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Stock Prediction Using Technical and Sentimental Analysis

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Abstract: Stock market movement prediction is a well-known problem of interest. These days, social media accurately reflects public attitude and opinion on current events. Researchers have focused their attention on Twitter in particular to examine popular sentiments. Stock market forecasting using public emotion conveyed on Twitter has been a fascinating area of study. The approach employed in sentimental analysis is to look at how strongly stock price changes, such as gains and decreases, are associated to people's Twitter opinions. Sentimental analysis aids in the examination of public opinion on Twitter; we took this approach by employing sentimental analysis. Another approach in the same topic of our project is using technical analysis. We use a multiple kernel learning regression framework to model the stock price movement as a function of these input features and solve it as a regression problem. The machine learning coupled with fundamental and/ or technical analysis also yields satisfactory results for stock market prediction. We also evaluated the model for taking buy-sell decision at the end of day which is also known as intraday trading.

Keywords: Sentimental Analysis, Regression, Machine Learning, Prediction, etc.

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