STOCK MARKET PREDICTION

## Reflection

This paper concerns the issue of stock price prediction through the application of time series analysis in this project. To start my analysis I downloaded historical stock data for some of the US based companies from Yahoo Finance and drew corresponding trends and patterns. In order to control the modeling, reduce the period for training the model and making the results more accurate, I used techniques such as time series decomposition and rolling windows when it comes to deployment of various forecasting models including Holt’s Linear, ARIMA, and SARIMA. Therefore, model performances were also measured using metrics including MAE, MSE, and RMSE.