Abstraction

Price of stocks represent the proprietary marking of somebody or body in a company, excelsior price of stocks owned by somebody or body in a company hence more and more advantage which is in earning, therefore required by a system capable to predic price of stocks at one particular certain time period.

In this final duty used by *SARIMA (Seasonal Autoregressive Integreted Moving Averege)* method to model artificial nerve network architecture, which this architecture will be used for the predicting of price of stocks at one particular certain time period.

Data used for the training, testing and predicting have been provided in the form of DJ30 1985 2003.xls.

From examination result got by model artificial nerve network architecture yielding accuration mount the more accurate mistake, which that model that is *SARIMA*(2-1-2)(2-1-2)[1] and from that model is got by a accuration mount the mistake of equal to 0.0001046 for the data of *training* and 0.001296 for data of *testing.*

Key Word : training, testing, predicting, SARIMA, backpropagation, lags, season, time series