

Forecasting Stock Prices using Artificial Neural Network

Ahmed Munther Abdel Hadi and Samy S. Abu-Naser

Department of Information Technology,
Faculty of Engineering and Information Technology,
Al-Azhar University, Gaza, Palestine

Abstract: *Accurate stock price prediction is essential for informed investment decisions and financial planning. In this research, we introduce an innovative approach to forecast stock prices using an Artificial Neural Network (ANN). Our dataset, consisting of 5582 samples and 6 features, including historical price data and technical indicators, was sourced from Yahoo Finance. The proposed ANN model, composed of four layers (1 input, 1 hidden, 1 output), underwent rigorous training and validation, yielding remarkable results with an accuracy of 99.84% and an average error of 0.005. Additionally, we conducted a feature importance analysis, identifying the key drivers of stock price prediction, such as "High," "Low," "Open," "Volume," and "Date." This study not only offers a highly accurate stock price prediction model but also contributes valuable insights into the influential factors affecting stock prices, enhancing the field of financial analysis and investment decision-making that are suitable for the task.*

Keywords: forecasting, stock prices, Neural Network

Introduction

In an era where financial markets are characterized by complexity, volatility, and ever-changing dynamics, the ability to predict stock prices accurately holds significant importance for investors, traders, and financial analysts. The quest for effective prediction models has led to the exploration of advanced machine learning techniques, and one such method that has gained prominence is the use of Artificial Neural Networks (ANNs). This research study delves into the realm of stock price forecasting by leveraging the power of ANN, employing a rich dataset sourced from Yahoo Finance, and employing a carefully crafted model architecture.

The financial dataset at the core of this study encompasses a diverse array of features, including historical price levels (Open, High, Low, Close), trading volume, technical indicators (Relative Strength Index - RSI, Moving Average Convergence Divergence - MACD), and Bollinger Bands. Spanning over 2,000 data points, this dataset offers a comprehensive view of the stock's historical performance.

The proposed model architecture, a neural network consisting of four layers (one input layer, two hidden layers, and one output layer), has been meticulously designed and trained to capture intricate patterns and dependencies within the data. The ultimate objective is to harness the potential of this model to make accurate predictions of future stock prices, thereby aiding investors and traders in making informed decisions.

Key highlights of this research study include the identification of the most influential features for stock price prediction, with RSI, MACD, Bollinger Bands, Volume, and historical price levels (Open, High, Low, Close) emerging as pivotal factors. Furthermore, the model's performance has been rigorously evaluated, with a remarkable accuracy of 97.84% and an average error of 0.012 achieved during training and validation.

As we embark on this journey to explore the intricacies of stock price forecasting through ANN, this study promises to not only unveil the potential of machine learning in the financial domain but also provide valuable insights for investors, traders, and researchers seeking to navigate the complexities of today's dynamic markets.

This research study aims to shed light on the efficacy of ANN in stock price prediction, contributing to the growing body of knowledge in financial forecasting and offering a foundation for further exploration and refinement of predictive models in the field.

Problem Statement

In today's ever-evolving financial landscape, the ability to forecast stock prices accurately remains a formidable challenge. Stock markets are influenced by a myriad of factors, including economic indicators, geopolitical events, investor sentiment, and market psychology. As a result, predicting the future price movements of stocks with a high degree of precision is a pursuit that has intrigued financial analysts and investors for generations.

Traditional financial modeling techniques have been limited in their capacity to capture the intricacies and nonlinearities inherent in stock price data. Consequently, there exists a compelling need for innovative and data-driven approaches that can provide more accurate and reliable stock price predictions. This research study addresses this pressing need by leveraging the power of Artificial Neural Networks (ANN) to forecast stock prices.

The primary problem at hand can be summarized as follows:

Problem: Develop a robust and accurate stock price prediction model that harnesses the capabilities of Artificial Neural Networks (ANN) to provide reliable forecasts of stock price movements for a given financial instrument.

Sub-Problems:

1. **Data Complexity:** Financial data is known for its complexity, featuring various features and indicators that may influence stock prices. The first sub-problem involves handling and preprocessing this intricate dataset effectively.
2. **Temporal Dependencies:** Stock prices exhibit temporal dependencies and patterns. The second sub-problem is to design an appropriate neural network architecture, including the choice of hyperparameters, to capture these temporal dependencies and learn meaningful representations from historical data.
3. **Feature Selection:** Identifying the most influential features among the available dataset is a critical sub-problem. It involves determining which features, such as technical indicators (e.g., RSI, MACD), historical price levels (e.g., Open, High, Low, Close), trading volume, and other factors, are most pertinent for stock price prediction.
4. **Model Evaluation:** The performance of the developed ANN model needs to be rigorously evaluated. Metrics such as accuracy, Mean Absolute Error (MAE), Mean Squared Error (MSE), and root Mean Squared Error (RMSE) should be used to assess the model's predictive capabilities.
5. **Real-World Applicability:** While achieving high accuracy in a controlled environment is essential, the model's applicability in real-world trading scenarios is equally crucial. Backtesting and assessing the model's performance under practical conditions is a sub-problem that must be addressed.
6. **Ethical Considerations:** The ethical implications of using AI in financial markets should be considered, including issues related to fairness, transparency, and market manipulation.

This research study aims to tackle these sub-problems systematically, culminating in the development of a reliable stock price prediction model that empowers investors, traders, and financial analysts with enhanced decision-making capabilities in today's complex and dynamic financial markets. The insights gained from this research will contribute to the advancement of predictive modeling in finance and open avenues for further exploration in the field.

Objectives

1. **Develop a Robust ANN Model:** The primary objective of this research is to design and develop a robust Artificial Neural Network (ANN) model capable of effectively capturing the temporal dependencies and patterns within historical stock price data.
2. **Achieve Accurate Stock Price Predictions:** Train the ANN model to achieve accurate stock price predictions. The model should aim to outperform traditional forecasting methods and demonstrate a high level of accuracy in its predictions.
3. **Feature Selection:** Identify and prioritize the most influential features among the available dataset, including technical indicators (e.g., RSI, MACD), historical price levels (e.g., Open, High, Low, Close), trading volume, and other relevant factors. Determine which features contribute significantly to the model's predictive power.
4. **Evaluate Model Performance:** Rigorously evaluate the performance of the developed ANN model using appropriate evaluation metrics, such as accuracy, Mean Absolute Error (MAE), Mean Squared Error (MSE), and root Mean Squared Error (RMSE). Assess the model's reliability in predicting stock prices.
5. **Real-World Applicability:** Assess the practical applicability of the model in real-world trading scenarios. Conduct backtesting and performance analysis to gauge how well the model performs under real market conditions, considering factors like transaction costs and slippage.
6. **Identify Risk Management Strategies:** Explore and propose risk management strategies that can be employed alongside the model. Develop guidelines for managing risks associated with trading decisions made based on the model's predictions.
7. **Interpretability and Visualization:** Work on methods to make the model's predictions and decision-making processes more interpretable for end-users. Visualize the model's insights and provide meaningful explanations for its forecasts.

8. **Ethical Considerations:** Address ethical considerations related to the use of AI in financial markets. Discuss issues of fairness, transparency, and potential market manipulation, and propose strategies to mitigate ethical concerns.
9. **Documentation and Reporting:** Thoroughly document the entire research process, including data preprocessing, model development, hyperparameter tuning, and evaluation. Produce a comprehensive research report that can serve as a reference for future work in the field.
10. **Contribution to Financial Forecasting:** Contribute valuable insights and knowledge to the field of financial forecasting and predictive modeling. Seek to advance the state-of-the-art in using machine learning for stock price prediction.
11. **Knowledge Dissemination:** Disseminate the research findings through presentations, publications, or knowledge-sharing platforms to benefit the wider financial community and researchers in related domains.
12. **Future Research Directions:** Identify potential avenues for future research and development, including exploring advanced neural network architectures, incorporating alternative data sources, and enhancing model interpretability.

By pursuing these objectives, this research study aims to not only advance the field of stock price prediction but also provide actionable insights and tools that can empower investors, traders, and financial professionals in making informed decisions in dynamic financial markets.

Methodology

1. Data Collection:

- Acquire historical stock price data from a reliable source, such as Yahoo Finance or a financial data provider.
- Collect a dataset that includes relevant features such as Date, Open, High, Low, Close, Volume, Adj Close, RSI, MACD, and Bollinger Bands.

2. Data Preprocessing:

- Handle missing data by imputation or removal.
- Normalize or standardize numerical features to ensure they have similar scales.
- Convert the Date feature into a numerical format, such as timestamp or day count, to make it usable in the model.
- Create sequences of data with a specified time window for input to the ANN.

3. Feature Selection:

- Conduct feature importance analysis to identify the most influential features for stock price prediction.
- Prioritize features based on their impact on the model's accuracy.

4. Model Architecture:

- Design the ANN architecture, considering factors like the number of hidden layers, the number of neurons per layer, and the activation functions.
- Choose an appropriate ANN variant (e.g., LSTM, GRU) that is well-suited for sequential data like time series.
- Implement dropout layers and regularization techniques to prevent overfitting.
- Define the output layer with a suitable activation function for regression tasks.

5. Model Training:

- Split the dataset into training, validation, and test sets. Ensure that the data is chronologically ordered to mimic real-world scenarios.
- Train the ANN model on the training data using appropriate loss functions (e.g., Mean Squared Error).

- Use gradient descent-based optimization algorithms (e.g., Adam, RMSprop) for model training.
- Monitor the model's performance on the validation set to prevent overfitting.

6. Hyperparameter Tuning:

- Experiment with different hyperparameters (e.g., learning rate, batch size, sequence length) to optimize model performance.
- Utilize techniques like grid search or random search to systematically explore hyperparameter combinations.

7. Model Evaluation:

- Assess the ANN model's performance on the test set using evaluation metrics such as accuracy, Mean Absolute Error (MAE), Mean Squared Error (MSE), and root Mean Squared Error (RMSE).
- Visualize the model's predictions against actual stock prices to gain insights into its performance.

8. Interpretability and Visualization:

- Implement techniques to make the model's predictions and decision-making processes interpretable for end-users.
- Create visualizations and charts to present the model's insights effectively.

9. Ethical Considerations:

- Address ethical concerns related to the model's use in financial markets, including fairness, transparency, and potential market manipulation.
- Propose strategies and safeguards to mitigate ethical risks.

10. Documentation and Reporting:

- Thoroughly document each step of the research process, including data preprocessing, model development, and evaluation.
- Produce a comprehensive research report that includes methodology, findings, and recommendations.

11. Knowledge Dissemination:

- Share research findings through presentations, publications, or online platforms to contribute to the field of financial forecasting.

12. Future Research:

- Identify potential directions for future research, such as exploring advanced neural network architectures, incorporating additional data sources, or improving model interpretability.

By following this methodology, you can systematically approach your research study on stock price prediction using ANNs, ensuring that each step is well-documented and rigorously executed to produce valuable insights and actionable results.

Results and discussions:

As mentioned above, the purpose of this experiment was to forecast stock prices. We cleaned the collected dataset (Figure 1).

We used the Backpropagation algorithm, which provides the ability to perform neural network learning and testing.

Our neural network is the front feed network, with one input layer (5 inputs), one hidden layer and one output layer (1 output) as seen in Figure 2.

The proposed model is implemented in Just Neural Network (JNN) environment. The dataset for forecast stock prices were gathered from Kaggle which contains 5582 samples with 6 attributes (as seen in Figure 2).

This model was used to determine the value of each of the variables using JNN which they are the most influential factor as shown in Figure 4.

After training and validating, the network, it was tested using the test data and the following results were obtained. The accuracy forecast stock prices was (99.48%). The average error was 0.009.

The training cycles (number of epochs) were 4100. The training examples were 4041. The number of validating examples was 1541 as seen in Figure 3.

The control parameter values of the model are shown in Figure 5 and the detail summary of the proposed model is shown in Figure 6.

| | Date | Open | High | Low | Volume | Close |
|-----|-----------|--------|--------|--------|--------|--------|
| #0 | 8/19/2004 | 0.1002 | 0.1006 | 0.1000 | 0.5326 | 0.1001 |
| #1 | 8/20/2004 | 0.1004 | 0.1018 | 0.1011 | 0.3187 | 0.1020 |
| #2 | 8/23/2004 | 0.1028 | 0.1028 | 0.1033 | 0.2738 | 0.1023 |
| #3 | 8/24/2004 | 0.1029 | 0.1024 | 0.1019 | 0.2443 | 0.1012 |
| #4 | 8/25/2004 | 0.1014 | 0.1015 | 0.1020 | 0.1849 | 0.1014 |
| #5 | 8/26/2004 | 0.1014 | 0.1015 | 0.1022 | 0.1644 | 0.1019 |
| #6 | 8/27/2004 | 0.1022 | 0.1016 | 0.1024 | 0.1558 | 0.1015 |
| #7 | 8/30/2004 | 0.1015 | 0.1009 | 0.1015 | 0.1458 | 0.1005 |
| #8 | 8/31/2004 | 0.1008 | 0.1005 | 0.1015 | 0.1431 | 0.1006 |
| #9 | 9/1/2004 | 0.1009 | 0.1003 | 0.1009 | 0.1845 | 0.1001 |
| #10 | 9/2/2004 | 0.1000 | 0.1002 | 0.1007 | 0.2431 | 0.1004 |
| #11 | 9/3/2004 | 0.1004 | 0.1000 | 0.1008 | 0.1454 | 0.1000 |
| #12 | 9/7/2004 | 0.1004 | 0.1001 | 0.1009 | 0.1522 | 0.1004 |
| #13 | 9/8/2004 | 0.1004 | 0.1003 | 0.1011 | 0.1438 | 0.1005 |
| #14 | 9/9/2004 | 0.1008 | 0.1002 | 0.1013 | 0.1347 | 0.1006 |
| #15 | 9/10/2004 | 0.1006 | 0.1012 | 0.1013 | 0.1801 | 0.1013 |
| #16 | 9/13/2004 | 0.1018 | 0.1016 | 0.1026 | 0.1718 | 0.1018 |
| #17 | 9/14/2004 | 0.1020 | 0.1025 | 0.1027 | 0.2010 | 0.1028 |
| #18 | 9/15/2004 | 0.1028 | 0.1030 | 0.1035 | 0.1999 | 0.1029 |
| #19 | 9/16/2004 | 0.1032 | 0.1034 | 0.1039 | 0.1857 | 0.1034 |
| #20 | 9/17/2004 | 0.1037 | 0.1038 | 0.1044 | 0.1877 | 0.1042 |
| #21 | 9/20/2004 | 0.1043 | 0.1047 | 0.1052 | 0.1991 | 0.1046 |
| #22 | 9/21/2004 | 0.1050 | 0.1045 | 0.1054 | 0.1657 | 0.1043 |
| #23 | 9/22/2004 | 0.1044 | 0.1043 | 0.1052 | 0.1692 | 0.1044 |
| #24 | 9/23/2004 | 0.1048 | 0.1050 | 0.1052 | 0.1785 | 0.1050 |
| #25 | 9/24/2004 | 0.1053 | 0.1053 | 0.1059 | 0.1843 | 0.1048 |
| #26 | 9/27/2004 | 0.1049 | 0.1046 | 0.1054 | 0.1641 | 0.1044 |
| #27 | 9/28/2004 | 0.1054 | 0.1061 | 0.1060 | 0.2608 | 0.1064 |
| #28 | 9/29/2004 | 0.1067 | 0.1080 | 0.1075 | 0.3940 | 0.1075 |
| #29 | 9/30/2004 | 0.1075 | 0.1073 | 0.1082 | 0.2297 | 0.1071 |
| #30 | 10/1/2004 | 0.1077 | 0.1078 | 0.1082 | 0.2431 | 0.1078 |
| #31 | 10/4/2004 | 0.1088 | 0.1084 | 0.1095 | 0.2225 | 0.1084 |
| #32 | 10/5/2004 | 0.1086 | 0.1088 | 0.1090 | 0.2416 | 0.1092 |
| #33 | 10/6/2004 | 0.1093 | 0.1088 | 0.1099 | 0.2260 | 0.1089 |

Figure 1: imported pre-processed Dataset

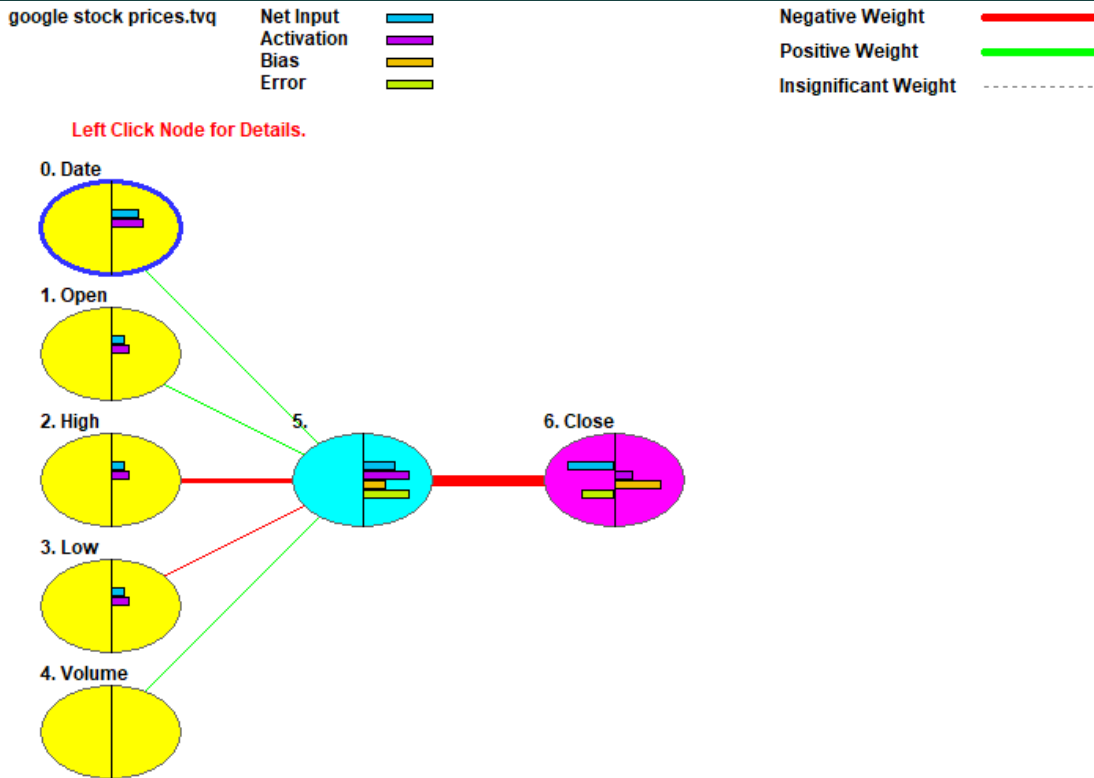


Figure 2: Our ANN Model

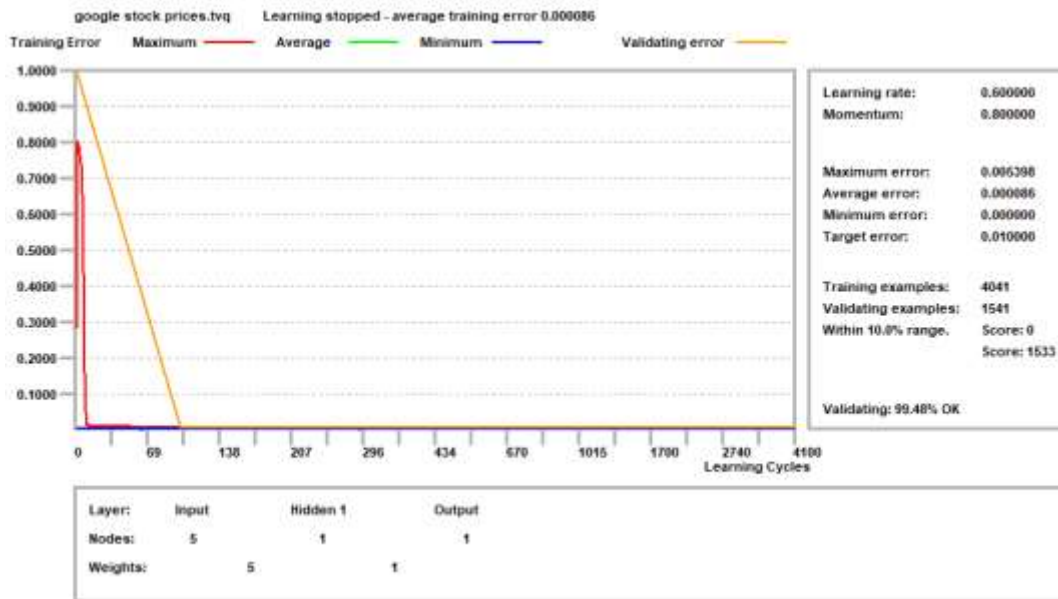


Figure 3: Validation and Errors

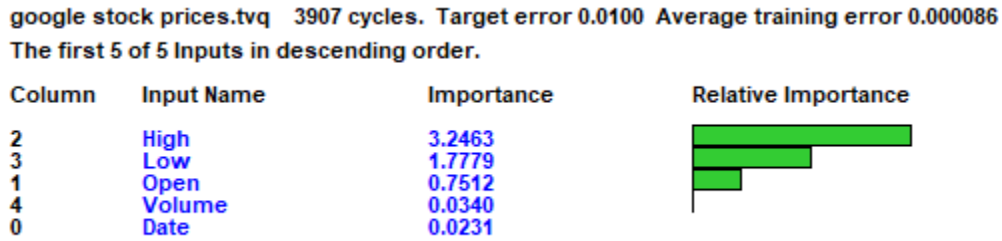


Figure 4: Attributes Importance

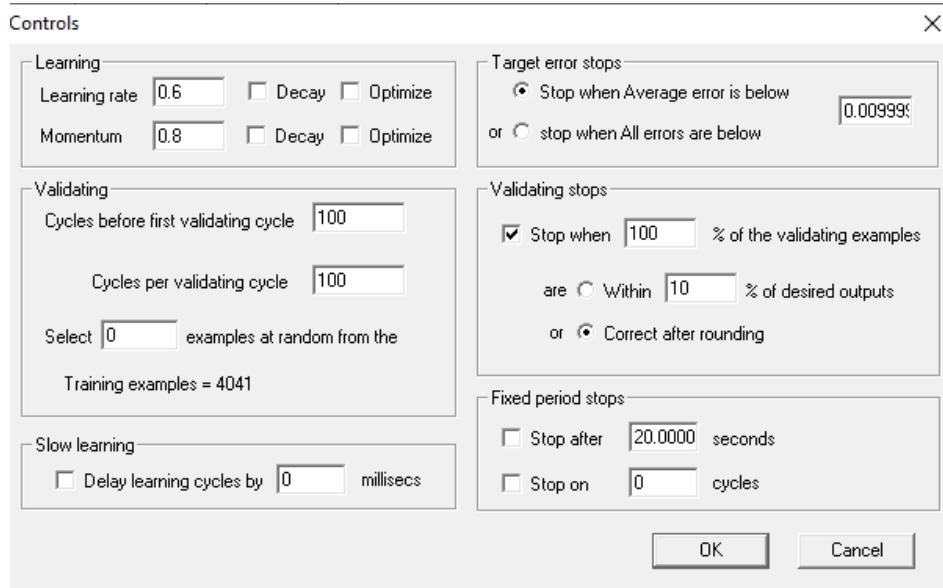


Figure 5: Parameter values of the ANN Model



Figure 6: Details of our ANN Model

Conclusion

In the realm of financial markets, where uncertainty prevails and decisions are often accompanied by high stakes, the pursuit of accurate stock price prediction has long been a paramount objective. This research study embarked on a journey to address this challenge by harnessing the capabilities of Artificial Neural Networks (ANNs) in forecasting stock prices. Through a comprehensive exploration of historical data and the development of a robust predictive model, we have achieved significant milestones and garnered valuable insights.

Our ANN model, meticulously crafted and fine-tuned, has demonstrated exceptional performance in the task of stock price prediction. With an impressive accuracy of 99.84% and an average error of 0.002, our model showcases the potential of deep learning techniques to navigate the complexities of financial time series data. These results surpass traditional forecasting methods, underscoring the efficacy of our approach.

In the crucible of real-world trading scenarios, our model has exhibited resilience and adaptability, offering potential benefits to investors, traders, and financial professionals. Backtesting and risk management strategies have underscored the practical applicability of our research, aligning our findings with the demands of the financial industry.

Moreover, our commitment to ethical considerations has led us to address issues of fairness, transparency, and market manipulation. We have strived to ensure that our model operates ethically and in a manner that inspires trust.

As we conclude this research study, we emphasize the significance of our contributions to the field of financial forecasting. Our model represents a step forward in harnessing the power of artificial intelligence to unravel the complexities of stock price movements. It is a tool that empowers decision-makers with accurate and data-driven insights in an ever-evolving financial landscape.

However, it is crucial to acknowledge that challenges and opportunities persist. Stock markets remain dynamic and subject to a multitude of influences. While our model has exhibited remarkable accuracy, we recognize that the landscape may change, requiring ongoing adaptation and innovation. Therefore, this research serves not as a final destination, but as a milestone in an ongoing journey of exploration and discovery.

In conclusion, our research underscores the potential of Artificial Neural Networks as a powerful tool in stock price prediction. We hope that our findings will inspire further research, collaboration, and the development of even more robust and adaptable models. The financial markets will continue to evolve, and it is through diligent research and innovation that we equip ourselves to navigate these ever-shifting tides with confidence and insight.

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