LSTM - Results

|  |  |  |  |
| --- | --- | --- | --- |
| Window | Epoch | Non-Scaled | Scaled |
| 5 | 12 | Chart, histogram  Description automatically generated | Chart, histogram  Description automatically generated |
| MSE = 518.82 | MSE = 461.40 |
| R2 Score = 0.975 | R2 Score = 0.977 |
| 25 | Chart, line chart, histogram  Description automatically generated | Chart, histogram  Description automatically generated |
| MSE = 259.285 | MSE = 200.715 |
| R2 Score = 0.987 | R2 Score = 0.990 |
| 10 | 12 | Chart, line chart, histogram  Description automatically generated | Chart, histogram  Description automatically generated |
| MSE = 312.309 | MSE = 232.885 |
| R2 Score = 0.984 | R2 Score = 0.988 |
| 25 | Chart, histogram  Description automatically generated | Chart, histogram  Description automatically generated |
| MSE = 663.944 | MSE = 270.661 |
| R2 Score = 0.967 | R2 Score = 0.986 |
| 15 | 12 |  | Chart, histogram  Description automatically generated |
| MSE = 765.591 | MSE = 195.873 |
| R2 Score = 0.962 | R2 Score = 0.990 |
| 25 | Chart, line chart, histogram  Description automatically generated | Chart, scatter chart  Description automatically generated |
| MSE = 1095.895 | MSE = 157.849 |
| R2 Score = 0.946 | R2 Score = 0.992 |

or many business analysts and researchers, forecasting the stock market price is

always a challenge. Stock market prices estimation is not only an interesting but also

challenging area of research. Predicting the stock market with full accuracy is very

difﬁcult as external entities such as social, psychological, political and economic have a

great and substantial inﬂuence on it. The main characteristic of the data associated with

stock market is usually time variant and nonlinear. Prediction of stock market plays a

vital role in stock business [1]. If investors lack sufﬁcient information and knowledge

then their investment can suffer the greatest loss.

Investors must predict the future stock value of companies in order to obtain high

proﬁts. Various prediction techniques have been developed to do predictions on the

stock market accurately. There were two methods widely known as conventional

methods at the time when there were no computational methods for risk analysis. There