

## 1. Impoting Dependencies :

C-Number of row &amp; columns:

```
In [ ]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import seaborn as sns
from sklearn.model_selection import train_test_split
from sklearn import svm
from sklearn.preprocessing import StandardScaler
from sklearn.ensemble import RandomForestRegressor
from sklearn import metrics
```

## 2. Data Collcetion and Analysis:

A- Loading dataset :

```
In [ ]: data_gold = pd.read_csv("C:/Machine_learning Python/projets/GoldPrice/gld_price_
```

B- View the data (head)

```
In [ ]: data_gold.head()
```

```
Out[ ]:
```

	Date	SPX	GLD	USO	SLV	EUR/USD
0	1/2/2008	1447.160034	84.860001	78.470001	15.180	1.471692
1	1/3/2008	1447.160034	85.570000	78.370003	15.285	1.474491
2	1/4/2008	1411.630005	85.129997	77.309998	15.167	1.475492
3	1/7/2008	1416.180054	84.769997	75.500000	15.053	1.468299
4	1/8/2008	1390.189941	86.779999	76.059998	15.590	1.557099

C- View the last 5 row of the data:

```
In [ ]: data_gold.tail()
```

```
Out[ ]:
```

	Date	SPX	GLD	USO	SLV	EUR/USD
2285	5/8/2018	2671.919922	124.589996	14.0600	15.5100	1.186789
2286	5/9/2018	2697.790039	124.330002	14.3700	15.5300	1.184722
2287	5/10/2018	2723.070068	125.180000	14.4100	15.7400	1.191753
2288	5/14/2018	2730.129883	124.489998	14.3800	15.5600	1.193118
2289	5/16/2018	2725.780029	122.543800	14.4058	15.4542	1.182033

D- type of the data (head)

```
In [ ]: type(data_gold)
```

```
Out[ ]: pandas.core.frame.DataFrame
```

E-Number of row & columns:

```
In [ ]: data_gold.shape
```

```
Out[ ]: (2290, 6)
```

F- Information about the data:

```
In [ ]: data_gold.info()
```

```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 2290 entries, 0 to 2289
Data columns (total 6 columns):
#   Column      Non-Null Count  Dtype
---  -
0   Date        2290 non-null   object
1   SPX         2290 non-null   float64
2   GLD         2290 non-null   float64
3   USO         2290 non-null   float64
4   SLV         2290 non-null   float64
5   EUR/USD     2290 non-null   float64
dtypes: float64(5), object(1)
memory usage: 107.5+ KB
```

## 2. Statistical measures :

A- General Statistic:

```
In [ ]: data_gold.describe()
```

```
Out[ ]:
```

	SPX	GLD	USO	SLV	EUR/USD
<b>count</b>	2290.000000	2290.000000	2290.000000	2290.000000	2290.000000
<b>mean</b>	1654.315776	122.732875	31.842221	20.084997	1.283653
<b>std</b>	519.111540	23.283346	19.523517	7.092566	0.131547
<b>min</b>	676.530029	70.000000	7.960000	8.850000	1.039047
<b>25%</b>	1239.874969	109.725000	14.380000	15.570000	1.171313
<b>50%</b>	1551.434998	120.580002	33.869999	17.268500	1.303297
<b>75%</b>	2073.010070	132.840004	37.827501	22.882500	1.369971
<b>max</b>	2872.870117	184.589996	117.480003	47.259998	1.598798

B- Number of missing value in each column;

```
In [ ]: data_gold.isnull().sum()
#Any missing values
```

```
Out[ ]: Date      0
        SPX      0
        GLD      0
        USO      0
        SLV      0
        EUR/USD   0
        dtype: int64
```

### 3. Correlation:

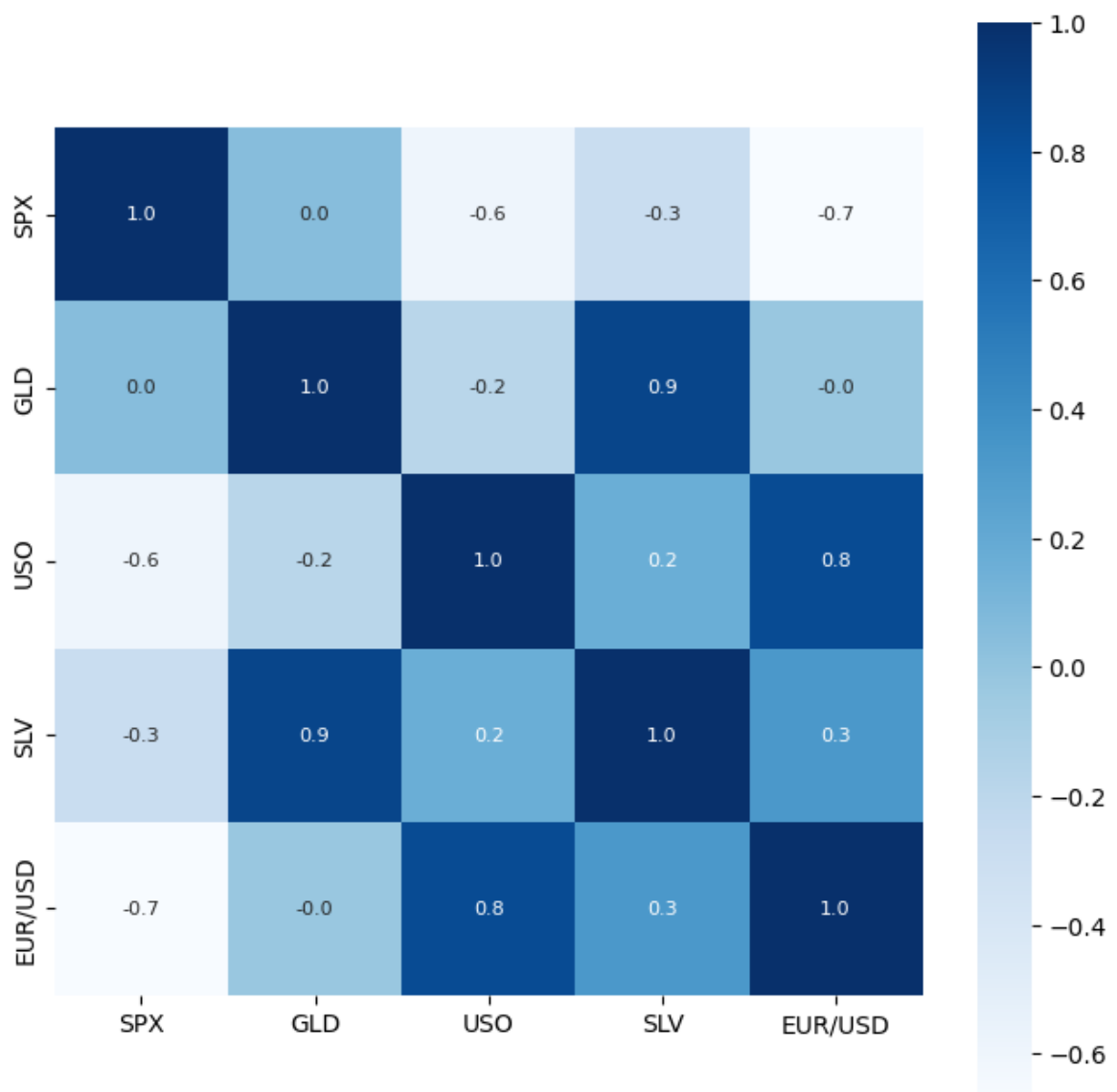
#### A- Positive correlation:

```
In [ ]: data_goldCorr = data_gold.iloc[:,1:]
        correlation = data_goldCorr.corr()
```

#### B- Contruction of the heatmap

```
In [ ]: plt.figure(figsize= (8,8) )
        sns.heatmap(correlation, cbar=True, square=True, fmt = ".1f", annot=True, annot_
```

```
Out[ ]: <Axes: >
```



#### B- Correlation value of GLD:

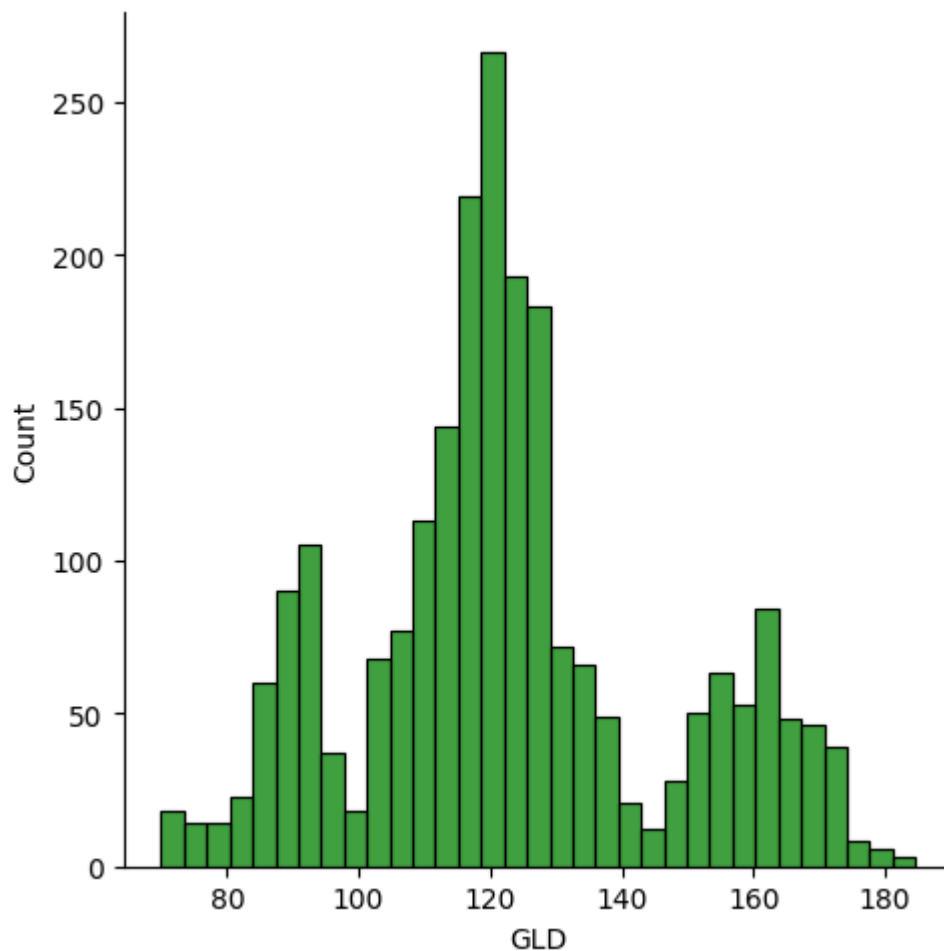
```
In [ ]: print(correlation['GLD'])
```

```
SPX      0.049345
GLD      1.000000
USO     -0.186360
SLV      0.866632
EUR/USD  -0.024375
Name: GLD, dtype: float64
```

C- Cheking the distribution of the GOLDQ PRICE:

```
In [ ]: sns.displot(data_gold['GLD'], color='green')
```

```
Out[ ]: <seaborn.axisgrid.FacetGrid at 0x2226208cd40>
```



5. Train test split:

A- Separating a data & label

```
In [ ]: X = data_gold.drop(['Date', 'GLD'], axis=1)
Y = data_gold["GLD"]
print(X)
print(Y)
```

	SPX	USO	SLV	EUR/USD
0	1447.160034	78.470001	15.1800	1.471692
1	1447.160034	78.370003	15.2850	1.474491
2	1411.630005	77.309998	15.1670	1.475492
3	1416.180054	75.500000	15.0530	1.468299
4	1390.189941	76.059998	15.5900	1.557099
...	...	...	...	...
2285	2671.919922	14.060000	15.5100	1.186789
2286	2697.790039	14.370000	15.5300	1.184722
2287	2723.070068	14.410000	15.7400	1.191753
2288	2730.129883	14.380000	15.5600	1.193118
2289	2725.780029	14.405800	15.4542	1.182033

[2290 rows x 4 columns]

0	84.860001
1	85.570000
2	85.129997
3	84.769997
4	86.779999

...	
2285	124.589996
2286	124.330002
2287	125.180000
2288	124.489998
2289	122.543800

Name: GLD, Length: 2290, dtype: float64

#### B- Test Split

```
In [ ]: X_train, X_test, Y_train, Y_test = train_test_split(X, Y, test_size = 0.2, random_state=42)
```

```
In [ ]: print(X.shape, X_train.shape, X_test.shape)
```

(2290, 4) (1832, 4) (458, 4)

### 6. Training the model (Random Forest Regression):

#### A- Loading the model

```
In [ ]: model = RandomForestRegressor()
```

#### B- Training the model:

```
In [ ]: model.fit(X_train, Y_train)
```

```
Out[ ]: RandomForestRegressor
RandomForestRegressor()
```

### 7. Model Evaluation:

#### A- Prediction of test data:

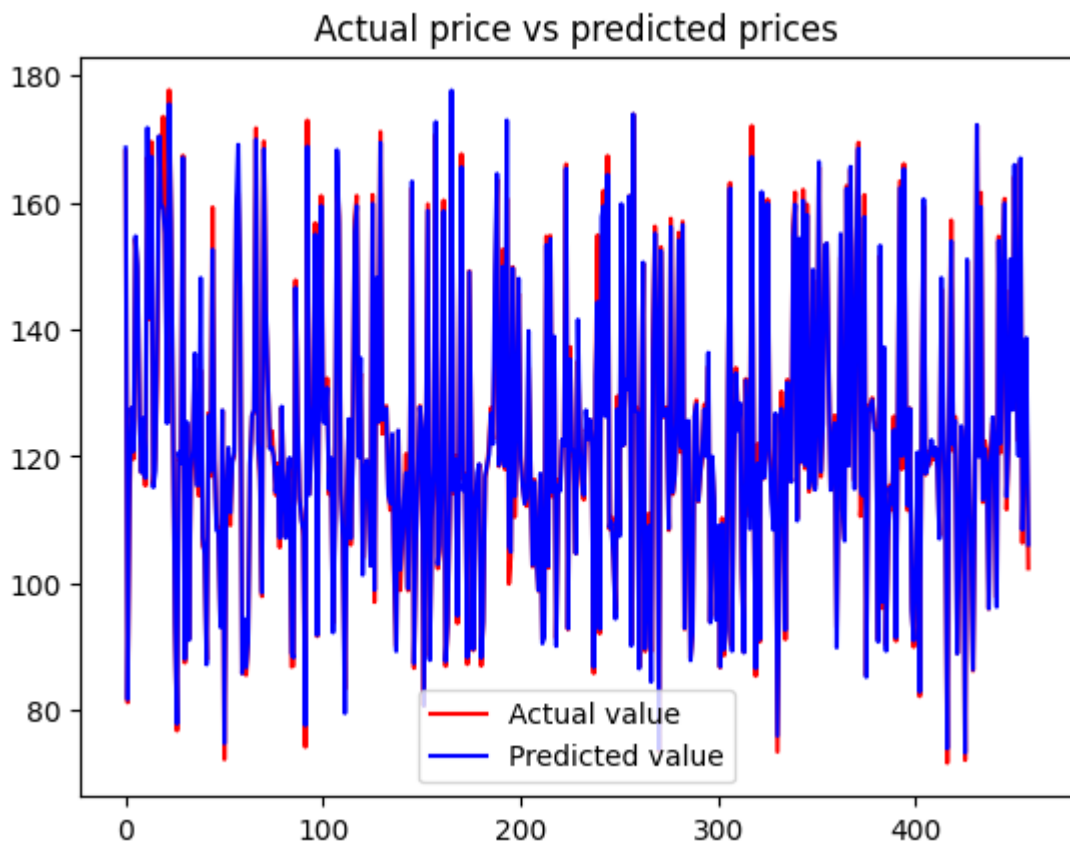
```
In [ ]: test_train_prediction = model.predict(X_test)
error_score = metrics.r2_score(Y_test, test_train_prediction)
```

```
print("R squared Error : ", error_score)
```

R squared Error : 0.9894278870106328

B- Compare the actual value and Predicted value:

```
In [ ]: Y_test = list(Y_test)
plt.plot(Y_test, color = 'red', label = 'Actual value')
plt.plot(test_train_prediction, color = 'blue', label = 'Predicted value')
plt.title("Actual price vs predicted prices")
plt.legend()
plt.show()
```



8- Example:

```
In [ ]: def predictionF(SPX,USO,SLV,EUR_USD):
    input_data = (SPX,USO,SLV,EUR_USD)
    #Input the data into the numpy array:
    input_dataNumpuy = np.asarray(input_data)
    #Reshape the data:
    input_dataReshaped = input_dataNumpuy.reshape(1,-1)
    #Predict the model:
    prediction = model.predict(input_dataReshaped)
    print("The predcition price of the gold is:", prediction[0])

predictionF(1400.160034,90.470001,13.18,1.471692)
```

The predcition price of the gold is: 82.44929941000002

```
c:\Users\HP\AppData\Local\Programs\Python\Python312\Lib\site-packages\sklearn\base.py:465: UserWarning: X does not have valid feature names, but RandomForestRegressor was fitted with feature names
  warnings.warn(
```