Abstract

Share Market is an untidy place for predicting since there are no significant rules to estimate or predict the price of share in the share market. Many methods like technical analysis, fundamental analysis, time series analysis and statistical analysis etc are all used to attempt to predict the price in the share market but none of these methods are proved as a consistently
acceptable prediction tool. Artificial Neural Network (ANN), a field of Artificial Intelligence (AI), is a popular way to identify unknown and hidden patterns in data which is suitable for share market prediction. For predicting of share price using ANN, there are two modules, one is training session and other is predicting price based on previously trained data. We used Backpropagation algorithm for training session and Multilayer Feedforward network as a network model for predicting price. In this paper, we introduce a method which can predict share market price using Backpropagation algorithm and Multilayer Feedforward network.

Reference

- “Feedforward neural Networks: An Introduction” by Simo Haykin page (2-4)
- “Artificial Intelligence a morden approach” (second edition) by Stuart Russell, Peter Norvig 2004
Key words

Artificial Neural Network (ANN)  Prediction
Artificial Intelligence (AI)
Backpropagation (BP)
Multilayer Feedforward Network
Neural Network (NN)