EXPERIMENT - 3

AIM: To develop linear regression model for forecasting time series data.

PROCEDURE AND CODE:

Steps 1: Importing the necessary packages.

from sklearn.model_selection import train_test_split

from sklearn.linear_model import LinearRegression

Step 2: Splitting the dataset.

X = data[['High','Low','Open','Volume']].values

y = data['Close'].values

X_train, X_test, y_train, y_test = train_test_split(X,y, test_size=0.3, random_state=1)

Step 3: Fitting the linear regression model.

regressor = LinearRegression()

regressor.fit(X_train, y_train)

predicted = regressor.predict(X_test)

Step 4: Printing the actual and predicted value for better understanding

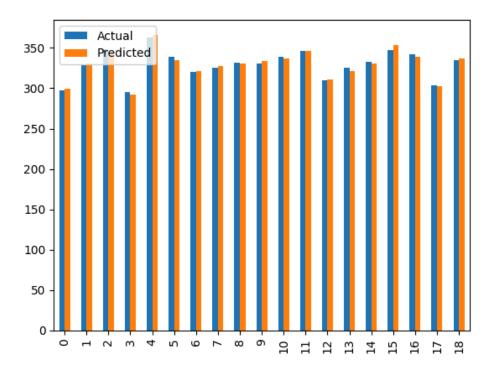
 $data1 = pd.DataFrame(\{'Actual': y_test.flatten(), 'Predicted' : predicted.flatten()\})$

data1.head(20)

Actual	Predicted
297.779999	299.664031
329.019989	330.817816
348.279999	345.511084
294.940002	292.282883
362.500000	366.624667
339.329987	335.179462
320.779999	320.912915
325.350006	327.409741
332.029999	330.613219
331.029999	334.067291
338.989990	336.582324
346.750000	345.943535
310.059998	310.830956
325.850006	321.345846
332.720001	330.786098
347.359985	353.275737
342.350006	338.697802
303.500000	303.025156
334.880005	337.067740
	297.779999 329.019989 348.279999 294.940002 362.500000 339.329987 320.779999 325.350006 332.029999 331.029999 338.989990 346.750000 310.059998 325.850006 332.720001 347.359985 342.350006 303.500000

Steps 5: Visualizing the actual and predicted value using graph plot.

graph = data1.head(20)
graph.plot(kind='bar')



Result: The program to implement a program for visualizing time series data is successfully implemented.