**Introduction:** Prediction of stock value or money markets has been one of the most important challenges to the AI community. Various technical, basic, and applied mathematics indicators are projected and used with variable results. However, none of those techniques or combination of techniques has been eminent enough. The target of prediction research has been largely beyond the capability of traditional AI research which has mainly focused on developing intelligent systems that are supposed to emulate human intelligence. By its nature the stock market is usually advanced (non-linear) and volatile. With the event of artificial neural networks, investors are hoping that the market mysteries will be revealed as a result of networks have nice capability in pattern recognition and machine learning issues like classification, regression and prediction. These days’ artificial neural networks area unit is treated as a typical data processing methodology in several fields like economy, business, industry, and science.

ANNs try to learn the pattern of monetary information. Once information are loaded into the ANN, they need to be preprocessed from their numeric vary into the numeric vary that the ANN deals with expeditiously. During this stage, correct transformation of information simplifies the method of learning and may improve the generalizability of the learned results.

Among many approaches, one is to use Machine Learning algorithms to learn from price historic data to predict future prices. This article goes in that direction but exploring various methods using neural networks. Such networks have capability of learning from previous data, make itself worthy of predicting and finally show outcome.

The main contributions of this work are: (1) Some new price movement prediction model for stock markets using neural network based technique; (2) the validation of the model using real data from Amazon Historical Stock Data; (3) evaluation of the model by analyzing it against some baselines; (4) comparative analysis between the results obtained from different models.

In addition to that, the models are also validated in regards to financial performance, by comparing it with some simple while valid investments strategies.