Figure 2: Neural tensor network for event embeddings.

Deep Learning For Event Driven Stock Prediction

Donatello Conte,Ana Fred,Oleg Gusikhin,Carlo Sansone

Deep Learning For Event Driven Stock Prediction:

Mining Data for Financial Applications Valerio Bitetta,Ilaria Bordino,Andrea Ferretti,Francesco Gullo,Giovanni Ponti,Lorenzo Severini,2021-01-14 This book constitutes revised selected papers from the 5th Workshop on Mining Data for Financial Applications MIDAS 2020 held in conjunction with ECML PKDD 2020 in Ghent Belgium in September 2020 The 8 full and 3 short papers presented in this volume were carefully reviewed and selected from 15 submissions They deal with challenges potentialities and applications of leveraging data mining tasks regarding problems in the financial domain The workshop was held virtually due to the COVID 19 pandemic Information Extraction from the GDELT Database to Analyse EU Sovereign Bond Markets and Exploring the Predictive Power of News and Neural Machine Learning Models for Economic Forecasting are available open access under a Creative Commons Attribution 4 0 International License via link springer com

Deep Learning Theory and Applications Donatello Conte,Ana Fred,Oleg Gusikhin,Carlo Sansone,2023-07-30 This book consitiutes the refereed proceedings of the 4th International Conference on Deep Learning Theory and Applications DeLTA 2023 held in Rome Italy from 13 to 14 July 2023 The 9 full papers and 22 short papers presented were thoroughly reviewed and selected from the 42 qualified submissions The scope of the conference includes such topics as models and algorithms machine learning big data analytics computer vision applications and natural language understanding **Hands-On Artificial Intelligence for Beginners** Patrick D. Smith,2018-10-31 Grasp the fundamentals of Artificial Intelligence and build your own intelligent systems with ease Key FeaturesEnter the world of AI with the help of solid concepts and real world use casesExplore AI components to build real world automated intelligenceBecome well versed with machine learning and deep learning conceptsBook Description Virtual Assistants such as Alexa and Siri process our requests Google s cars have started to read addresses and Amazon s prices and Netflix s recommended videos are decided by AI Artificial Intelligence is one of the most exciting technologies and is becoming increasingly significant in the modern world Hands On Artificial Intelligence for Beginners will teach you what Artificial Intelligence is and how to design and build intelligent applications This book will teach you to harness packages such as TensorFlow in order to create powerful AI systems You will begin with reviewing the recent changes in AI and learning how artificial neural networks ANNs have enabled more intelligent AI You ll explore feedforward recurrent convolutional and generative neural networks FFNNs RNNs CNNs and GNNs as well as reinforcement learning methods In the concluding chapters you ll learn how to implement these methods for a variety of tasks such as generating text for chatbots and playing board and video games By the end of this book you will be able to understand exactly what you need to consider when optimizing ANNs and how to deploy and maintain AI applications What you will learnUse TensorFlow packages to create AI systemsBuild feedforward convolutional and recurrent neural networksImplement generative models for text generationBuild reinforcement learning algorithms to play gamesAssemble RNNs CNNs and decoders to create an intelligent assistantUtilize RNNs to predict stock market behaviorCreate and scale

training pipelines and deployment architectures for AI systemsWho this book is for This book is designed for beginners in AI aspiring AI developers as well as machine learning enthusiasts with an interest in leveraging various algorithms to build powerful AI applications   *Data Science* Jianchao Zeng,Pinle Qin,Weipeng Jing,Xianhua Song,Zeguang Lu,2021-09-10 This two volume set CCIS 1451 and 1452 constitutes the refereed proceedings of the 7th International Conference of Pioneering Computer Scientists Engineers and Educators ICPCSEE 2021 held in Taiyuan China in September 2021 The 81 papers presented in these two volumes were carefully reviewed and selected from 256 submissions The papers are organized in topical sections on big data management and applications social media and recommendation systems infrastructure for data science basic theory and techniques for data science machine learning for data science multimedia data management and analysis social media and recommendation systems data security and privacy applications of data science education research methods and materials for data science and engineering research demo   *Data Science and Machine Learning* Diana Benavides-Prado,Sarah Erfani,Philippe Fournier-Viger,Yee Ling Boo,Yun Sing Koh,2023-12-04 This book constitutes the proceedings of the 21st Australasian Conference on Data Science and Machine Learning AusDM 2023 held in Auckland New Zealand during December 11 13 2023 The 20 full papers presented in this book were carefully reviewed and selected from 50 submissions The papers are organized in the following topical sections research track and application track They deal with topics around data science and machine learning in everyday life   **Knowledge Management and Acquisition for Intelligent Systems** Kenichi Yoshida,Maria Lee,2018-07-26 This book constitutes the proceedings of the 15th International Workshop on Knowledge Management and Acquisition for Intelligent Systems PKAW 2018 held in Nanjing China in August 2018 The 15 full papers and 7 short papers included in this volume were carefully reviewed and selected from 51 initial submissions They cover the methods and tools as well as the applications related to developing a knowledge base healthcare financial systems and intelligent systems   Data Science Pinle Qin,Hongzhi Wang,Guanglu Sun,Zeguang Lu,2020-08-20 This two volume set CCIS 1257 and 1258 constitutes the refereed proceedings of the 6th International Conference of Pioneering Computer Scientists Engineers and Educators ICPCSEE 2020 held in Taiyuan China in September 2020 The 98 papers presented in these two volumes were carefully reviewed and selected from 392 submissions The papers are organized in topical sections database machine learning network graphic images system natural language processing security algorithm application and education   **Application of Machine Learning** Jason W. Leung,2016 Models of stock price prediction have traditionally used technical indicators alone to generate trading signals In this paper we build trading strategies by applying machine learning techniques to both technical analysis indicators and market sentiment data The resulting prediction models can be employed as an artificial trader used to trade on any given stock exchange The performance of the model is evaluated using the S P 500 index   *Oceanic Abstracts* ,1995-11   Science Citation Index ,1994 Vols for 1964 have guides and journal lists   **Conference Papers Index** ,1988 Monthly Papers presented at recent

meeting held all over the world by scientific technical engineering and medical groups Sources are meeting programs and abstract publications as well as questionnaires Arranged under 17 subject sections 7 of direct interest to the life scientist Full programs of meetings listed under sections Entry gives citation number paper title name mailing address and any ordering number assigned Quarterly and annual indexes to subjects authors and programs not available in monthly issues   **Deep Learning for Sentiment and Event-driven REIT Price Dynamics** Yao Zhao (M.C.P.),2020 This research aims to figure out how textual information in the real estate news can be applied to predicting the price dynamics of REIT real estate investment trust a publicly traded security in the exchange whose income is backed up by real estate Due to the information gap in the market and the sentiment induced irrational trading behaviors the market often witnesses the departure of REIT price from its fundamental NAV net asset value Traditional REIT pricing models fail to incorporate these behavioral factors and the real time market information leading to a gap in current empirical studies With the development of deep learning and natural language processing NLP techniques we are curious about how to properly represent and extract textual information in the real estate news in a way that allows us to capture the up to date market events and irrational sentiment and incorporate them in REIT pricing To achieve this goal I conduct a two stage analysis In the first stage I focus on two NLP tasks including the sentiment analysis and event extraction On the end of sentiment analysis I construct several sentiment measures based on the traditional textual analysis methods Besides I train and obtain the sentiment specific word embeddings on a human labeled financial news corpus One the event extraction end two approaches of event representations are used which separately corresponds to an unsupervised and a supervised learning model First I represent an event as a structured triplet E Object1 Predicate Object2 and use an unsupervised NTN neural tensor network model to obtain the event embeddings Second I follow a supervised model to represent the event in the form of E trigger argument1 argument2 and fine tune a BERT model on the event extraction task In the second stage with the help of the sentiment measures sentiment specific word embeddings and the pre trained event embeddings I implement and compare several deep learning models for REIT price prediction The best performing NTN CNN model greatly outperforms the traditional ARIMA model in that it decreases the MSE loss by around two thirds and increases the classification accuracy of price movement by around 8% The VAR analysis indicates that positive market sentiment granger causes the REIT price change between 2011 and 2018 while the negative sentiment has no significant effect on the market   **Stock Prediction with Deep Learning** Ethan Shaotran,2018-06-10 For centuries human beings have tried to predict the future whether it be NBA playoffs weather or elections In this book we tackle the common misconception that the stock market cannot be predicted and build a stock prediction algorithm to beat the stock market using Deep Learning Data Analysis and Natural Language Processing techniques If you re new to Artificial Intelligence and Python and are curious to learn more this is a great book for you Industry experts also have plenty to learn from the variety of methods and techniques used in data collection and

manipulation ABOUT THE AUTHOREthan Shaotran is an AI developer researcher and author of Stock Prediction with Deep Learning He is the founder of Energize AI where he built a financial stock prediction algorithm that outperformed the stock market in 2017 He is currently working on a thought experiment series to raise awareness on AI related societal challenges within the AI community regarding regulation and potential moral hazards as well as autonomous vehicle driving software Ethan has studied Economics and AI courses from Harvard Stanford and USF is an affiliate with the Harvard Kennedy School s AI Initiative and is a member of the Association for Computing Machinery   *Deep Learning Tools for Predicting Stock Market Movements* Renuka Sharma,Kiran Mehta,2024-04-10 DEEP LEARNING TOOLS for PREDICTING STOCK MARKET MOVEMENTS The book provides a comprehensive overview of current research and developments in the field of deep learning models for stock market forecasting in the developed and developing worlds The book delves into the realm of deep learning and embraces the challenges opportunities and transformation of stock market analysis Deep learning helps foresee market trends with increased accuracy With advancements in deep learning new opportunities in styles tools and techniques evolve and embrace data driven insights with theories and practical applications Learn about designing training and applying predictive models with rigorous attention to detail This book offers critical thinking skills and the cultivation of discerning approaches to market analysis The book details the development of an ensemble model for stock market prediction combining long short term memory and autoregressive integrated moving average explains the rapid expansion of quantum computing technologies in financial systems provides an overview of deep learning techniques for forecasting stock market trends and examines their effectiveness across different time frames and market conditions explores applications and implications of various models for causality volatility and co integration in stock markets offering insights to investors and policymakers Audience The book has a wide audience of researchers in financial technology financial software engineering artificial intelligence professional market investors investment institutions and asset management companies   **Stock Movement Prediction with Deep Learning, Finance Tweets Sentiment, Technical Indicators, and Candlestick Charting** Yichuan Xu,2020 Stock prediction has been a popular research topic Due to its stochastic nature predicting the future stock market remains a difficult problem This thesis studies the application of Deep Neural Networks DNNS in investment from following perspectives sentiment stock technical indicators and candlestick charting In our first experiment we use DNN to process collective sentiment on the news dataset from Kaggle and then compare the performance between DNN and traditional machine learning approach In our second experiment we build our own dataset that covers 80 stocks from the US stock market Our attention based LSTM model shows overall accuracy of 54 6% and MCC of 0 0478 on the aggregate dataset and the best individual stock achieve 64 7% of accuracy Our third experiment studies the Japanese candlestick charting In this experiment harami patterns shows predictive power in our dataset and CNN model on candlestick charting shows great potential in stock market prediction   **Stock Market Prediction and Efficiency**

Analysis using Recurrent Neural Network Joish Bosco,Fateh Khan,2018-09-18 Project Report from the year 2018 in the subject Computer Science Technical Computer Science course Computer Science language English abstract Modeling and Forecasting of the financial market have been an attractive topic to scholars and researchers from various academic fields The financial market is an abstract concept where financial commodities such as stocks bonds and precious metals transactions happen between buyers and sellers In the present scenario of the financial market world especially in the stock market forecasting the trend or the price of stocks using machine learning techniques and artificial neural networks are the most attractive issue to be investigated As Giles explained financial forecasting is an instance of signal processing problem which is difficult because of high noise small sample size non stationary and non linearity The noisy characteristics mean the incomplete information gap between past stock trading price and volume with a future price The stock market is sensitive with the political and macroeconomic environment However these two kinds of information are too complex and unstable to gather The above information that cannot be included in features are considered as noise The sample size of financial data is determined by real world transaction records On one hand a larger sample size refers a longer period of transaction records on the other hand large sample size increases the uncertainty of financial environment during the 2 sample period In this project we use stock data instead of daily data in order to reduce the probability of uncertain noise and relatively increase the sample size within a certain period of time By non stationarity one means that the distribution of stock data is various during time changing Non linearity implies that feature correlation of different individual stocks is various Efficient Market Hypothesis was developed by Burton G Malkiel in 1991   **Time Series Forecasting using Deep Learning** Ivan Gridin,2021-10-15 Explore the infinite possibilities offered by Artificial Intelligence and Neural Networks KEY FEATURES Covers numerous concepts techniques best practices and troubleshooting tips by community experts Includes practical demonstration of robust deep learning prediction models with exciting use cases Covers the use of the most powerful research toolkit such as Python PyTorch and Neural Network Intelligence DESCRIPTION This book is amid at teaching the readers how to apply the deep learning techniques to the time series forecasting challenges and how to build prediction models using PyTorch The readers will learn the fundamentals of PyTorch in the early stages of the book Next the time series forecasting is covered in greater depth after the programme has been developed You will try to use machine learning to identify the patterns that can help us forecast the future results It covers methodologies such as Recurrent Neural Network Encoder decoder model and Temporal Convolutional Network all of which are state of the art neural network architectures Furthermore for good measure we have also introduced the neural architecture search which automates searching for an ideal neural network design for a certain task Finally by the end of the book readers would be able to solve complex real world prediction issues by applying the models and strategies learnt throughout the course of the book This book also offers another great way of mastering deep learning and its various techniques WHAT YOU WILL LEARN Work with the Encoder

Decoder concept and Temporal Convolutional Network mechanics Learn the basics of neural architecture search with Neural Network Intelligence Combine standard statistical analysis methods with deep learning approaches Automate the search for optimal predictive architecture Design your custom neural network architecture for specific tasks Apply predictive models to real world problems of forecasting stock quotes weather and natural processes WHO THIS BOOK IS FOR This book is written for engineers data scientists and stock traders who want to build time series forecasting programs using deep learning Possessing some familiarity of Python is sufficient while a basic understanding of machine learning is desirable but not needed TABLE OF CONTENTS 1 Time Series Problems and Challenges 2 Deep Learning with PyTorch 3 Time Series as Deep Learning Problem 4 Recurrent Neural Networks 5 Advanced Forecasting Models 6 PyTorch Model Tuning with Neural Network Intelligence 7 Applying Deep Learning to Real world Forecasting Problems 8 PyTorch Forecasting Package 9 What is Next **Stock Market Prediction Through Sentiment Analysis of Social-Media and Financial Stock Data Using Machine Learning** Mohammad Al Ridhawi,2021 Given the volatility of the stock market and the multitude of financial variables at play forecasting the value of stocks can be a challenging task Nonetheless such prediction task presents a fascinating problem to solve using machine learning The stock market can be affected by news events social media posts political changes investor emotions and the general economy among other factors Predicting the stock value of a company by simply using financial stock data of its price may be insufficient to give an accurate prediction Investors often openly express their attitudes towards various stocks on social medial platforms Hence combining sentiment analysis from social media and the financial stock value of a company may yield more accurate predictions This thesis proposes a method to predict the stock market using sentiment analysis and financial stock data To estimate the sentiment in social media posts we use an ensemble based model that leverages Multi Layer Perceptron MLP Long Short Term Memory LSTM and Convolutional Neural Network CNN models We use an LSTM model for the financial stock prediction The models are trained on the AAPL CSCO IBM and MSFT stocks utilizing a combination of the financial stock data and sentiment extracted from social media posts on Twitter between the years 2015 2019 Our experimental results show that the combination of the financial and sentiment information can improve the stock market prediction performance The proposed solution has achieved a prediction performance of 74 3% *A Robust 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   *Stock Prediction Using Machine Learning* Shubha Singh,2021 The Trend of stock price prediction is becoming more popular than ever Share market is difficult to predict due to its volatile nature There are no rules to follow to predict what will happen with the stock in the future To predict accurately is a huge challenge since the market trend is always keep changing depending on many factors The objective is to apply machine learning techniques to predict stocks and maximize the profit In this work we have shown that with the help of artificial intelligence and machine learning the process of prediction can be improved While doing the literature review we realized that the most effective machine learning tool for this research include Artificial Neural Network ANN Support Vector Machine SVM and Genetic Algorithms GA All categories have common and unique findings and limitations We collected data for about 10 years and using Long Short Term Memory LSTM Neural Network based machine learning models to analyze and predict the stock price The Recurrent Neural Network RNN is useful to preserve the time series features for improving profits The financial data High and Close are used as input for the model

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