

Name: Jehan Patel

College: Vellore Institute of Technology, Bhopal

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1  import numpy as np
2  import matplotlib.pyplot as plt
3  import pandas as pd
4  import pandas_datareader as web
5  import datetime as dt
6
7  from sklearn.preprocessing import MinMaxScaler
8  from tensorflow.keras.models import Sequential
9  from tensorflow.keras.layers import Dense, Dropout, LSTM
10
11 #Load Data
12
13 #####
14 company = 'GOOG'
15 #####
16
17 start = dt.datetime(2012,1,1)
18 end = dt.datetime(2021,10,7)
19
20 data = web.DataReader(company, 'yahoo', start,end)
21
22 scaler = MinMaxScaler(feature_range=(0,1))
23 scaled_data = scaler.fit_transform(data['Close'].values.reshape(-1,1))
24
25 prediction_days = 60
26
27 x_train = []
28 y_train = []
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30 for x in range(prediction_days, len(scaled_data)):
31     x_train.append(scaled_data[x-prediction_days:x,0])
32     y_train.append(scaled_data[x,0])
33
34 x_train,y_train=np.array(x_train), np.array(y_train)
35 x_train = np.reshape(x_train,(x_train.shape[0], x_train.shape[1],1))
36
37
38 model = Sequential()
39 model.add(LSTM(units=50, return_sequences=True, input_shape = (x_train.shape[1],1)))
40 model.add(Dropout(0.2))
41 model.add(LSTM(units=50, return_sequences=True))
42 model.add(Dropout(0.2))
43 model.add(LSTM(units=50))
44 model.add(Dropout(0.2))
45 model.add(Dense(units=1))

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46
47 model.compile(optimizer='adam', loss='mean_squared_error')
48 model.fit(x_train,y_train,epochs=25, batch_size=32)
49
50 #Model Accuracy
51
52 test_start = dt.datetime(2020,1,1)
53 test_end = dt.datetime.now()
54
55 test_data = web.DataReader(company, 'yahoo', test_start, test_end)
56 actual_prices = test_data['Close'].values
57
58 total_dataset = pd.concat((data['Close'], test_data['Close']), axis=0)
59

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60 model_inputs = total_dataset[len(total_dataset)-len(test_data) - prediction_days:].values;
61 model_inputs = model_inputs.reshape(-1,1)
62 model_inputs = scaler.transform(model_inputs)
63
64
65 x_test = []
66
67 for x in range(prediction_days, len(model_inputs)):
68     x_test.append(model_inputs[x-prediction_days:x,0])
69
70 x_test=np.array(x_test)
71 x_test=np.reshape(x_test,(x_test.shape[0], x_test.shape[1],1))
72
73 predicted_prices = model.predict(x_test)
74 predicted_prices = scaler.inverse_transform(predicted_prices)

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74 predicted_prices = scaler.inverse_transform(predicted_prices)
75
76 plt.plot(actual_prices,color="black", label=f"Actual {company} Price")
77 plt.plot(predicted_prices,color="green", label=f"Predicted {company} Price")
78 plt.title(f"{company} Share Price")
79 plt.xlabel('Time')
80 plt.ylabel(f'{company} Share Price')
81 plt.legend()
82 plt.show()
83
84 #predict next day
85
86 real_data=[model_inputs[len(model_inputs) + 1 - prediction_days:len(model_inputs+1),0]]
87 real_data = np.array(real_data)
88 real_data = np.reshape(real_data,(real_data.shape[0], real_data.shape[1],1))
89
90 prediction = model.predict(real_data)
91 prediction = scaler.inverse_transform(prediction)
92 print(f"Prediction: {prediction}")

```

Github Link:

JehanPatel/ stocksmachinelearning



A Machine Learning Model which predicts moving averages using data available on Yahoo.



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Contributor



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Issues



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Star



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Forks



