

```
import seaborn as sns
import pandas as pd
import yfinance as yf
import numpy as np
```

```
data = pd.read_csv("../data/processed/weekly-delta-binary-
curated.csv")
```

```
df = pd.DataFrame()
df["index"] = data["index"]
df["rolling"] = data["stock_market"]
```

data

	Target unemployment	index \	lag_1	debt	stocks	dow_jones	markets	
0	1	0	0	0.04	0.00	0.00	-0.04	
0.00								
1	1	1	1	-0.02	-0.06	0.00	0.00	-
0.01								
2	0	2	1	-0.02	-0.06	0.00	-0.10	
0.00								
3	0	3	0	-0.01	-0.01	-0.01	0.05	
0.00								
4	1	4	0	0.00	0.00	-0.01	0.09	
0.00								
..	
...								
850	1	850	0	-0.01	-0.19	-0.06	-0.02	-
0.19								
851	1	851	1	-0.03	-0.10	-0.02	-0.04	-
0.16								
852	1	852	1	-0.05	-0.07	-0.05	-0.06	-
0.08								
853	0	853	1	-0.05	0.06	0.02	-0.01	-
0.12								
854	1	854	0	-0.02	0.20	0.08	0.03	-
0.11								
	money	stock_market	crisis	nasdaq	finance	invest		
0	0.02	0.00	0.04	-0.01	0.01	-0.01		
1	-0.05	0.00	-0.01	-0.07	-0.02	-0.02		
2	0.02	0.00	0.07	-0.09	0.00	0.02		
3	0.03	-0.01	0.07	-0.08	0.01	-0.04		
4	0.06	0.00	0.06	-0.05	-0.02	0.05		
..		
850	-0.14	-0.05	-0.07	-0.01	-0.04	-0.33		
851	-0.13	-0.04	-0.02	0.00	-0.05	-0.11		
852	-0.11	-0.03	0.08	-0.05	-0.09	-0.14		
853	-0.14	0.00	0.02	0.03	0.01	-0.01		

```

854    -0.07          0.10    0.00    0.22    0.09    0.12
[855 rows x 14 columns]

stock_market_df = pd.read_csv("../data/raw/weekly/stock_market.csv")
stock_market_df = stock_market_df[4:].reset_index()

df.insert(0, "actual", stock_market_df["Adjusted"])

ticker_df = yf.download("^DJI", period="max", interval="1wk")

ticker_df = ticker_df[-861:-5]
ticker_df = ticker_df.reset_index()

df["Close"] = ticker_df["Close"]

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

import matplotlib.pyplot as plt
from scipy.signal import find_peaks

sns.set_style("whitegrid", {"font.sans_serif": "Liberation Sans"})
sns.set_context("notebook")

fig, ax = plt.subplots(1, 1, figsize = (7, 5), dpi=300)

x = np.array(df["actual"])
peaks, _ = find_peaks(x, prominence=0.15, width=1)
sns.lineplot(y=x, x=df.index, color="black")
sns.scatterplot(peaks, x[peaks], color="r", s=40)

ax.set_ylabel('')
ax.set_xlabel('')
ax.text(x=0.5, y=1.1, s='Search Volume Data "stock market"',
        fontsize=16, weight='bold', ha='center', va='bottom',
        transform=ax.transAxes)
ax.text(x=0.5, y=1.05, s="The red dots indicate a found peak. The data
ranges from 2004–2020.", fontsize=8, alpha=0.75, ha='center',
        va='bottom', transform=ax.transAxes)

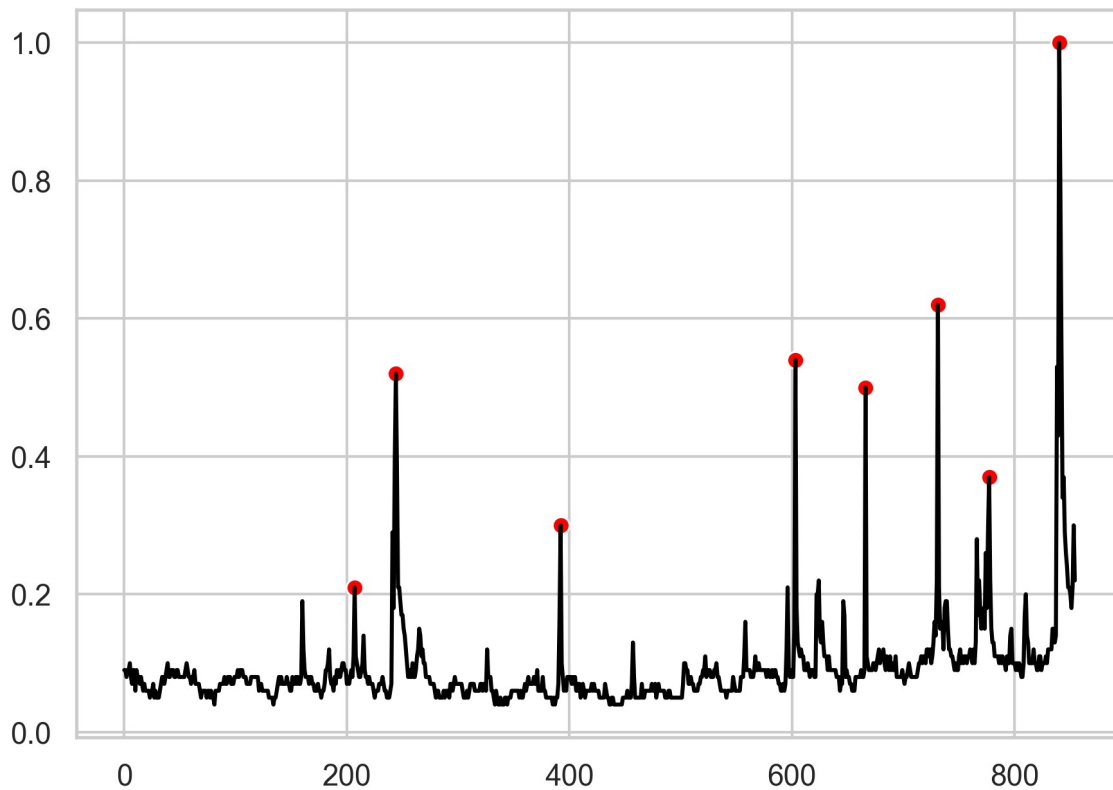
# fig.savefig("graph.png")

Text(0.5, 1.05, 'The red dots indicate a found peak. The data ranges
from 2004–2020.')

```

Search Volume Data "stock market"

The red dots indicate a found peak. The data ranges from 2004—2020.



```
df["days_since_peak"] = 0

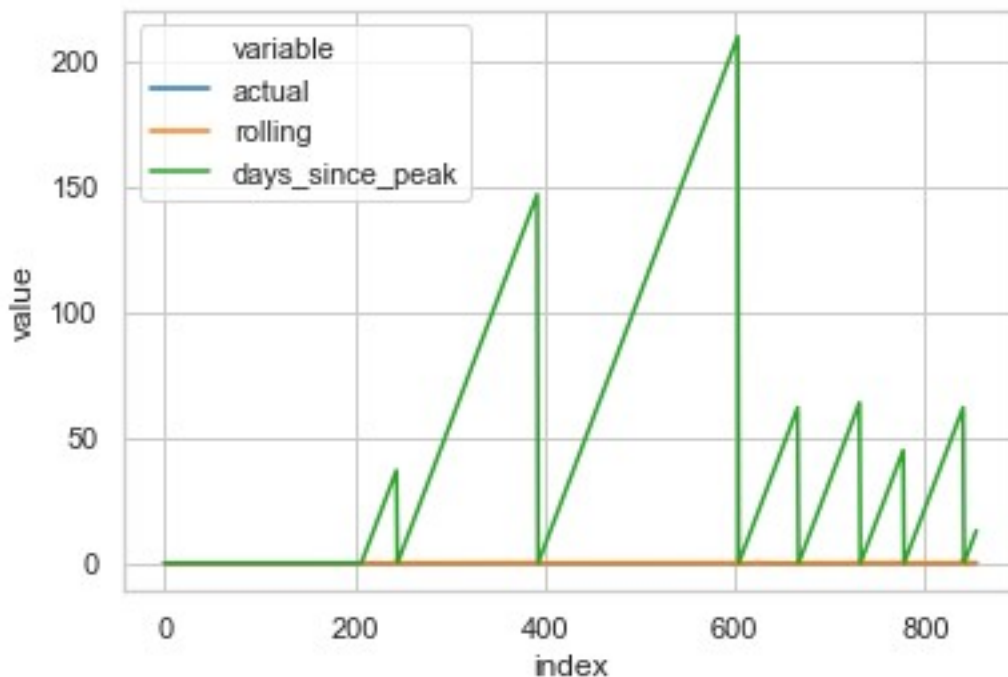
i = 0
j = 0
k = 0
while i < len(df):
    if i >= peaks[j]:
        df.loc[i, "days_since_peak"] = k
        k += 1

    try:
        if i == peaks[j+1]:
            k = 0
            j += 1
    except IndexError:
        pass

    i += 1

sns.lineplot(x="index", y="value", hue="variable", data=pd.melt(df,
["index", "Close"]))
```

<AxesSubplot:xlabel='index', ylabel='value'>



```
import matplotlib.pyplot as plt

sns.set_style("whitegrid", {"font.sans_serif": "Liberation Sans"})
sns.set_context("notebook")

fig, ax = plt.subplots(1, 1, figsize = (7, 5), dpi=300)

sns.lineplot(data=df["Close"], color="black")
sns.scatterplot(peaks, df["Close"][peaks], color="r", s=80)

ax.set_ylabel("")
ax.set_xlabel("")
ax.text(x=0.5, y=1.1, s="DJIA Stock Price with Peak-Indicators",
        fontsize=16, weight='bold', ha='center', va='bottom',
        transform=ax.transAxes)
ax.text(x=0.5, y=1.05, s="The peaks are indicated with a red-coloured
dot. The data ranges from 2004–2020.", fontsize=8, alpha=0.75,
        ha='center', va='bottom', transform=ax.transAxes, )

# fig.savefig("graph1.png")

Text(0.5, 1.05, 'The peaks are indicated with a red-coloured dot. The
data ranges from 2004–2020.')
```

DJIA Stock Price with Peak-Indicators

The peaks are indicated with a red-coloured dot. The data ranges from 2004—2020.



```
for i in range(10):
    df[f"peak_{i}"] = 0

i = 0
j = 0
k = 0
while i < len(df):
    if i >= peaks[j]:
        if k < 10:
            df.loc[i, f"peak_{k}"] = 1
            k += 1

        try:
            if i == peaks[j+1]:
                k = 0
                j += 1
        except IndexError:
            pass

    i += 1

daily_data = pd.read_csv("../data/raw/daily/stock_market.csv")
```

```
import matplotlib.pyplot as plt

sns.set_style("whitegrid", {"font.sans_serif": "Liberation Sans"})
sns.set_context("notebook")

fig, ax = plt.subplots(1, 1, figsize = (7, 5), dpi=300)

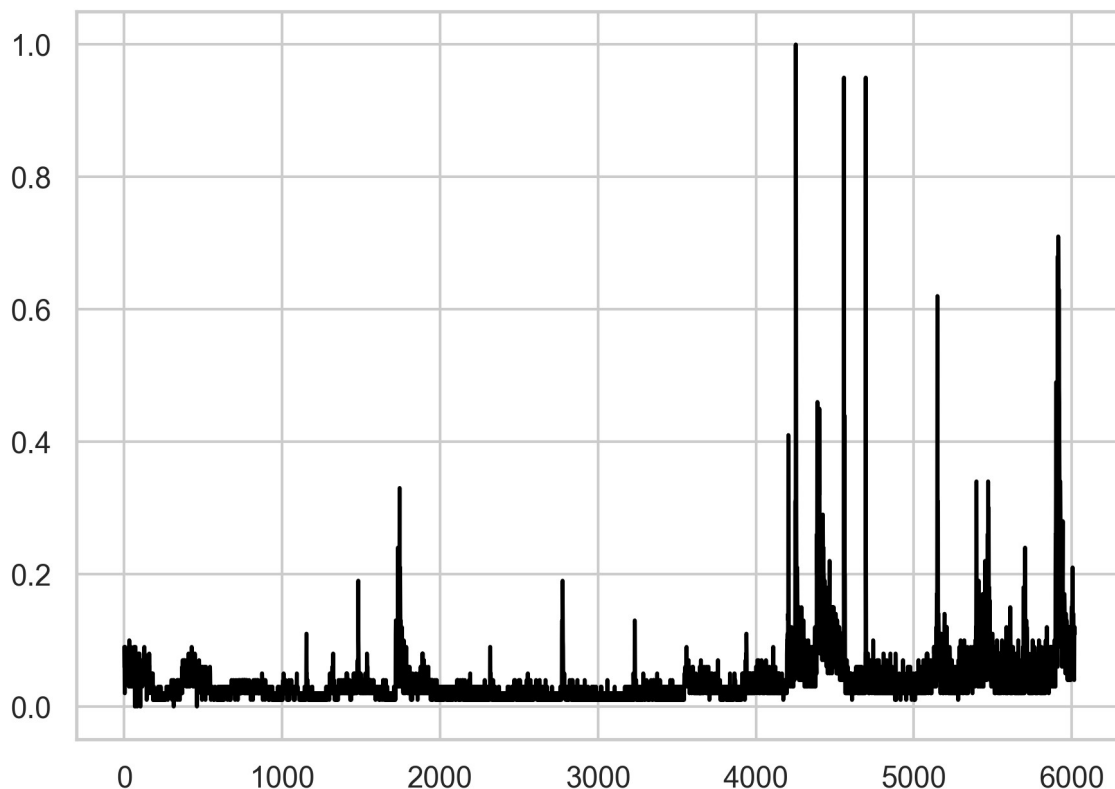
sns.lineplot(data=daily_data.Adjusted, color="black")

ax.set_ylabel("")
ax.set_xlabel("")
ax.text(x=0.5, y=1.1, s="Interpolated and Normalised Daily Data",
        fontsize=16, weight='bold', ha='center', va='bottom',
        transform=ax.transAxes)
ax.text(x=0.5, y=1.05, s="Interpolated data, based on the interpolated
weekly data. The data ranges from 2004–2020.", fontsize=8, alpha=0.75,
        ha='center', va='bottom', transform=ax.transAxes, )

fig.savefig("graph1.png")
```

Interpolated and Normalised Daily Data

Interpolated data, based on the interpolated weekly data. The data ranges from 2004—2020.



```

unadjusted_data = pd.read_csv("../deployment/data/data.csv")
import matplotlib.pyplot as plt

sns.set_style("whitegrid", {"font.sans_serif": "Liberation Sans"})
sns.set_context("notebook")

fig, ax = plt.subplots(1, 1, figsize = (7, 5), dpi=300)

sns.lineplot(data=unadjusted_data.monthly[1096:1826]/100,
color="black")

ax.set_ylabel("")
ax.set_xlabel("")
ax.text(x=0.5, y=1.1, s="Actual Monthly Data", fontsize=16,
weight='bold', ha='center', va='bottom', transform=ax.transAxes)
ax.text(x=0.5, y=1.05, s="The actual monthly data for this timespan,
", fontsize=8, alpha=0.75, ha='center', va='bottom',
transform=ax.transAxes, )

# fig.savefig("graph1.png")

Text(0.5, 1.05, 'The actual monthly data for this timespan, ')

```

Actual Monthly Data

The actual monthly data for this timespan,



```
fig, axs = plt.subplots(ncols=2, figsize=(14, 5), dpi=300)

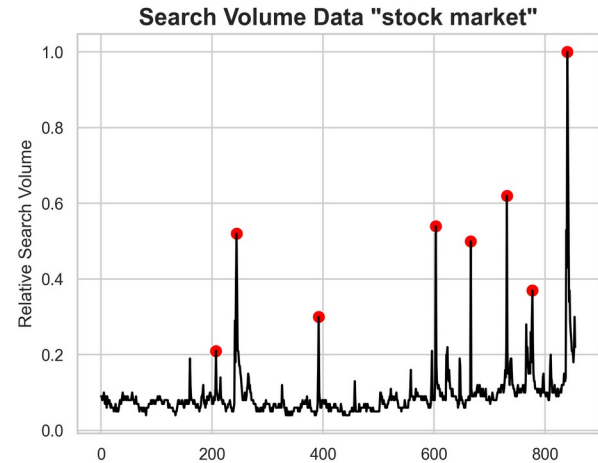
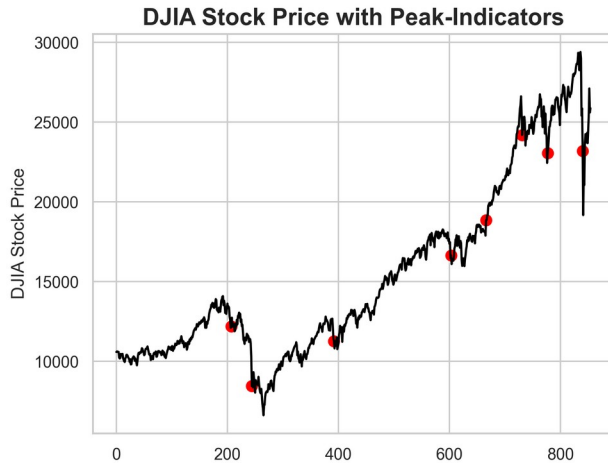
sns.lineplot(data=df["Close"], color="black", ax=axs[0])
sns.scatterplot(peaks, df["Close"][peaks], color="r", s=80, ax=axs[0])

sns.lineplot(y=x, x=df["index"], color="black", ax=axs[1])
sns.scatterplot(peaks, x[peaks], color="r", s=80, ax=axs[1])

axs[0].set_title("DJIA Stock Price with Peak-Indicators", fontsize=16,
weight="bold")
axs[0].set_xlabel("")
axs[0].set_ylabel("DJIA Stock Price")

axs[1].set_title('Search Volume Data "stock market"', fontsize=16,
weight="bold")
axs[1].set_xlabel("")
axs[1].set_ylabel("Relative Search Volume")

Text(0, 0.5, 'Relative Search Volume')
```

```
data = data.drop("lag_1", axis=1)

fig, axs = plt.subplots(ncols=3, nrows=3, figsize=(10, 10), dpi=300)

i = 2

for j in range(3):
    for k in range(3):
        l = 2
        while l <= 11:
            sns.lineplot(x="index", y=data.columns[l], marker='',
color='grey', linewidth=0.6, alpha=0.3, data=data, ax=axs[j][k])
            l += 1

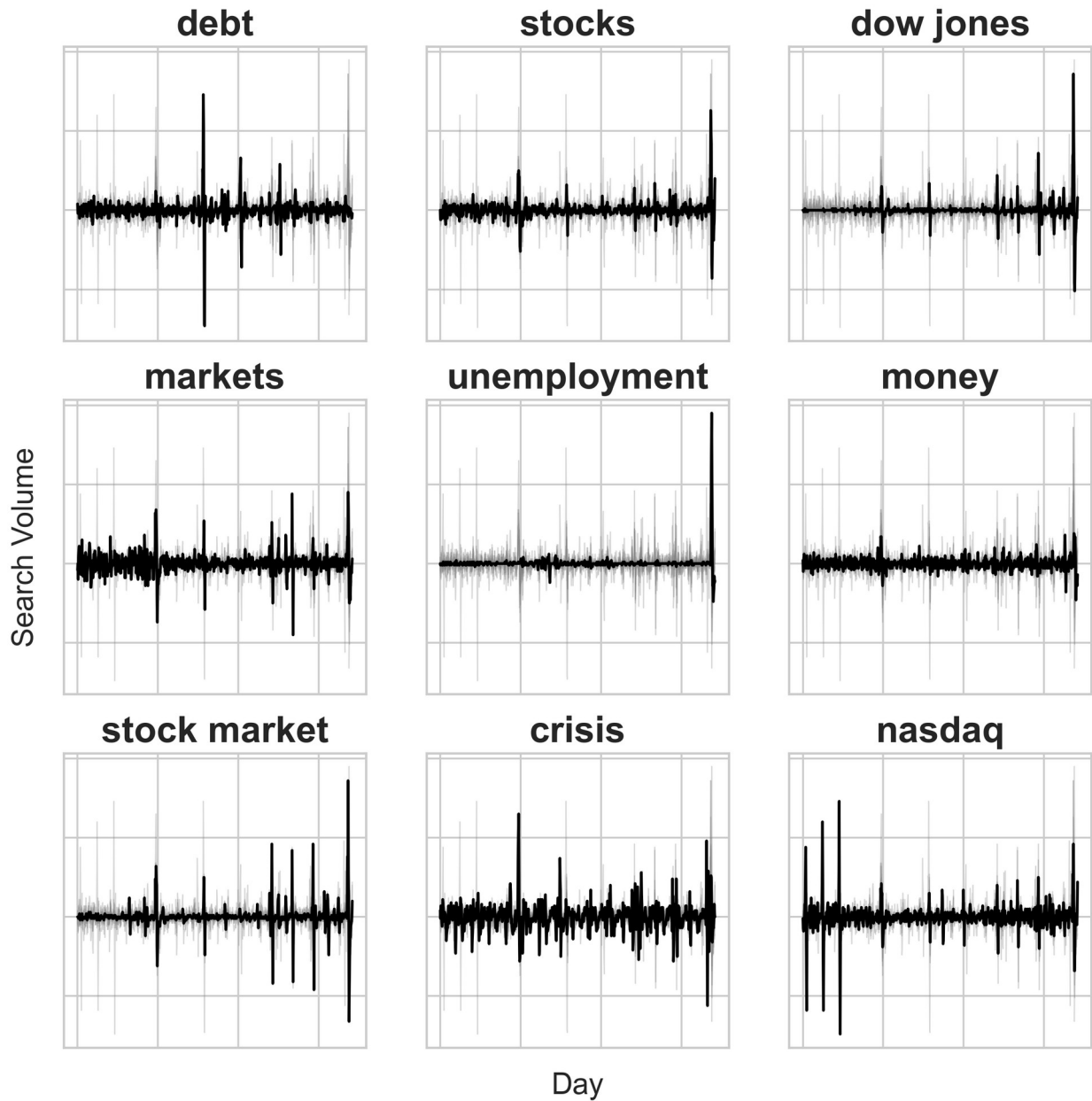
            sns.lineplot(x="index", y=data.columns[i], data=data,
ax=axs[j][k], color="black")

            axs[j][k].set_xlabel("")
            axs[j][k].set_ylabel("")
            axs[j][k].set(xticklabels=[])
            axs[j][k].set(yticklabels=[])

            axs[j][k].set_title(data.columns[i].replace("_", " "),
fontweight="bold", fontsize=20)
            i += 1

axs[1][0].set_ylabel("Search Volume", fontsize=16)
axs[2][1].set_xlabel("Day", fontsize=16)

Text(0.5, 0, 'Day')
```



```
fig, axs = plt.subplots(ncols=3, nrows=3, figsize=(10, 10), dpi=300)
i = 2
for j in range(3):
    for k in range(3):
        sns.lineplot(x="Target", y=data.columns[i], data=data[1:],
ax=axs[j][k], color="black")

        axs[j][k].set_xlabel("")
        axs[j][k].set_ylabel("")
        axs[j][k].set(xticklabels=[])
```

```

    axs[j][k].set(yticklabels=[])

    axs[j][k].set_title(data.columns[i].replace("_", " "),
fontweight="bold", fontsize=20)
    i += 1

axs[1][0].set_ylabel("Search Volume", fontsize=16)
axs[2][1].set_xlabel("Target (left: stock price decrease, right: stock
price increase)", fontsize=16)

Text(0.5, 0, 'Target (left: stock price decrease, right: stock price
increase)')

```

