

| | A | B |
|----|------------------|---------|
| 1 | x:data | y:label |
| 2 | ./stock0/s30.csv | 0 |
| 3 | ./stock1/k30.csv | 1 |
| 4 | ./stock2/b30.csv | 2 |
| 5 | ./stock0/s31.csv | 0 |
| 6 | ./stock1/k31.csv | 1 |
| 7 | ./stock2/b31.csv | 2 |
| 8 | ./stock0/s32.csv | 0 |
| 9 | ./stock1/k32.csv | 1 |
| 10 | ./stock2/b32.csv | 2 |
| 11 | ./stock0/s33.csv | 0 |
| 12 | ./stock1/k33.csv | 1 |
| 13 | ./stock2/b33.csv | 2 |
| 14 | ./stock0/s34.csv | 0 |
| 15 | ./stock1/k34.csv | 1 |
| 16 | ./stock2/b34.csv | 2 |
| 17 | ./stock0/s35.csv | 0 |
| 18 | ./stock1/k35.csv | 1 |
| 19 | ./stock2/b35.csv | 2 |
| 20 | ./stock0/s36.csv | 0 |
| 21 | ./stock1/k36.csv | 1 |
| 22 | ./stock2/b36.csv | 2 |
| 23 | ./stock0/s37.csv | 0 |
| 24 | ./stock1/k37.csv | 1 |
| 25 | ./stock2/b37.csv | 2 |

正解ラベル

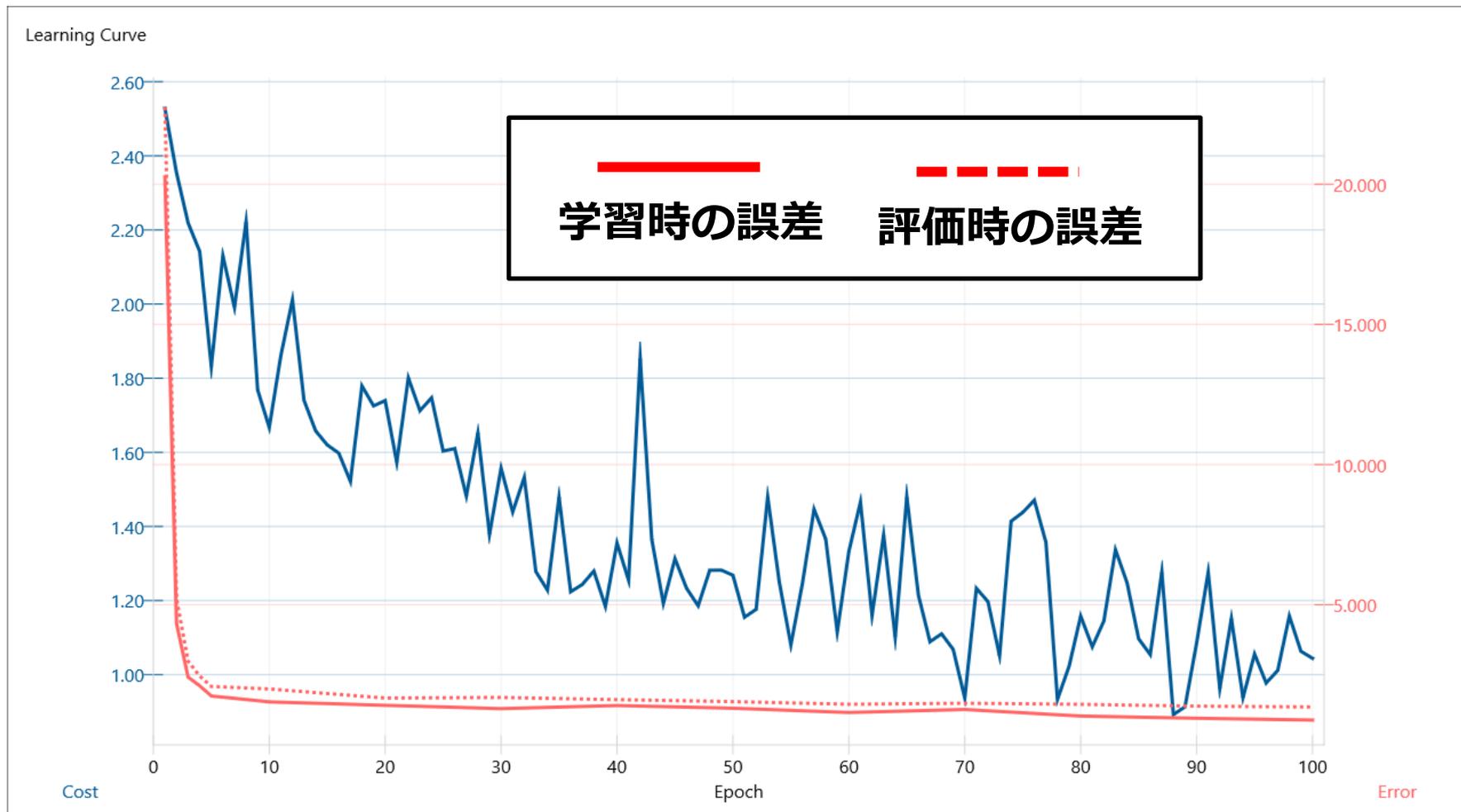
0 : -2%以上株価下落

1 : ±1%以内

2 : +2%以上株価上昇

1週間分のデータ毎にまとめて計
5年分のデータを学習

| | A | B | C | D |
|---|-----------|-----------|-----------|-----------|
| 1 | -0.307814 | -0.094988 | 0.1481009 | 0.0711432 |
| 2 | -0.433722 | -0.221628 | 0.1251067 | 0.0695152 |
| 3 | -0.498481 | -0.32071 | 0.1062232 | 0.0653495 |
| 4 | -0.416774 | -0.365014 | 0.0862115 | 0.0599407 |
| 5 | -0.407401 | -0.413054 | 0.0770398 | 0.0487673 |



学習が進むにつれてロス(正解との誤差)が小さくなった



| | y'__0 | y'__1 | y'__2 |
|----------------|--------|-------|-------|
| y:label=0(下落) | 24 | 4 | 2 |
| y:label=1(横ばい) | 3 | 14 | 13 |
| y:label=2(上昇) | 0 | 3 | 27 |
| Accuracy(正解率) | 0.7222 | | |

2017年～2018年の株価推移で約72%の正解率