Using search queries to predict stock prices

Keywords: Machine Learning, Data Science, Stock Prediction, Pattern Recognition

Project description

Aggregating information of multiple individuals often results in better decisions. This idea is also called the wisdom of crowds and lately often applied in the area of stock prices. In this IDP, you will use general search engine traffic statistics from Google Trends as well as user specific query logs from EDGAR. Based on the interest of the underlying population, you will try to predict future stock prices and their direction by applying machine learning methods such as pattern recognition or support vector machines. Besides profitable investment strategies, this IDP is directly related to scientific research in asset pricing at our Chair of Financial Management and Capital Markets.

What we are looking for

- Strong analytical and project management skills
- Determination and passion for your areas of expertise
- IT skills required for the IDP
- Interest to learn something about finance
- 1 person

What we offer

- Knowledge in quantitative finance, machine learning and data science
- Kick-off session including introduction to relevant finance and/or business topics
- Experience with IDPs
- Open dialogue and support
- If needed: Access to prime capital markets databases (Bloomberg, Datastream, Thomson Reuters, etc)
- Potential for publication and/or evaluation of future use cases

Interested?

Please send an e-mail with CV, academic transcript and your preference for this project to marcel.maier@tum.de.

Questions?

In case of any (e.g. topic related) questions, please contact Marcel Maier (marcel.maier@tum or call +49 89 289 25487).