Mahendra-data-science-intern-task-1

July 31, 2023

```
[1]: #importing libraries to be used import numpy as np
     # for linear algebra import pandas as pd # data
     preprocessing import matplotlib.pyplot as plt # data
     visualization library import seaborn as sns # data
     visualization library
     %matplotlib inline
     import warnings
     warnings.filterwarnings('ignore') # ignore warnings
     from sklearn.preprocessing import MinMaxScaler # for
     normalization from keras.models import Sequential
     from keras.layers import Dense, Dropout, LSTM, Bidirectional
[5]: df = pd.read csv('/content/drive/MyDrive/Dataset/GOOG .csv') #
    data importing df.head(10) # fetching first 10 rows of dataset
[5]:
      symbol
                               date close
                                             high
                                                       low
                                                             open \
      GOOG 2016-06-14 00:00:00+00:00 718.27 722.47 713.1200 716.48
      GOOG 2016-06-15 00:00:00+00:00 718.92 722.98 717.3100 719.00
    1
    2
      GOOG 2016-06-16 00:00:00+00:00 710.36 716.65 703.2600 714.91
      GOOG 2016-06-17 00:00:00+00:00 691.72 708.82 688.4515 708.65
      GOOG 2016-06-20 00:00:00+00:00 693.71 702.48 693.4100 698.77
    4
    5
      GOOG 2016-06-21 00:00:00+00:00 695.94 702.77 692.0100 698.40
      GOOG 2016-06-22 00:00:00+00:00 697.46 700.86 693.0819 699.06
    6
    7
      GOOG 2016-06-23 00:00:00+00:00 701.87 701.95 687.0000 697.45
      GOOG 2016-06-24 00:00:00+00:00 675.22 689.40 673.4500 675.17
      GOOG 2016-06-27 00:00:00+00:00 668.26 672.30 663.2840 671.00
       volume adjClose adjHigh adjLow adjOpen adjVolume divCash \
    0 1306065
               718.27
                           722.47 713.1200 716.48
                                                      1306065
                                                                 0.0
    1 1214517
               718.92
                           722.98 717.3100 719.00
                                                                 0.0
                                                      1214517
    2 1982471
               710.36
                          716.65 703.2600 714.91
                                                                 0.0
                                                      1982471
                                                                 0.0
    3 3402357 691.72
                          708.82 688.4515 708.65
                                                      3402357
    4 2082538 693.71
                           702.48 693.4100 698.77
                                                                 0.0
                                                      2082538
    5 1465634 695.94
                          702.77 692.0100 698.40
                                                      1465634
                                                                 0.0
    6 1184318 697.46
                          700.86 693.0819 699.06
                                                                 0.0
                                                      1184318
    7 2171415 701.87
                          701.95 687.0000 697.45
                                                      2171415
                                                                 0.0
    8 4449022 675.22
                          689.40 673.4500 675.17
                                                      4449022
                                                                 0.0
    9 2641085 668.26
                           672.30 663.2840 671.00
                                                      2641085
                                                                 0.0
```

```
0 1.0 1
    1.0 21.0 3
    1.0 41.0 5
    1.0 61.0 7
    1.0 81.0
             1.0
[6]: # shape of data
    print("Shape of data:", df.shape)
   Shape of data: (1258, 14)
[7]: # statistical description of data
    df.describe()
[7]: close high low open volume \ count 1258.000000 1258.000000
    1258.000000 1258.000000 1.258000e+03
    mean 1216.317067
                        1227.430934
                                    1204.176430 1215.260779
          1.601590e+06
          383.333358 387.570872 378.777094
                                                     382.446995
    std
          6.960172e+05
          668.260000 672.300000 663.284000
    min
                                                     671.000000
          3.467530e+05
    25%
          960.802500 968.757500 952.182500
                                                     959.005000
         1.173522e+06
    50%
         1132.460000
                        1143.935000
                                      1117.915000
                                                     1131.150000
         1.412588e+06
    75%
         1360.595000
                        1374.345000
                                      1348.557500
                                                     1361.075000
         1.812156e+06
         2521.600000
                        2526.990000
                                      2498.290000
    max
                                                     2524.920000
          6.207027e+06
            adjClose
                        adjHigh adjLow adjOpen adjVolume \
   count 1258.000000 1258.000000 1258.000000 1258.000000 1.258000e+03
    mean
         1216.317067
                        1227.430936
                                      1204.176436
                                                    1215.260779
          1.601590e+06
          383.33358 387.570873 378.777099
                                                     382.446995
    std
          6.960172e+05
          668.260000 672.300000 663.284000
    min
                                                     671.000000
          3.467530e+05
    25%
          960.802500 968.757500 952.182500
                                                     959.005000
         1.173522e+06
    50%
         1132.460000
                        1143.935000
                                      1117.915000
                                                     1131.150000
         1.412588e+06
    75%
                     1374.345000
                                      1348.557500
         1360.595000
                                                     1361.075000
          1.812156e+06
```

splitFactor

```
6.207027e+06 divCash splitFactor
count 1258.0
                  1258.0
mean 0.0
                     1.0
std
        0.0
                     0.0
         0.0
min
                     1.0
25%
         0.0
                     1.0
50%
         0.0
                     1.0
75%
         0.0
                     1.0
         0.0
                     1.0
<google.colab._quickchart_helpers.SectionTitle at</pre>
0x7b92df122c80> import numpy as np from google.colab
import autoviz
df 8454858346676847654 = autoviz.get df('df 8454858346676847654')
def value plot(df, y, sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt if sort ascending:
   df =
 df.sort_values(y).reset_index(drop=True)
 , ax = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False)
 plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = value plot(df 8454858346676847654,
*['close'], **{}) chart import numpy as np from
google.colab import autoviz
df 8454858346676847654 = autoviz.get df('df 8454858346676847654')
def value plot(df, y, sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt if sort ascending:
   df =
 df.sort values(y).reset index(drop=True)
 , ax = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False)
 plt.tight layout()
 return autoviz.MplChart.from_current_mpl_state()
```

2521.600000 2526.990000 2498.290000 2524.920000

max

```
chart = value plot(df 8454858346676847654,
*['high'], **{}) chart import numpy as np from
google.colab import autoviz
df 8454858346676847654 =
autoviz.get df('df 8454858346676847654') def value plot(df,
y, sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt if sort ascending:
   df =
 df.sort values(y).reset index(drop=True)
 , ax = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False)
 plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = value plot(df 8454858346676847654,
*['low'], **{}) chart import numpy as np from
google.colab import autoviz
df 8454858346676847654 = autoviz.get df('df 8454858346676847654')
def value plot(df, y, sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt if sort ascending:
   df =
 df.sort values(y).reset index(drop=True)
 _, ax = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False)
 plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = value plot(df 8454858346676847654, *['open'],
**{}) chart
<google.colab. quickchart helpers.SectionTitle at</pre>
0x7b92dcff1ab0> import numpy as np from google.colab
import autoviz
df 8454858346676847654 = autoviz.get df('df 8454858346676847654')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
```

```
from matplotlib import pyplot as
 plt , ax =
 plt.subplots(figsize=figsize)
 plt.hist(df[colname], bins=num bins,
 histtype='stepfilled') plt.ylabel('count')
 plt.title(colname) ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = histogram(df 8454858346676847654, *['close'],
**{}) chart
import numpy as np from
google.colab import autoviz
df 8454858346676847654 = autoviz.get df('df 8454858346676847654')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt , ax =
 plt.subplots(figsize=figsize)
 plt.hist(df[colname], bins=num bins,
 histtype='stepfilled') plt.ylabel('count')
 plt.title(colname) ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = histogram(df 8454858346676847654,
*['high'], **{}) chart import numpy as np from
google.colab import autoviz
df 8454858346676847654 = autoviz.get df('df 8454858346676847654')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt_{}, ax =
 plt.subplots(figsize=figsize)
 plt.hist(df[colname], bins=num bins,
 histtype='stepfilled') plt.ylabel('count')
 plt.title(colname) ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = histogram(df 8454858346676847654,
*['low'], **{}) chart import numpy as np from
google.colab import autoviz
df 8454858346676847654 = autoviz.get df('df 8454858346676847654')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
```

```
from matplotlib import pyplot as
     plt , ax =
     plt.subplots(figsize=figsize)
     plt.hist(df[colname], bins=num bins,
     histtype='stepfilled') plt.ylabel('count')
     plt.title(colname) ax.spines[['top',
     'right',]].set visible(False) plt.tight layout()
     return autoviz.MplChart.from current mpl state()
   chart = histogram(df 8454858346676847654,
   *['open'], **{}) chart
   <google.colab. quickchart helpers.SectionTitle at</pre>
   0x7b92dcd69d80> import numpy as np from google.colab
   import autoviz
   df 8454858346676847654 = autoviz.get df('df 8454858346676847654')
   def scatter plots(df, colname pairs, scatter plot size=2.5, size=8,
     alpha=.6): from matplotlib import pyplot as plt
     plt.figure(figsize=(len(colname pairs) * scatter plot size,
     scatter plot size)) for plot i, (x colname, y colname) in
     enumerate(colname_pairs, start=1):
       ax = plt.subplot(1, len(colname pairs), plot i)
       ax.scatter(df[x colname], df[y colname], s=size,
       alpha=alpha) plt.xlabel(x colname)
       plt.ylabel(y colname)
       ax.spines[['top', 'right',]].set visible(False)
     plt.tight layout()
     return autoviz.MplChart.from current mpl state()
   chart = scatter plots(df 8454858346676847654, *[[['close', 'high'],
    ['high', __

'low'], ['low', 'open'], ['open', 'volume']]],
   **{}) chart
[8]: # summary of data
    df.info()
   <class
   'pandas.core.frame.DataFrame'>
   RangeIndex: 1258 entries, 0 to
   1257 Data columns (total 14
   columns):
       Column
                   Non-Null Count Dtype
```

```
symbol
                    1258 non-nullobject
    0
    1
        date
                    1258 non-nullobject
                    1258 non-nullfloat64
    2
        close
    3
                    1258 non-nullfloat64
        high
    4
        low
                    1258 non-null float64
    5
                    1258 non-null float64
        open
     6
        volume
                    1258 non-nullint64
    7
        adjClose
                    1258 non-nullfloat64
    8
                    1258 non-nullfloat64
        adjHigh
        adjLow
                    1258 non-nullfloat64
     10 adjOpen
                    1258 non-nullfloat64
     11 adjVolume 1258 non-nullint64
     12 divCash
                    1258 non-nullfloat64
     13 splitFactor 1258 non- float64
     null
    dtypes: float64(10), int64(2), object(2)
    memory usage: 137.7+ KB
[9]: # checking null values
     df.isnull().sum()
[9]: symbol
     date
                  0
     close
                  \Omega
     high
                  0
                  0
     low
     open
                  0
     volume
     adjClose
     adjHigh
                  0
     adjLow
                  0
     adjOpen
                  0
    adjVolume
                  0
     divCash
                  0
     splitFactor
     dtype: int64
[10]: df = df[['date', 'open', 'close']] # Extracting required
     columns df['date'] = pd.to datetime(df['date'].apply(lambda x:
     x.split()[0])) #__
      *converting object dtype of date column to datetime dtype
     df.set index('date',drop=True,inplace=True) # Setting date column
     as index df.head(10)
                  open close
[10]:
    date
    2016-06-14 716.48 718.27
    2016-06-15 719.00 718.92
```

```
2016-06-20 698.77 693.71
     2016-06-21 698.40 695.94
     2016-06-22 699.06 697.46
     2016-06-23 697.45 701.87
     2016-06-24 675.17 675.22
     2016-06-27 671.00 668.26
[11]: # plotting open and closing price on date
     index fig, ax
     =plt.subplots(1,2,figsize=(20,7))
     ax[0].plot(df['open'], label='Open', color='
     green') ax[0].set xlabel('Date', size=15)
     ax[0].set ylabel('Price', size=15)
     ax[0].legend()
     ax[1].plot(df['close'], label='Close', color='red')
     ax[1].set xlabel('Date', size=15)
     ax[1].set ylabel('Price', size=15)
     ax[1].legend()
     fig.show()
          2000
                                               1750
          1250
                                               1250
                                       2021
                                                                2019
Date
                                                                            2021
                           Date
[12]: # normalizing all the values of all columns using MinMaxScaler
     MMS = MinMaxScaler()
     df[df.columns] = MMS.fit_transform(df)
     df.head(10)
[12]:
                     open
                              close
     date
     2016-06-14 0.024532 0.026984
```

2016-06-16 714.91 710.36 2016-06-17 708.65 691.72

```
2016-06-15 0.025891 0.027334
     2016-06-16 0.023685 0.022716
     2016-06-17 0.020308 0.012658
     2016-06-20 0.014979 0.013732
     2016-06-21 0.014779 0.014935
     2016-06-22 0.015135 0.015755
     2016-06-23 0.014267 0.018135
     2016-06-24 0.002249 0.003755
     2016-06-27 0.000000 0.000000
[13]: # splitting the data into training and test set training size =
     round(len(df) * 0.75) # Selecting 75 % for training and 25 %_
      ⇔for testing
     training size
[13]: 944
[14]: train data = df[:training size]
     test data = df[training size:]
     train data.shape, test data.shape
[14]: ((944, 2), (314, 2))
[15]: # Function to create sequence of data for training and testing
     def create sequence(dataset):
       sequences = []
       labels = []
       start idx = 0
       for stop idx in range (50, len (dataset)): # Selecting 50 rows at a time
         sequences.append(dataset.iloc[start idx:stop idx])
         labels.append(dataset.iloc[stop idx])
         start idx += 1
       return (np.array(sequences), np.array(labels))
[16]: train seq, train label = create sequence(train data)
     test seq, test label = create sequence(test data)
     train seq.shape, train label.shape, test seq.shape, test label.shape
[16]: ((894, 50, 2), (894, 2), (264, 50, 2), (264, 2))
```

Model: "sequential"

Layer (type) Output Shape Param #

====== lstm (LSTM) (None, 50, 50) 10600
dropout (Dropout) (None, 50, 50) 0

lstm_1 (LSTM) (None, 50) 20200

dense (Dense) (None, 2) 102

Total params: 30,902 Trainable params: 30,902 Non-trainable params: 0

```
[18]: # fitting the model by iterating the dataset over 100 times(100 epochs) model.fit(train_seq, train_label, epochs=100, validation data=(test seq, ___stest label), verbose=1)
```

```
04 mean absolute error: 0.0154 - val loss: 0.0039 -
val mean absolute error: 0.0483
Epoch 4/100
04 mean absolute error: 0.0150 - val loss: 0.0055 -
val mean absolute error: 0.0597
Epoch 5/100
04 mean absolute error: 0.0150 - val loss: 0.0040 -
val mean absolute error: 0.0490
Epoch 6/100
04 mean absolute error: 0.0148 - val loss: 0.0055 -
val mean absolute error: 0.0592
Epoch 7/100
04 mean absolute error: 0.0149 - val loss: 0.0065 -
val mean absolute error: 0.0658
Epoch 8/100
04 mean absolute error: 0.0148 - val loss: 0.0031 -
val mean absolute error: 0.0420
Epoch 9/100
04 mean absolute error: 0.0145 - val loss: 0.0036 -
val mean absolute error: 0.0455
Epoch 10/100
28/28 [================== ] - 1s 39ms/step - loss: 3.8019e-
04 mean absolute error: 0.0143 - val loss: 0.0044 -
val mean absolute error: 0.0520
Epoch 11/100
04 mean absolute error: 0.0142 - val loss: 0.0074 -
val mean absolute error: 0.0723
Epoch 12/100
04 mean absolute error: 0.0149 - val loss: 0.0049 -
val mean absolute error: 0.0552
Epoch 13/100
04 mean absolute error: 0.0146 - val loss: 0.0027 -
val mean absolute error: 0.0381
Epoch 14/100
```

```
04 mean absolute error: 0.0141 - val loss: 0.0036 -
val mean absolute error: 0.0463
Epoch 15/100
04 mean absolute error: 0.0134 - val loss: 0.0026 -
val mean absolute error: 0.0375
Epoch 16/100
04 mean absolute error: 0.0144 - val loss: 0.0043 -
val mean absolute error: 0.0521
Epoch 17/100
04 mean absolute error: 0.0133 - val loss: 0.0034 -
val mean absolute error: 0.0451
Epoch 18/100
04 mean absolute error: 0.0134 - val loss: 0.0037 -
val mean absolute error: 0.0482
Epoch 19/100
04 mean absolute error: 0.0127 - val loss: 0.0023 -
val mean absolute error: 0.0357
Epoch 20/100
04 mean absolute error: 0.0130 - val loss: 0.0030 -
val mean absolute error: 0.0422
Epoch 21/100
28/28 [=================== ] - 1s 48ms/step - loss: 3.0678e-
04 mean absolute error: 0.0128 - val loss: 0.0052 -
val mean absolute error: 0.0599
Epoch 22/100
04 mean absolute error: 0.0133 - val loss: 0.0052 -
val mean absolute error: 0.0596
Epoch 23/100
04 mean absolute error: 0.0127 - val loss: 0.0032 -
val mean absolute error: 0.0444
Epoch 24/100
04 mean absolute error: 0.0121 - val loss: 0.0033 -
val mean absolute error: 0.0447
Epoch 25/100
```

```
04 mean absolute error: 0.0121 - val loss: 0.0057 -
val mean absolute error: 0.0621
Epoch 26/100
04 mean absolute error: 0.0118 - val loss: 0.0025 -
val mean absolute error: 0.0372
Epoch 27/100
04 mean absolute error: 0.0121 - val loss: 0.0018 -
val mean absolute error: 0.0311
Epoch 28/100
04 mean absolute error: 0.0127 - val loss: 0.0024 -
val mean absolute error: 0.0363
Epoch 29/100
04 mean absolute error: 0.0118 - val loss: 0.0039 -
val mean absolute error: 0.0494
Epoch 30/100
04 mean absolute error: 0.0118 - val loss: 0.0029 -
val mean absolute error: 0.0403
Epoch 31/100
04 mean absolute error: 0.0118 - val loss: 0.0035 -
val mean absolute error: 0.0465
Epoch 32/100
28/28 [================= ] - 1s 37ms/step - loss: 2.4600e-
04 mean absolute error: 0.0115 - val loss: 0.0027 -
val mean absolute error: 0.0396
Epoch 33/100
04 mean absolute error: 0.0117 - val loss: 0.0034 -
val mean absolute error: 0.0449
Epoch 34/100
04 mean absolute error: 0.0115 - val loss: 0.0034 -
val mean absolute error: 0.0453
Epoch 35/100
04 mean absolute error: 0.0111 - val loss: 0.0043 -
val mean absolute error: 0.0523
Epoch 36/100
```

```
04 mean absolute error: 0.0117 - val loss: 0.0044 -
val mean absolute error: 0.0534
Epoch 37/100
04 mean absolute error: 0.0123 - val loss: 0.0044 -
val mean absolute error: 0.0538
Epoch 38/100
04 mean absolute error: 0.0113 - val loss: 0.0026 -
val mean absolute error: 0.0388
Epoch 39/100
04 mean absolute error: 0.0114 - val loss: 0.0035 -
val mean absolute error: 0.0457
Epoch 40/100
04 mean absolute error: 0.0109 - val loss: 0.0039 -
val mean absolute error: 0.0497
Epoch 41/100
04 mean absolute error: 0.0113 - val loss: 0.0018 -
val mean absolute error: 0.0310
Epoch 42/100
04 mean absolute error: 0.0114 - val loss: 0.0029 -
val mean absolute error: 0.0420
Epoch 43/100
28/28 [================== ] - 1s 38ms/step - loss: 2.2844e-
04 mean absolute error: 0.0111 - val loss: 0.0044 -
val mean absolute error: 0.0547
Epoch 44/100
28/28 [============== ] - 1s 38ms/step - loss: 2.2612e-
04 mean absolute error: 0.0110 - val loss: 0.0024 -
val mean absolute error: 0.0371
Epoch 45/100
04 mean absolute error: 0.0105 - val loss: 0.0021 -
val mean absolute error: 0.0342
Epoch 46/100
04 mean absolute error: 0.0105 - val loss: 0.0023 -
val mean absolute error: 0.0362
Epoch 47/100
```

```
04 mean absolute error: 0.0110 - val loss: 0.0023 -
val mean absolute error: 0.0363
Epoch 48/100
04 mean absolute error: 0.0113 - val loss: 0.0040 -
val mean absolute error: 0.0505
Epoch 49/100
04 mean absolute error: 0.0107 - val loss: 0.0036 -
val mean absolute error: 0.0467
Epoch 50/100
04 mean absolute error: 0.0103 - val loss: 0.0025 -
val mean absolute error: 0.0386
Epoch 51/100
04 mean absolute error: 0.0109 - val loss: 0.0024 -
val mean absolute error: 0.0371
Epoch 52/100
04 mean absolute error: 0.0103 - val loss: 0.0022 -
val mean absolute error: 0.0345
Epoch 53/100
04 mean absolute error: 0.0101 - val loss: 0.0029 -
val mean absolute error: 0.0423
Epoch 54/100
28/28 [================= ] - 1s 38ms/step - loss: 2.0339e-
04 mean absolute error: 0.0103 - val loss: 0.0024 -
val mean absolute error: 0.0386
Epoch 55/100
04 mean absolute error: 0.0103 - val loss: 0.0019 -
val mean absolute error: 0.0319
Epoch 56/100
04 mean absolute error: 0.0097 - val loss: 0.0026 -
val mean absolute error: 0.0403
Epoch 57/100
04 mean absolute error: 0.0104 - val loss: 0.0029 -
val mean absolute error: 0.0435
Epoch 58/100
```

```
04 mean absolute error: 0.0100 - val loss: 0.0019 -
val mean absolute error: 0.0325
Epoch 59/100
04 mean absolute error: 0.0098 - val loss: 0.0025 -
val mean absolute error: 0.0388
Epoch 60/100
04 mean absolute error: 0.0102 - val loss: 0.0037 -
val mean absolute error: 0.0507
Epoch 61/100
04 mean absolute error: 0.0097 - val loss: 0.0024 -
val mean absolute error: 0.0382
Epoch 62/100
04 mean absolute error: 0.0103 - val loss: 0.0017 -
val mean absolute error: 0.0306
Epoch 63/100
04 mean absolute error: 0.0092 - val loss: 0.0015 -
val mean absolute error: 0.0292
Epoch 64/100
04 mean absolute error: 0.0092 - val loss: 0.0011 -
val mean absolute error: 0.0243
Epoch 65/100
28/28 [================== ] - 1s 37ms/step - loss: 1.9973e-
04 mean absolute error: 0.0105 - val loss: 0.0026 -
val mean absolute error: 0.0397
Epoch 66/100
04 mean absolute error: 0.0092 - val loss: 0.0028 -
val mean absolute error: 0.0431
Epoch 67/100
04 mean absolute error: 0.0098 - val loss: 0.0011 -
val mean absolute error: 0.0243
Epoch 68/100
04 mean absolute error: 0.0090 - val loss: 0.0016 -
val mean absolute error: 0.0297
Epoch 69/100
```

```
04 mean absolute error: 0.0089 - val loss: 0.0020 -
val mean absolute error: 0.0342
Epoch 70/100
04 mean absolute error: 0.0089 - val loss: 0.0012 -
val mean absolute error: 0.0250
Epoch 71/100
04 mean absolute error: 0.0092 - val loss: 0.0012 -
val mean absolute error: 0.0253
Epoch 72/100
04 mean absolute error: 0.0088 - val loss: 0.0031 -
val mean absolute error: 0.0448
Epoch 73/100
04 mean_absolute_error: 0.0087 - val loss: 0.0020 -
val mean absolute error: 0.0336
Epoch 74/100
04 mean absolute error: 0.0090 - val loss: 0.0016 -
val mean absolute error: 0.0295
Epoch 75/100
04 mean absolute error: 0.0089 - val loss: 0.0016 -
val mean absolute error: 0.0297
Epoch 76/100
28/28 [================== ] - 1s 38ms/step - loss: 1.4740e-
04 mean absolute error: 0.0088 - val loss: 0.0021 -
val mean absolute error: 0.0354
Epoch 77/100
04 mean absolute error: 0.0086 - val loss: 9.5732e-04 -
val mean absolute error:
0.0227
Epoch 78/100
04 mean absolute error: 0.0090 - val loss: 0.0013 -
val mean absolute error: 0.0262
Epoch 79/100
04 mean absolute error: 0.0088 - val loss: 0.0014 -
val mean absolute error: 0.0278
Epoch 80/100
```

```
04 mean absolute error: 0.0088 - val loss: 0.0025 -
val mean absolute error: 0.0400
Epoch 81/100
04 mean absolute error: 0.0089 - val loss: 0.0012 -
val mean absolute error: 0.0254
Epoch 82/100
04 mean absolute error: 0.0083 - val loss: 0.0030 -
val mean absolute error: 0.0434
Epoch 83/100
04 mean absolute error: 0.0082 - val loss: 0.0019 -
val mean absolute error: 0.0329
Epoch 84/100
04 mean_absolute_error: 0.0086 - val loss: 0.0018 -
val mean absolute error: 0.0318
Epoch 85/100
04 mean absolute error: 0.0081 - val loss: 0.0024 -
val mean absolute error: 0.0382
Epoch 86/100
04 mean absolute error: 0.0080 - val loss: 0.0025 -
val mean absolute error: 0.0389
Epoch 87/100
28/28 [================= ] - 1s 39ms/step - loss: 1.3654e-
04 mean absolute error: 0.0084 - val loss: 0.0028 -
val mean absolute error: 0.0416
Epoch 88/100
28/28 [============== ] - 1s 38ms/step - loss: 1.4430e-
04 mean absolute error: 0.0087 - val loss: 0.0014 -
val mean absolute error: 0.0268
Epoch 89/100
04 mean absolute error: 0.0083 - val loss: 0.0016 -
val mean absolute error: 0.0295
Epoch 90/100
04 mean absolute error: 0.0082 - val loss: 0.0013 -
val mean absolute error: 0.0267 Epoch 91/100
04 mean absolute error: 0.0082 - val loss: 0.0014 -
val mean absolute error: 0.0280
```

```
04 mean absolute error: 0.0081 - val loss: 0.0016 -
   val mean absolute error: 0.0300
   Epoch 93/100
   04 mean absolute error: 0.0079 - val loss: 0.0015 -
   val mean absolute error: 0.0289
  Epoch 94/100
   04 mean absolute error: 0.0082 - val loss: 0.0016 -
   val mean absolute error: 0.0296
  Epoch 95/100
   04 mean absolute error: 0.0080 - val loss: 0.0016 -
   val mean absolute error: 0.0296
  Epoch 96/100
   04 mean_absolute_error: 0.0076 - val_loss: 0.0020 -
   val mean absolute error: 0.0339
  Epoch 97/100
   04 mean absolute error: 0.0078 - val loss: 0.0018 -
   val mean absolute error: 0.0311
  Epoch 98/100
   04 mean absolute error: 0.0080 - val loss: 0.0019 -
   val mean absolute error: 0.0326
  Epoch 99/100
   04 mean absolute error: 0.0079 - val loss: 0.0015 -
   val mean absolute error: 0.0290 Epoch 100/100
   04 mean absolute error: 0.0084 - val loss: 0.0028 -
   val mean absolute error: 0.0426
[18]: <keras.callbacks.History at 0x7b92dc653970>
[19]: # predicting the values after running the model
   test predicted = model.predict(test seq)
   test predicted[:5]
   9/9 [=======] - 1s 8ms/step
[19]: array([[0.3925917 , 0.3948203 ],
       [0.39278576, 0.39529413],
       [0.3889445, 0.39180565],
```

Epoch 92/100

```
[0.3916219 , 0.3940799 ],
           [0.39539546, 0.3975677 ]], dtype=float32)
[20]: # Inversing normalization/scaling on predicted data
     test inverse predicted = MMS.inverse transform(test predicted)
     test inverse predicted[:5]
[20]: array([[1398.8336, 1399.9962],
           [1399.1934, 1400.8745],
           [1392.072 , 1394.4092],
           [1397.0356, 1398.624],
           [1404.0315, 1405.0881]], dtype=float32)
[21]: # Merging actual and predicted data for better
     visualization df merge = pd.concat([df.iloc[-
     264:].copy(), pd.
      →DataFrame(test inverse predicted, columns=['open predicted','close p
                                       redicted'], index=df.iloc[-
                                       264:].index)], axis=1)
[22]: # Inversing normalization/scaling df merge[['open','close']] =
     MMS.inverse transform(df merge[['open','close']]) df merge.head()
[22]:
                  open close open predicted close predicted
    date
     2020-05-27 1417.25 1417.84 1398.833618
                                              1399.996216
     2020-05-28 1396.86 1416.73 1399.193359 1400.874512
     2020-05-29 1416.94 1428.92 1392.072021
                                              1394.409180
     2020-06-01 1418.39 1431.82 1397.035645 1398.624023
     2020-06-02 1430.55 1439.22 1404.031494 1405.088135
    <google.colab. quickchart helpers.SectionTitle at</pre>
    0x7b92dcd87d00> import numpy as np from google.colab
    import autoviz
    df 2868927680624221977 = autoviz.get df('df 2868927680624221977')
    def value plot(df, y, sort ascending=False, figsize=(2, 1)):
      from matplotlib import pyplot as
      plt if sort ascending:
        df =
      df.sort values(y).reset index(drop=True)
      _, ax = plt.subplots(figsize=figsize)
      df[y].plot(kind='line') plt.title(y)
      ax.spines[['top',
      'right',]].set visible(False)
      plt.tight layout()
      return autoviz.MplChart.from current mpl state()
```

```
chart = value plot(df 2868927680624221977,
*['open'], **{}) chart import numpy as np from
google.colab import autoviz
df 2868927680624221977 = autoviz.get df('df 2868927680624221977')
def value plot(df, y, sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt if sort ascending:
   df =
 df.sort values(y).reset index(drop=True)
 , ax = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False)
 plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = value plot(df 2868927680624221977,
*['close'], **{}) chart import numpy as np from
google.colab import autoviz
df 2868927680624221977 = autoviz.get df('df 2868927680624221977')
def value plot(df, y, sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt if sort ascending:
   df =
 df.sort values(y).reset index(drop=True)
 , ax = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False)
 plt.tight layout()
 return autoviz.MplChart.from current_mpl_state()
chart = value plot(df 2868927680624221977,
*['open predicted'], **{}) chart import numpy as np from
google.colab import autoviz
df 2868927680624221977 = autoviz.get df('df 2868927680624221977')
def value plot(df, y, sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt if sort ascending:
   df =
 df.sort values(y).reset index(drop=True)
 , ax = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
```

```
'right',]].set visible(False)
 plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = value plot(df 2868927680624221977, *['close predicted'],
**{}) chart
<google.colab. quickchart helpers.SectionTitle at</pre>
0x7b92dcee9a80> import numpy as np from google.colab
import autoviz
df 2868927680624221977 = autoviz.get df('df 2868927680624221977')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt_{}, ax =
 plt.subplots(figsize=figsize)
 plt.hist(df[colname], bins=num bins,
 histtype='stepfilled') plt.ylabel('count')
 plt.title(colname) ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = histogram(df 2868927680624221977,
*['open'], **{}) chart import numpy as np from
google.colab import autoviz
df 2868927680624221977 = autoviz.get df('df 2868927680624221977')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt _{-}, ax =
 plt.subplots(figsize=figsize)
 plt.hist(df[colname], bins=num bins,
 histtype='stepfilled') plt.ylabel('count')
 plt.title(colname) ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
 return autoviz.MplChart.from_current_mpl_state()
chart = histogram(df 2868927680624221977,
*['close'], **{}) chart import numpy as np from
google.colab import autoviz
df 2868927680624221977 = autoviz.get df('df 2868927680624221977')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt _{-}, ax =
 plt.subplots(figsize=figsize)
```

```
plt.hist(df[colname], bins=num bins,
 histtype='stepfilled') plt.ylabel('count')
 plt.title(colname) ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = histogram(df 2868927680624221977,
*['open predicted'], **{}) chart import numpy as np from
google.colab import autoviz
df 2868927680624221977 = autoviz.get df('df 2868927680624221977')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt , ax =
 plt.subplots(figsize=figsize)
 plt.hist(df[colname], bins=num bins,
 histtype='stepfilled') plt.ylabel('count')
 plt.title(colname) ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
 return autoviz.MplChart.from_current_mpl_state()
chart = histogram(df 2868927680624221977, *['close predicted'],
**{}) chart
<google.colab. quickchart helpers.SectionTitle at</pre>
0x7b92dceb1240> import numpy as np from google.colab
import autoviz
df 2868927680624221977 = autoviz.get df('df 2868927680624221977')
def scatter plots(df, colname pairs, scatter plot size=2.5, size=8,
 alpha=.6): from matplotlib import pyplot as plt
 plt.figure(figsize=(len(colname pairs) * scatter plot size,
 scatter_plot_size)) for plot_i, (x_colname, y_colname) in
 enumerate(colname pairs, start=1):
   ax = plt.subplot(1, len(colname pairs), plot i)
   ax.scatter(df[x colname], df[y colname], s=size,
   alpha=alpha) plt.xlabel(x colname)
   plt.ylabel(y_colname)
   ax.spines[['top', 'right',]].set visible(False)
 plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = scatter plots(df 2868927680624221977, *[[['open', 'close'],
['close', _
 open predicted'], ['open predicted', 'close predicted']]],
**{}) chart
```

```
[23]: # plotting the actual open and predicted open prices on
    date index

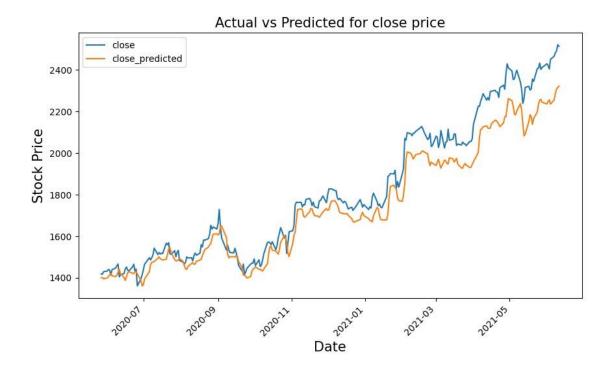
df_merge[['open','open_predicted']].plot(figsize=(10,6))
    plt.xticks(rotation=45) plt.xlabel('Date',size=15)
    plt.ylabel('Stock Price',size=15)
    plt.title('Actual vs Predicted for open price',size=15)

plt.show()
```



```
[24]: # plotting the actual close and predicted close prices on
    date index

df_merge[['close','close_predicted']].plot(figsize=(10,6))
    plt.xticks(rotation=45) plt.xlabel('Date',size=15)
    plt.ylabel('Stock Price',size=15) plt.title('Actual vs
    Predicted for close price',size=15) plt.show()
```



```
[25]: # Creating a dataframe and adding 10 days to existing index
     df merge = df merge.append(pd.DataFrame(columns=df merge.columns,
     index=pd.date range(start=df merge. sindex[-1], periods=11, freq='D',
     closed='right'))) df merge['2021-06-09':'2021-06-16']
[25]: open close open predicted close predicted 2021-06-09 2499.50
     2491.40 2283.043457 2308.479004
    2021-06-10 2494.01 2521.60
                                                 2315.539062
                                  2288.935547
    2021-06-11 2524.92 2513.93
                                  2295.734131
                                                 2322.352783
    2021-06-12
                   NaN
                           NaN
                                          NaN
                                                         NaN
    2021-06-13
                   NaN
                           NaN
                                          NaN
                                                         NaN
    2021-06-14
                   NaN
                           NaN
                                          NaN
                                                         NaN
    2021-06-15
                   NaN
                           NaN
                                          NaN
                                                         NaN
    2021-06-16
                   NaN
                           NaN
                                          NaN
                                                         NaN
    <google.colab. quickchart helpers.SectionTitle at</pre>
    0x7b92dcb7da50> import numpy as np from google.colab
    import autoviz
    df 2077258851996054484 = autoviz.get df('df 2077258851996054484')
    def value plot(df, y, sort ascending=False, figsize=(2, 1)):
      from matplotlib import pyplot as plt
```

```
if sort ascending:
   df =
 df.sort values(y).reset index(drop=True)
 _, ax = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False)
 plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = value plot(df 2077258851996054484,
*['open'], **{}) chart import numpy as np from
google.colab import autoviz
df 2077258851996054484 = autoviz.get df('df 2077258851996054484')
def value plot(df, y, sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt if sort ascending:
   df =
 df.sort_values(y).reset_index(drop=True)
 , ax = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False)
 plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = value plot(df 2077258851996054484,
*['close'], **{}) chart import numpy as np from
google.colab import autoviz
df 2077258851996054484 = autoviz.get df('df 2077258851996054484')
def value plot(df, y, sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt if sort ascending:
   df =
 df.sort values(y).reset index(drop=True)
 , ax = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False)
 plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = value plot(df 2077258851996054484,
*['open predicted'], **{}) chart import numpy as np
```

```
from google.colab import autoviz
df 2077258851996054484 = autoviz.get df('df 2077258851996054484')
def value plot(df, y, sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt if sort ascending:
 df.sort values(y).reset index(drop=True)
 , ax = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False)
 plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = value plot(df 2077258851996054484, *['close predicted'],
**{}) chart
<google.colab. quickchart helpers.SectionTitle at</pre>
0x7b92ca5342b0> import numpy as np from google.colab
import autoviz
df 2077258851996054484 = autoviz.get df('df 2077258851996054484')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt , ax =
 plt.subplots(figsize=figsize)
 plt.hist(df[colname], bins=num bins,
 histtype='stepfilled') plt.ylabel('count')
 plt.title(colname) ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = histogram(df 2077258851996054484,
*['open'], **{}) chart import numpy as np from
google.colab import autoviz
df 2077258851996054484 = autoviz.get df('df 2077258851996054484')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt , ax =
 plt.subplots(figsize=figsize)
 plt.hist(df[colname], bins=num bins,
 histtype='stepfilled') plt.ylabel('count')
 plt.title(colname) ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
```

```
return autoviz.MplChart.from current mpl state()
chart = histogram(df 2077258851996054484,
*['close'], **{}) chart import numpy as np from
google.colab import autoviz
df 2077258851996054484 = autoviz.get df('df 2077258851996054484')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt , ax =
 plt.subplots(figsize=figsize)
 plt.hist(df[colname], bins=num bins,
 histtype='stepfilled') plt.ylabel('count')
 plt.title(colname) ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = histogram(df 2077258851996054484,
*['open predicted'], **{}) chart import numpy as np from
google.colab import autoviz
df 2077258851996054484 = autoviz.get df('df 2077258851996054484')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as
 plt , ax =
 plt.subplots(figsize=figsize)
 plt.hist(df[colname], bins=num bins,
 histtype='stepfilled') plt.ylabel('count')
 plt.title(colname) ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = histogram(df 2077258851996054484, *['close predicted'],
**{}) chart
<google.colab. quickchart helpers.SectionTitle at</pre>
0x7b92ca303520> import numpy as np from google.colab
import autoviz
df_2077258851996054484 = autoviz.get df('df 2077258851996054484')
def scatter plots(df, colname pairs, scatter plot size=2.5, size=8,
 alpha=.6): from matplotlib import pyplot as plt
 plt.figure(figsize=(len(colname pairs) * scatter plot size,
 scatter_plot_size)) for plot_i, (x_colname, y_colname) in
 enumerate(colname pairs, start=1):
```

```
ax = plt.subplot(1, len(colname pairs), plot i)
       ax.scatter(df[x colname], df[y colname], s=size, alpha=alpha)
       plt.xlabel(x colname) plt.ylabel(y colname)
       ax.spines[['top', 'right',]].set_visible(False)
     plt.tight layout()
     return autoviz.MplChart.from current mpl state()
    chart = scatter plots(df 2077258851996054484, *[[['open', 'close'],
    ['close', _
     g'open predicted'], ['open predicted', 'close predicted']]],
    **{}) chart
[26]: # creating a DataFrame and filling values of open and close column
    upcoming prediction =
    pd.DataFrame(columns=['open','close'],index=df merge.
     ⊶index)
    upcoming prediction.index=pd.to datetime(upcoming prediction.inde
    x)
[27]: curr seq = test seq[-1:]
    for i in range (-10,0):
      up pred = model.predict(curr seq)
     upcoming prediction.iloc[i] = up pred
      curr seq =
      np.append(curr seq[0][1:],up pred,axis=0)
      curr seq = curr seq.reshape(test seq[-
      1:].shape)
    1/1 [======= ] - 0s 26ms/step
    1/1 [======] - Os 20ms/step
    1/1 [======] - 0s 17ms/step
    1/1 [======] - Os 22ms/step
   1/1 [======= ] - Os 46ms/step
    1/1 [======] - Os 30ms/step
   1/1 [=======] - Os 29ms/step
    1/1 [======= ] - Os 37ms/step
    1/1 [=======] - 0s 31ms/step
   1/1 [======] - 0s 50ms/step
[28]: # inversing Normalization/scaling
    upcoming prediction[['open','close']] = MMS.
     sinverse transform(upcoming prediction[['open','close']])
[29]: # plotting Upcoming Open price on date index
    fig, ax=plt.subplots(figsize=(10,5))
```



[30]: # plotting Upcoming Close price on date index



[]: