

Delivery of Sprint-1

Date	27 October 2022
Team ID	PNT2022TMID21805
Project Name	Crude Oil Price Prediction

DATA COLLECTION

Dataset:

Crude Oil Daily Price dataset is used in this project. Dataset can be downloaded from the below link.

<https://www.kaggle.com/datasets/rockbottom73/crude-oil-prices>

DATA PREPROCESSING

Importing The Libraries

```
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
```

Importing The Dataset

```
data = pd.read_excel("Crude Oil Prices Daily.xlsx")
data.head()
```

	Date	Closing Value
0	1986-01-02	25.56
1	1986-01-03	26.00
2	1986-01-06	26.53
3	1986-01-07	25.85
4	1986-01-08	25.87

Handling Missing Values `data.isnull().any()`

```
Date                False
Closing Value       True dtype:
bool data.isnull().sum()
```

```
Date                0
Closing Value       7 dtype:
int64
```

```
data.dropna(axis=0,inplace=True) data.isnull().sum()
```

```
Date                0
Closing Value       0 dtype:
int64
```

```
data_oil = data.reset_index()["Closing Value"] data_oil
```

```
0      25.56
1      26.00
2      26.53
3      25.85
4      25.87      ...
8211    73.89
8212    74.19
8213    73.05
8214    73.78
8215    73.93
```

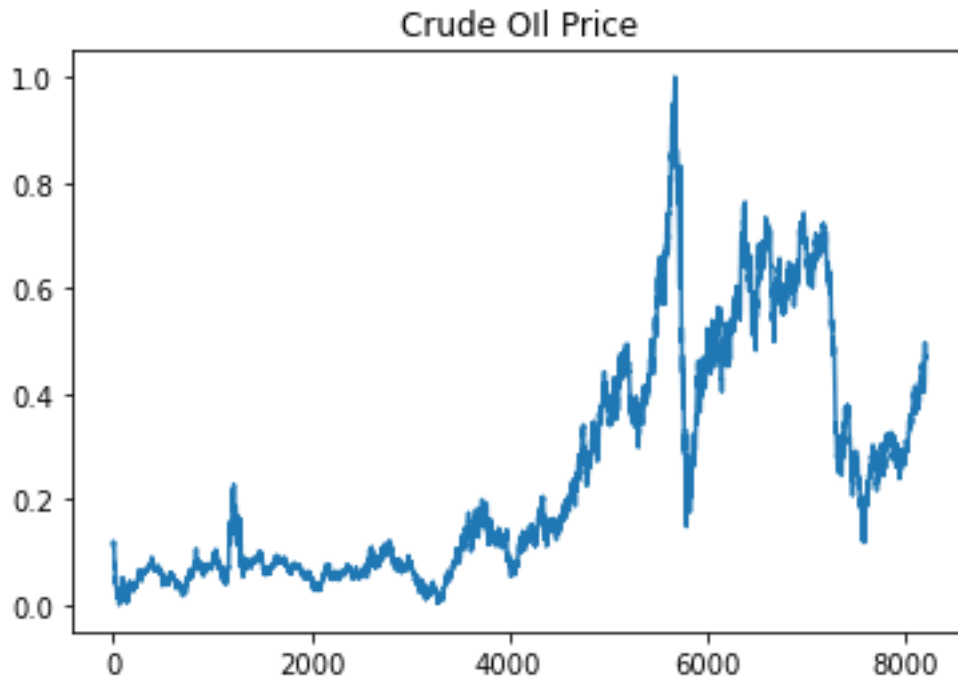
```
Name: Closing Value, Length: 8216, dtype: float64
```

Feature Scaling

```
from sklearn.preprocessing import MinMaxScaler scaler
= MinMaxScaler ( feature_range = (0,1) )
data_oil = scaler.fit_transform(np.array(data_oil).reshape(-1,1)) Data
Visualization
```

```
plt.title('Crude Oil Price') plt.plot(data_oil)
```

```
[<matplotlib.lines.Line2D at 0x25bc3ffeaf0>]
```



Splitting Data Into Train and Test

```
training_size = int(len(data_oil)*0.65) test_size =
len(data_oil)-training_size train_data, test_data =
data_oil[0:training_size,:],
data_oil[training_size:len(data_oil),:1]
training_size, test_size
```

```
(5340, 2876) train_data.shape
```

```
(5340, 1)
```

Creating A Dataset With Sliding Windows

```
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)

time_step = 10
```

```

X_train, y_train = create_dataset(train_data, time_step)
X_test, ytest = create_dataset(test_data, time_step)
print(X_train.shape), print(y_train.shape)

(5329, 10) (5329,) (None, None)
print(X_test.shape), print(ytest.shape)

(2865, 10) (2865,)
(None, None) X_train
array([[0.11335703, 0.11661484, 0.12053902, ..., 0.10980305, 0.1089886
,
      0.11054346],
      [0.11661484, 0.12053902, 0.11550422, ..., 0.1089886 ,
0.11054346,
      0.10165852],
      [0.12053902, 0.11550422, 0.1156523 , ..., 0.11054346,
0.10165852,
      0.09906708],
      ...,
      [0.36731823, 0.35176958, 0.36080261, ..., 0.36391234,
0.37042796,
      0.37042796],
      [0.35176958, 0.36080261, 0.35354657, ..., 0.37042796,
0.37042796,
      0.37879461],
      [0.36080261, 0.35354657, 0.35295424, ..., 0.37042796,
0.37879461,
      0.37916482]])

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)

```