**COMPARATIVE ANALYSIS OF VARIOUS REGRESSION MODELS ON STOCK MARKET PRICE PREDICTION**

**ABSTRACT**

Stock market plays a very important role in fast economic growth of the developing country like India. Performance of Stock market and country growth is tightly bounded with each other. The number of people engaging themselves with the stock market investment is very less because of the riskiness on the capital attributed due to the dynamic nature of the stock market. Though people invest in stock market based on some prediction. To predict the stock market prices people search methods and tools which will increase their profits, while minimizing their risks.

Stock market prediction is the act of trying to determine the future value of a company stock or other financial instrument traded on a financial exchange. The successful prediction of a stock's future price will maximize investor’s gains. Stock market prediction is a major challenge owing to non-stationary, blaring, and chaotic data, and thus, the prediction becomes challenging among the investors to invest the money for making profits. Several techniques and models have been proposed and devised to predict the stock price prediction in the past.

There are various types of regressions which are used in data science and machine learning. Each type has its own importance on different scenarios, but at the core, all the regression methods analyse the effect of the independent variable on dependent variables. This project aims to perform a comparative analysis on various regression models in predicting the price of a stock.

Dataset Source: Yahoo Finance, NSE India

Software: Jupyter Notebook

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