

Stock Price Prediction Using Time Series Algorithms

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Abstract : This study has been undertaken to investigate whether the deep learning models are able to predict the future stock prices by training the model with the historical stock price data. Since this work required time series analysis, various models are present today to perform time series analysis such as Recurrent Neural Network LSTM, ARIMA and Facebook Prophet. Applying these models the movement of stock price of stocks are predicted and also tried to provide the future prediction of the stock price of a stock. Final product will be a stock price prediction web application that is developed for providing the user the ease of analysis of the stocks and will also provide the predicted stock price for the next seven days.

Keywords : Autoregressive Integrated Moving Average, Deep Learning, Long Short Term Memory, Time-series

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