

Abstract

In this thesis a trading support decision using computational efficient functional link artificial neural network (CEFLANN) with extreme learning machine (ELM) and set of rules proposed to generate better the trading decision. Here the problem of stock trading decision prediction is articulated as a classification problem with three class values representing the buy, hold and sell signals. CEFLANN with ELM networks used as decision support system to produce trading signal value from 0 to 1 by analysing the nonlinear relationship between few popular technical indicators. Further the output trading signal are used to track tren and produce trading decision based on trend using some trading rules. The approach has used to calculate profit from trading decision point through CEFLANN with ELM machine learning and analysis rules.