

```

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, LSTM, Attention
from keras import optimizers
from sklearn.metrics import mean_squared_error

seed = 2345
np.random.seed(seed)
plt.style.use('ggplot')

import warnings
warnings.simplefilter(action='ignore', category=FutureWarning)

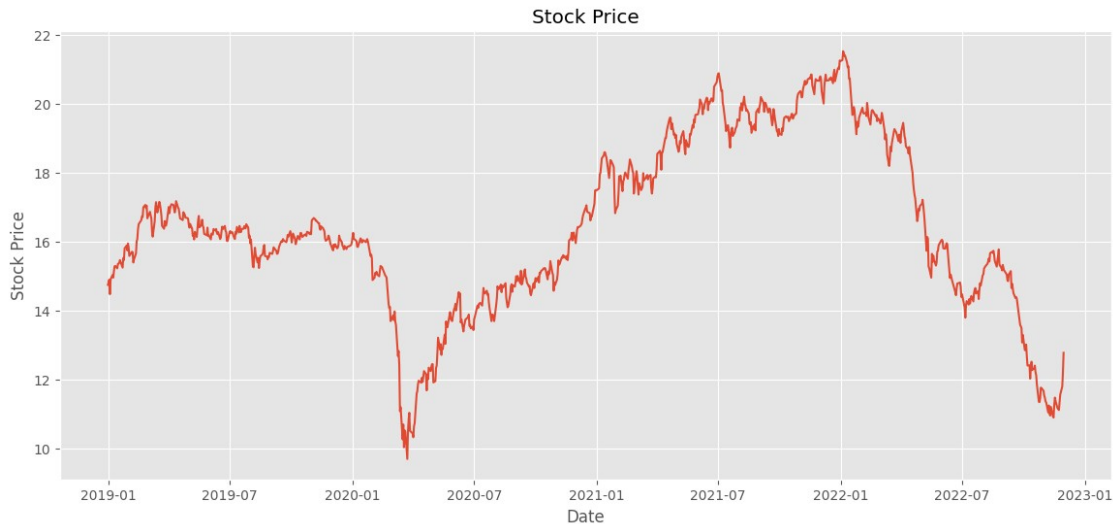
data_raw = pd.read_csv("VNM.csv", index_col="Date",
parse_dates=["Date"])
data_raw = data_raw.dropna()

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



```
dataset_norm = dataset.copy()
dataset[['Close']]
scaler = MinMaxScaler()
dataset_norm[['Close']] = scaler.fit_transform(dataset[['Close']])
dataset_norm
```

Date	Close
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]

```
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:]
```

*# Initiaton value of lag*

```
lag = 2
```

```

# sliding windows function
def create_sliding_windows(data, len_data, lag):
    x=[]
    y=[]
    for i in range(lag, len_data):
        x.append(data[i-lag:i,0])
        y.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),
lag)
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_test = np.reshape(x_test, (x_test.shape[0], x_test.shape[1], 1))

learning_rate = 0.0001
hidden_unit = 64
batch_size = 32
epoch = 100

model = Sequential()

model.add(LSTM(units=hidden_unit, return_sequences=True, input_shape =
(x_train.shape[1], 1), activation="relu"))
model.add(Dropout(0.2))

model.add(LSTM(units=hidden_unit, return_sequences=True,
activation="relu"))
model.add(Dropout(0.2))

model.add(LSTM(units=hidden_unit, return_sequences=False,
activation="relu"))
model.add(Dropout(0.2))
Attention()

model.add(Dense(units=1))
model.compile(optimizer=tf.keras.optimizers.Adam(lr=learning_rate), los

```

```
s='mean_squared_error')
```

```
pred = model.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

24/24 [=====] - 4s 31ms/step - loss: 0.3190 -  
val\_loss: 0.4858

Epoch 2/100

24/24 [=====] - 0s 6ms/step - loss: 0.1092 -  
val\_loss: 0.0029

Epoch 3/100

24/24 [=====] - 0s 6ms/step - loss: 0.0247 -  
val\_loss: 0.0266

Epoch 4/100

24/24 [=====] - 0s 6ms/step - loss: 0.0180 -  
val\_loss: 0.0148

Epoch 5/100

24/24 [=====] - 0s 6ms/step - loss: 0.0133 -  
val\_loss: 0.0092

Epoch 6/100

24/24 [=====] - 0s 6ms/step - loss: 0.0103 -  
val\_loss: 0.0015

Epoch 7/100

24/24 [=====] - 0s 6ms/step - loss: 0.0076 -  
val\_loss: 0.0031

Epoch 8/100

24/24 [=====] - 0s 6ms/step - loss: 0.0075 -  
val\_loss: 9.2294e-04

Epoch 9/100

24/24 [=====] - 0s 6ms/step - loss: 0.0074 -  
val\_loss: 0.0016

Epoch 10/100

24/24 [=====] - 0s 6ms/step - loss: 0.0068 -  
val\_loss: 7.8961e-04

Epoch 11/100

24/24 [=====] - 0s 6ms/step - loss: 0.0063 -  
val\_loss: 0.0031

Epoch 12/100

24/24 [=====] - 0s 6ms/step - loss: 0.0066 -  
val\_loss: 7.1000e-04

Epoch 13/100

24/24 [=====] - 0s 6ms/step - loss: 0.0060 -  
val\_loss: 0.0016

Epoch 14/100

24/24 [=====] - 0s 6ms/step - loss: 0.0063 -  
val\_loss: 8.2027e-04

Epoch 15/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0051 -  
val\_loss: 7.1944e-04  
Epoch 16/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0054 -  
val\_loss: 0.0013  
Epoch 17/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0051 -  
val\_loss: 6.5361e-04  
Epoch 18/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0052 -  
val\_loss: 6.8152e-04  
Epoch 19/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0048 -  
val\_loss: 0.0035  
Epoch 20/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0059 -  
val\_loss: 0.0017  
Epoch 21/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0047 -  
val\_loss: 7.1920e-04  
Epoch 22/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0042 -  
val\_loss: 8.3985e-04  
Epoch 23/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0042 -  
val\_loss: 0.0012  
Epoch 24/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0044 -  
val\_loss: 7.6591e-04  
Epoch 25/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0037 -  
val\_loss: 7.2920e-04  
Epoch 26/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0046 -  
val\_loss: 0.0025  
Epoch 27/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0041 -  
val\_loss: 0.0012  
Epoch 28/100  
24/24 [=====] - 0s 7ms/step - loss: 0.0041 -  
val\_loss: 7.7664e-04  
Epoch 29/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0045 -  
val\_loss: 0.0015  
Epoch 30/100  
24/24 [=====] - 0s 7ms/step - loss: 0.0038 -  
val\_loss: 7.5869e-04  
Epoch 31/100  
24/24 [=====] - 0s 7ms/step - loss: 0.0039 -

```
val_loss: 7.7093e-04
Epoch 32/100
24/24 [=====] - 0s 7ms/step - loss: 0.0042 -
val_loss: 8.1675e-04
Epoch 33/100
24/24 [=====] - 0s 7ms/step - loss: 0.0036 -
val_loss: 0.0014
Epoch 34/100
24/24 [=====] - 0s 6ms/step - loss: 0.0037 -
val_loss: 7.7135e-04
Epoch 35/100
24/24 [=====] - 0s 6ms/step - loss: 0.0038 -
val_loss: 7.4165e-04
Epoch 36/100
24/24 [=====] - 0s 6ms/step - loss: 0.0041 -
val_loss: 0.0014
Epoch 37/100
24/24 [=====] - 0s 6ms/step - loss: 0.0036 -
val_loss: 0.0011
Epoch 38/100
24/24 [=====] - 0s 7ms/step - loss: 0.0039 -
val_loss: 0.0014
Epoch 39/100
24/24 [=====] - 0s 6ms/step - loss: 0.0039 -
val_loss: 0.0018
Epoch 40/100
24/24 [=====] - 0s 6ms/step - loss: 0.0039 -
val_loss: 9.1335e-04
Epoch 41/100
24/24 [=====] - 0s 7ms/step - loss: 0.0036 -
val_loss: 0.0011
Epoch 42/100
24/24 [=====] - 0s 7ms/step - loss: 0.0034 -
val_loss: 0.0017
Epoch 43/100
24/24 [=====] - 0s 7ms/step - loss: 0.0038 -
val_loss: 0.0012
Epoch 44/100
24/24 [=====] - 0s 7ms/step - loss: 0.0038 -
val_loss: 0.0027
Epoch 45/100
24/24 [=====] - 0s 7ms/step - loss: 0.0036 -
val_loss: 0.0011
Epoch 46/100
24/24 [=====] - 0s 7ms/step - loss: 0.0035 -
val_loss: 9.2683e-04
Epoch 47/100
24/24 [=====] - 0s 7ms/step - loss: 0.0034 -
val_loss: 7.6480e-04
Epoch 48/100
```

```
24/24 [=====] - 0s 7ms/step - loss: 0.0033 -  
val_loss: 8.0179e-04  
Epoch 49/100  
24/24 [=====] - 0s 7ms/step - loss: 0.0036 -  
val_loss: 9.6274e-04  
Epoch 50/100  
24/24 [=====] - 0s 7ms/step - loss: 0.0032 -  
val_loss: 0.0014  
Epoch 51/100  
24/24 [=====] - 0s 7ms/step - loss: 0.0040 -  
val_loss: 0.0019  
Epoch 52/100  
24/24 [=====] - 0s 7ms/step - loss: 0.0037 -  
val_loss: 0.0011  
Epoch 53/100  
24/24 [=====] - 0s 7ms/step - loss: 0.0037 -  
val_loss: 0.0014  
Epoch 54/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0038 -  
val_loss: 8.9489e-04  
Epoch 55/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0035 -  
val_loss: 8.6662e-04  
Epoch 56/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0029 -  
val_loss: 7.6182e-04  
Epoch 57/100  
24/24 [=====] - 0s 7ms/step - loss: 0.0035 -  
val_loss: 0.0015  
Epoch 58/100  
24/24 [=====] - 0s 7ms/step - loss: 0.0034 -  
val_loss: 0.0010  
Epoch 59/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0040 -  
val_loss: 0.0012  
Epoch 60/100  
24/24 [=====] - 0s 7ms/step - loss: 0.0030 -  
val_loss: 9.1009e-04  
Epoch 61/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0030 -  
val_loss: 8.4310e-04  
Epoch 62/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0034 -  
val_loss: 7.7827e-04  
Epoch 63/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0032 -  
val_loss: 8.5643e-04  
Epoch 64/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0029 -  
val_loss: 9.0329e-04
```

Epoch 65/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0033 -  
val\_loss: 7.8896e-04  
Epoch 66/100  
24/24 [=====] - 0s 7ms/step - loss: 0.0030 -  
val\_loss: 0.0011  
Epoch 67/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0034 -  
val\_loss: 8.7242e-04  
Epoch 68/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0031 -  
val\_loss: 8.9865e-04  
Epoch 69/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0032 -  
val\_loss: 0.0015  
Epoch 70/100  
24/24 [=====] - 0s 5ms/step - loss: 0.0033 -  
val\_loss: 0.0024  
Epoch 71/100  
24/24 [=====] - 0s 5ms/step - loss: 0.0032 -  
val\_loss: 8.7087e-04  
Epoch 72/100  
24/24 [=====] - 0s 5ms/step - loss: 0.0030 -  
val\_loss: 8.2524e-04  
Epoch 73/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0033 -  
val\_loss: 0.0015  
Epoch 74/100  
24/24 [=====] - 0s 5ms/step - loss: 0.0029 -  
val\_loss: 8.5952e-04  
Epoch 75/100  
24/24 [=====] - 0s 5ms/step - loss: 0.0029 -  
val\_loss: 8.4525e-04  
Epoch 76/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0028 -  
val\_loss: 8.7737e-04  
Epoch 77/100  
24/24 [=====] - 0s 5ms/step - loss: 0.0029 -  
val\_loss: 8.2931e-04  
Epoch 78/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0029 -  
val\_loss: 8.8413e-04  
Epoch 79/100  
24/24 [=====] - 0s 6ms/step - loss: 0.0029 -  
val\_loss: 0.0013  
Epoch 80/100  
24/24 [=====] - 0s 5ms/step - loss: 0.0028 -  
val\_loss: 8.3231e-04  
Epoch 81/100  
24/24 [=====] - 0s 5ms/step - loss: 0.0024 -



```
val_loss: 8.9016e-04
Epoch 82/100
24/24 [=====] - 0s 6ms/step - loss: 0.0028 -
val_loss: 0.0011
Epoch 83/100
24/24 [=====] - 0s 6ms/step - loss: 0.0030 -
val_loss: 0.0018
Epoch 84/100
24/24 [=====] - 0s 5ms/step - loss: 0.0032 -
val_loss: 0.0013
Epoch 85/100
24/24 [=====] - 0s 5ms/step - loss: 0.0028 -
val_loss: 0.0019
Epoch 86/100
24/24 [=====] - 0s 8ms/step - loss: 0.0031 -
val_loss: 9.9554e-04
Epoch 87/100
24/24 [=====] - 0s 6ms/step - loss: 0.0029 -
val_loss: 0.0010
Epoch 88/100
24/24 [=====] - 0s 6ms/step - loss: 0.0026 -
val_loss: 0.0011
Epoch 89/100
24/24 [=====] - 0s 6ms/step - loss: 0.0028 -
val_loss: 7.0130e-04
Epoch 90/100
24/24 [=====] - 0s 7ms/step - loss: 0.0027 -
val_loss: 7.9505e-04
Epoch 91/100
24/24 [=====] - 0s 7ms/step - loss: 0.0029 -
val_loss: 0.0031
Epoch 92/100
24/24 [=====] - 0s 5ms/step - loss: 0.0030 -
val_loss: 9.8056e-04
Epoch 93/100
24/24 [=====] - 0s 6ms/step - loss: 0.0028 -
val_loss: 0.0012
Epoch 94/100
24/24 [=====] - 0s 7ms/step - loss: 0.0027 -
val_loss: 9.0690e-04
Epoch 95/100
24/24 [=====] - 0s 6ms/step - loss: 0.0027 -
val_loss: 8.9231e-04
Epoch 96/100
24/24 [=====] - 0s 6ms/step - loss: 0.0025 -
val_loss: 0.0012
Epoch 97/100
24/24 [=====] - 0s 7ms/step - loss: 0.0024 -
val_loss: 8.5041e-04
Epoch 98/100
```

```

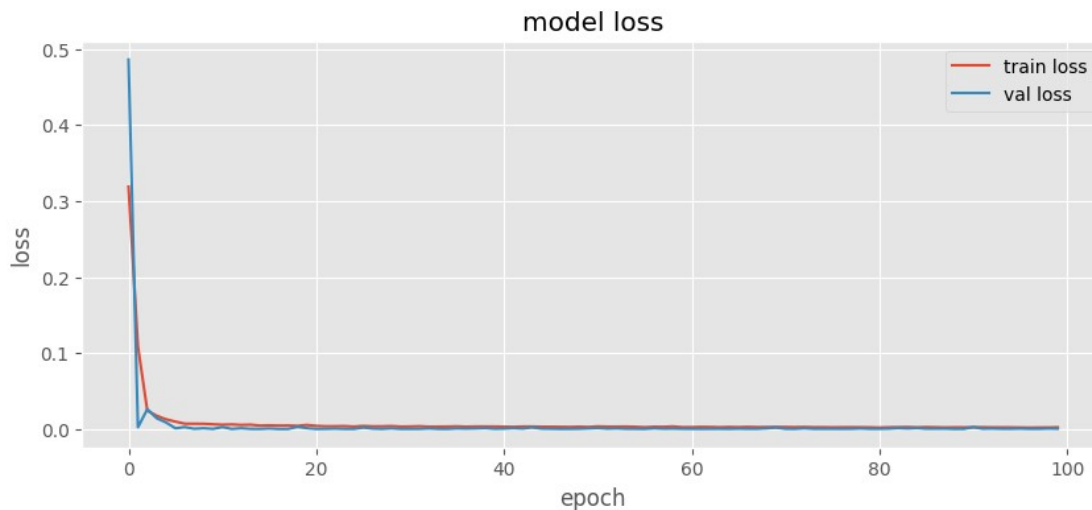
24/24 [=====] - 0s 6ms/step - loss: 0.0025 -
val_loss: 8.5203e-04
Epoch 99/100
24/24 [=====] - 0s 5ms/step - loss: 0.0026 -
val_loss: 0.0012
Epoch 100/100
24/24 [=====] - 0s 6ms/step - loss: 0.0029 -
val_loss: 0.0010

```

```

fig = 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'])
learningrate_parameter.set_index('Learning Rate')

```

	Training Loss	Validation Loss
Learning Rate		
0.0001	0.002874	0.00105

```

# Implementation model into data test
y_pred_test = model.predict(x_test)

```

```
# Invert normalization min-max
y_pred_invert_norm = scaler.inverse_transform(y_pred_test)

5/5 [=====] - 0s 3ms/step

set_test = dataset["Close"]

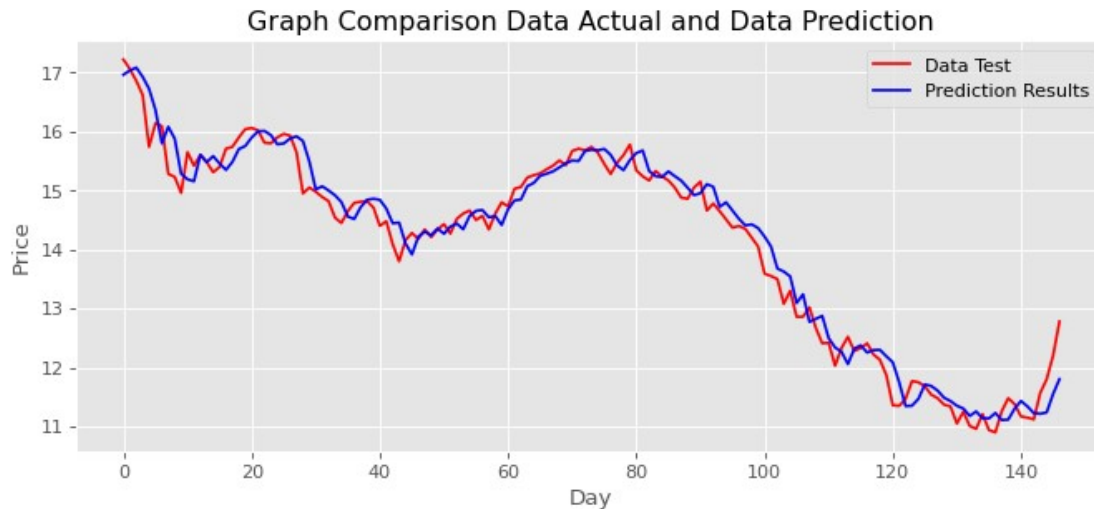
datacompare = pd.DataFrame()
datatest=np.array(set_test[totaldatatrain+totaldataval+lag:])
datapred= y_pred_invert_norm

datacompare['Data Test'] = datatest
datacompare['Prediction Results'] = datapred
datacompare
```

	Data Test	Prediction Results
0	17.219999	16.962990
1	17.059999	17.034319
2	16.860001	17.083851
3	16.620001	16.927423
4	15.740000	16.723341
...	...	...
142	11.120000	11.227236
143	11.570000	11.215694
144	11.800000	11.237953
145	12.200000	11.549194
146	12.780000	11.803516

[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()
```



```
def MAPE(Y_actual,Y_Predicted):
    mape = np.mean(np.abs((Y_actual - Y_Predicted)/Y_actual))*100
    return mape
MAPE(datatest, datapred)
```

13.556161610343201

```
from sklearn.metrics import mean_squared_error
import math
MSE = mean_squared_error(datatest, datapred)
RMSE = math.sqrt(MSE)
print(RMSE)
```

0.3006996793435073

```
from sklearn.metrics import mean_absolute_error
```

```
mean_absolute_error(
    y_true=datatest,
    y_pred=datapred
)
```

0.23203619285033356

Làm file lab thì tới đây thôi nha, phần dưới khỏi

```
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 = model.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 26ms/step
1/1 [=====] - 0s 496ms/step
1/1 [=====] - 0s 31ms/step
1/1 [=====] - 0s 33ms/step
1/1 [=====] - 0s 42ms/step
1/1 [=====] - 0s 35ms/step
1/1 [=====] - 0s 32ms/step
1/1 [=====] - 0s 55ms/step
1/1 [=====] - 0s 52ms/step
1/1 [=====] - 0s 51ms/step
1/1 [=====] - 0s 30ms/step
1/1 [=====] - 0s 34ms/step
1/1 [=====] - 0s 29ms/step
1/1 [=====] - 0s 31ms/step
1/1 [=====] - 0s 39ms/step
1/1 [=====] - 0s 32ms/step
1/1 [=====] - 0s 25ms/step
1/1 [=====] - 0s 41ms/step
1/1 [=====] - 0s 19ms/step
1/1 [=====] - 0s 50ms/step
1/1 [=====] - 0s 56ms/step
1/1 [=====] - 0s 32ms/step
1/1 [=====] - 0s 35ms/step
1/1 [=====] - 0s 28ms/step
1/1 [=====] - 0s 15ms/step
1/1 [=====] - 0s 34ms/step
1/1 [=====] - 0s 29ms/step
1/1 [=====] - 0s 33ms/step
1/1 [=====] - 0s 26ms/step
1/1 [=====] - 0s 26ms/step

y30

[array([[0.21940863],
        [0.2197111 ],
        [0.2104429 ]],

```

[illegible]

```
array([[nan]], dtype=float32),  
array([[nan]], dtype=float32),  
array([[nan]], dtype=float32),  
array([[nan]], dtype=float32),  
array([[nan]], dtype=float32),  
array([[nan]], dtype=float32)]
```

```
y30 = [[0.18926813],  
        [0.19288345],  
        [0.17922328],  
        [0.17135394],  
        [0.15373808],  
        [0.13191982],  
        [0.1322853 ],  
        [0.13901147],  
        [0.15174748],  
        [0.15030223],  
        [0.14603812],  
        [0.13965754],  
        [0.13664417],  
        [0.13223079],  
        [0.12951644],  
        [0.12169103],  
        [0.12614945],  
        [0.11950561],  
        [0.1199374 ],  
        [0.12462983],  
        [0.11845326],  
        [0.11982806],  
        [0.12910786],  
        [0.13670777],  
        [0.13156548],  
        [0.12429448],  
        [0.12359807],  
        [0.12545225],  
        [0.1430991 ],  
        [0.15664022]]
```

```
y30 = scaler.inverse_transform(y30)  
y30
```

```
array([[11.93904217],  
        [11.98181141],  
        [11.82021158],  
        [11.72711728],  
        [11.51872164],  
        [11.2606116 ],  
        [11.26493523],  
        [11.34450583],  
        [11.49517284],  
        [11.47807553],
```

```
[11.42763111],  
[11.35214884],  
[11.31650067],  
[11.26429038],  
[11.23217961],  
[11.13960501],  
[11.19234812],  
[11.11375149],  
[11.11885956],  
[11.17437101],  
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[11.11756607],  
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[11.31725306],  
[11.25641976],  
[11.17040382],  
[11.16216529],  
[11.18410024],  
[11.3928625 ],  
[11.55305396]])
```

```
from numpy import savetxt  
savetxt('A-LSTM.csv', y30, delimiter=',')
```

```
data30 = pd.read_csv("B-LSTM.csv")  
data30 = data30.dropna()  
type(data30)
```

```
pandas.core.frame.DataFrame
```

```
plt.figure(num=None, figsize=(10, 4), dpi=80, facecolor='w',  
edgecolor='k')  
plt.title('Graph Comparison Data Actual and Data Prediction')  
plt.plot(data30['Bi-LSTM'], color='red', label='Bi-LSTM')  
plt.plot(data30['A-LSTM'], color='blue', label='A-LSTM')  
plt.plot(data30['GRU'], color='green', label='GRU')  
plt.plot(data30['actual'], color='purple', label='Actual value')  
plt.xlabel('Day')  
plt.ylabel('Price')  
plt.legend()  
plt.show()
```



