

# Stock Market Forecasting

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## STOCK MARKET

The stock market refers to the collection of markets and exchanges where regular activities of buying, selling, and issuance of shares of publicly-held companies take place

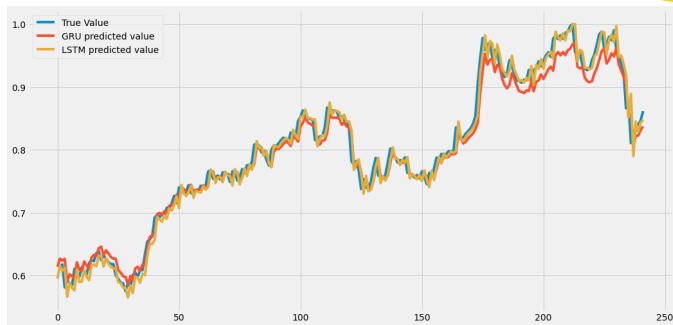
### LSTM

- Recurrent Neural Network
- 3 Gates: Input, Output y Forget
- Gran precisión en secuencias más largas
- Salio en 1995-1997

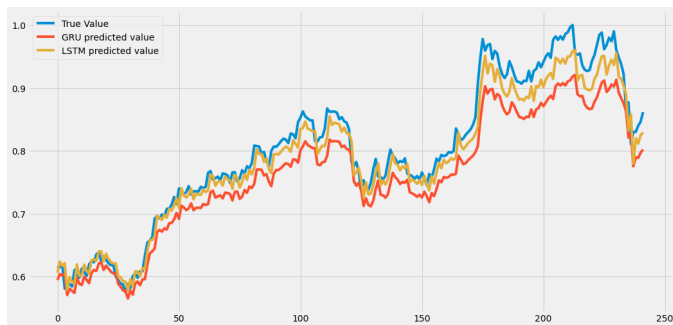
### GRU

- Recurrent Neural Network
- 2 Gates: Update and Reset
- Gran precisión en secuencias más cortas
- Salio en 2014 -

### 2 HIDDEN LAYERS



### 3 HIDDEN LAYERS



### TRAINING

- GRU & LSTM
- 300 epochs
- 64 batch size
- Dropout de 40%
- Adam Optimizer

### DATASET

YESBANK.BO (12/07/2005 - 03/11/2017)



## Conclusions

1. The stock market is very VOLATILE.
2. The algorithm architecture is very important.
3. AI as a support tool
4. Datasets must be consistent



#### Referencias:

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