**Data Availability Statement**

The datasets used and analysed during the current study are publicly available from the following sources:

1. **Yahoo Finance**: Historical stock market data for various companies was retrieved from Yahoo Finance. The data can be accessed via the Yahoo Finance website or through the yfinance Python library.
   * Yahoo Finance: <https://finance.yahoo.com/>
   * yfinance library: [GitHub - yfinance](https://github.com/ranaroussi/yfinance)
2. **Google Finance**: Historical stock market data was also sourced from Google Finance. The data can be accessed via the pandas\_datareader library.
   * pandas\_datareader documentation: [pandas\_datareader](https://pandas-datareader.readthedocs.io/en/latest/)

The scripts used for data preprocessing, feature extraction, model training, and evaluation are available in the project's GitHub repository, which also includes the code for generating predictions using different machine learning algorithms. The repository can be accessed at:

* [GitHub Repository](https://github.com/jayeshdave31/Stock-Market-Ananlysis.git)

The models evaluated in this study include:

* Long Short-Term Memory (LSTM)
* Random Forest
* Support Vector Machine (SVM)
* AutoRegressive Integrated Moving Average (ARIMA)

The training and validation loss plots, model evaluation metrics, and additional documentation are also provided in the repository.

For further information or specific requests regarding the datasets or the analysis, please contact the corresponding author at davejay118@gmail.com.