

STOCK MARKET PREDICTION

INDICATORS:

The indicators which I used are EMA, Aroon, MACD, RSI and Bollinger Bands.

TRAINING:

I tried various Regressors with various hypertuning parameters and came to the result that SVR with kernel='sigmoid' and C=1 gave the best accuracy.

TESTING:

I tested my model on the last 11 days where I bought and sold the shares during the same day and obtained the profit.

I used two methods for buying:

1. Based on the absolute gain%, I used my 2/3rd of the balance to buy stock with the highest gain%. Here, I tried various fractions of the balance to use and came with the result that 2/3 fraction is giving the best result.
2. Based on the absolute gain%, I used my 35% of the balance to buy stock with the highest gain%. Here, I tried various fractions of the balance to use and came with the result that 35% is giving the best result. Also, then used the rest of the balance to buy the stock which comes next in the order of decreasing gain%.

RESULT:

With the balance of Rs10,000, my model with the 1st method generated a profit of Rs906 and with the 2nd method generated a profit of Rs680 which combined gave a total profit of Rs1586 in the 11 days.

So, my model generated a profit of 15.86% in 11 days which means approx 1.44% daily profit which is a pretty good score.