Stock Index Forecasting using a Back Propagation Neural Network Algorithm.

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Sandra Nguemto

git@github.com:ST541-Fall2018/guiawa-project-stock_price_model_simulations.git

Objectives

- Learn more about machine learning, and how it is implemented in R
- Use a machine learning algorithm to forecast stock index.

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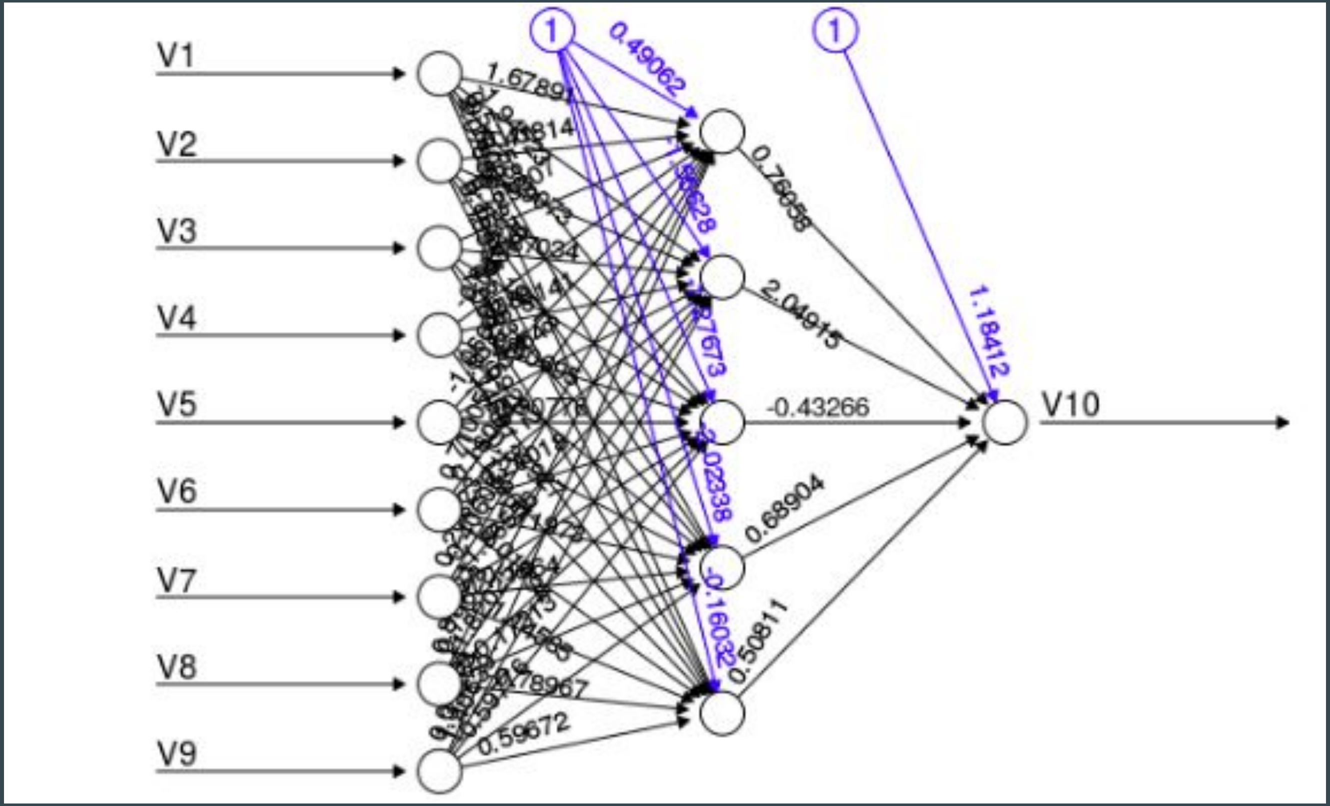
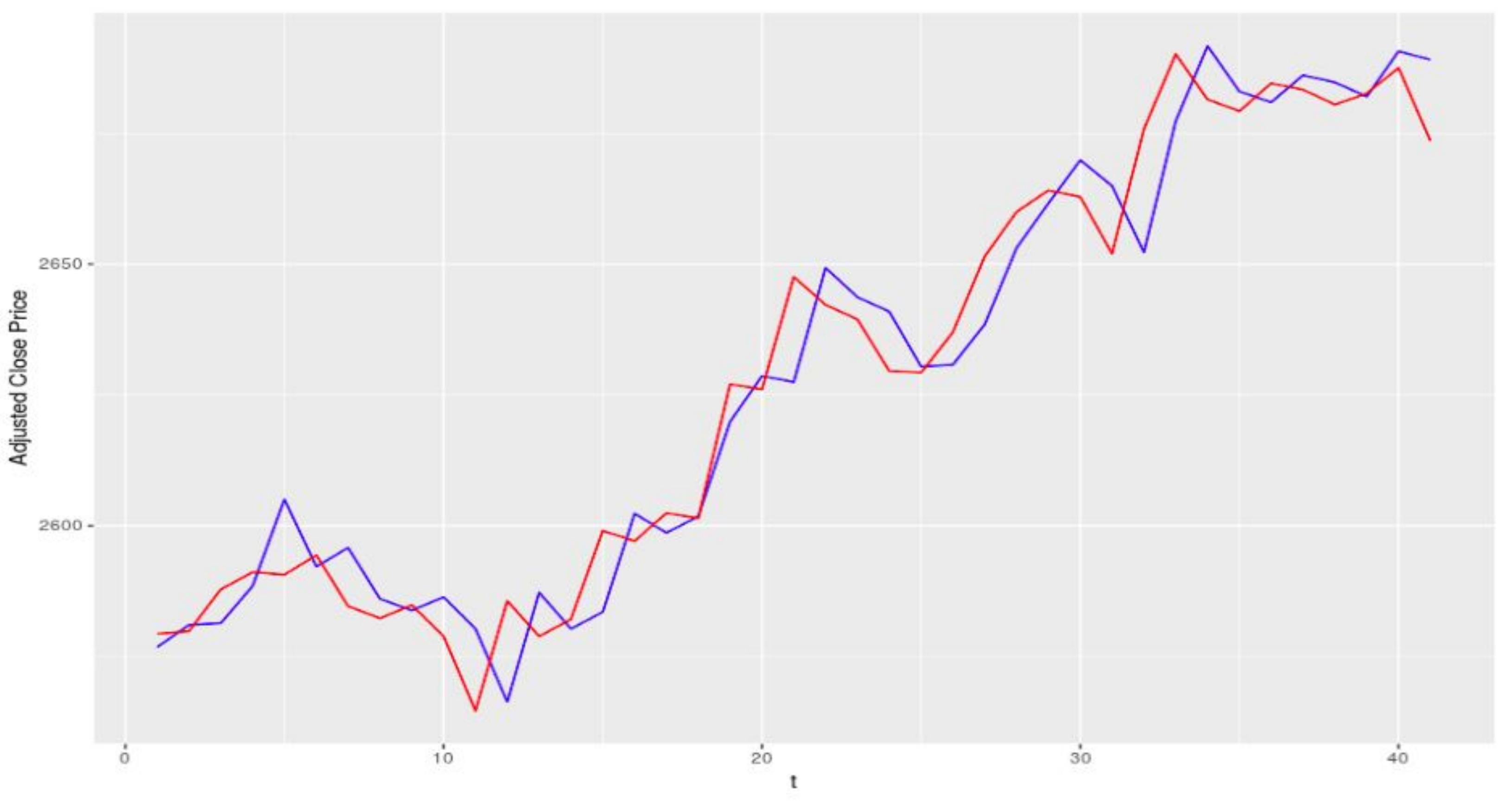
Overview of forecasting model

- The model has 4 steps which can be summarized as : constructing a fuzzy-fluctuation time series (FFTS), establishing n-th order fuzzy-fluctuation relationships (FFLR), determining the parameters for the forecasting model based on BP Neural Network Machine Learning algorithm, forecasting the test time series.

Back Propagation Algorithm Result



Forecasting Result



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