Session 1 (09:30 – 10:30)
Room URS 2s20

AN INVESTIGATION OF MACHINE LEARNING METHODS FOR PREDICTIVE MODELLING OF MACROECONOMIC TRENDS IN THE UK

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ABSTRACT

This paper details the comparative study conducted between selections of regressor methodologies provided from *scikit-learn*, together with a hard coded *Artificial Neural Network*. Regression analysis was applied to a constrained dataset of *macroeconomic* variables, in the effort of underpinning the best solution in terms of predicting the dependent variable of *Gross Domestic Product.*

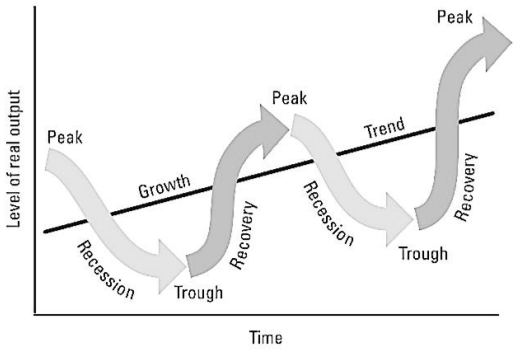

Figure 1. *The Universal Business Cycle*

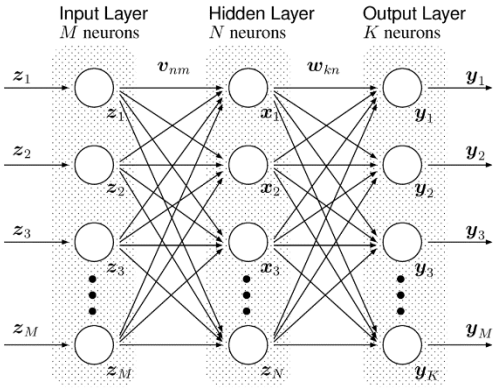

Figure 2*. The Multi-layer Perceptron network*

J Aymer, An Investigation of Machine Learning Methods for Predictive Modelling of Macroeconomic Trends in the UK , *Proc. 13th School Conf. for Annual Research Projects*, V F Ruiz (Ed), pp. xx–yy, University of Reading, 24th May 2016.