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## ABSTRACT

Forecasting is the prediction of variable based on known past values of that variable or other related variables. The art of forecasting is learned by experience rather than by academic study. Forecasts must results in present action to improve future. In this study, we discussed about Simple Exponential Smoothing (SES) method. By using this method, we forecast the BSE SENSEX closing point value and then compare the method with the help of RMSE measure.

**KEYWORDS:** Simple Exponential Smoothing (SES), Bombay Stock Exchange (BSE) and Root Mean Square Error (RMSE).

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