

Stock Market Prediction using PSO Optimized Neural Network

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Abstract – This paper proposes a model based on particle swarm optimized neural network for the price prediction of American stock market. Different configurations of neural networks are tested using a six years series (January 2010 to December 2016), where the data from January 2014 to December 2015 is used for training leaving the last year (i.e. 2016) to verify the predictive capacity of the network. Three attributes of dataset; open, high and low values are used to train the neural network. The results show a good behaviour of neural networks with low-performance errors in both learning and prediction.

Keywords – AAPL, Fuzzy Logic, NASDAQ, Neural Network, PSO, etc.