DORAS
DCU Online Research Access Service

Login (DCU Staff Only)

Day ahead forecasting of FAANG stocks using ARIMA, LSTM networks and wavelets.

Skehin, Tom, Crane, Martin and Bezbradica, Marija (2018) Day ahead forecasting of FAANG stocks using ARIMA, LSTM networks and wavelets. In: The 26th AIAI Irish Conference on Artificial Intelligence and Cognitive Science, 6-7 Dec 2018, Dublin, Ireland.

Abstract Metadata Downloads Documents

Abstract. Facebook Inc., Apple Inc., Amazon.com Inc., Net ix Inc. and Alphabet Inc., known collectively as FAANG, are a group of the best performing tech stocks in recent years. In this study, we present linear and non-linear methods for predicting the closing price of each stock on the following day. We decompose each time series into component series using wavelet methods and develop an novel ensemble approach to improve forecast accuracy.

Archive Staff Only: edit this record

Student Email Student Apps Loop Privacy
Staff Email Staff Apps Disclaimer Contact Us