deep learning model to predict next day close price of the New York Stock Exchange Composite (^NYA)

Using Twitter tweets from selected handles as dataset for sentiment analysis, different methods were experimented to obtain relevant content features. Different parameters and deep learning optimization techniques were trialed to obtain the optimal model.