**Lab Assignment 4**

Objective: Compare performance of RNN and LSTM in stock price prediction.

* Collect/download daily trading of at least 5 different companies’ data from Nepal Stock Exchange. Choose two banking stocks, one insurance stock, one hydro stock, one development bank stock.
* Handle missing data. Replace missing value by average of previous and next value.
* Split data into training, validation, and test sets in 8:1:1 ratio.
* Normalize data using standard scalar.
* Predict next day’s close price by looking into previous 5 day’s data.
* Perform inverse transformation of predicted price and close price of test data.
* Plot curve of predicted and actual close prices of test data.
* Plot loss and accuracy curves of training and validation data on the basis of epochs.
* Compute RMSE and MAE of predicted and actual stock prices.
* Compare performance of RNN and LSTM on the basis of above two measures.