Abstract

Forecasting accuracy is the most important factor in selecting any forecasting methods. Research efforts in improving the accuracy of forecasting models are increasing since the last decade. The appropriate stock selections those are suitable for investment is a difficult task. The key factor for each investor is to earn maximum profits on their investments. Numerous
techniques used to predict stocks in which fundamental and technical analysis are one among
them. In this paper, prediction algorithms and functions are used to predict future share prices
and their performance will be compared. The results from analysis shows that isotonic
regression function offers the ability to predict the stock prices more accurately than the other
existing techniques. The results will be used to analyze the stock prices and their prediction in
depth in future research efforts.

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