

## Prediction of mutual fund net asset value using low complexity feedback neural network

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### Abstract

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- III. Performance Measure Used

### Abstract:

A neural network family is commonly used for improving financial forecasting accuracy. This paper proposes a feedback functional link artificial neural network (FFLANN) for the prediction of net asset value (NAV) of Indian Mutual funds which incorporates fewer computational load and fast forecasting capability. It is clear from the root mean square error (RMSE) and mean absolute percentage error (MAPE) that the proposed model shows superior performance than the MLANN and FLANN.

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- II. Development of Feedback Functional Link Artificial Neural Network (FFLANN) Based Forecasting Model
- III. Performance Measure Used
- IV. Simulation Based Study and Results
- V. Conclusion

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### Keywords

### Metrics

### I. Introduction

Prediction of financial market is a complex task as the data series is non-linear, dynamic and chaotic in nature. Mutual fund is one of the investment scheme handle by the investors. Mutual fund is a professionally managed investment scheme with benefit and risk. It is difficult for the common investors, brokers, business and speculators to predict the changes that occur in the mutual fund. Knowledge of investors to invest the right amount, in the right type of investment scheme and at the right time is the key of the successful investment strategies. A well planned investment strategy is required to ensure benefit, capital appreciation and to meet the financial requirement. In the literature [1]-[10], prediction many researchers had applied the machine learning techniques such as support vector machine [1], support vector machine (SVM) [1], [2], [7], artificial neural network (ANN) [2], [4], [7], genetic algorithm (GA) [2], [5] and so on. In recent years researcher applied various types of neural network based techniques to predict NAV of investment fund such as classical neural network [3], back propagation neural network [4], [6], [8], [9], [10].

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