Partial Differential Equations Seminar

Title Forecasting stock market indices using the recurrent neural network based hybrid models: CNN-LSTM, GRU-CNN, and ensemble models

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Location 과학관 225

초 록 : in this talk, we introduce hybrid models for forecasting the one-time-step and multi-time-step close prices of stock market indices by utilizing recurrent neural network (RNN)-based models; convolutional neural network-long short-term memory (CNN-LSTM), gated recurrent unit (GRU)-CNN, and ensemble models with a novel feature. We provide numerical results using various stock market indices, look-back periods, optimizers, features, and the learning rate.

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