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**Abstract**

A time series is a sequence of observations on a variable measured at successive points in time or over successive periods of time. The measurements may be taken every hour, day, week, month, or year, or at any other regular interval.The pattern of the data is an important factor in understanding how the time series has behaved in the past. If such behavior can be expected to continue in the future, the past pattern was used to guide us in selecting an appropriate forecasting method.In our project,time series prediction on stock market data was experimented.For this prediction,Support vector regression was used to predict the data and was compared with Moving Average method .

**Table of Contents**

|  |  |  |
| --- | --- | --- |
| **Chapter No** | **Title** | **Page No** |
|  |  |  |
|  | Abstract | **ii** |
|  | **List of Figures** | **vi** |
|  | **List of Abbreviations** | **vii** |
|  |  |  |
|  |  |  |
| **1.** | **Introduction** |  |
| 1.1 | Data Mining | 2 |
| 1.2 | Temporal Data Mining | 3 |
| 1.3 | Time Series Prediction |  |
|  | 1.3.1 Support Vector Machine | 6 |
|  | 1.3.2 Linear Regression | 6 |
|  | 1.3.3 Support Vector Regression | 7 |
|  | 1.3.4 Moving Average Method | 8 |
|  |  |  |
| **2** | **Literature Survey** |  |
|  |  |  |
| **3** | **Problem Definition and Background** |  |
| 3.1 | Existing Approach | 15 |
| 3.2 | Problem Statement | 15 |
|  |  |  |
| **4** | **Requirements** |  |
| 4.1 | Hardware Support | 17 |
| 4.2 | Software Requirements |  |
|  | 4.2.1 Windows Operating System | 18 |
|  | 4.2.2 Java8 | 18 |
|  | 4.2.3 Weka 3.8 | 18 |
|  | 4.2.4 RStudio | 20 |
| 4.3 | Dataset | 21 |
|  |  |  |
| **5** | **Proposed Design** |  |
| 5.1 | Overview of proposed Approach | 23 |
| 5.2 | Normalizing historical data | 24 |
| 5.3 | Support Vector Regression design | 25 |
| 5.4 | Solving Optimization problems | 25 |
| 5.5 | Algorithm Description |  |
|  | 5.5.1 Algorithm 1-Support Vector Regression | 27 |
|  | 5.5.2 Algorithm 2-Simple Moving Average | 28 |
|  |  |  |
| **6** | **Implementation** |  |
| 6.1 | Weka |  |
|  | 6.1.1 Preprocessing | 31 |
|  | 6.1.2 SMOreg | 34 |
| 6.2 | Support Vector Machine | 37 |
|  |  |  |
| **7** | **Experiments and Results** |  |
| 7.1 | Experiments |  |
|  | 7.1.1 Regression model | 41 |
|  | 7.1.2 Moving Average method | 43 |
| 7.2 | Result Analysis | 44 |
|  |  |  |
| **8** | **Conclusion** | 46 |
| **9** | **References** | 48 |
|  |  |  |
|  |  |  |
|  |  |  |
|  |  |  |
|  | **List of Figures** |  |
| 1 | Temporal Data Examples | 5 |
| 2 | Support Vector Regression model | 8 |
| 3 | Proposed Design | 23 |
| 4 | Future forecast using stock market data | 35 |
| 5 | Prediction of open and close attribute in stock market data | 36 |
| 6 | SVR model experimented in R | 38 |
| 7 | Prediction of open attribute in stock market data using SVM | 39 |
| 8 | Regression model of stock market data experimented in R | 41 |
| 9 | Prediction of open attribute in stock market data using SVR | 42 |
| 10 | Moving Average predicted value | 43 |
| 11 | Comparison of RMSE in MA and SVR | 44 |
|  |  |  |

**List of Abbreviations**

|  |  |
| --- | --- |
| SVM | Support Vector Machine |
| SVR | Support Vector Regression |
| MA | Moving Average |
| SMA | Simple Moving Average |
| MSE | Mean Square Error |
| RMSE | Root Mean Square Error |