INFORMATICS INSTITUTE OF TECHNOLOGY

In Collaboration with

UNIVERSITY OF WESTMINSTER (UOW)

BEng/BEng.(Hons) in Software Engineering

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Stock Market Price Prediction using ARIMA

By

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Abstract

Predicting the behaviour of stocks is not a simple task. With millions of stocks trading every day predicting the price of a stock is a lucrative trade.

This project tries to predict the price of a stock as time goes on using ARIMA model in data mining.