## **Stock Market Prediction by Regression Model with Social Moods**

Authors : Masahiro Ohmura, Koh Kakusho, Takeshi Okadome

**Abstract :** This paper presents a regression model with autocorrelated errors in which the inputs are social moods obtained by analyzing the adjectives in Twitter posts using a document topic model. The regression model predicts Dow Jones Industrial Average (DJIA) more precisely than autoregressive moving-average models.

Keywords : stock market prediction, social moods, regression model, DJIA

Conference Title: ICTI 2014: International Conference on Technology and Innovation

Conference Location : Bali, Indonesia

Conference Dates : October 09-10, 2014