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## FORECASTING OF BSE SENSEX USING NEURAL NETWORKS

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### ABSTRACT

*Machine learning is the underlying tool, which is making all the above mentioned possible and it is only the beginning. Now we want to see how these machine learning algorithms able to help us in forecasting the time series data. There are varieties of machine learning methods like Support Vector machines, Decision Tree, Random forest, Neural Networks and boosting methods. In this analysis, we adopted Neural Networks to forecast the BSE SENSEX data.*

*By using this method, we forecast the BSE SENSEX Closing point value and then compare the method with the help of RMSE measure.*

**KEYWORDS:** *Neural Networks (NN), Bombay Stock Exchange (BSE) And Root Mean Square Error (RMSE).*

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