

References

- Chen, J. (2022) What is the stock market, what does it do, and how does it work?, Investopedia. Investopedia.
<https://www.investopedia.com/terms/s/stockmarket.asp>
- Kimoto, K. Asakawa, M. Yoda, and M. Takeoka, "Stock market prediction system with modular neural networks," in 1990 IJCNN International Joint Conference on Neural Networks, 1990, pp. 1–6 vol.1
- W. Khan, M. A. Ghazanfar, M. A. Azam, A. Karami, K. H. Alyoubi, and A. S. Alfakeeh, "Stock market prediction using machine learning classifiers and social media, news," Journal of Ambient Intelligence and Humanized Computing, 2020.
- X. Pang, Y. Zhou, P. Wang, W. Lin, and V. Chang, "An innovative neural network approach for stock market prediction," The Journal of Supercomputing, vol. 76, no. 3, p. 2098–2118, 2018.
- M. Nabipour, P. Nayyeri, H. Jabani, S. Shamshirband, and A. Mosavi, "Deep learning for stock market prediction," 2020.
- A. Gupta and B. Dhingra, "Stock market prediction using hidden markov models," in 2012 Students Conference on Engineering and Systems, 2012, pp. 1–4.
- M. S. Hossain and H. Mahmood, "Short-Term Photovoltaic Power Forecasting Using an LSTM Neural Network and Synthetic Weather Forecast," in IEEE Access, vol. 8, pp. 172524-172533, 2020, doi: 10.1109/ACCESS.2020.3024901.
- Li, W., Kiaghadi, A. & Dawson, C. Exploring the best sequence LSTM modeling architecture for flood prediction. Neural Comput & Applic 33, 5571–5580 (2021).
- Wenjie Lu, Jiazheng Li, Yifan Li, Aijun Sun, Jingyang Wang, "A CNN-LSTM-Based Model to Forecast Stock Prices", Complexity, vol. 2020, Article ID 6622927, 10 pages, 2020. <https://doi.org/10.1155/2020/6622927>
- Anita Yadav, C K Jha, Aditi Sharan, et al. "Optimizing LSTM for Time Series

Prediction in Indian Stock Market.” *Procedia Computer Science*, Elsevier, 16 Apr. 2020, <https://www.sciencedirect.com/science/article/pii/S1877050920307237>.

Mor, B., Garhwal, S. & Kumar, A. A Systematic Review of Hidden Markov Models and Their Applications. *Arch Computat Methods Eng* 28, 1429–1448 (2021). <https://doi.org/10.1007/s11831-020-09422-4>

Mengqi Zhang, Xin Jiang, Zehua Fang, Yue Zeng, Ke Xu. High-order Hidden Markov Model for trend prediction in financial time series. *Procedia Computer Science*, Elsevier, 1 Mar. 2019. <https://doi.org/10.1016/j.physa.2018.10.053>

Sansana, Joel, et al. “Recent Trends on Hybrid Modeling for Industry 4.0.” *Computers & Chemical Engineering*, vol. 151, 2021, p. 107365., <https://doi.org/10.1016/j.compchemeng.2021.107365>.

A. Verma and D. Sen, "HMM-based Convolutional LSTM for Visual Scanpath Prediction," 2019 27th European Signal Processing Conference (EUSIPCO), 2019, pp. 1-5, doi: 10.23919/EUSIPCO.2019.8902643.

Hayashi, Tomoki, et al. "Bidirectional LSTM-HMM Hybrid System for Polyphonic Sound Event Detection." *DCASE*. 2016.

I. A. Hashish, F. Forni, G. Andreotti, T. Facchinetti and S. Darjani, "A Hybrid Model for Bitcoin Prices Prediction using Hidden Markov Models and Optimized LSTM Networks," 2019 24th IEEE International Conference on Emerging Technologies and Factory Automation (ETFA), 2019, pp. 721-728, doi: 10.1109/ETFA.2019.8869094.

Christopher, Vivek Vinushanth. “Markov and Hidden Markov Model.” *Medium, Towards Data Science*, 19 Aug. 2020, <https://towardsdatascience.com/markov-and-hidden-markov-model-3eec42298d75>.

“Speech and Language Processing (3rd Ed. Draft) Dan Jurafsky and James H. Martin.” *Speech and Language Processing*, <https://web.stanford.edu/~jurafsky/slp3/>.

Saxena, Shipra. “LSTM: Introduction to LSTM: Long Short Term Memory.” *Analytics Vidhya*, 2 Dec. 2022,

<https://www.analyticsvidhya.com/blog/2021/03/introduction-to-long-shortterm-memory-lstm/>.

Sammut, C., Webb, G.I. “Mean Absolute Error.”, Encyclopedia of Machine Learning. Springer, Boston, MA. 2011. https://doi.org/10.1007/978-0-387-30164-8_525

Moody, James. “What Does RMSE Really Mean?” Medium, Towards Data Science, 6 Sept. 2019, <https://towardsdatascience.com/what-does-rmse-really-mean806b65f2e48e>.

Marjanovic, Boris. “Huge Stock Market Dataset.” Huge Stock Market Dataset | Kaggle, /datasets/borismarjanovic/price-volume-data-for-all-us-stocks-etfs. <https://www.kaggle.com/datasets/borismarjanovic/price-volume-data-for-all-usstocks-etfs?resource=download>

Staudemeyer, Ralf. “Understanding LSTM – a tutorial into Long Short-Term Memory Recurrent Neural Networks” Arxiv, <https://arxiv.org/pdf/1909.09586>