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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 Artificial Intelligence and Cognitive Science, 6-7 Dec 2018, Dublin, Ireland.

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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. I 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.

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