**Future enhancement**

The prediction for the same date given by the Deep Learning Model and Machine learning Model were 26598.2 bps and 24643.4 bps respectively. Deep Learning Model gives a lag of 1918.39 bps whereas the Machine Learning Model has a lag of 3873.19 bps. Therefore, it was concluded that Gradient Boosted Model has outperformed all the other models in predicting the BSE Sensex price.