In [1]: import numpy as np import pandas as pd import matplotlib.pyplot as plt import seaborn as sns In [2]: data=pd.read\_excel(r'C:\Users\Debabrata\Downloads\STOCKPRICEDATASET.xlsx') data.head() Out[2]: Adj Close Date High Low Close Volume Open **0** 2018-02-05 262.000000 267.899994 250.029999 254.259995 254.259995 11896100 **1** 2018-02-06 247.699997 266.700012 245.000000 265.720001 265.720001 12595800 **2** 2018-02-07 266.579987 272.450012 264.329987 264.559998 264.559998 8981500 **3** 2018-02-08 267.079987 267.619995 250.000000 250.100006 250.100006 9306700 4 2018-02-09 253.850006 255.800003 236.110001 249.470001 249.470001 16906900 In [3]: data.info() <class 'pandas.core.frame.DataFrame'> RangeIndex: 1009 entries, 0 to 1008 Data columns (total 7 columns): # Column Non-Null Count Dtype -----Date 1009 non-null datetime64[ns] 0 1009 non-null float64 0pen 2 High 1009 non-null float64 1009 non-null float64 3 Low 1009 non-null float64 4 Close Adj Close 1009 non-null float64 1009 non-null int64 6 Volume dtypes: datetime64[ns](1), float64(5), int64(1) memory usage: 55.3 KB In [4]: data.shape Out[4]: (1009, 7) In [5]: data.count() Out[5]: Date 1009 0pen 1009 High 1009 Low 1009 Close 1009 Adj Close 1009 Volume 1009 dtype: int64 In [6]: data.isnull().sum Out[6]: <bound method NDFrame.\_add\_numeric\_operations.<locals>.sum of Date Open High Low Close Adj Close Volume 0 False . . . ... ... ... . . . . . . 1004 False 1005 False False False False False False 1007 False False False False False False 1008 False False False False False False [1009 rows x 7 columns]> In [7]: data.describe() Out[7]: High Close Adj Close Volume Open Low 1009.000000 1009.000000 1.009000e+03 **count** 1009.000000 1009.000000 1009.000000 412.374044 419.000733 419.000733 7.570685e+06 **mean** 419.059673 425.320703 108.289999 5.465535e+06 108.537532 109.262960 107.555867 108.289999 min 233.919998 250.649994 231.229996 233.880005 233.880005 1.144000e+06 331.619995 336.299988 326.000000 331.619995 4.091900e+06 **25**% 331.489990 383.010010 370.880005 378.670013 377.769989 378.670013 5.934500e+06 502.529999 509.079987 509.079987 9.322400e+06 509.130005 515.630005 691.690002 **max** 692.349976 700.989990 686.090027 691.690002 5.890430e+07 In [8]: data.dtypes datetime64[ns] Out[8]: Date float64 0pen High float64 float64 Low float64 Close Adj Close float64 int64 Volume dtype: object In [9]: data.head() Out[9]: Adj Close Date Close Volume Open High Low **0** 2018-02-05 262.000000 267.899994 250.029999 254.259995 254.259995 11896100 **1** 2018-02-06 247.699997 266.700012 245.000000 265.720001 265.720001 12595800 **2** 2018-02-07 266.579987 272.450012 264.329987 264.559998 264.559998 8981500 **3** 2018-02-08 267.079987 267.619995 250.000000 250.100006 250.100006 9306700 **4** 2018-02-09 253.850006 255.800003 236.110001 249.470001 249.470001 16906900 In [12]: data['Date']=pd.to\_datetime(data['Date']) data.head() Adj Close Out[12]: **Date** Open High Low Close Volume **0** 2018-02-05 262.000000 267.899994 250.029999 254.259995 254.259995 11896100 **1** 2018-02-06 247.699997 266.700012 245.000000 265.720001 265.720001 12595800 **2** 2018-02-07 266.579987 272.450012 264.329987 264.559998 264.559998 8981500 **3** 2018-02-08 267.079987 267.619995 250.000000 250.100006 250.100006 9306700 4 2018-02-09 253.850006 255.800003 236.110001 249.470001 249.470001 16906900 In [13]: data['Day']=data['Date'].dt.day data['Month']=data['Date'].dt.month data['Year']=data['Date'].dt.year In [14]: data.head() Out[14]: Date Open High Low Close Adj Close Volume Day Month Year **0** 2018-02-05 262.000000 267.899994 250.029999 254.259995 254.259995 11896100 2 2018 **1** 2018-02-06 247.699997 266.700012 245.000000 265.720001 265.720001 12595800 2 2018 2 2018 **3** 2018-02-08 267.079987 267.619995 250.000000 250.100006 250.100006 9306700 2 2018 **4** 2018-02-09 253.850006 255.800003 236.110001 249.470001 249.470001 16906900 2 2018 data.drop('Date', axis=1, inplace=True) In [16]: data.head() Out[16]: Open High Low Close Adj Close Volume Day Month Year **0** 262.000000 267.899994 250.029999 254.259995 254.259995 11896100 2 2018 **1** 247.699997 266.700012 245.000000 265.720001 265.720001 12595800 2 2018 **2** 266.579987 272.450012 264.329987 264.559998 264.559998 8981500 2 2018 **3** 267.079987 267.619995 250.000000 250.100006 250.100006 9306700 2 2018 **4** 253.850006 255.800003 236.110001 249.470001 249.470001 16906900 2 2018 In [17]: data.select\_dtypes(['object']).columns Out[17]: Index([], dtype='object') In [19]: data['Open'].plot(figsize=(15,6)) Out[19]: <Axes: > 700 600 500 400 300 0 1000 200 400 600 800 In [20]: x=data[['Open', 'High', 'Low', 'Volume']] y=data['Close'] In [23]: **from** sklearn.model\_selection **import** train\_test\_split **as** tts x\_train, x\_test, y\_train, y\_test=tts(x, y, test\_size=0.1, random\_state=0) In [25]: print(x\_train.shape) print(x\_test.shape) print(y\_train.shape) print(y\_test.shape) (908, 4)(101, 4)(908,)(101,)In [28]: **from** sklearn.linear\_model **import** LinearRegression model=LinearRegression() model.fit(x\_train,y\_train) Out[28]: ▼ LinearRegression LinearRegression() In [36]: from sklearn.metrics import confusion\_matrix,accuracy\_score In [38]: print(model.coef\_) [-6.10157277e-01 7.66273579e-01 8.45491412e-01 9.89377614e-08] In [40]: print(model.intercept\_) -0.6658384475784374 In [44]: y\_pred=model.predict(x\_test) In [46]: **from** sklearn.metrics **import** mean\_squared\_error,r2\_score,absolute\_error def metrics(y\_true,y\_pred): print(f'RMSE:', mean\_squared\_error(y\_true, y\_pred)\*\*0.5) print(f'R\_squared value:',r2\_score(y\_true,y\_pred)) print(f'Absolute value:',) def accuracy(y\_true,y\_pred): errors=abs(y\_true-y\_pred) mape=100\*np.mean(errors/y\_true) accuracy=100-mape return accuracy In [47]: accuracy(y\_test,y\_pred) Out[47]: 99.2640812586824 In [48]: metrics(y\_test,y\_pred) RMSE: 4.0848875244772715 R\_squared value: 0.9984149741460959 In [50]: model.score(x\_test,y\_test) Out[50]: 0.9984149741460959 In [60]: dframe=pd.DataFrame(y\_test,y\_pred) dfr=pd.DataFrame({'Actual Price':y\_test,'Predicted Price\_by Linear Regression':y\_pred}) In [61]: print(dfr) Actual Price Predicted Price\_by Linear Regression 553.729980 801 553.941248 311 379.059998 379.739711 361.399994 360.327695 85 281.859985 283.757864 435 261.429993 204 260.200337 363 362.440002 363.909305 787 535.090027 540.364223 330.780499 175 333.130005 603 447.239990 436.561459 541.640015 541.021081 [101 rows x 2 columns] In [57]: **from** sklearn.ensemble **import** RandomForestRegressor model\_random\_forest=RandomForestRegressor(n\_estimators=500) model\_random\_forest.fit(x\_train,y\_train) Out[57]: ▼ RandomForestRegressor RandomForestRegressor(n\_estimators=500) In [63]: pred\_rf=model\_random\_forest.predict(x\_test) In [65]: dframeRF=pd.DataFrame(y\_test,pred\_rf) dfrRF=pd.DataFrame({'Actual Price':y\_test, 'Predicted Price\_by Random Forest Regressor':pred\_rf}) In [66]: print(dfrRF) Actual Price Predicted Price\_by Random Forest Regressor 553.729980 554.526434 311 379.059998 380.038679 361.399994 85 360.938181 281.859985 435 281.384553 260.957578 204 261.429993 363 362.440002 361.993480 535.090027 787 538.375211 175 333.130005 332.768535 603 447.239990 436.861640 541.640015 859 539.378658 [101 rows x 2 columns]

In [67]: accuracy(y\_test,pred\_rf)

Out[67]: 99.22496428354569

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