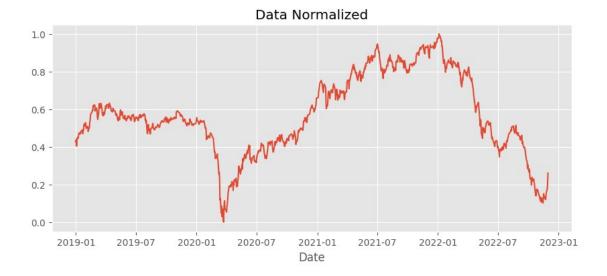
```
import tensorflow as tf
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
import matplotlib.dates as mdates
from sklearn.preprocessing import MinMaxScaler
from tensorflow import keras
from keras.models import Sequential
from keras.layers import Dense, Dropout, GRU
from keras import optimizers
from sklearn.metrics import mean squared error
seed = 1234
np.random.seed(seed)
plt.style.use('ggplot')
import warnings
warnings.simplefilter(action='ignore', category=FutureWarning)
data raw = pd.read csv("VNM.csv", index col="Date",
parse dates=["Date"])
data raw = data raw.dropna()
# use feature 'Date' & 'Close'
dataset = pd.DataFrame(data raw['Close'])
print(' Count row of data: ',len(dataset))
fig = plt.figure(figsize=(14, 6))
plt.plot(dataset)
plt.xlabel('Date')
plt.ylabel('Stock Price')
plt.gca().xaxis.set major formatter(mdates.DateFormatter("%Y-%m"))
plt.title('Stock Price')
plt.show()
Count row of data: 988
```



```
#Min-Max Normalization
dataset norm = dataset.copy()
dataset[['Close']]
scaler = MinMaxScaler()
dataset norm['Close'] = scaler.fit transform(dataset[['Close']])
dataset norm
               Close
Date
2018-12-31
            0.426881
2019-01-02
            0.439560
2019-01-03
            0.404057
2019-01-04
            0.440406
2019-01-07
            0.451395
2022-11-23
            0.120034
2022-11-25
            0.158073
2022-11-28
            0.177515
2022-11-29
            0.211327
2022-11-30
            0.260355
[988 rows x 1 columns]
fig = plt.figure(figsize=(10, 4))
plt.plot(dataset norm)
plt.xlabel('Date')
plt.gca().xaxis.set_major_formatter(mdates.DateFormatter("%Y-%m"))
plt.title('Data Normalized')
plt.show()
```

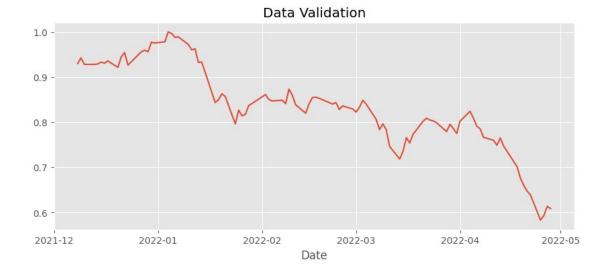


```
# Partition data into data train, val & test
totaldata = dataset.values
totaldatatrain = int(len(totaldata)*0.75)
totaldataval = int(len(totaldata)*0.1)
totaldatatest = int(len(totaldata)*0.15)
# Store data into each partition
training set = dataset norm[0:totaldatatrain]
val set=dataset norm[totaldatatrain:totaldatatrain+totaldataval]
test set = dataset norm[totaldatatrain+totaldataval:]
# graph of data training
fig = plt.figure(figsize=(10, 4))
plt.plot(training set)
plt.xlabel('Date')
plt.gca().xaxis.set major formatter(mdates.DateFormatter("%Y-%m"))
plt.title('Data Training')
plt.show()
```

0.8 - 0.6 - 0.4 - 0.2 - 2019-01 2019-05 2019-09 2020-01 2020-05 2020-09 2021-01 2021-05 2021-09 2022-01 Date

```
# graph of data validation
fig = plt.figure(figsize=(10, 4))
plt.plot(val set)
plt.xlabel('Date')
plt.gca().xaxis.set_major_formatter(mdates.DateFormatter("%Y-%m"))
plt.title('Data Validation')
val_set
               Close
Date
2021-12-08
           0.929839
2021-12-09
            0.942519
2021-12-10
            0.928149
2021-12-13
            0.928149
2021-12-14
            0.928994
2022-04-22
            0.639053
2022-04-25
            0.583263
2022-04-26
            0.593406
2022-04-27
            0.613694
2022-04-28
           0.608622
```

[98 rows x 1 columns]



```
# graph of data test
fig = plt.figure(figsize=(10, 4))
plt.plot(test_set)
plt.xlabel('Date')
plt.gca().xaxis.set_major_formatter(mdates.DateFormatter("%Y-%m"))
plt.title('Data Test')
plt.show()
test_set
```



Close
Date
2022-04-29 0.620456
2022-05-02 0.625528
2022-05-03 0.635672
2022-05-04 0.622147
2022-05-05 0.605241

... ...

```
2022-11-23 0.120034
2022-11-25 0.158073
2022-11-28 0.177515
2022-11-29 0.211327
2022-11-30 0.260355
[149 rows x 1 columns]
# Initiaton value of lag
lag = 2
# sliding windows function
def create sliding windows(data,len data,lag):
    x=[]
    V=[]
    for i in range(lag,len data):
        x.append(data[i-lag:i,0])
        v.append(data[i,0])
    return np.array(x),np.array(y)
# Formating data into array for create sliding windows
array training set = np.array(training set)
array val set = np.array(val set)
array test set = np.array(test set)
# Create sliding windows into training data
x train, y train =
create_sliding_windows(array_training_set,len(array_training_set),
laq)
x_train = np.reshape(x_train, (x_train.shape[0],x_train.shape[1],1))
# Create sliding windows into validation data
x val,y val =
create sliding windows(array val set,len(array val set),lag)
x_val = np.reshape(x_val, (x_val.shape[0],x_val.shape[1],1))
# Create sliding windows into test data
x test,y test =
create_sliding_windows(array_test_set,len(array_test_set),lag)
x \text{ test} = \text{np.reshape}(x \text{ test}, (x \text{ test.shape}[0], x \text{ test.shape}[1], 1))
# Hyperparameters
learning rate = 0.0001
hidden unit = 64
batch size= 32
epoch = 100
# Architecture Gated Recurrent Unit
regressorGRU = Sequential()
# First GRU layer with dropout
regressorGRU.add(GRU(units=hidden unit, return sequences=True,
input shape=(x train.shape[1],1), activation = 'relu'))
```

```
regressorGRU.add(Dropout(0.2))
# Second GRU layer with dropout
regressorGRU.add(GRU(units=hidden unit, return sequences=True,
activation = 'relu'))
regressorGRU.add(Dropout(0.2))
# Third GRU layer with dropout
regressorGRU.add(GRU(units=hidden unit, return sequences=False,
activation = 'relu'))
regressorGRU.add(Dropout(0.2))
# Output layer
regressorGRU.add(Dense(units=1))
# Compiling the Gated Recurrent Unit
regressorGRU.compile(optimizer=tf.keras.optimizers.Adam(lr=learning ra
te),loss='mean squared error')
# Fitting ke data training dan data validation
pred = regressorGRU.fit(x train, y train,
validation data=(x val,y val), batch size=batch size, epochs=epoch)
WARNING:absl:`lr` is deprecated, please use `learning rate` instead,
or use the legacy optimizer, e.g., tf.keras.optimizers.legacy.Adam.
Epoch 1/100
val loss: 0.1093
Epoch 2/100
val loss: 0.0748
Epoch 3/100
val loss: 0.0213
Epoch 4/100
val loss: 0.0096
Epoch 5/100
val loss: 0.0061
Epoch 6/100
val loss: 9.2571e-04
Epoch 7/100
val loss: 0.0025
Epoch 8/100
val loss: 8.9729e-04
Epoch 9/100
```

```
val loss: 0.0010
Epoch 10/100
val loss: 8.8966e-04
Epoch 11/100
val loss: 0.0020
Epoch 12/100
val loss: 8.6860e-04
Epoch 13/100
val loss: 0.0012
Epoch 14/100
val_loss: 0.0022
Epoch 15/100
val loss: 0.0016
Epoch 16/100
val loss: 0.0016
Epoch 17/100
val loss: 8.0628e-04
Epoch 18/100
val loss: 8.5653e-04
Epoch 19/100
val loss: 0.0015
Epoch 20/100
val loss: 0.0013
Epoch 21/100
val loss: 0.0015
Epoch 22/100
val loss: 7.5642e-04
Epoch 23/100
val loss: 9.4107e-04
Epoch 24/100
val loss: 0.0011
Epoch 25/100
val loss: 9.7396e-04
Epoch 26/100
```

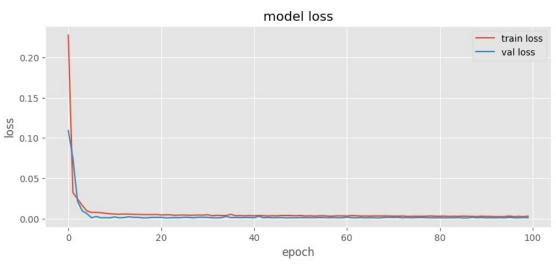
```
val loss: 0.0016
Epoch 27/100
val loss: 0.0014
Epoch 28/100
val loss: 9.2762e-04
Epoch 29/100
val loss: 0.0016
Epoch 30/100
val loss: 0.0016
Epoch 31/100
val loss: 0.0014
Epoch 32/100
val loss: 9.1640e-04
Epoch 33/100
val loss: 8.8191e-04
Epoch 34/100
val loss: 0.0011
Epoch 35/100
val loss: 0.0027
Epoch 36/100
val loss: 0.0012
Epoch 37/100
val loss: 0.0013
Epoch 38/100
val loss: 0.0011
Epoch 39/100
val loss: 0.0013
Epoch 40/100
val loss: 0.0013
Epoch 41/100
val_loss: 9.4422e-04
Epoch 42/100
val loss: 0.0029
```

```
Epoch 43/100
val loss: 9.7760e-04
Epoch 44/100
val loss: 0.0014
Epoch 45/100
val loss: 9.6170e-04
Epoch 46/100
val loss: 0.0011
Epoch 47/100
val loss: 0.0012
Epoch 48/100
val loss: 8.1504e-04
Epoch 49/100
val loss: 0.0011
Epoch 50/100
val loss: 9.2272e-04
Epoch 51/100
val loss: 0.0012
Epoch 52/100
val loss: 0.0011
Epoch 53/100
val loss: 0.0011
Epoch 54/100
val loss: 0.0011
Epoch 55/100
val loss: 0.0013
Epoch 56/100
val loss: 0.0012
Epoch 57/100
val loss: 9.8277e-04
Epoch 58/100
val loss: 0.0012
Epoch 59/100
```

```
val loss: 9.3750e-04
Epoch 60/100
val loss: 9.2434e-04
Epoch 61/100
val loss: 0.0018
Epoch 62/100
val loss: 0.0010
Epoch 63/100
val loss: 8.9183e-04
Epoch 64/100
val loss: 0.0012
Epoch 65/100
val loss: 8.9978e-04
Epoch 66/100
val loss: 0.0010
Epoch 67/100
24/24 [============== ] - Os 8ms/step - loss: 0.0032 -
val loss: 9.7271e-04
Epoch 68/100
val loss: 7.6197e-04
Epoch 69/100
val loss: 0.0013
Epoch 70/100
val loss: 0.0016
Epoch 71/100
val loss: 0.0014
Epoch 72/100
val loss: 0.0016
Epoch 73/100
val loss: 8.6280e-04
Epoch 74/100
val loss: 0.0012
Epoch 75/100
val loss: 9.4254e-04
Epoch 76/100
```

```
val loss: 0.0012
Epoch 77/100
24/24 [============= ] - Os 8ms/step - loss: 0.0027 -
val loss: 0.0014
Epoch 78/100
val loss: 0.0011
Epoch 79/100
val loss: 9.2356e-04
Epoch 80/100
val loss: 8.9974e-04
Epoch 81/100
val_loss: 9.9361e-04
Epoch 82/100
24/24 [============== ] - Os 7ms/step - loss: 0.0030 -
val loss: 8.3149e-04
Epoch 83/100
24/24 [============== ] - Os 8ms/step - loss: 0.0026 -
val loss: 9.5829e-04
Epoch 84/100
val loss: 9.3956e-04
Epoch 85/100
val loss: 0.0012
Epoch 86/100
val loss: 7.2997e-04
Epoch 87/100
val loss: 7.2829e-04
Epoch 88/100
val loss: 0.0016
Epoch 89/100
val loss: 9.3320e-04
Epoch 90/100
val loss: 0.0013
Epoch 91/100
val loss: 8.6551e-04
Epoch 92/100
val loss: 0.0010
```

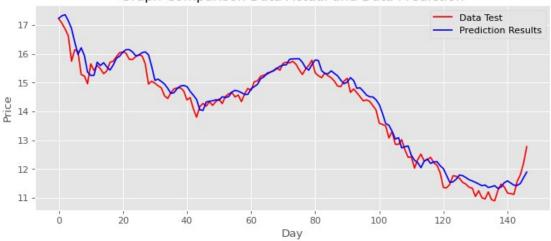
```
Epoch 93/100
val loss: 8.8743e-04
Epoch 94/100
val loss: 0.0011
Epoch 95/100
val loss: 8.4602e-04
Epoch 96/100
val loss: 0.0016
Epoch 97/100
val loss: 9.1249e-04
Epoch 98/100
val loss: 8.5656e-04
Epoch 99/100
val loss: 0.0012
Epoch 100/100
val loss: 9.8275e-04
fiq = plt.figure(figsize=(10, 4))
plt.plot(pred.history['loss'], label='train loss')
plt.plot(pred.history['val loss'], label='val loss')
plt.title('model loss')
plt.ylabel('loss')
plt.xlabel('epoch')
plt.legend(loc='upper right')
plt.show()
```



```
learningrate parameter = learning rate
train loss=pred.history['loss'][-1]
validation loss=pred.history['val loss'][-1]
learningrate parameter=pd.DataFrame(data=[[learningrate parameter,
train loss, validation loss]],
                                   columns=['Learning Rate',
'Training Loss', 'Validation Loss'l)
learningrate parameter.set index('Learning Rate')
              Training Loss Validation Loss
Learning Rate
0.0001
                   0.002907
                                    0.000983
# Implementation model into data test
y pred test = regressorGRU.predict(x test)
# Invert normalization min-max
y pred invert norm = scaler.inverse transform(y pred test)
set test = dataset["Close"]
# Comparison data test with data prediction
datacompare = pd.DataFrame()
datatest=np.array(set test[totaldatatrain+totaldataval+lag:])
datapred= y_pred_invert_norm
datacompare['Data Test'] = datatest
datacompare['Prediction Results'] = datapred
datacompare
    Data Test Prediction Results
0
    17.219999
                        17.232634
1
    17.059999
                        17.319471
2
    16.860001
                        17.355923
3
    16.620001
                        17.145063
4
    15.740000
                        16.874239
142 11.120000
                        11.443179
143 11.570000
                        11.432139
144 11.800000
                        11.501204
145
    12.200000
                        11.699862
146 12.780000
                        11.895922
[147 rows x 2 columns]
plt.figure(num=None, figsize=(10, 4), dpi=80, facecolor='w',
edgecolor='k')
plt.title('Graph Comparison Data Actual and Data Prediction')
plt.plot(datacompare['Data Test'], color='red',label='Data Test')
```

```
plt.plot(datacompare['Prediction Results'],
color='blue',label='Prediction Results')
plt.xlabel('Day')
plt.ylabel('Price')
plt.legend()
plt.show()
```

Graph Comparison Data Actual and Data Prediction



```
def MAPE(Y actual, Y Predicted):
    mape = np.mean(np.abs((Y_actual - Y_Predicted)/Y_actual))*100
    return mape
MAPE(datatest, datapred)
13.672779563378977
from sklearn.metrics import mean squared error
import math
MSE = mean_squared_error(datatest, datapred)
RMSE = math.sqrt(MSE)
print(RMSE)
0.31862003365973074
from sklearn.metrics import mean absolute error
mean absolute error(
    y_true=datatest,
    y_pred=datapred
)
0.24245089270517772
n ahead=input("How many values do you want to predict ?");
n ahead=int(n ahead)
# Making the prediction list
```

def predict ahead(n ahead, X train):

```
yhat = []
 for in range(n ahead):
 # Making the prediction
    fc = regressorGRU.predict(X train)
    yhat.append(fc)
 # Creating a new input matrix for forecasting
    X train = np.append(X train, fc)
 # Ommitting the first variable
    X train = np.delete(X train, 0)
 # Reshaping for the next iteration
    X train = np.reshape(X train, (1, len(X train), 1))
 return yhat
y30 = predict_ahead(n_ahead, x_test[len(x_test)-30:])
1/1 [======= ] - 0s 27ms/step
1/1 [======== ] - 0s 431ms/step
1/1 [======] - 0s 36ms/step
1/1 [======= ] - 0s 28ms/step
1/1 [======] - 0s 30ms/step
1/1 [======] - 0s 27ms/step
1/1 [======] - 0s 31ms/step
1/1 [======] - 0s 29ms/step
1/1 [=======] - 0s 33ms/step
1/1 [======] - 0s 34ms/step
1/1 [======] - 0s 31ms/step
1/1 [======] - 0s 29ms/step
1/1 [======] - 0s 29ms/step
1/1 [=======] - 0s 36ms/step
1/1 [======= ] - 0s 34ms/step
1/1 [======] - 0s 34ms/step
1/1 [======] - 0s 36ms/step
1/1 [======] - 0s 30ms/step
1/1 [======] - 0s 28ms/step
1/1 [=======] - 0s 31ms/step
1/1 [======] - 0s 30ms/step
1/1 [======] - 0s 34ms/step
1/1 [======] - 0s 36ms/step
1/1 [======] - 0s 35ms/step
1/1 [=======] - 0s 30ms/step
1/1 [=======] - 0s 30ms/step
```

```
[array([[0.21542725],
        [0.21618377],
        [0.20416437],
        [0.1957688],
        [0.17579836],
        [0.15542054],
        [0.15689984].
        [0.16480839],
        [0.17705113],
        [0.17502397],
        [0.16971573],
        [0.16337366],
        [0.15968338],
        [0.15557352],
        [0.15084796],
        [0.14566335],
        [0.14770925],
        [0.14046457],
        [0.14265561],
        [0.1457422 ].
        [0.13772464],
        [0.14181575],
        [0.15452975],
        [0.15981373],
        [0.15357187],
        [0.14735237],
        [0.1464192],
        [0.15225738],
        [0.16905008],
        [0.18562308]], dtype=float32),
array([[-85335616.]], dtype=float32),
array([[-1.4407331e+08]], dtype=float32),
array([[-2.8648858e+08]], dtype=float32),
array([[-6.0431424e+08]], dtype=float32),
array([[-1.2853347e+09]], dtype=float32),
array([[-2.756881e+09]], dtype=float32),
array([[-5.941977e+09]], dtype=float32),
array([[-1.2817267e+10]], dtype=float32),
array([[-2.7706239e+10]], dtype=float32),
array([[-5.997319e+10]], dtype=float32),
array([[-1.2992859e+11]], dtype=float32),
array([[-2.8151533e+11]], dtype=float32),
array([[-6.1000516e+11]], dtype=float32),
array([[-1.3215216e+12]], dtype=float32),
array([[-2.8638254e+12]], dtype=float32),
array([[-6.2060165e+12]], dtype=float32),
array([[-1.3448776e+13]], dtype=float32),
array([[-2.9144272e+13]], dtype=float32),
array([[-6.3157385e+13]], dtype=float32),
array([[-1.3686595e+14]], dtype=float32),
```

```
array([[-2.96597e+14]], dtype=float32),
 array([[-6.4274414e+14]], dtype=float32),
 array([[-1.3928614e+15]], dtype=float32),
 array([[-3.0184187e+15]], dtype=float32),
 array([[-6.541104e+15]], dtype=float32),
 array([[-1.4174983e+16]], dtype=float32),
 array([[-3.0718076e+16]], dtype=float32),
 array([[-6.6568003e+16]], dtype=float32),
 array([[-1.4425706e+17]], dtype=float32)]
y30 = [[0.21542725],
        [0.21618377],
        [0.20416437],
        [0.1957688],
        [0.17579836],
        [0.15542054]
        [0.15689984],
        [0.16480839],
        [0.17705113],
        [0.17502397]
        [0.16971573],
        [0.16337366].
        [0.15968338],
        [0.15557352].
        [0.15084796],
        [0.14566335],
        [0.14770925]
        [0.14046457],
        [0.14265561],
        [0.1457422],
        [0.13772464]
        [0.14181575],
        [0.15452975],
        [0.15981373]
        [0.15357187],
        [0.14735237],
        [0.1464192],
        [0.15225738],
        [0.16905008].
        [0.18562308]]
y30 = scaler.inverse transform(y30)
from numpy import savetxt
savetxt('GRU.csv', y30, delimiter=',')
```