



STOCK FORECASTING

Work by Praneeth Jajjara

Objective:

Stock Prediction system was developed with an objective to decrease **loss generating investments** in India and reduce **average loss of individual investors** by 14% by FY 2024

Business Understanding



Business Objective



25% by FY 2024

Economic Success



14% by FY 2024

90% - Active traders incurred losses in FY'22. – Economic Times

INR 1,25,000 – 90% traders' average loss incurred in FY'22

INR 50,000 – Overall average trading loss in FY'22.

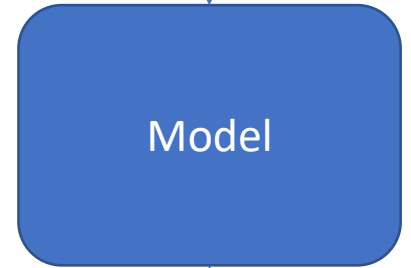
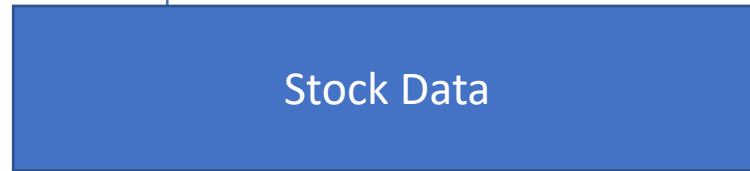
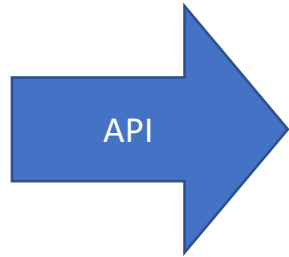
Model Success

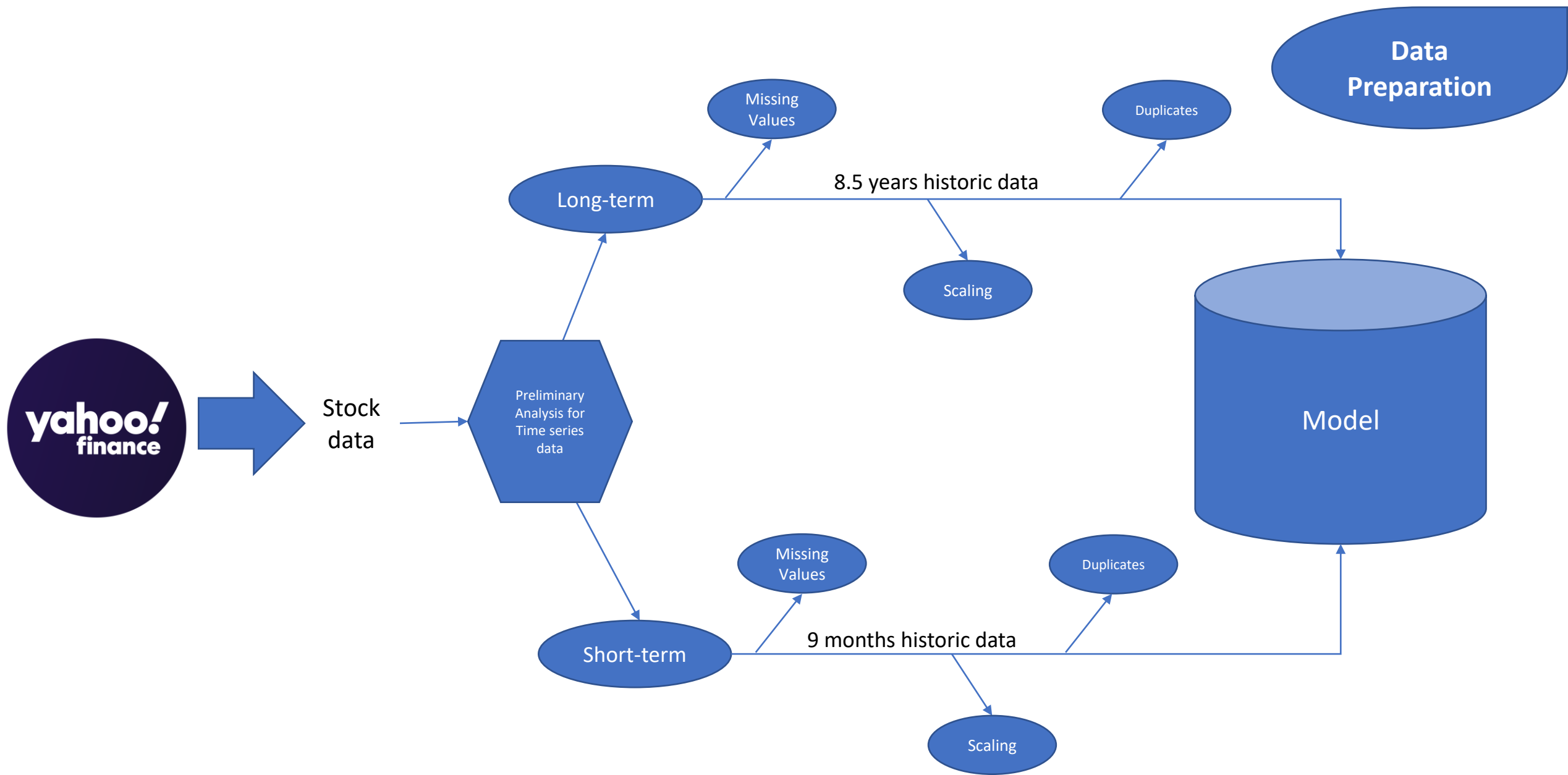


1. Accuracy :

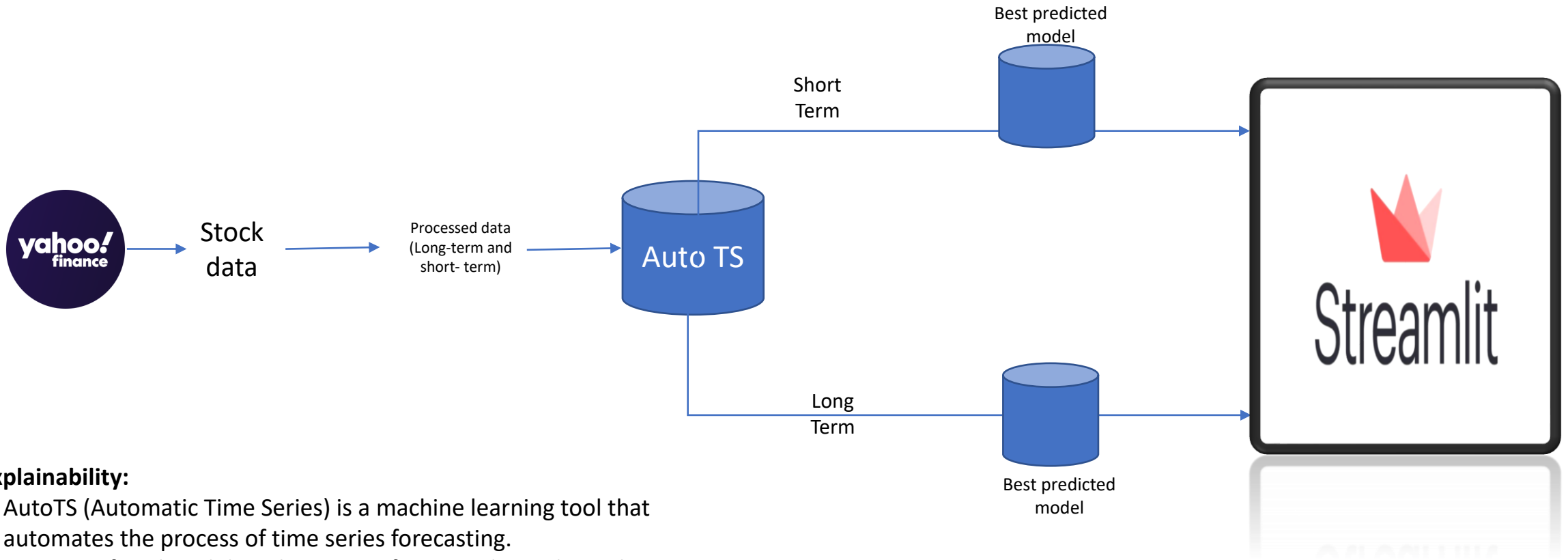


The ISB study found that about 20.2 lakh individual retail investors in India consistently chase a zero rate of return on their stock investments when they make decisions themselves





Modelling

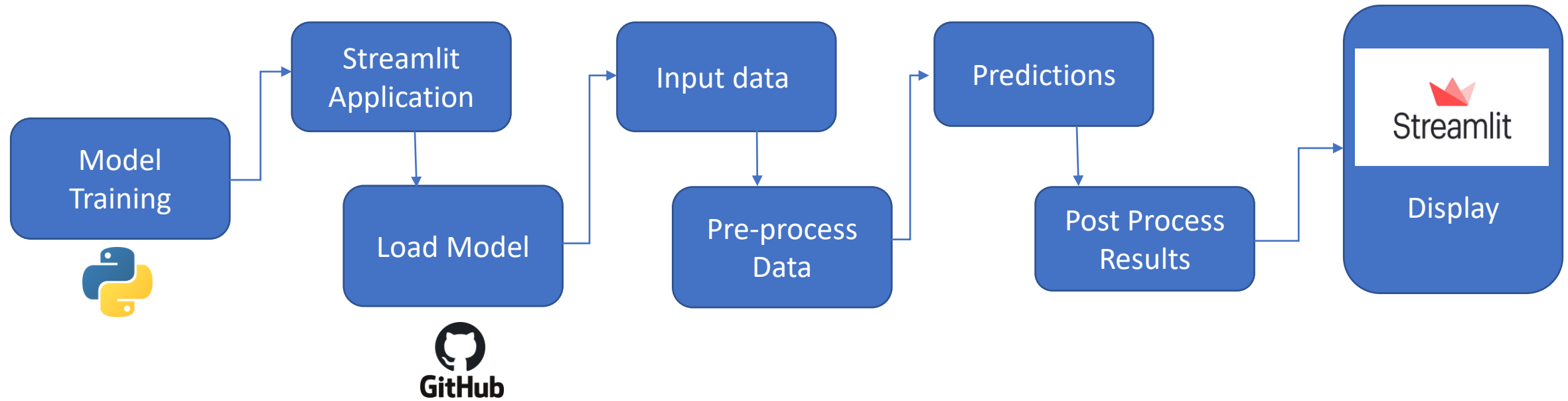


Explainability:

- AutoTS (Automatic Time Series) is a machine learning tool that automates the process of time series forecasting.
- In terms of explainability, the scope of AutoTS depends on the specific implementation and features of the tool.
- AutoTS may not provide detailed explanations of the forecasting model.

Deployment - Workflow

Deployment



Monitoring and Maintenance

[Scope]

Neptune AI to be used for log monitoring and maintenance

- Regular retrain model by creating a feedback loop from the model prediction and the actual output– to mitigate model drift
- Invest in ML-Ops
- Possible hardware upgrades based on the triggers in logs

APPENDIX