**Conclusion**

Finding a sustainable predictive price model for the stock market is the need of the hour. It is challenging though but important while framing the financial market strategies. Many statistical tools, liner programming tools and machine learning tools are used in this direction. In this study 6 models i.e., Generalized Linear Model, Deep Learning, Decision Tree, Random Forest, Gradient Boosted Trees and Support Vector Machine were used on the BSE Sensex closing prices from April 2015 till 31st March 2020 to predict the price movement.