Time Series - Infosys Stock Price Predictions

Introduction

This is an attempt to predict Stock prices based on Stock prices of previous days. The stock market refers to the collection of markets and exchanges where regular activities of buying, selling, and issuance of shares of publicly-held companies take place.

This is a time series analysis and we will see different ways to predict the stock prices. The various models to be used are:

- 1. Avearage
- 2. Weighted Average
- 3. Moving Average
- 4. Weighted Moving Average
- 5. Linear Regression
- 6. Weighted Linear Regression
- 7. Lasso Regression
- 8. Moving Window Neural Network

```
# import necessary libraries:
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
from sklearn.metrics import mean_squared_error as mse
# original datasets:
original data = pd.read csv("infy stock.csv")
original_data.head()
         Date Symbol Series
                             Prev Close
                                                               Low
                                            0pen
                                                      High
                                                                       Last \
  2015-01-01
                                                           1956.9
                                1972.55
                INFY
                                         1968.95
                                                  1982.00
                                                                   1971.00
                                                  2019.05
  2015-01-02
                INFY
                         EQ
                                1974.40
                                         1972.00
                                                           1972.0
                                                                    2017.95
                                         2009.90
  2015-01-05
                INFY
                         EQ
                                2013.20
                                                  2030.00
                                                           1977.5 1996.00
                                                           1934.1 1965.10
3
  2015-01-06
                INFY
                         EQ
                                1995.90
                                                  1985.00
                                         1980.00
  2015-01-07
                         EQ
                                1954.20
                                         1965.00 1974.75 1950.0 1966.05
                INFY
     Close
                                                    Deliverable Volume \
               VWAP
                      Volume
                                            Trades
                                  Turnover
                             9.870306e+13
0
  1974.40
            1971.34
                      500691
                                             14908
                                                                 258080
                     1694580 3.394669e+14
  2013.20
            2003.25
                                             54166
                                                                1249104
  1995.90
            2004.59
                     2484256
                             4.979911e+14
                                             82694
                                                                1830962
3
           1954.82
                              4.724458e+14
                                            108209
                                                                1772070
  1954.20
                     2416829
  1963.55 1962.59
                    1812479 3.557162e+14
                                             62463
                                                                1317720
   %Deliverble
0
        0.5154
1
        0.7371
2
        0.7370
3
        0.7332
4
        0.7270
```

The Data:

The data we use for prediction would be for closing price of infosys in NSE (National Stock Exchange) for the business days in 2015. So we will import only the date column and closing price column.

```
df = pd.read_csv("infy_stock.csv", usecols=['Date', 'Close'], parse_dates=['Date'], index_col='Date')
df.head()
             Close
Date
2015-01-01 1974.40
           2013.20
2015-01-02
2015-01-05
           1995.90
2015-01-06
           1954.20
2015-01-07 1963.55
df.shape
# we have data on working days only and so there are 248 data with start date as 01-01-2015 and end date as 31-12-
2015.
(248, 1)
df.info()
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 248 entries, 2015-01-01 to 2015-12-31
Data columns (total 1 columns):
# Column Non-Null Count Dtype
    Close 248 non-null float64
dtypes: float64(1)
memory usage: 3.9 KB
```

```
# checking min & max value of data.
print("Min:", df.index.min())
print("Max:", df.index.max())

Min: 2015-01-01 00:00:00
Max: 2015-12-31 00:00:00

plt.figure(figsize=(17,5))
df.Close.plot()
plt.title("Closing Price", fontsize=20)
plt.show()
```



Adjustment for split-up

There is a huge drop on 15/06/2015, this was the fifth split in Infosys Share Price. If we take this whole data, prediction might not be as expected as there is a split in between!

We have to either drop the data or adjust the values before split. Since the split is 2 for 1, we can normalize the data prior to split by dividing then by 2. (Old share are half that of today's share).

```
# The Split
plt.figure(figsize=(17,5))
stock_price = pd.concat([df.Close[:'2015-06-12']/2, df.Close['2015-06-15':]]) # adjustment
plt.plot(stock_price)
plt.title('Closing Price Adjusted', fontsize=20)
plt.show()
```



And now we have an adjusted time series of Infosys stock prices.

Lets now Predict the Stock price based on various methods.

- We will predict the values on last 68 days in the series.
- We will use Mean squared error as a metrics to calculate the error in our prediction.
- We will compare the results of various methods at the end.

```
#helper function to plot the stock prediction
prev_values = stock_price.iloc[:180] # training
y_test = stock_price.iloc[180:] # test

def plot_pred(pred, title):
    plt.figure(figsize=(17,5))
    plt.plot(prev_values, label='Train')
    plt.plot(y_test, label='Actual')
    plt.plot(pred, label='Predicted')
    plt.ylabel("Stock Prices")
```

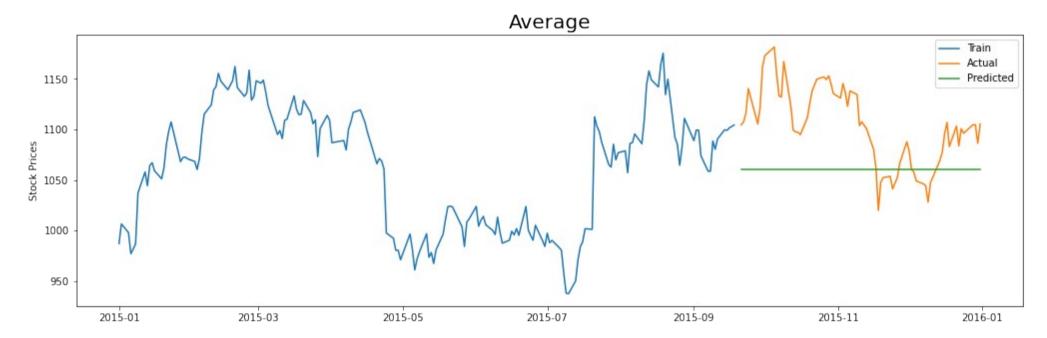
```
plt.title(title, fontsize=<mark>20</mark>)
plt.legend()
plt.show()
```

1. Average

This is the simplest model. We will get as average of the previous values and predict it as the forecast.

```
# Average of previous values
y_av = pd.Series(np.repeat(prev_values.mean(), 68), index=y_test.index)
mse(y_av, y_test)

3173.6356476000856
np.sqrt(mse(y_av, y_test))
56.33503037720035
plot_pred(y_av, "Average")
plt.show()
```



2. Weighted Mean

We shall give more weightage to the data which are close to the last day in training data, while calculating the mean. The last day in the training set will give a weightage of 1(=180/180) and the first day will get a weightage of 1/180.

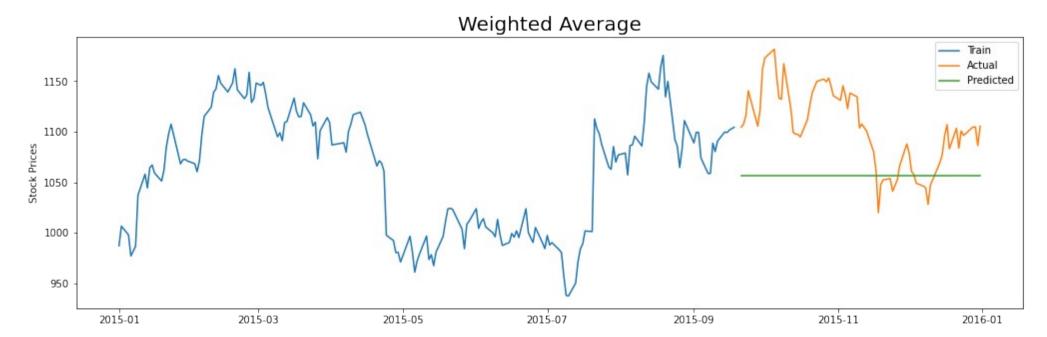
```
weight = np.array(range(0,180))/180
weighted_train_data = np.multiply(prev_values, weight)

# weighted average is the sum of this weighted train data by the sum of the weight
weighted_average = sum(weighted_train_data)/sum(weight)
y_wa = pd.Series(np.repeat(weighted_average, 68), index=y_test.index)

print("MSE:", mse(y_wa, y_test))
print("MSE:", np.sqrt(mse(y_wa, y_test)))

MSE: 3496.475652551586
MSE: 59.1310041564625

plot_pred(y_wa, "Weighted Average")
plt.show()
```



For the other methods we will predict the value of stock price on a day based on the values of stock prices of 80 days prior to it. So in our series we will not consider the first eight days (since there previous eighty days is not in the series).

We have to test the last 68 values. This would be based on the last 80 days stock prices of each day in the test data.

Since we have neglected first 80 and last 68 in our test set, the train dataset will be between 80 and 180 (100 days).

```
y_train = stock_price[80:180]
y_test = stock_price[180:]
print("y_train:", y_train.shape, "\ny_test:", y_test.shape)

y_train: (100,)
y_test: (68,)
```

There are 100 days in training and 68 days in testing set. We will construct the festures, that is the last 68 days stock for each date in the y_train and y_test. This would be our target variable.

```
X_train = pd.DataFrame([list(stock_price[i:i+80]) for i in range(100)],
                       columns= range(80,0,-1), index=y train.index)
X test = pd.DataFrame([list(stock price[i:i+80]) for i in range(100, 168)],
                       columns= range(80,0,-1), index=y_test.index)
X_train
                   80
                             79
                                        78
                                                   77
                                                              76
Date
             987.200
                       1006.600
                                   997.950
                                              977.100
                                                        981.775
                                                                   986.725
2015-04-30
                        997.950
                                   977.100
                                              981.775
                                                        986.725
                                                                  1037.225
2015-05-04
            1006.600
                                                       1037.225
                                                                  1057.975
2015-05-05
             997.950
                        977.100
                                   981.775
                                              986.725
                        981.775
2015-05-06
              977.100
                                   986.725
                                            1037.225
                                                       1057.975
                                                                  1044.450
2015-05-07
             981.775
                        986.725
                                  1037.225
                                            1057.975
                                                       1044.450
                                                                  1064.325
                                  1003.650
                                                       1008.300
                                                                  1011.575
2015-09-11
            1023.225
                       1008.400
                                              984.250
                       1003.650
                                   984.250
                                                                  1023.900
2015-09-14
            1008.400
                                            1008.300
                                                       1011.575
2015-09-15
            1003.650
                        984.250
                                  1008.300
                                            1011.575
                                                       1023.900
                                                                  1004.325
2015-09-16
             984.250
                       1008.300
                                  1011.575
                                            1023.900
                                                       1004.325
                                                                  1010.450
2015-09-18
            1008.300
                       1011.575
                                  1023.900
                                            1004.325
                                                       1010.450
                                                                  1014.025
                   74
                             73
                                        72
                                                                   10
                                                                              9
                                                   71
                                                       . . .
Date
                                                        . . .
            1037.225
                                            1064.325
                       1057.975
                                  1044.450
                                                             1097.325
                                                                       1089.625
2015-04-30
                                                       . . .
2015-05-04
            1057.975
                       1044.450
                                  1064.325
                                            1067.125
                                                             1089.625
                                                                       1066.075
                                                       . . .
2015-05-05
            1044.450
                       1064.325
                                  1067.125
                                            1059.150
                                                             1066.075
                                                                       1071.300
            1064.325
                       1067.125
                                  1059.150
2015-05-06
                                            1051.250
                                                             1071.300
                                                                       1068.850
                                                       . . .
2015-05-07
            1067.125
                       1059.150
                                  1051.250
                                            1062.100
                                                             1068.850
                                                                       1061.000
                                                       . . .
            1023.900
2015-09-11
                       1004.325
                                  1010.450
                                            1014.025
                                                             1111.050
                                                                       1094.400
2015-09-14
            1004.325
                       1010.450
                                  1014.025
                                            1005.825
                                                             1094.400
                                                                       1089.000
                                                       . . .
2015-09-15
            1010.450
                       1014.025
                                  1005.825
                                            1000.025
                                                             1089.000
                                                                       1099.450
                                                       . . .
                                  1000.025
2015-09-16
            1014.025
                       1005.825
                                             996.050
                                                             1099.450
                                                                       1099.350
                                                       . . .
2015-09-18
            1005.825
                       1000.025
                                   996.050
                                                             1099.350
                                            1013.250
                                                                       1073.950
                                                   5
                   8
                             7
                                        6
                                                              4
                                                                        3 \
Date
            1066.075
                                                        997.600
2015-04-30
                       1071.300
                                  1068.850
                                            1061.000
                                                                   992.325
2015-05-04
            1071.300
                       1068.850
                                  1061.000
                                             997.600
                                                        992.325
                                                                   980.450
2015-05-05
            1068.850
                       1061.000
                                   997.600
                                              992.325
                                                        980.450
                                                                   980.575
2015-05-06
            1061.000
                        997.600
                                   992.325
                                              980.450
                                                        980.575
                                                                   971.125
2015-05-07
             997.600
                        992.325
                                   980.450
                                              980.575
                                                        971.125
                                                                   996.550
2015-09-11
            1089.000
                       1099.450
                                  1099.350
                                            1073.950
                                                       1058.750
                                                                  1058.800
2015-09-14
                                                       1058.800
            1099.450
                       1099.350
                                  1073.950
                                            1058.750
                                                                  1088.700
2015-09-15
            1099.350
                       1073.950
                                  1058.750
                                            1058.800
                                                       1088.700
                                                                  1080.450
                                  1058.800
2015-09-16
            1073.950
                       1058.750
                                            1088.700
                                                       1080.450
                                                                  1090.750
2015-09-18
            1058.750
                       1058.800
                                  1088.700
                                            1080.450
                                                       1090.750
                                                                 1099.750
                        1
Date
                        980.575
              980.450
2015-04-30
2015-05-04
              980.575
                        971.125
                        996.550
2015-05-05
             9/1.125
2015-05-06
             996.550
                        981.375
2015-05-07
             981.375
                        961.025
                       1080.450
2015-09-11 1088.700
2015-09-14 1080.450
                       1090.750
2015-09-15
            1090.750
                       1099.750
2015-09-16
            1099.750
                       1099.200
2015-09-18
           1099.200
                      1101.650
[100 rows \times 80 columns]
```

X train is now a collection of 100 dates as index and a collection of stock prices of previous 80 days as features.

Similarlily, X_test is now a collection of 68 dates as index and a collection of stock prices of previous 80 days as features.

NOTE: Here 76 working days from '2015-05-04', the stock had a price of 986.725 and 77 working days from '2015-05-05', the stock has the same value. You can see the similarity of values along the diagonal. This is because consecutitive data will be similar to the previous except it drops the last value, shifts and has a new value.

We will use these values for stock price predictions in the other four methods.

3. Moving Average

We have to predict the 68 values in data set and for each values we will get the average of previous 80 days.

This will be a simple mean of each column in the y_test.

```
y_ma = X_test.mean(axis=1)
print(" MSE:", mse(y_ma, y_test))
print("RMSE:",np.sqrt(mse(y_ma, y_test)))

MSE: 2901.424183296478
RMSE: 53.86486965821488
plot_pred(y_ma, "Moving Average")
```



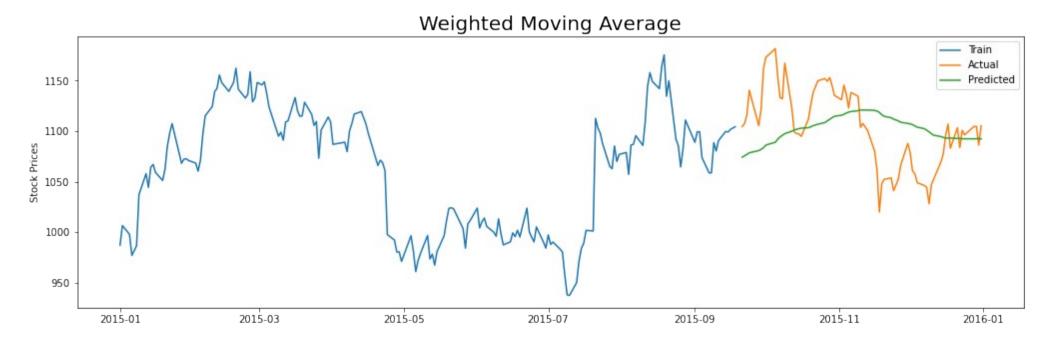
4. Weighted Moving Average

We will obtain the stock price on the test date by calculating the weighted mean of past 80 days. The last of the 80 day will have a weightage of 1(=80/80) and the first will have a weightage of 1/80.

```
weight = np.array(range(1,81))/80
# weighted moving average
y_wma = X_test@weight/sum(weight)
print(" MSE:", mse(y_wma, y_test))
print("RMSE:", np.sqrt(mse(y_wma, y_test)))

MSE: 1769.433203930821
RMSE: 42.06463127059146

plot_pred(y_wma, "Weighted Moving Average")
```



5. Linear Regression

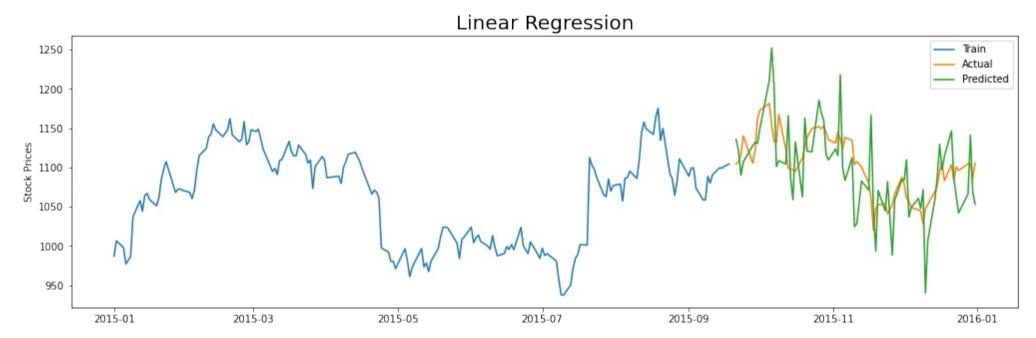
In this method, we will perform a linear regression on our dataset. The values will be predicted as a linear combination of the previous 80 days values.

```
from sklearn.linear_model import LinearRegression
lr = LinearRegression()

lr.fit(X_train, y_train) # training the models
y_lr = lr.predict(X_test)
y_lr = pd.Series(y_lr, index=y_test.index)
```

```
print(" MSE:", mse(y_test, y_lr))
print("RMSE:", np.sqrt(mse(y_test, y_lr)))

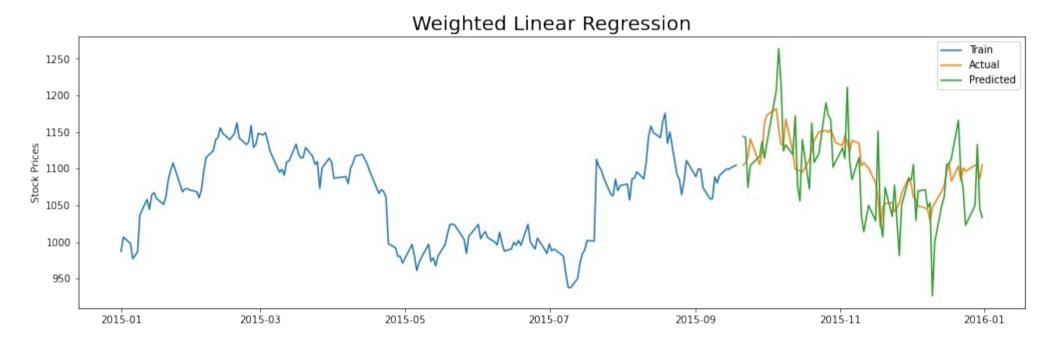
MSE: 1754.1645412925625
RMSE: 41.88274753753104
plot_pred(y_lr, "Linear Regression")
```



6. Weighted Linear Regression

We provide weighted to our input data rather than the features.

```
weight = np.array(range(1,101))/100
from sklearn.linear_model import LinearRegression
wlr = LinearRegression()
wlr.fit(X_train, y_train, weight) # training the models
y_wlr = wlr.predict(X_test)
y_wlr = pd.Series(y_wlr, index=y_test.index)
print(" MSE:", mse(y_test, y_wlr))
print("RMSE:", np.sqrt(mse(y_test, y_wlr)))
MSE: 2054.3614078787446
RMSE: 45.325063793432705
plot_pred(y_wlr, "Weighted Linear Regression")
```



7. Lasso Regression

Linear regression with L1 regualtions.

```
from sklearn.linear_model import Lasso
lasso = Lasso()

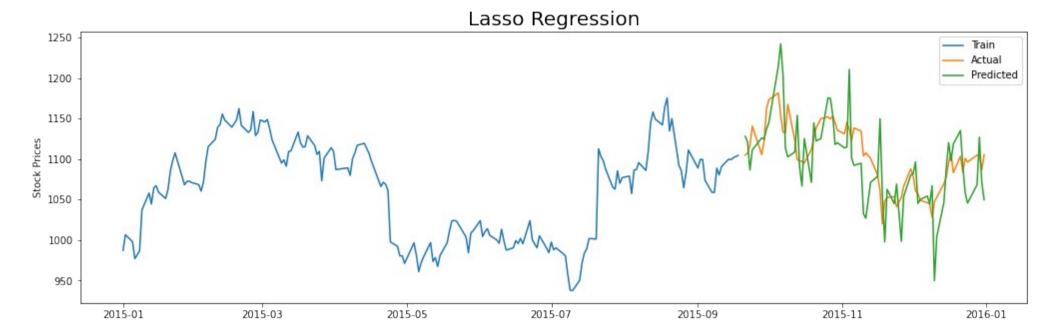
las = lasso.fit(X_train, y_train)
y_las = las.predict(X_test)
y_las = pd.Series(y_las, index=y_test.index)

print(" MSE:", mse(y_test, y_las))
print("RMSE:", np.sqrt(mse(y_test, y_las)))

MSE: 1467.3338646133786
RMSE: 38.305794138920795
```

/usr/local/lib/python3.10/site-packages/sklearn/linear_model/_coordinate_descent.py:628: ConvergenceWarning:
Objective did not converge. You might want to increase the number of iterations, check the scale of the features
or consider increasing regularisation. Duality gap: 5.020e+02, tolerance: 3.391e+01
 model = cd_fast.enet_coordinate_descent(

plot_pred(y_las, "Lasso Regression")



8. Moving Window Neural Network

We construct a simple feed forward network taking 80 features as our input.

```
from keras.models import Sequential
from keras.layers import Dense
# moving average neural network
ma_nn = Sequential([Dense(64, input_shape=(80,), activation='relu'),
            Dense(32, activation='linear'), Dense(1)])
ma nn.compile(loss='mse', optimizer='rmsprop', metrics=['mae','mse'])
history = ma nn.fit(X train, y train, epochs=250, batch size=32, validation split=0.25)
2024-01-03 06:39:39.835707: I tensorflow/core/util/port.cc:110] oneDNN custom operations are on. You may see
slightly different numerical results due to floating-point round-off errors from different computation orders. To
turn them off, set the environment variable `TF ENABLE ONEDNN OPTS=0`.
2024-01-03 06:39:39.875836: I tensorflow/core/platform/cpu_feature_guard.cc:182] This TensorFlow binary is
optimized to use available CPU instructions in performance-critical operations.
To enable the following instructions: AVX2 AVX512F AVX512 VNNI FMA, in other operations, rebuild TensorFlow with
the appropriate compiler flags.
VOC-NOTICE: GPU memory for this assignment is capped at 1024MiB
2024-01-03 06:39:41.812402: E tensorflow/compiler/xla/stream_executor/cuda/cuda_driver.cc:268] failed call to
cuInit: CUDA_ERROR_NO_DEVICE: no CUDA-capable device is detected
Epoch 1/250
val_loss: 3872.0312 - val_mae: 50.2578 - val_mse: 3872.0312
val_loss: 45329.6406 - val_mae: 204.2789 - val_mse: 45329.6406
Epoch 3/250
6155.5718 - val_mae: 65.9540 - val_mse: 6155.5718
Epoch 4/250
val_loss: 48063.3203 - val_mae: 210.9165 - val_mse: 48063.3203
53281.1211 - val mae: 222.9886 - val mse: 53281.1211
val_loss: 52799.6602 - val_mae: 221.0602 - val_mse: 52799.6602
Epoch 7/250
val loss: 309652.8438 - val_mae: 553.5629 - val_mse: 309652.8438
val_loss: 3716.5916 - val_mae: 49.2822 - val_mse: 3716.5916
Epoch 9/250
val loss: 177244.9062 - val mae: 417.0781 - val mse: 177244.9062
Epoch 10/250
val loss: 5293.4561 - val mae: 60.7888 - val mse: 5293.4561
Epoch 11/250
```

```
val_loss: 233922.8438 - val_mae: 480.3403 - val_mse: 233922.8438
Epoch 12/250
val_loss: 11911.1504 - val_mae: 92.5677 - val_mse: 11911.1504
Epoch 13/250
val_loss: 65875.7656 - val_mae: 250.0622 - val_mse: 65875.7656
Epoch 14/250
val loss: 11414.1064 - val mae: 90.3253 - val mse: 11414.1064
Epoch 15/250
val loss: 219501.2656 - val mae: 465.1562 - val mse: 219501.2656
val_loss: 16439.3008 - val_mae: 113.3109 - val_mse: 16439.3008
Epoch 17/250
val_loss: 66716.0234 - val_mae: 251.8970 - val_mse: 66716.0234
Epoch 18/250
val_loss: 3470.8955 - val_mae: 47.1291 - val_mse: 3470.8955
Epoch 19/250
val loss: 185942.3750 - val mae: 427.6024 - val mse: 185942.3750
Epoch 20/250
val loss: 33348.5820 - val mae: 172.5002 - val mse: 33348.5820
val_loss: 91343.9922 - val_mae: 296.9472 - val_mse: 91343.9922
Epoch 22/250
val_loss: 5309.8481 - val_mae: 60.3609 - val_mse: 5309.8481
Epoch 23/250
val_loss: 99095.8281 - val_mae: 309.7658 - val_mse: 99095.8281
Epoch 24/250
val loss: 44885.0469 - val mae: 203.2577 - val mse: 44885.0469
Epoch 25/250
val_loss: 121819.1797 - val_mae: 344.5912 - val_mse: 121819.1797
val_loss: 16173.3633 - val_mae: 113.6308 - val_mse: 16173.3633
val_loss: 105877.3281 - val_mae: 320.6253 - val_mse: 105877.3281
Epoch 28/250
val_loss: 39101.2383 - val_mae: 188.6752 - val_mse: 39101.2383
val loss: 146420.0312 - val mae: 378.7253 - val mse: 146420.0312
Epoch 30/250
val_loss: 9620.3242 - val_mae: 83.0016 - val_mse: 9620.3242
67253.3125 - val_mae: 253.3394 - val_mse: 67253.3125
Epoch 32/250
val loss: 3363.8943 - val_mae: 47.3232 - val_mse: 3363.8943
Epoch 33/250
           ======] - 0s 9ms/step - loss: 47261.9453 - mae: 196.1258 - mse: 47261.9453 -
val loss: 228839.5781 - val mae: 475.3630 - val mse: 228839.5781
Epoch 34/250
val loss: 20113.5469 - val mae: 129.4240 - val mse: 20113.5469
Epoch 35/250
val loss: 52043.4219 - val mae: 221.3751 - val mse: 52043.4219
Epoch 36/250
val loss: 3432.3062 - val mae: 48.4705 - val mse: 3432.3062
val loss: 117883.6406 - val mae: 339.0704 - val mse: 117883.6406
Epoch 38/250
val loss: 24858.8809 - val mae: 146.7733 - val mse: 24858.8809
Epoch 39/250
```

```
val_loss: 74528.5547 - val_mae: 267.5588 - val_mse: 74528.5547
Epoch 40/250
val_loss: 4375.6680 - val_mae: 53.4275 - val_mse: 4375.6680
Epoch 41/250
val_loss: 183217.8750 - val_mae: 424.7684 - val_mse: 183217.8750
Epoch 42/250
val loss: 7011.4082 - val mae: 71.4462 - val mse: 7011.4082
val_loss: 101689.6797 - val_mae: 314.3726 - val_mse: 101689.6797
Epoch 44/250
val_loss: 12377.4111 - val_mae: 96.4034 - val_mse: 12377.4111
val_loss: 90438.0469 - val_mae: 295.9465 - val_mse: 90438.0469
Epoch 46/250
val_loss: 9644.5146 - val_mae: 83.4630 - val_mse: 9644.5146
Epoch 47/250
val loss: 104717.5781 - val mae: 319.2468 - val mse: 104717.5781
val loss: 7966.0249 - val_mae: 75.9521 - val_mse: 7966.0249
Epoch 49/250
val loss: 74042.0625 - val mae: 266.9039 - val mse: 74042.0625
val_loss: 8922.7910 - val_mae: 80.1483 - val_mse: 8922.7910
Epoch 51/250
val_loss: 94983.5312 - val_mae: 303.6967 - val_mse: 94983.5312
Epoch 52/250
val loss: 4057.4177 - val mae: 50.8768 - val mse: 4057.4177
val_loss: 144947.4062 - val_mae: 377.2099 - val_mse: 144947.4062
Epoch 54/250
val_loss: 7336.0640 - val_mae: 73.2275 - val_mse: 7336.0640
val_loss: 69603.1094 - val_mae: 258.6349 - val_mse: 69603.1094
Epoch 56/250
val_loss: 2942.8247 - val_mae: 43.9063 - val_mse: 2942.8247
Epoch 57/250
val loss: 163261.5469 - val mae: 400.8730 - val mse: 163261.5469
val loss: 3086.9707 - val_mae: 46.1743 - val_mse: 3086.9707
Epoch 59/250
46906.2500 - val_mae: 210.2861 - val_mse: 46906.2500
Epoch 60/250
val_loss: 9036.2881 - val_mae: 81.1034 - val_mse: 9036.2881
Epoch 61/250
val_loss: 50345.5781 - val_mae: 218.4049 - val_mse: 50345.5781
Epoch 62/250
val loss: 3004.0908 - val mae: 43.3781 - val mse: 3004.0908
Epoch 63/250
val loss: 144769.8281 - val mae: 377.1649 - val mse: 144769.8281
Epoch 64/250
val loss: 4340.8853 - val mae: 56.9114 - val mse: 4340.8853
Epoch 65/250
val_loss: 41202.9766 - val_mae: 196.3811 - val_mse: 41202.9766
Epoch 66/250
7519.8774 - val_mae: 72.7046 - val_mse: 7519.8774
Epoch 67/250
27007.3301 - val mae: 156.2900 - val mse: 27007.3301
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Epoch 68/250
8986.1904 - val mae: 81.2229 - val mse: 8986.1904
val_loss: 193287.9219 - val_mae: 436.8393 - val_mse: 193287.9219
Epoch 70/250
val_loss: 6892.7437 - val_mae: 68.8343 - val_mse: 6892.7437
Epoch 71/250
32210.5391 - val_mae: 172.3527 - val_mse: 32210.5391
11652.5479 - val mae: 95.4117 - val mse: 11652.5479
Epoch 73/250
55530.7656 - val_mae: 230.4351 - val_mse: 55530.7656
val_loss: 39264.2109 - val_mae: 191.0810 - val_mse: 39264.2109
Epoch 75/250
val loss: 78839.0547 - val mae: 276.3202 - val mse: 78839.0547
Epoch 76/250
val_loss: 11676.8711 - val_mae: 95.6871 - val_mse: 11676.8711
22065.5176 - val mae: 140.1234 - val_mse: 22065.5176
Epoch 78/250
5095.0327 - val_mae: 62.1966 - val_mse: 5095.0327
val_loss: 129067.9609 - val_mae: 355.9691 - val_mse: 129067.9609
Epoch 80/250
val loss: 2505.8293 - val mae: 39.5196 - val mse: 2505.8293
Epoch 81/250
val loss: 35540.8320 - val mae: 182.2093 - val mse: 35540.8320
2742.2678 - val_mae: 41.0137 - val_mse: 2742.2678
Epoch 83/250
73792.6094 - val mae: 267.4775 - val_mse: 73792.6094
Epoch 84/250
val_loss: 12553.8711 - val_mae: 100.1941 - val_mse: 12553.8711
Epoch 85/250
val loss: 44766.6641 - val mae: 206.0394 - val mse: 44766.6641
Epoch 86/250
4915.3110 - val_mae: 56.9983 - val_mse: 4915.3110
32338.2656 - val_mae: 173.4480 - val_mse: 32338.2656
Epoch 88/250
25515.4805 - val_mae: 151.7733 - val_mse: 25515.4805
Epoch 89/250
val_loss: 68918.2188 - val_mae: 258.2932 - val_mse: 68918.2188
Epoch 90/250
val loss: 3916.1082 - val mae: 49.5256 - val mse: 3916.1082
20374.2383 - val_mae: 134.7654 - val_mse: 20374.2383
Epoch 92/250
2342.9287 - val mae: 38.1184 - val mse: 2342.9287
Epoch 93/250
val loss: 119878.3672 - val mae: 343.1863 - val mse: 119878.3672
Epoch 94/250
val loss: 6114.9761 - val mae: 64.6662 - val mse: 6114.9761
Epoch 95/250
24553.8027 - val mae: 149.6626 - val mse: 24553.8027
Epoch 96/250
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24154.3281 - val_mae: 148.4293 - val_mse: 24154.3281
Epoch 97/250
2796.9431 - val mae: 40.8966 - val mse: 2796.9431
Epoch 98/250
val_loss: 139800.6094 - val_mae: 371.1845 - val_mse: 139800.6094
Epoch 99/250
val loss: 2804.9556 - val mae: 46.2975 - val mse: 2804.9556
Epoch 100/250
val loss: 35707.4766 - val mae: 183.5383 - val mse: 35707.4766
2120.7603 - val_mae: 36.2162 - val_mse: 2120.7603
Epoch 102/250
val_loss: 43973.3711 - val_mae: 205.0517 - val_mse: 43973.3711
Epoch 103/250
val_loss: 6924.5117 - val_mae: 71.9832 - val_mse: 6924.5117
Epoch 104/250
val loss: 18927.3203 - val mae: 130.2809 - val mse: 18927.3203
Epoch 105/250
18569.0234 - val mae: 128.9358 - val mse: 18569.0234
7669.5752 - val_mae: 75.5158 - val_mse: 7669.5752
Epoch 107/250
12784.6279 - val_mae: 104.1992 - val_mse: 12784.6279
Epoch 108/250
11049.9102 - val_mae: 95.5610 - val_mse: 11049.9102
Epoch 109/250
41403.4805 - val mae: 198.9510 - val mse: 41403.4805
Epoch 110/250
val loss: 9825.1660 - val_mae: 88.2797 - val_mse: 9825.1660
val_loss: 16001.7979 - val_mae: 118.8786 - val_mse: 16001.7979
Epoch 112/250
3145.5735 - val_mae: 43.5331 - val_mse: 3145.5735
Epoch 113/250
30288.3359 - val_mae: 168.7291 - val_mse: 30288.3359
Epoch 114/250
2565.6384 - val mae: 44.6684 - val mse: 2565.6384
Epoch 115/250
val_loss: 65018.1016 - val_mae: 251.5057 - val_mse: 65018.1016
Epoch 116/250
val_loss: 12034.9160 - val_mae: 100.1254 - val_mse: 12034.9160
val loss: 10876.1328 - val mae: 94.9411 - val mse: 10876.1328
Epoch 118/250
          ======] - 0s 10ms/step - loss: 4398.5649 - mae: 52.2378 - mse: 4398.5649 - val_loss:
24331.1270 - val mae: 150.0777 - val mse: 24331.1270
Epoch 119/250
2317.2598 - val_mae: 36.4921 - val mse: 2317.2598
Epoch 120/250
47258.9492 - val mae: 213.3394 - val mse: 47258.9492
Epoch 121/250
val loss: 1971.5593 - val mae: 35.8359 - val mse: 1971.5593
val loss: 46646.2891 - val mae: 211.9010 - val mse: 46646.2891
Epoch 123/250
val_loss: 2068.8110 - val_mae: 34.7511 - val_mse: 2068.8110
Epoch 124/250
```

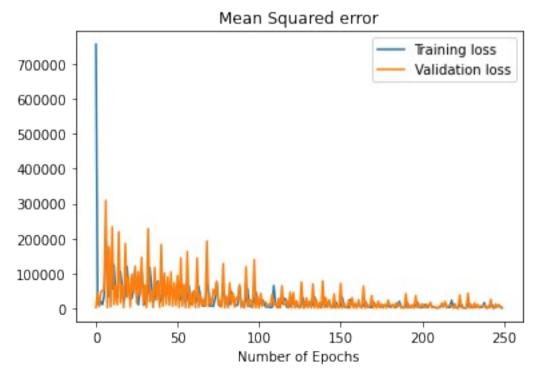
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22704.4746 - val_mae: 144.6409 - val_mse: 22704.4746
Epoch 125/250
5798.9487 - val_mae: 63.5136 - val_mse: 5798.9487
Epoch 126/250
2118.4094 - val_mae: 34.7451 - val_mse: 2118.4094
Epoch 127/250
75982.5078 - val mae: 272.5498 - val mse: 75982.5078
val loss: 2051.6230 - val mae: 36.0498 - val mse: 2051.6230
Epoch 129/250
2863.7380 - val mae: 40.6418 - val mse: 2863.7380
Epoch 130/250
31161.2617 - val_mae: 171.5866 - val_mse: 31161.2617
Epoch 131/250
val_loss: 2311.2593 - val_mae: 42.7671 - val_mse: 2311.2593
Epoch 132/250
val loss: 22482.8379 - val mae: 143.4903 - val mse: 22482.8379
2116.5757 - val mae: 34.3811 - val mse: 2116.5757
Epoch 134/250
70791.1094 - val_mae: 262.6898 - val_mse: 70791.1094
Epoch 135/250
val_loss: 1887.2976 - val_mae: 35.8296 - val_mse: 1887.2976
Epoch 136/250
26179.5176 - val_mae: 156.4412 - val_mse: 26179.5176
Epoch 137/250
1830.6685 - val mae: 34.5697 - val mse: 1830.6685
17190.7188 - val mae: 124.5302 - val mse: 17190.7188
Epoch 139/250
1852.2527 - val_mae: 35.8526 - val_mse: 1852.2527
Epoch 140/250
val_loss: 79339.3984 - val_mae: 278.6845 - val_mse: 79339.3984
Epoch 141/250
val_loss: 2708.3193 - val_mae: 39.2115 - val_mse: 2708.3193
Epoch 142/250
30313.1074 - val mae: 169.3572 - val mse: 30313.1074
3491.0803 - val mae: 53.4706 - val mse: 3491.0803
Epoch 144/250
val_loss: 25415.1074 - val_mae: 154.1197 - val_mse: 25415.1074
2089.3079 - val_mae: 33.7712 - val_mse: 2089.3079
Epoch 146/250
3287.2195 - val mae: 44.7660 - val mse: 3287.2195
Epoch 147/250
42223.2109 - val mae: 201.6613 - val mse: 42223.2109
Epoch 148/250
val_loss: 1920.8057 - val_mae: 32.7110 - val_mse: 1920.8057
Epoch 149/250
10085.3848 - val mae: 91.8400 - val mse: 10085.3848
Epoch 150/250
2186.6897 - val mae: 34.4958 - val mse: 2186.6897
Epoch 151/250
72160.0312 - val mae: 265.7798 - val mse: 72160.0312
Epoch 152/250
val loss: 1821.9663 - val mae: 31.6420 - val mse: 1821.9663
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Epoch 153/250
16945.8906 - val mae: 123.9740 - val mse: 16945.8906
5763.1504 - val_mae: 64.5173 - val_mse: 5763.1504
Epoch 155/250
2368.2480 - val mae: 36.1221 - val mse: 2368.2480
Epoch 156/250
25552.7754 - val mae: 155.0079 - val mse: 25552.7754
val loss: 2698.5332 - val mae: 47.3053 - val mse: 2698.5332
Epoch 158/250
31442.8652 - val_mae: 173.0811 - val_mse: 31442.8652
1814.7516 - val_mae: 31.0630 - val_mse: 1814.7516
Epoch 160/250
15859.8398 - val mae: 119.7740 - val mse: 15859.8398
Epoch 161/250
1721.2533 - val_mae: 35.5496 - val_mse: 1721.2533
25577.9180 - val mae: 155.2166 - val_mse: 25577.9180
Epoch 163/250
5083.4141 - val_mae: 59.4079 - val_mse: 5083.4141
Epoch 164/250
1991.7627 - val_mae: 32.5403 - val_mse: 1991.7627
Epoch 165/250
64441.0195 - val mae: 251.0848 - val mse: 64441.0195
Epoch 166/250
val_loss: 1583.9080 - val_mae: 30.6891 - val_mse: 1583.9080
16008.0986 - val_mae: 120.5118 - val_mse: 16008.0986
Epoch 168/250
3934.7446 - val_mae: 50.3248 - val_mse: 3934.7446
Epoch 169/250
5457.1938 - val_mae: 62.7608 - val_mse: 5457.1938
Epoch 170/250
37618.0664 - val mae: 190.2611 - val mse: 37618.0664
Epoch 171/250
val_loss: 2189.9382 - val_mae: 42.8511 - val_mse: 2189.9382
Epoch 172/250
15183.5996 - val_mae: 117.0921 - val_mse: 15183.5996
Epoch 173/250
1811.3286 - val_mae: 38.0303 - val_mse: 1811.3286
Epoch 174/250
21302.1934 - val_mae: 140.8875 - val_mse: 21302.1934
Epoch 175/250
2967.4790 - val mae: 42.0133 - val mse: 2967.4790
Epoch 176/250
13617.1396 - val_mae: 110.2513 - val_mse: 13617.1396
Epoch 177/250
1784.9978 - val mae: 37.0673 - val mse: 1784.9978
Epoch 178/250
11950.0889 - val mae: 101.8209 - val mse: 11950.0889
Epoch 179/250
2045.4094 - val mae: 41.2547 - val mse: 2045.4094
Epoch 180/250
24257.6797 - val_mae: 150.8701 - val_mse: 24257.6797
Epoch 181/250
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12743.3623 - val_mae: 106.2797 - val_mse: 12743.3623
Epoch 182/250
3149.2969 - val mae: 51.8439 - val mse: 3149.2969
Epoch 183/250
11363.9775 - val mae: 99.6622 - val mse: 11363.9775
Epoch 184/250
2395.4897 - val mae: 36.5602 - val mse: 2395.4897
Epoch 185/250
17033.6602 - val mae: 125.0629 - val mse: 17033.6602
7087.3711 - val_mae: 75.1373 - val_mse: 7087.3711
Epoch 187/250
val_loss: 14757.4834 - val_mae: 114.5699 - val_mse: 14757.4834
Epoch 188/250
2011.3627 - val_mae: 30.2877 - val_mse: 2011.3627
Epoch 189/250
3675.3022 - val mae: 46.3926 - val mse: 3675.3022
Epoch 190/250
1945.1360 - val mae: 39.9875 - val mse: 1945.1360
42673.3047 - val mae: 202.8187 - val_mse: 42673.3047
Epoch 192/250
val_loss: 1701.3064 - val_mae: 31.6832 - val_mse: 1701.3064
Epoch 193/250
10739.3486 - val mae: 95.5421 - val mse: 10739.3486
Epoch 194/250
2478.4917 - val mae: 46.3997 - val mse: 2478.4917
Epoch 195/250
11656.7090 - val mae: 100.2778 - val mse: 11656.7090
1717.8849 - val_mae: 35.2940 - val_mse: 1717.8849
Epoch 197/250
37295.1328 - val_mae: 189.1445 - val_mse: 37295.1328
Epoch 198/250
val_loss: 3553.3870 - val_mae: 45.5681 - val_mse: 3553.3870
Epoch 199/250
12604.5127 - val mae: 105.0197 - val mse: 12604.5127
Epoch 200/250
1937.0563 - val mae: 29.6768 - val mse: 1937.0563
Epoch 201/250
14157.6328 - val mae: 112.2589 - val mse: 14157.6328
Epoch 202/250
4427.6904 - val mae: 60.6730 - val mse: 4427.6904
Epoch 203/250
            ===] - 0s 10ms/step - loss: 12091.8564 - mae: 96.6998 - mse: 12091.8564 -
val loss: 3990.6309 - val mae: 49.7674 - val mse: 3990.6309
Epoch 204/250
11708.2949 - val_mae: 100.8007 - val mse: 11708.2949
Epoch 205/250
5144.4946 - val_mae: 64.4722 - val_mse: 5144.4946
Epoch 206/250
val loss: 18288.8398 - val mae: 129.4960 - val mse: 18288.8398
2601.1750 - val mae: 47.4305 - val mse: 2601.1750
Epoch 208/250
5395.4399 - val_mae: 61.9431 - val_mse: 5395.4399
Epoch 209/250
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3210.9297 - val_mae: 42.6550 - val_mse: 3210.9297
Epoch 210/250
1714.9822 - val_mae: 29.1310 - val_mse: 1714.9822
Epoch 211/250
4828.3237 - val_mae: 57.3366 - val_mse: 4828.3237
Epoch 212/250
3687.1821 - val mae: 55.9229 - val mse: 3687.1821
16453.6602 - val mae: 122.3063 - val mse: 16453.6602
Epoch 214/250
4484.1494 - val mae: 60.7097 - val mse: 4484.1494
val_loss: 20543.7930 - val_mae: 138.0966 - val_mse: 20543.7930
Epoch 216/250
2489.4304 - val_mae: 35.5206 - val_mse: 2489.4304
Epoch 217/250
7992.9517 - val mae: 80.5541 - val mse: 7992.9517
11140.5391 - val mae: 97.5416 - val mse: 11140.5391
Epoch 219/250
val loss: 8545.4033 - val mae: 83.9872 - val mse: 8545.4033
1636.3911 - val_mae: 35.1613 - val_mse: 1636.3911
Epoch 221/250
14095.8350 - val_mae: 112.3946 - val_mse: 14095.8350
Epoch 222/250
3192.3848 - val mae: 42.9713 - val mse: 3192.3848
1699.6447 - val mae: 36.5662 - val mse: 1699.6447
Epoch 224/250
38956.9883 - val_mae: 193.8085 - val_mse: 38956.9883
2828.7231 - val_mae: 39.2234 - val_mse: 2828.7231
Epoch 226/250
4705.0073 - val_mae: 56.7555 - val_mse: 4705.0073
Epoch 227/250
2181.4324 - val mae: 32.4291 - val mse: 2181.4324
1998.1489 - val mae: 40.9279 - val mse: 1998.1489
Epoch 229/250
44430.1016 - val mae: 207.5163 - val mse: 44430.1016
Epoch 230/250
1513.1425 - val_mae: 31.8558 - val_mse: 1513.1425
Epoch 231/250
10913.6562 - val_mae: 97.3553 - val_mse: 10913.6562
Epoch 232/250
1588.7292 - val mae: 28.9826 - val mse: 1588.7292
Epoch 233/250
16113.3896 - val mae: 121.2713 - val mse: 16113.3896
Epoch 234/250
2275.1743 - val mae: 44.0674 - val mse: 2275.1743
Epoch 235/250
12392.7871 - val mae: 104.8144 - val mse: 12392.7871
Epoch 236/250
1709.8539 - val_mae: 28.3297 - val_mse: 1709.8539
Epoch 237/250
7977.9824 - val mae: 81.0277 - val mse: 7977.9824
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Epoch 238/250
8172.2324 - val mae: 81.6563 - val mse: 8172.2324
val loss: 10493.2227 - val mae: 95.4267 - val mse: 10493.2227
Epoch 240/250
1956.1312 - val mae: 30.2968 - val mse: 1956.1312
Epoch 241/250
5740.3618 - val mae: 65.8986 - val mse: 5740.3618
Epoch 242/250
3127.2847 - val mae: 51.4616 - val mse: 3127.2847
Epoch 243/250
26289.9609 - val mae: 157.9575 - val mse: 26289.9609
Epoch 244/250
1989.1382 - val_mae: 30.6191 - val_mse: 1989.1382
Epoch 245/250
1454.2183 - val mae: 32.2939 - val mse: 1454.2183
Epoch 246/250
13197.9883 - val mae: 108.7755 - val mse: 13197.9883
Epoch 247/250
4662.6011 - val mae: 61.1221 - val mse: 4662.6011
Epoch 248/250
11741.7559 - val mae: 101.8281 - val mse: 11741.7559
Epoch 249/250
3125.4998 - val_mae: 43.0151 - val_mse: 3125.4998
Epoch 250/250
1887.0824 - val mae: 39.4918 - val mse: 1887.0824
plt.plot(history.history['mse'],label='Training loss')
plt.plot(history.history['val_mse'], label='Validation loss')
plt.title("Mean Squared error")
plt.xlabel("Number of Epochs")
plt.legend()
plt.show()
```



loss: 3224.05615234375 mae: 43.284000396728516 mse: 3224.05615234375