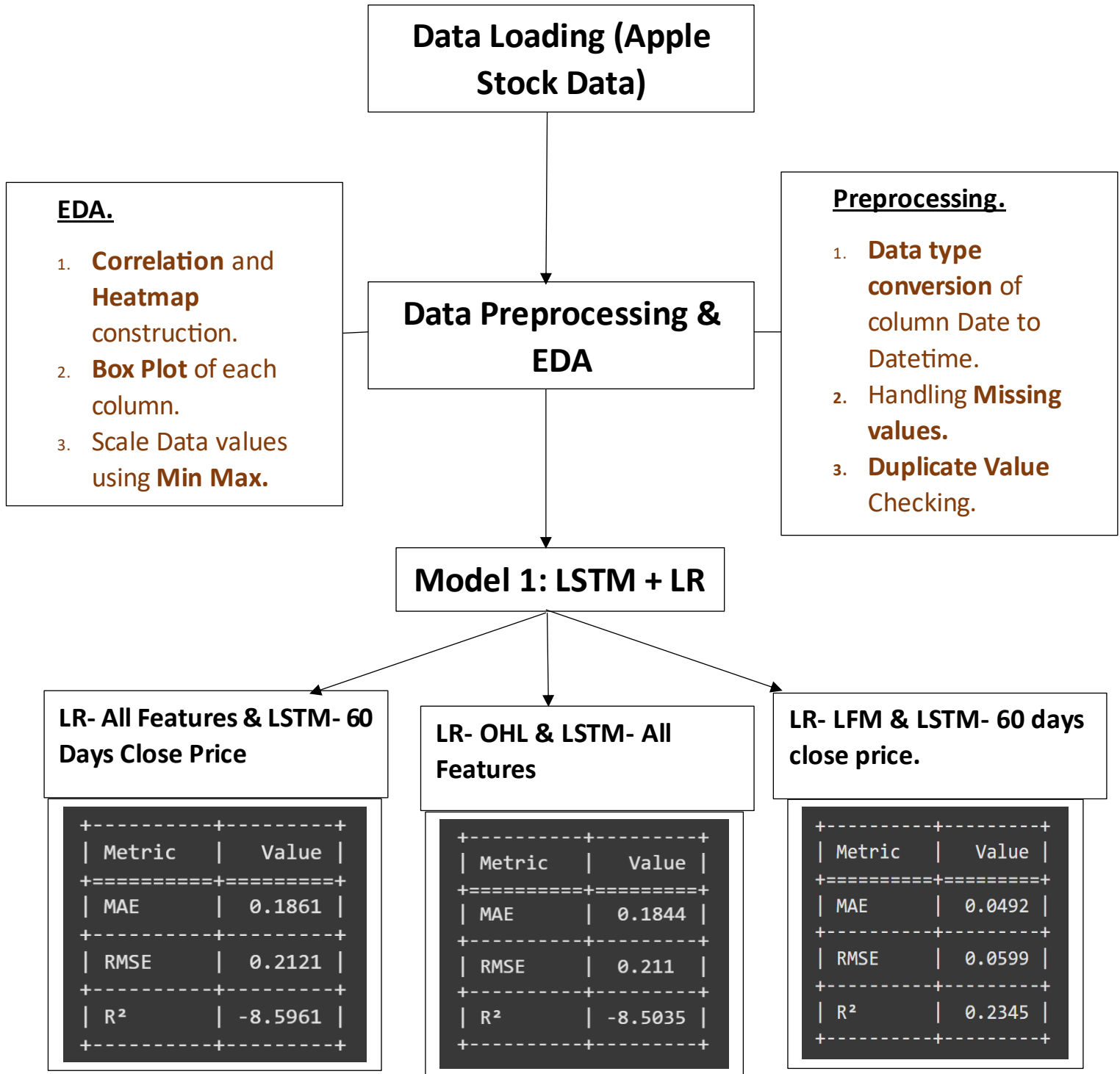


STOCK MARKET PREDICTION: MODEL DEVELOPMENT.

Major Steps In stock market prediction model development.



Model 2: LSTM + LR + SVR + RF

LR, LSTM, SVR and RF uses all features.

Metric	Value
MAE	0.1153
RMSE	0.132
R ²	0.7544

LR, LSTM, SVR and RF-OHL

Metric	Value
MAE	0.1234
RMSE	0.1401
R ²	0.7232

LR, SVR and RF-LFM & LSTM- 60 days close price.

Metric	Value
MAE	0.0372
RMSE	0.0468
R ²	0.5328

Model 3: Voting Regressor

LR, SVR, RF-OHLVA

Metric	Value
MAE	0.0161
RMSE	0.019
R ²	0.9954

LR, SVR, RF-OHL

Metric	Value
MAE	0.0187
RMSE	0.0221
R ²	0.9938

LR, SVR and RF-LFM & LSTM- 60 days close price.

Metric	Value
MAE	0.0271
RMSE	0.0323
R ²	0.9884

Final Comparison of Model's Results.

	Model	Approach	RMSE	MAE	R ²
0	HYBRID1	Approach 1	0.212056	0.186063	-8.596132
1	HYBRID1	Approach 2	0.211030	0.184389	-8.503531
2	HYBRID1	Approach 3	0.059894	0.049200	0.234483
3	HYBRID2	Approach 1	0.132010	0.115308	0.754360
4	HYBRID2	Approach 2	0.140130	0.123449	0.723215
5	HYBRID2	Approach 3	0.046791	0.037189	0.532775
6	VOT_REGRESSOR	Approach 1	0.018960	0.016103	0.995401
7	VOT_REGRESSOR	Approach 2	0.022069	0.018663	0.993769
8	VOT_REGRESSOR	Approach 3	0.032301	0.027143	0.988428