

BVRIT HYDERABAD COLLEGE OF ENGINEERING FOR WOMEN



STOCK PRICE PREDICTOR

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Problem Statement

- The rate of investment and business opportunities in the Stock Prices can increase if an efficient algorithm could be devised to predict the short term price of an individual stock
- predict stock prices using a long-short-term memory (LSTM), Random Forest Algorithm, and Gradient Boosting Regression.

Python packages used

- numpy
- pandas
- matplotlib.pyplot
- keras
- tensorflow

Types of Algorithms used

- Long Short Term Memory (LSTM)
- Random Forest
- Gradient Boosting Regression

Random Forest

- The random forest regression model is used for prediction. This will predict the low and high values of the next trading days, which includes the future prices for the next five days, one month, and one year of the S&P500.
- The objective of this project is data collection, data processing, and building the trading algorithm for prediction.

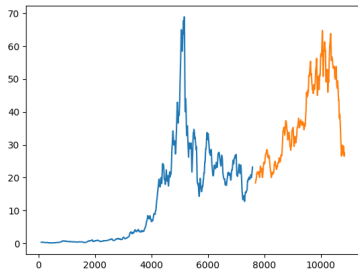
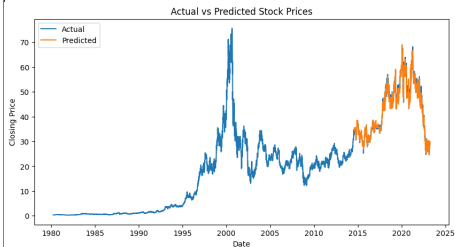
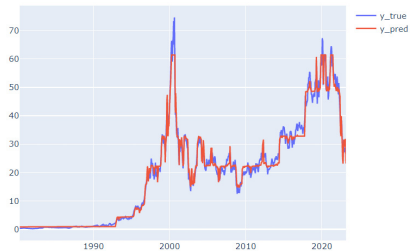
Gradient Boosting Regression

- Gradient boosting is a machine learning technique used in regression and classification tasks
- Gradient boosting is an approach where new models are created that predict the residuals or errors of prior models and then added together to make the final prediction.
- Gradient boosting is known for its prediction speed and accuracy, especially with large and complex data.

Long Short Term Memory

- LSTM (Long Short-Term Memory) is a type of neural network that is used for time series prediction, including stock price prediction.
- LSTM models are known for their ability to model time series data and identify patterns in the data that can be exploited for prediction.
- Steps to be followed in LSTM Model
 1. Collect and preprocessing the Data
 2. Creating stack LSTM Model
 3. Predict the Test Data
 4. Predict the Future N days and Plot the Output

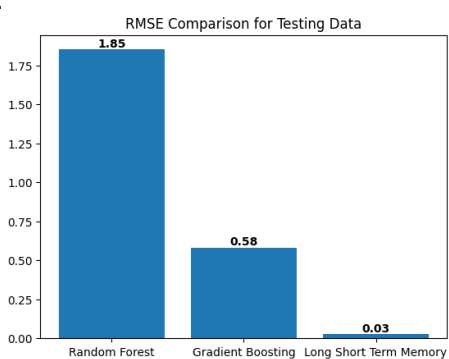
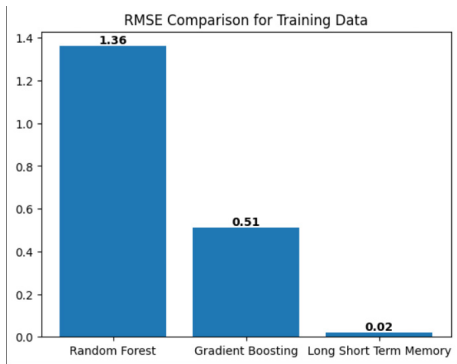
Graph



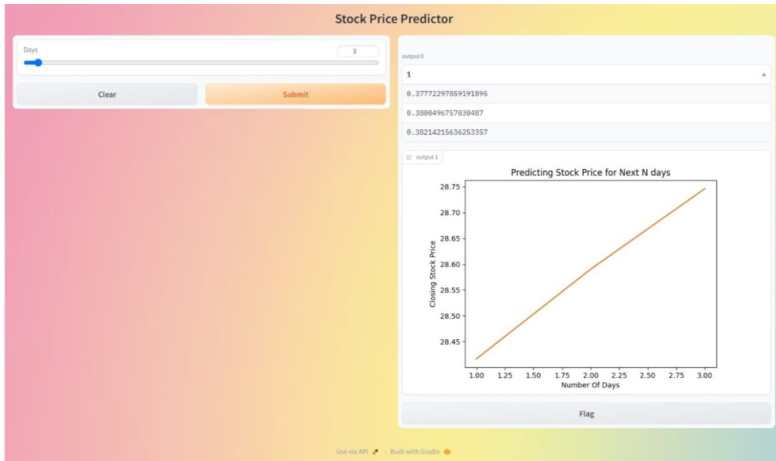
Comparison Table

Metric: RMSE		
Algorithms	Training data	Testing data
LSTM	0.02	0.03
Random Forest	1.36	1.85
Gradient Boosting regression	0.50	0.58

Comparison Table



Output



EXECUTE THE CODE

- COLAB LINK FOR THE CODE

THANK YOU