Overview
- Stocks and finance are an area saturated with data
- Using past sequential price data to govern future predictions

Model Details
- 1st layer: LSTM with 30 units
- 2nd: LSTM with 30 units
- 3rd: FC with 64 units
- 4th: FC with 32 units
- 5th: output scalar

Problem Statement
- Input: Vector of length 30
- Represents 30 days of closing stock prices
- Output: positive scalar, representing the predicted standardized price of the next day’s closing

Network Inputs
- Raw dataset contains daily closing prices from 1960s - present
- Inputs are segmented into 30-day sequences
- Sequences are individually standardized (divided by mean)

Results
- Correct prediction of movement direction did not exceed 63%
- The model did not remarkably outperform chance
- However, predictions in the correct direction were fairly accurate

Analysis
- Stock price prediction is a difficult task
- It is often said that there is too much randomness in stock prices to make accurate predictions
- Other attempts have faced similar problems
- Optimistically, it is still possible to profit in expectation by following the model