**Introduction**

These days, forecasting the movement of prices in the stock market has become a challenge due to unforeseen events and its dynamic nature.” Predicting the unpredictable” has now become the Centre of Indian Stock Market movement predictions. Stock Market being called as the barometer of the economy which drives the economic growth is random, noisy, unpredictable, non-linear and deterministic chaotic system [1] There are many factors which drives the stock market including political, cultural and financial events along with investors' sentiments, foreign institutional investors decision which make the prices of financial time series prediction challenging. Conventionally, there are two approaches to predict the stock market behaviour namely Chartist approach (Technical analysis) & Theory of Intrinsic Value (Fundamental Analysis). Majorly, these theories contradict Efficient Market Hypothesis which follows random walk. Logic of Random Walk is based on the premise that successive price fluctuations are not dependent on yesterday's price and market condition [8]. Following on the same lines, EMH theory is based on the idea that stock prices completely reflects all available and current information and even the uninformed investors can achieve reasonable rate of return as compared to financial experts [13]. Recently, Researchers and Academicians all over the world are applying machine learning algorithms in various fields. Machine learning is predominantly being used in the forecasting of stock prices across stock markets due to the techniques it applies to generalize the patterns. This article applies six prominently used machine learning algorithms to predict BSE SENSEX closing prices.