List of Abbreviations

EWS- Early Warning System

QPS- Quadratic Probability Score

GSB- Global Squared Bias

PCA- Principal Component Analysis

ROC- Receiver Operating Characteristic

AUC- Area under Curve

ANN- Artificial Neural Network

GDP- Gross Domestic Product

GFC- Global Financial Crisis

SENT- Indian Sentiment

ML – Machine Learning

NSR- Noise to Signal Ratio

ERM- Exchange Rate Mechanism

CCI- Consumer Confidence Index

EMEAP- Executives' Meeting of East Asia Pacific

MSE- Mean Square Error

FDI- Foreign Direct Investment

RBI- Reserve Bank of India

IMF- International Monetary Fund

EMH- Efficient Market Hypothesis

FII- Foreign Institutional Investors

SCB- Scheduled Commercial Banks

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