

敬請張貼

# 淡江大學統計學系



## 學術演講



講題：Design and Implement an Intelligent System for Stock In-vestment Decision Making

主講人：李宗儒 助理教授(逢甲大學財務金融學系)

時間：2022年11月17日(星期四)下午02:10-04:00

地點：B302A(淡水校園商管大樓)

茶會：2022年11月17日(星期四)下午01:30(商管大樓 B1102)



### 摘要

A machine learning based software for stock investment decision making is designed and implemented to explore problems of developing the financial software with machine learning capabilities. Two main issues are discussed in this paper: how to integrate the process of software development and machine learning (ML) module development; how to integrate the ML modules into the software. A utility optimization problem is proposed to formulate software design considerations. In the prototype system, three modules are implemented to facilitate the investment decision making process: a fundamental analysis module; a stock chip analysis module; and a technical analysis module. Those modules let the user to sieve candidate stocks for investment and help the user to judge whether or not it's a good timing to invest. For making better user experience, we implement the user interface in a social communication software.