

## MODEL BUILDING- SAVE THE MODEL

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Project Name	Crude Oil Price Prediction

```
In [3]: import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
```

```
In [4]: data=pd.read_excel("/content/Crude Oil Prices Dolly.xlsx")
```

```
In [5]: data.isnull().any()
```

```
Out[5]: Date           False
Closing Value      True
dtype: bool
```

```
In [6]: data.isnull().sum()
```

```
Out[6]: Date           0
Closing Value       7
dtype: int64
```

```
In [7]: data.dropna(axis=0,inplace=True)
```

```
In [8]: data.isnull().sum()
```

```
Out[8]: Date           0
Closing Value       0
dtype: int64
```

```
In [9]: data_oil=data.reset_index()['Closing Value']
data_oil
```

```
Out[9]: 0      25.56
1      26.00
2      26.52
3      25.85
```

```
4      25.82
...
8211   73.39
8212   74.14
8213   73.05
8214   73.78
8215   73.03
Name: Closing Value, length: 8216, dtype: float64
```

```
In [10]: from sklearn.preprocessing import MinMaxScaler
scaler=MinMaxScaler(feature_range=(0,1))
data_oil=scaler.fit_transform(np.array(data_oil).reshape(-1,1))
```

```
In [11]: data_oil
```

```
Out[11]: array([[0.11115781],
[0.11021464],
[0.12053902],
...,
[0.45497853],
[0.47038353],
[0.47149415]])
```

```
In [12]: plt.plot(data_oil)
```

```

out[12]: 11

```



```

In [13]: training_size=int(len(data_nll)*0.65)
test_size=len(data_nll)-training_size
train_data,test_data=data_nll[0:training_size,:],data_nll[training_size:len(data_nll),:]

In [14]: training_size,test_size

Out[14]: (5340, 2876)

```

```

out[15]: (5340, 1)

In [16]: def create_dataset(dataset,time_step=1):
dataX,dataY=[],[]
for i in range(len(dataset)-time_step-1):
    a=dataset[i:(i+time_step),0]
    dataX.append(a)
    dataY.append(dataset[i+time_step,0])
return np.array(dataX),np.array(dataY)

In [17]: time_steps=10
x_train,y_train=create_dataset(train_data,time_step)
x_test,y_test=create_dataset(test_data,time_step)

In [18]: print(x_train.shape),print(y_train.shape)

(5329, 10)
(5329,)

Out[18]: (None, None)

In [19]: print(x_test.shape),print(y_test.shape)

(2865, 10)
(2865,)

Out[19]: (None, None)

In [20]: x_train

```

```

Out[20]: array([[0.11327702, 0.11001404, 0.14000902, ..., 0.10000000, 0.10000000,
0.11054246],
[0.11661404, 0.12051907, 0.11556772, ..., 0.10890448, 0.11054168,
0.10165852],
[0.12058902, 0.11550422, 0.1166528, ..., 0.11054346, 0.10165852,
0.09906700],
...,
[0.36731823, 0.35176058, 0.36080261, ..., 0.36391224, 0.37042706,
0.17027746],
[0.35176058, 0.36080261, 0.35754657, ..., 0.37042706, 0.37042706,
0.27879401],
[0.36080261, 0.35754657, 0.35295074, ..., 0.37042706, 0.37042706,
0.37910482]])

```

```

In [21]: x_train=x_train.reshape(x_train.shape[0],x_train.shape[1],1)
x_test=x_test.reshape(x_test.shape[0],x_test.shape[1],1)

```

```

In [22]: from tensorflow.keras.models import Sequential
from tensorflow.keras.layers import Dense
from tensorflow.keras.layers import LSTM

```

```

In [23]: model=Sequential()

```

```

In [24]: model.add(LSTM(50,return_sequences=True,input_shape=(10,1)))
model.add(LSTM(50,return_sequences=True))
model.add(LSTM(50))

```

```

In [25]: model.add(Dense(1))

```

```
model.compile(optimizer=Adam(), loss='mse', metrics=['accuracy'])
```

```
84/84 [-----] * 35 3295/step - loss: 1.2129e-04 - val_loss: 1.7540e-04
```

```
### Calculate RMSE performance metrics
```

```
In [10]: from tensorflow.keras.models import load_model
In [11]: model.save('crude_oil.h5')
```

```
In [12]
```