**Solution Sheet**

1. Which model have you used for stock price prediction? Explain your model.

Model used here is Artificial neural network(ANN),

The model has three hidden layers and one output layer. The three hidden layers consists of 128,256 , 128 nodes respectively . The activation function of these layers is “relu”(rectifier activation function)

Kernel regularizer “L1” is added to these layers to prevent exploding gradient descend problem.

Output layer consists of One node and has “linear” as its activation function.

The model is compiled with “SGB” as optimizer and loss function used is “mean absolute error”.

The model is trained for 200 epochs with batch size of 32.

1. Which model have you used for Put-Call ratio Time series prediction? Explain your model.