MODEL BUILDING- SAVE THE MODEL

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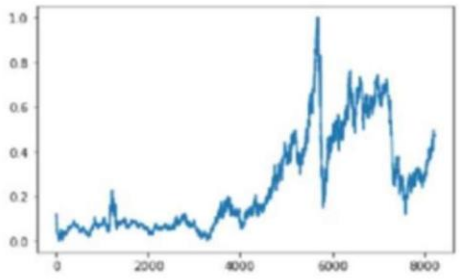
Project Name	Crude Oil Price Prediction

```
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 Daily.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       26.53
        3       25.85
        ...
        8211    73.89
        8212    73.19
        8213    73.05
        8214    73.78
        8215    73.93
        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],
                [0.11661484],
                [0.12353902],
                ...,
                [0.46497853],
                [0.47038353],
                [0.47149415]])

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

Out[12]:



In [13]:
```
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]
```

In [14]:
```
training_size,test_size
```

Out[14]: (5340, 2870)

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_step=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)
```

```
(2860, 10)
(2860,)
```

Out[19]: (None, None)

In [20]:
```
x_train
```

Out[20]:
```
array([[0.11337703, 0.11054846, 0.12053902, ..., 0.10165852, 0.09906788],
       [0.11054846, 0.12053902, 0.11550422, ..., 0.09906788, 0.10165852],
       [0.12053902, 0.11550422, 0.1156523 , ..., 0.10165852, 0.09906788],
       ...,
       [0.36731823, 0.35176058, 0.36080261, ..., 0.36391234, 0.37042796],
       [0.35176058, 0.36080261, 0.35154657, ..., 0.37042796, 0.37042796],
       [0.36080261, 0.35154657, 0.35295474, ..., 0.37042796, 0.37879461]])
```

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))
```

In [26]:
```
model.summary()
```

```
Model: "sequential"
_________________________________________________________________
 Layer (type)                Output Shape              Param #
=================================================================
 lstm (LSTM)                 (None, 10, 50)            10400

 lstm_1 (LSTM)               (None, 10, 50)            20200

 lstm_2 (LSTM)               (None, 50)                20200

 dense (Dense)               (None, 1)                 51

=================================================================
Total params: 50,851
Trainable params: 50,851
Non-trainable params: 0
_________________________________________________________________
```

In [27]:
```
model.compile(loss='mean_squared_error',optimizer='adam')
```

In [28]:
```
model.fit(x_train,y_train,validation_data=(x_test,y_test),epochs=3,batch_size=64,verbose=1)
```

```
84/84 [==============================] - 10s 49ms/step - loss: 0.0018 - val_loss: 0.0010
Epoch 2/3
84/84 [==============================] - 3s 30ms/step - loss: 1.2823e-04 - val_loss: 7.6827e-04
Epoch 3/3
84/84 [==============================] - 3s 32ms/step - loss: 1.2229e-04 - val_loss: 7.7520e-04
```

Out[28]:

In [29]:
```
train_predict=scaler.inverse_transform(train_data)
test_predict=scaler.inverse_transform(test_data)
## Calculate RMSE performance metrics
import math
from sklearn.metrics import mean_squared_error
math.sqrt(mean_squared_error(train_data,train_predict))
```

Out[29]: 28.54785044269938

In [30]:
```
from tensorflow.keras.models import load_model
```

In [31]:
```
model.save("crude oil.h5")
```

```
WARNING:absl:Found untraced functions such as lstm_cell_layer_call_fn, lstm_cell_layer_call_and_return_conditional_losses, lstm_cell_1_layer_call_fn, l
stm_cell_1_layer_call_and_return_conditional_losses, lstm_cell_2_layer_call_fn while saving (showing 5 of 6). These functions will not be directly call
able after loading.
```

In [ ]: