A COMPARATIVE STUDY BETWEEN NEURAL NETWORKS AND ARIMAX IN THE PREDICTION OF BSE S&P SENSEX

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ABSTRACT

the Neural Network is efficient in prediction of closing prices only when technical inputs are considered and also under Neural networks when the number of inputs are increasing then automatically number of neurons in the hidden layer are reducing, where as when it comes to ARIMAX prediction is accurate when hybrid parameters are considered as inputs. The performance of ARIMAX is efficient when more number of inputs are chosen but when it comes Neural Networks it is Vice-versa. It is also clearly observed that when the number of inputs are increasing then automatically the number of neurons in the hidden layer is increasing proportionately for processing the inputs.

KEYWORDS: Neural Network, ARIMAX, Comparison, Prediction

Bibliography:

