Abstract

Time series prediction is the heart of forecasting data that is based on past information of any particular dataset, recurrent neural network combines with the time series algorithm and provide much reliable outcomes having high matching efficiency with actual real-time results as the combination of RNN and time series can predict almost anything which has time as its managing factor as RNN has ability to iterate efficiency with time feeds, it tells about the trend of future and it is particularly important in prediction of crucial data such as weather forecast or financial data, because proper forecast can provide the vital help and safety or the advancement for the change, though the future is uncertain but people must know their future as near it could be to the future. Based on the research this paper contains analytical data of recurrent neural network and its use with time series alongside the experimental data analysis of weather forecast and financial forecast data.

References
1. Georg Dorffner, Neural Networks for Time series prediction, 1996

Index Terms

Computer Science  
Artificial Intelligence

Keywords

Time series, forecasting, moving averages, RNN, GRU, long short term memory, Auto regressive Model.