

Applying Artificial Neural Network and Chinese News Classification
Techniques to Taiwan Stock Market

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Abstract

In this research, we combine neural network with document classification technique to predict the tendency of stock market to find out how 911-terror attack influenced investors in Taiwan. We integrate quantitative factors with qualitative factors. In qualitative aspect, we use document classification techniques to classify them and quantitate the classified information. Finally, we apply neural network to them and the other quantitative factors. In the experiments, we only focus on Chinese document classification and target the Taiwan stock market.

Keyword : Neural Network, Document Classification, Stock Market Prediction