PROJECT MID-DEFENSE

PROJECT BY GROUP 2

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Progress Till Now

- Our objectives to this project are : Prediciting the stock prices using a Time series model and rough estimation of entry and exit points from the historical data.

- Data was scraped from nepsealpha website. The data has 2,41,025 rows and 10 columns. The data was then cleaned to remove null values and assign a proper data type to each column.

- Each member of the group independenly worked with the data by brainstroming their unique ideas.

- After a week and bit more, we held a group discussion and combined the results as well as the ideas.

- Therefore some notable tasks that have been completed till date are :

1. Comparision of moving averages to roughly estimate the entry and exit points.
2. Use of ARIMA model to predict the prices of stocks.
3. Use of SARIMA model to predict the prices of stocks.

Problems Encountered

Missing Values

Setting d automatically consuming large time and memory

MSE,MAE,RMSE,MAPE

Indexing the data

Possible solutions

- Need to get the clear understanding of all parameters used in the estimation model.

- Eliminate the data or reduce the data size so as to not involve the time period during COVID.

- Trying the model out for different companies.

- Knowledge of working around with datetime index.

- Some more error metrics to be taken into account