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| Title | Forecasting Closing Price of Stock Market Using LSTM Network: An Analysis from the Perspective of Dhaka Stock Exchange | | |
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| Abstract |  |
| As an essential ingredient of the financial market, the stock exchange has been involved by several researchers. Specific commercial prognostication is of magnificent possible engagement to both private and organizational investors. How to perceive the stock market trend and forecast the stock price is a dilemma many researchers investigate. In earlier studies, the prognostication techniques essentially concentrate on statistical principles and conventional neural network architectures that are comparatively familiar in contemporary times. In this study, Long Short Term Memory (LSTM) based novel architecture of forecasting stock closing price is investigated under the perspective of Dhaka stock exchange data. As the LSTM architecture has a long-term memory function, it performs the correct commercial time-series prognostication. The performance of the proposed architecture is measured using MAE, RMSE, and MAPE evaluation matrixes. Our experiments show how MAE, RMSE, and MAPE scores significantly decrease after using the updated gate to train an LSTM network. | |