Abstract

This paper surveys recent literature in the area of stock market forecasting using advanced engineering based methods like Neural Network, fractal theory, Data Mining, Hidden Markov Model and Neuro-Fuzzy system. Neural Networks and Neuro-Fuzzy systems are emerging as an effective tool to be used in the forecasting of stock market especially in machine learning techniques. Due to chaotic behavior of the market, traditional techniques are insufficient to cover all the possible relation of the stock price fluctuations. Neural Network and Markov Model is being used exclusively in the forecasting of finance markets but in third world countries. In this paper, we will discuss the relevance of existing methods based on neural network and discussed gaps between these methods. We also propose a forecasting method to provide better an accuracy rather traditional method.

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**Index Terms**

Computer Science

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**Keywords**