

7 REFERENCES

- [1] Moodi, F., & Jahangard-Rafsanjani, A. (2023). Evaluation of feature selection performance for identification of best effective technical indicators on stock market price prediction. *arXiv preprint arXiv:2310.09903*.
- [2] Hani'ah, M., Abdullah, M., Sabilla, W., Akbar, S., & Shafara, D. (2023). Google Trends and Technical Indicator based Machine Learning for Stock Market Prediction. *MATRIK : Jurnal Manajemen, Teknik Informatika Dan Rekayasa Komputer*, 22(2), 271-284. <https://doi.org/https://doi.org/10.30812/matrik.v22i2.2287>
- [3] Teixeira, D. M., & Barbosa, R. S. (2025). Stock Price Prediction in the Financial Market Using Machine Learning Models. *Computation*, 13(1), 3. Available online: <https://www.mdpi.com/2079-3197/13/1/3>
- [4] Key technical indicators for stock market prediction. (2025). *Expert Systems with Applications*. <https://www.sciencedirect.com/science/article/pii/S2666827025000143>
- [5] Tran, P., Pham, T. K. A., Phan, H. T., & Nguyen, C. V. (2024). Applying Machine Learning Algorithms to Predict the Stock Price Trend in the Stock Market – The Case of Vietnam. *Humanities and Social Sciences Communications*, 11, 393. Available online: <https://www.nature.com/articles/s41599-024-02807-x>
- [6] "A Hybrid Stock Prediction Method Based on Periodic/Non-Periodic Features." (2024). *EPJ Data Science*. Available online: <https://epjdatascience.springeropen.com/articles/10.1140/epjds/s13688-024-00517-7>
- [7] Noel, D. (2023). Stock Price Prediction using Dynamic Neural Networks. *arXiv preprint arXiv:2306.12969*.
- [8] Phan, J., & Chang, H.-F. (2024). Leveraging Fundamental Analysis for Stock Trend Prediction for Profit. *arXiv preprint arXiv:2410.03913*.
- [9] Huang, S., Capretz, L. F., & Ho, D. (2022). Machine Learning for Stock Selection Based on Fundamental Analysis. *Expert Systems with Applications*, 202, 117206. <https://doi.org/10.1016/j.eswa.2022.117395>
- [10] Thompson, O., (2024). Factors influencing stock market prices: A comprehensive analysis. *Academy of Accounting and Financial Studies Journal*, 28(4), 1-2.
- [11] Sun, J., & Hong, Y. (2021). Analysis of Stock Pricing Factors. *Open Access Library Journal*, 8(11), 1-16

- [12] Eisler, Z., & Kertész, J. (2020). Liquidity and correlation in stock price changes: An empirical study of the Chilean stock market. arXiv preprint. <https://arxiv.org/abs/2008.06168>
- [13] Kannianen, J., & Yue, Y. (2019). The arrival of news and return jumps in stock markets: A nonparametric approach. arXiv preprint arXiv:1901.02691. Available at: <https://arxiv.org/abs/1901.02691>
- [14] Budenny, S., Kazakov, A., Kovtun, E., & Zhukov, L. (2022). New drugs and stock market: How to predict pharma market reaction to clinical trial announcements. arXiv preprint arXiv:2208.07248. Available at: <https://arxiv.org/abs/2208.07248>
- [15] Rai, A., Luwang, S. R., Nurujjaman, M., Hens, C., Kuila, P., & Debnath, K. (2022). Detection and forecasting of extreme event in stock price triggered by fundamental, technical, and external factors. arXiv preprint arXiv:2206.13860. Available at: <https://arxiv.org/abs/2206.13860>
- [16] Zamani, M., Paekivi, S., Meyer, P., & Kantz, H. (2022). Collective behavior of stock prices in the time of crisis as a response to the external stimulus. arXiv preprint arXiv:2205.06677. Available at: <https://arxiv.org/abs/2205.06677>
- [17] Sen, Jaydip & Mehtab, Sidra. (2021). A Robust Predictive Model for Stock Price Prediction Using Deep Learning and Natural Language Processing. 10.36227/techrxiv.15023361.v1.
- [18] Wang, Y., & Wang, Y. (2016). Predicting stock market using natural language processing. Asian Journal of Business and Accounting, 9(2), 1-22. <https://doi.org/10.1108/AJB-08-2022-0124>
- [19] Wang, Y. and Wang, Y. (2016), "Using social media mining technology to assist in price prediction of stock market", 2016 IEEE International Conference on Big Data Analysis (ICBDA), 2016, pp. 1-4, doi: 10.1109/ICBDA.2016.7509794
- [20] Kameshwari, S., Kaniskaa, S., Kaushika, S. and Anuradha, R. (2021), "Stock trend prediction using news headlines", 2021 IEEE India Council International Subsections Conference (INDISCON), pp. 1-5, doi: 10.1109/INDISCON53343.2021.9582219.
- [21] Ji, X., Wang, J. and Yan, Z. (2021), "A stock price prediction method based on deep learning technology", International Journal of Crowd Science, Vol. 5 No. 1, pp. 55-72
- [22] Mohan, S., Mullapudi, S., Sammeta, S., Vijayvergia, P. and Anastasiu, D.C. (2019), "Stock price prediction using news sentiment analysis", 2019 IEEE Fifth

International Conference on Big Data Computing Service and Applications (BigDataService), IEEE, pp. 205-208.

[23] Sonkiya, P., Bajpai, V. and Bansal, A. (2021), “Stock price prediction using BERT and GAN”, ArXiv, abs/2107.09055

[24] Cheng, W. and Chen, S. (2021), “Sentiment analysis of financial texts based on attention mechanism of FinBERT and BiLSTM”, 2021 International Conference on Computer Engineering and Application (ICCEA), pp. 73-78, doi: 10.1109/ICCEA53728.2021.00022.

[25] Mane, O., & Kandasamy, S. (2022). Stock market prediction using natural language processing: A survey. *International Journal of Computer Applications*, 174(9), 1-8. <https://doi.org/10.5120/ijca2022922062>

[26] Gursoy, G., & Cakici, N. (2022). The Impact of Innovation News Coverage on Illiquid Stocks: The Case of U.S. Market. *European Journal of Innovation Management*. <https://doi.org/10.1108/ejim-07-2022-0387>

[27] Olaniyan, O., Obembe, O., & Akanbi, O. (2023). Innovative sentiment analysis and prediction of stock price using FinBERT, GPT-4, and logistic regression: A data-driven approach. *Journal of Financial Data Science*, 5(4), 65-77. <https://doi.org/10.3905/jfds.2023.1.054>

[28] Taylor, K., & Ng, J. (2024). Natural language processing and multimodal stock price prediction. arXiv preprint arXiv:2401.01487.

[29] Harris, Z. S. (1954). Distributional structure. *Word*, 10(2-3), 146-162.

[30] Jones, K. S. (1972). A statistical interpretation of term specificity and its application in retrieval. *Journal of Documentation*, 28(1), 11-21.

[31] Le, Q., & Mikolov, T. (2014). Distributed Representations of Sentences and Documents. *Proceedings of the 31st International Conference on Machine Learning (ICML-14)*, 1188-1196.

[32] Pennington, J., Socher, R., & Manning, C. D. (2014). GloVe: Global vectors for word representation. In *Proceedings of the 2014 conference on empirical methods in natural language processing (EMNLP)* (pp. 1532-1543).

[33] Araci, D. (2019). FinBERT: A Pretrained Language Model for Financial Communications. arXiv preprint arXiv:1908.10063.

- [34] Yang, H., Liu, X.-Y., & Wang, C. D. (2023). FinGPT: Open-Source Financial Large Language Models. arXiv preprint arXiv:2306.06031. Retrieved from <https://arxiv.org/abs/2306.06031>
- [35] Reimers, N., & Gurevych, I. (2019). Sentence-BERT: Sentence Embeddings using Siamese BERT-Networks. Conference on Empirical Methods in Natural Language Processing.
- [36] Yao, L., Mao, C., & Luo, Y. (2019). Graph Convolutional Networks for Text Classification. Proceedings of the AAAI Conference on Artificial Intelligence, 33(01), 7370-7377. <https://doi.org/10.1609/aaai.v33i01.33017370>
- [37] Huang, L., Ma, D., Li, S., Zhang, X., & Wang, H. (2019). Text level graph neural network for text classification. arXiv preprint arXiv:1910.02356
- [38] Wu, Y., Liu, Y., He, H., & Liu, S. (2020). Stock Movement Prediction with Graph Attention Networks. Proceedings of the 29th ACM International Conference on Information & Knowledge Management (CIKM), 1993–1996. <https://doi.org/10.1145/3340531.3412146>
- [39] Li, Z., Yang, S., Chen, Y., & Liu, J. (2022). A Systematic Review on Graph Neural Network-based Methods for Stock Market Forecasting. Expert Systems with Applications, 206, Article 117915. <https://doi.org/10.1016/j.eswa.2022.117915>
- [40] Xiang, S., Cheng, D., Shang, C., Zhang, Y., & Liang, Y. (2023). Temporal and Heterogeneous Graph Neural Network for Financial Time Series Prediction. arXiv preprint arXiv:2305.08740. Retrieved from <https://arxiv.org/abs/2305.08740>
- [41] Qian, H., Zhou, H., Zhao, Q., Chen, H., Yao, H., Wang, J., Liu, Z., Yu, F., Zhang, Z., & Zhou, J. (2024). MDGNN: Multi-Relational Dynamic Graph Neural Network for Comprehensive and Dynamic Stock Investment Prediction. arXiv preprint arXiv:2402.06633. Retrieved from <https://arxiv.org/abs/2402.06633>
- [42] Zhang, Y., Yu, X., Cui, Z., Wu, S., Wen, Z., & Wang, L. (2020). Every Document Owns Its Structure: Inductive Text Classification via Graph Neural Networks. Proceedings of the 58th Annual Meeting of the Association for Computational Linguistics, 334–339. <https://doi.org/10.18653/v1/2020.acl-main.31>