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In [1]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import yfinance as yf
from sklearn.preprocessing import MinMaxScaler
from tensorflow.keras.models import Sequential
from tensorflow.keras.layers import Dense, LSTM, Dropout
```

```
In [2]: # Downloading stock data for Apple (AAPL)
data = yf.download('AAPL', start='2015-01-01', end='2022-12-31')
data = data[['Close']] # using the closing price
data.head()
```

YF.download() has changed argument auto_adjust default to True

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[*****100%*****] 1 of 1 completed
```

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Out[2]:
```

| Price | Close |
|------------|-----------|
| Ticker | AAPL |
| Date | |
| 2015-01-02 | 24.320435 |
| 2015-01-05 | 23.635279 |
| 2015-01-06 | 23.637510 |
| 2015-01-07 | 23.968956 |
| 2015-01-08 | 24.889904 |

```
In [3]: plt.figure(figsize=(10, 4))
plt.plot(data['Close'])
plt.title("AAPL Stock Price")
plt.xlabel("Date")
plt.ylabel("Close Price")
plt.grid()
plt.show()
```



```
In [4]: scaler = MinMaxScaler(feature_range=(0, 1))
scaled_data = scaler.fit_transform(data)

X = []
y = []

time_step = 60 # Using 60 days to predict the 61st

for i in range(time_step, len(scaled_data)):
    X.append(scaled_data[i-time_step:i, 0])
    y.append(scaled_data[i, 0])

X, y = np.array(X), np.array(y)
X = np.reshape(X, (X.shape[0], X.shape[1], 1))
```

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In [5]: train_size = int(len(X) * 0.8)

X_train = X[:train_size]
y_train = y[:train_size]
X_test = X[train_size:]
y_test = y[train_size:]
```

```
In [6]: model = Sequential()
model.add(LSTM(units=50, return_sequences=True, input_shape=(X_train.shape[1], 1)))
model.add(Dropout(0.2))
model.add(LSTM(units=50))
model.add(Dropout(0.2))
model.add(Dense(1))

model.compile(optimizer='adam', loss='mean_squared_error')
model.summary()
```

Model: "sequential"

| Layer (type) | Output Shape | Param # |
|--------------------------|----------------|---------|
| ===== | | |
| lstm (LSTM) | (None, 60, 50) | 10400 |
| dropout (Dropout) | (None, 60, 50) | 0 |
| lstm_1 (LSTM) | (None, 50) | 20200 |
| dropout_1 (Dropout) | (None, 50) | 0 |
| dense (Dense) | (None, 1) | 51 |
| ===== | | |
| Total params: 30,651 | | |
| Trainable params: 30,651 | | |
| Non-trainable params: 0 | | |

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In [7]: history = model.fit(X_train, y_train, epochs=10, batch_size=32, validation_data=(X_test, y_test))
```

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Epoch 1/10
49/49 [=====] - 7s 72ms/step - loss: 0.0079 - val_loss: 0.0018
Epoch 2/10
49/49 [=====] - 3s 53ms/step - loss: 0.0011 - val_loss: 0.0023
Epoch 3/10
49/49 [=====] - 2s 51ms/step - loss: 0.0011 - val_loss: 0.0017
Epoch 4/10
49/49 [=====] - 2s 50ms/step - loss: 0.0010 - val_loss: 0.0020
Epoch 5/10
49/49 [=====] - 2s 50ms/step - loss: 8.7880e-04 - val_loss: 0.0016
Epoch 6/10
49/49 [=====] - 2s 50ms/step - loss: 8.7068e-04 - val_loss: 0.0032
Epoch 7/10
49/49 [=====] - 2s 51ms/step - loss: 8.8790e-04 - val_loss: 0.0033
Epoch 8/10
49/49 [=====] - 3s 55ms/step - loss: 9.8547e-04 - val_loss: 0.0014
Epoch 9/10
49/49 [=====] - 3s 52ms/step - loss: 8.2853e-04 - val_loss: 0.0023
Epoch 10/10
49/49 [=====] - 2s 50ms/step - loss: 8.3099e-04 - val_loss: 0.0021

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In [8]: predicted = model.predict(X_test)
        predicted = scaler.inverse_transform(predicted.reshape(-1, 1))
        actual = scaler.inverse_transform(y_test.reshape(-1, 1))

        plt.figure(figsize=(10, 4))
        plt.plot(actual, label='Actual Price')
        plt.plot(predicted, label='Predicted Price')
        plt.title("AAPL Price Prediction")
        plt.xlabel("Time")
        plt.ylabel("Price")
        plt.legend()
        plt.grid()
        plt.show()

```

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13/13 [=====] - 1s 13ms/step

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In [9]: from sklearn.metrics import mean_squared_error
        rmse = np.sqrt(mean_squared_error(actual, predicted))
        print(f"Root Mean Squared Error: {rmse}")

```

Root Mean Squared Error: 7.220755809081442

