

## >Beginner Level Task...

### Task-2 Stock Market Prediction And Forecasting Using Stacked LSTM :

Dataset: <https://raw.githubusercontent.com/mwilderick/stockprice/master/NSE-TATAGLOBAL.csv>

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#### 1.Importing Required Libraries and Packages

```
In [3]: import numpy as np
import pandas as pd
import datetime
import math
import matplotlib.pyplot as plt
import seaborn as sns
from sklearn.preprocessing import MinMaxScaler
from tensorflow.keras.models import Sequential
from tensorflow.keras.layers import Dense, LSTM
from sklearn.metrics import mean_squared_error

#All required packages included successfully!
```

#### 2.Importing the Dataset

```
In [5]: Dataset_link="https://raw.githubusercontent.com/mwilderick/stockprice/master/NSE-TATAGLOBAL.csv"

In [6]: df= pd.read_csv(Dataset_link, parse_dates=True,)
df.reset_index()
df.head(15)

Out[6]:
```

	Date	Open	High	Low	Last	Close	Total Trade Quantity	Turnover (Lacs)
0	2019-09-28	234.05	235.95	230.20	233.50	233.75	3069914	7162.35
1	2019-09-27	234.55	236.80	231.10	233.80	233.25	5082859	11859.95
2	2019-09-26	240.00	240.00	232.50	235.00	234.25	2240909	5248.60
3	2019-09-25	233.30	236.75	232.00	236.25	236.10	2349368	5503.90
4	2019-09-24	233.55	239.20	230.75	234.00	233.30	3423509	7999.55
5	2019-09-21	235.00	237.00	227.95	233.75	234.60	5395319	12599.59
6	2019-09-19	235.95	237.20	233.45	234.60	234.90	1362058	3202.78
7	2019-09-18	237.90	239.25	233.50	235.50	235.05	2614794	6163.70
8	2019-09-17	233.15	238.00	230.25	236.40	236.60	3170894	7445.41
9	2019-09-14	233.45	236.70	223.30	234.00	233.95	6377909	14784.50

#### 3. Performing EDA

```
In [7]: df.sample(10)

Out[7]:
```

	Date	Open	High	Low	Last	Close	Total Trade Quantity	Turnover (Lacs)
95	2016-05-14	280.00	281.35	251.85	257.00	255.90	16822847	43913.37
1333	2019-05-10	148.05	149.20	145.10	146.40	146.15	1749193	2566.83
1275	2019-07-30	160.45	163.60	155.30	159.00	158.85	7636989	12233.65
580	2016-05-30	118.00	119.65	117.30	117.90	117.95	692008	819.71
1874	2011-03-09	94.75	98.20	94.05	96.20	96.35	3190205	3069.91
159	2018-02-06	259.00	270.30	253.25	266.00	266.70	7044561	18431.55
1672	2012-01-02	90.95	91.90	89.10	90.75	90.95	694783	632.80
719	2015-11-03	133.30	134.15	130.80	131.50	131.75	519168	688.80
1079	2014-05-19	146.00	151.60	145.25	150.60	150.70	4970218	7374.52
185	2017-12-29	308.05	318.00	306.35	316.05	316.40	6874520	21586.26

```
In [8]: df.columns

Out[8]: Index(['Date', 'Open', 'High', 'Low', 'Last', 'Close', 'Total Trade Quantity',
        'Turnover (Lacs)',
        dtype='object')

In [9]: df.shape

Out[9]: (2035, 8)

In [10]: df.info()

<class 'pandas.core.frame.DataFrame'>
RangeIndex: 2035 entries, 0 to 2034
Data columns (total 8 columns):
#   column              Non-Null Count  dtype
...  ...
0   Date                2035 non-null    object
1   Open               2035 non-null    float64
2   High              2035 non-null    float64
3   Low               2035 non-null    float64
4   Last              2035 non-null    float64
5   Close             2035 non-null    float64
6   Total Trade Quantity 2035 non-null    int64
7   Turnover (Lacs)     2035 non-null    float64
dtypes: float64(6), int64(1), object(1)
memory usage: 127.3+ KB

In [11]: df.isnull().sum()

Out[11]: Date                0
High                0
Low                 0
Last                0
Close              0
Total Trade Quantity 0
Turnover (Lacs)     0
dtype: int64

In [12]: df.describe()

Out[12]:
```

	Open	High	Low	Last	Close	Total Trade Quantity	Turnover (Lacs)
count	2035.000000	2035.000000	2035.000000	2035.000000	2035.000000	2.035000e+03	2035.000000
mean	149.713735	151.992820	147.239391	149.474251	149.45027	2.335681e+06	3699.980565
std	48.684509	49.431109	47.831958	48.732570	48.71204	2.091778e+06	4570.767977
min	81.000000	82.800000	80.000000	81.000000	80.95000	3.961000e+04	37.040000
25%	120.025000	122.100000	118.300000	120.075000	120.05000	1.146444e+06	1427.460000
50%	141.500000	143.400000	139.600000	141.100000	141.25000	1.783456e+06	2512.030000
75%	157.150000	159.400000	155.150000	156.925000	156.90000	2.813594e+06	4539.015000
max	327.700000	328.750000	321.650000	325.950000	325.75000	2.919102e+07	55755.080000

#### 4. Parametric Visualization

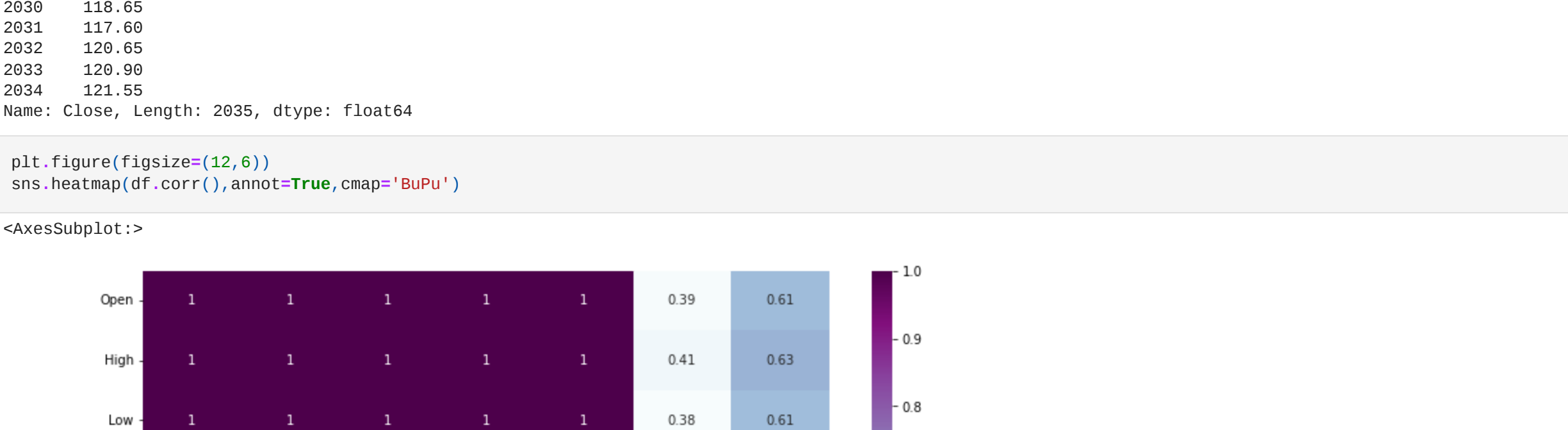
```
In [20]: plt.figure(figsize=(10,6))
df['Close'].plot(kind='line',figsize=(16,7),color='b',label="Closing Price")

plt.ylabel("Price")
plt.legend(loc="upper right")
plt.title("Change in closing price over the years")
plt.grid()
```



```
In [21]: plt.figure(figsize=(10,6))
df['Open'].plot(kind='line',figsize=(16,7),color='g',label="Opening Price")

plt.ylabel("Price")
plt.legend(loc="upper left")
plt.title("Change in opening price over the years")
plt.grid()
```



```
In [15]: df1=df.reset_index()['Close']
df1

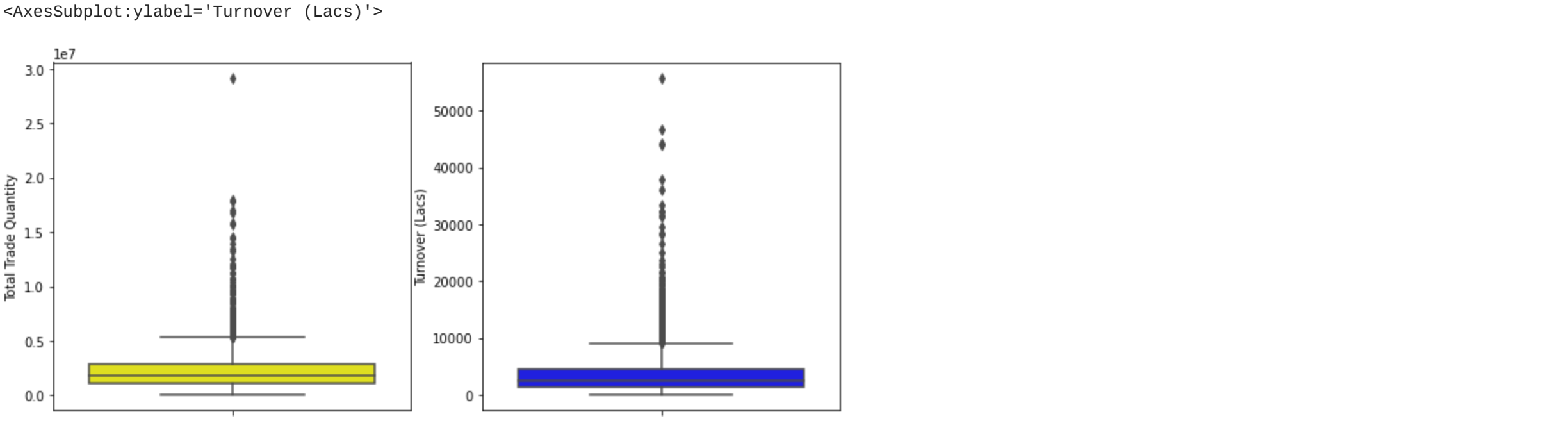
Out[15]:
```

0	233.75
1	233.25
2	234.25
3	235.10
4	233.30
...	...
2030	118.65
2031	117.69
2032	120.65
2033	120.99
2034	121.55

Name: Close, Length: 2035, dtype: float64

```
In [22]: plt.figure(figsize=(12,6))
sns.heatmap(df.corr(),annot=True,cmap='BuPu')

Out[22]: <AxesSubplot:~>
```



```
In [19]: plt.figure(figsize=(11,5))
plt.subplot(1,2,1)
sns.boxplot(data=df,y='Total Trade Quantity',color='yellow')
plt.subplot(1,2,2)
sns.boxplot(data=df,y='Turnover (Lacs)',color='blue')

Out[19]: <AxesSubplot:~>
```



```
In [23]: training_set= df[['Open']]
training_set=training_set.reset_index(drop=True)
training_set

Out[23]:
```

	Open
0	234.05
1	234.55
2	240.00
3	233.30
4	233.55
...	...
2030	117.60
2031	120.10
2032	121.80
2033	120.30
2034	122.10

2035 rows x 1 columns

#### 5.Splitting and Transforming the Dataset

```
In [24]: scaler=MinMaxScaler(feature_range=(0,1))
training_set=scaler.fit_transform(np.array(df1).reshape(-1,1))

In [25]: train_size= int((len(training_set_scaler))*0.65)
test_size=int((len(training_set_scaler))-train_size)
train_data1,test_data1=training_set_scaler[0:train_size,:],training_set_scaler[train_size:len(df1),:]

In [26]: 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 [27]: time_step=100
x_train,y_train=create_dataset(train_data1, time_step)
x_test,y_test= create_dataset(test_data1, time_step)

In [28]: print(x_train.shape,y_train.shape)

(1221, 100) (1221,)
```

```
In [29]: 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)

6.Building the Model
```

```
In [30]: model = Sequential()
model.add(LSTM(50, return_sequences=True, input_shape=(100,1)))
model.add(LSTM(50, return_sequences=True, input_shape=(100,1)))
model.add(LSTM(50))
model.add(Dense(1))
model.compile(loss='mean_squared_error', optimizer='adam', metrics='acc')
```

```
In [31]: model.summary()

Model: "sequential"
Layer (type)                Output Shape         Param #
-----
lstm (LSTM)                  (None, 100, 50)      18400
lstm_1 (LSTM)                 (None, 100, 50)      28200
lstm_2 (LSTM)                 (None, 50)           28200
dense (Dense)                 (None, 1)             51
-----
Total params: 50,851
Trainable params: 50,851
Non-trainable params: 0
```

```
In [35]: model.fit(x_train, y_train, validation_data = (x_test, y_test), epochs = 75, batch_size = 64, verbose = 1)

Epoch 0/75
20/20 [=====] - 3s 155ms/step - loss: 2.0311e-04 - acc: 8.1900e-04 - val_loss: 1.5040e-04 - val_acc: 0.0016
Epoch 1/75
20/20 [=====] - 3s 162ms/step - loss: 2.3441e-04 - acc: 8.1900e-04 - val_loss: 1.6225e-04 - val_acc: 0.0016
Epoch 2/75
20/20 [=====] - 3s 163ms/step - loss: 2.9667e-04 - acc: 8.1900e-04 - val_loss: 3.2520e-04 - val_acc: 0.0016
Epoch 3/75
20/20 [=====] - 3s 156ms/step - loss: 2.4582e-04 - acc: 8.1900e-04 - val_loss: 1.5561e-04 - val_acc: 0.0016
Epoch 4/75
20/20 [=====] - 3s 153ms/step - loss: 2.8293e-04 - acc: 8.1900e-04 - val_loss: 2.7323e-04 - val_acc: 0.0016
Epoch 5/75
20/20 [=====] - 3s 144ms/step - loss: 2.0073e-04 - acc: 8.1900e-04 - val_loss: 1.9804e-04 - val_acc: 0.0016
Epoch 6/75
20/20 [=====] - 3s 144ms/step - loss: 1.9292e-04 - acc: 8.1900e-04 - val_loss: 1.8148e-04 - val_acc: 0.0016
Epoch 7/75
20/20 [=====] - 3s 144ms/step - loss: 2.0262e-04 - acc: 8.1900e-04 - val_loss: 1.5268e-04 - val_acc: 0.0016
Epoch 8/75
20/20 [=====] - 3s 154ms/step - loss: 2.6289e-04 - acc: 8.1900e-04 - val_loss: 1.8278e-04 - val_acc: 0.0016
Epoch 9/75
20/20 [=====] - 3s 167ms/step - loss: 2.6109e-04 - acc: 8.1900e-04 - val_loss: 1.3896e-04 - val_acc: 0.0016
Epoch 10/75
20/20 [=====] - 4s 196ms/step - loss: 2.0636e-04 - acc: 8.1900e-04 - val_loss: 1.6420e-04 - val_acc: 0.0016
Epoch 11/75
20/20 [=====] - 4s 184ms/step - loss: 1.8630e-04 - acc: 8.1900e-04 - val_loss: 1.5510e-04 - val_acc: 0.0016
Epoch 12/75
20/20 [=====] - 4s 186ms/step - loss: 1.9333e-04 - acc: 8.1900e-04 - val_loss: 1.9411e-04 - val_acc: 0.0016
Epoch 13/75
20/20 [=====] - 4s 169ms/step - loss: 2.4299e-04 - acc: 8.1900e-04 - val_loss: 1.5472e-04 - val_acc: 0.0016
Epoch 14/75
20/20 [=====] - 4s 181ms/step - loss: 2.1456e-04 - acc: 8.1900e-04 - val_loss: 2.3213e-04 - val_acc: 0.0016
Epoch 15/75
20/20 [=====] - 4s 180ms/step - loss: 2.0530e-04 - acc: 8.1900e-04 - val_loss: 1.6398e-04 - val_acc: 0.0016
Epoch 16/75
20/20 [=====] - 4s 177ms/step - loss: 2.1027e-04 - acc: 8.1900e-04 - val_loss: 1.3901e-04 - val_acc: 0.0016
Epoch 17/75
20/20 [=====] - 4s 180ms/step - loss: 2.0286e-04 - acc: 8.1900e-04 - val_loss: 1.5268e-04 - val_acc: 0.0016
Epoch 18/75
20/20 [=====] - 4s 183ms/step - loss: 2.1035e-04 - acc: 8.1900e-04 - val_loss: 1.5320e-04 - val_acc: 0.0016
Epoch 19/75
20/20 [=====] - 4s 180ms/step - loss: 1.9628e-04 - acc: 8.1900e-04 - val_loss: 1.7183e-04 - val_acc: 0.0016
Epoch 20/75
20/20 [=====] - 4s 181ms/step - loss: 2.0775e-04 - acc: 8.1900e-04 - val_loss: 2.0079e-04 - val_acc: 0.0016
Epoch 21/75
20/20 [=====] - 4s 182ms/step - loss: 1.7738e-04 - acc: 8.1900e-04 - val_loss: 1.9378e-04 - val_acc: 0.0016
Epoch 22/75
20/20 [=====] - 4s 179ms/step - loss: 1.8786e-04 - acc: 8.1900e-04 - val_loss: 1.5269e-04 - val_acc: 0.0016
Epoch 23/75
20/20 [=====] - 4s 181ms/step - loss: 2.0530e-04 - acc: 8.1900e-04 - val_loss: 2.2632e-04 - val_acc: 0.0016
Epoch 24/75
20/20 [=====] - 4s 177ms/step - loss: 2.1027e-04 - acc: 8.1900e-04 - val_loss: 1.3901e-04 - val_acc: 0.0016
Epoch 25/75
20/20 [=====] - 4s 180ms/step - loss: 2.0286e-04 - acc: 8.1900e-04 - val_loss: 1.5268e-04 - val_acc: 0.0016
Epoch 26/75
20/20 [=====] - 4s 183ms/step - loss: 2.1035e-04 - acc: 8.1900e-04 - val_loss: 1.5320e-04 - val_acc: 0.0016
Epoch 27/75
20/20 [=====] - 4s 180ms/step - loss: 1.9628e-04 - acc: 8.1900e-04 - val_loss: 1.7183e-04 - val_acc: 0.0016
Epoch 28/75
20/20 [=====] - 4s 181ms/step - loss: 2.0775e-04 - acc: 8.1900e-04 - val_loss: 2.0079e-04 - val_acc: 0.0016
Epoch 29/75
20/20 [=====] - 4s 182ms/step - loss: 1.7738e-04 - acc: 8.1900e-04 - val_loss: 1.9378e-04 - val_acc: 0.0016
Epoch 30/75
20/20 [=====] - 4s 179ms/step - loss: 1.8786e-04 - acc: 8.1900e-04 - val_loss: 1.5269e-04 - val_acc: 0.0016
Epoch 31/75
20/20 [=====] - 4s 181ms/step - loss: 2.0530e-04 - acc: 8.1900e-04 - val_loss: 2.2632e-04 - val_acc: 0.0016
Epoch 32/75
20/20 [=====] - 4s 177ms/step - loss: 2.1027e-04 - acc: 8.1900e-04 - val_loss: 1.3901e-04 - val_acc: 0.0016
Epoch 33/75
20/20 [=====] - 4s 180ms/step - loss: 2.0286e-04 - acc: 8.1900e-04 - val_loss: 1.5268e-04 - val_acc: 0.0016
Epoch 34/75
20/20 [=====] - 4s 183ms/step - loss: 2.1035e-04 - acc: 8.1900e-04 - val_loss: 1.5320e-04 - val_acc: 0.0016
Epoch 35/75
20/20 [=====] - 4s 180ms/step - loss: 1.9628e-04 - acc: 8.1900e-04 - val_loss: 1.7183e-04 - val_acc: 0.0016
Epoch 36/75
20/20 [=====] - 4s 181ms/step - loss: 2.0775e-04 - acc: 8.1900e-04 - val_loss: 2.0079e-04 - val_acc: 0.0016
Epoch 37/75
20/20 [=====] - 4s 182ms/step - loss: 1.7738e-04 - acc: 8.1900e-04 - val_loss: 1.9378e-04 - val_acc: 0.0016
Epoch 38/75
20/20 [=====] - 4s 179ms/step - loss: 1.8786e-04 - acc: 8.1900e-04 - val_loss: 1.5269e-04 - val_acc: 0.0016
Epoch 39/75
20/20 [=====] - 4s 181ms/step - loss: 2.0530e-04 - acc: 8.1900e-04 - val_loss: 2.2632e-04 - val_acc: 0.0016
Epoch 40/75
20/20 [=====] - 4s 177ms/step - loss: 2.1027e-04 - acc: 8.1900e-04 - val_loss: 1.3901e-04 - val_acc: 0.0016
Epoch 41/75
20/20 [=====] - 4s 180ms/step - loss: 2.0286e-04 - acc: 8.1900e-04 - val_loss: 1.5268e-04 - val_acc: 0.0016
Epoch 42/75
20/20 [=====] - 4s 183ms/step - loss: 2.1035e-04 - acc: 8.1900e-04 - val_loss: 1.5320e-04 - val_acc: 0.0016
Epoch 43/75
20/20 [=====] - 4s 180ms/step - loss: 1.9628e-04 - acc: 8.1900e-04 - val_loss: 1.7183e-04 - val_acc: 0.0016
Epoch 44/75
20/20 [=====] - 4s 181ms/step - loss: 2.0775e-04 - acc: 8.1900e-04 - val_loss: 2.0079e-04 - val_acc: 0.0016
Epoch 45/75
20/20 [=====] - 4s 182ms/step - loss: 1.7738e-04 - acc: 8.1900e-04 - val_loss: 1.9378e-04 - val_acc: 0.0016
Epoch 46/75
20/20 [=====] - 4s 179ms/step - loss: 1.8786e-04 - acc: 8.1900e-04 - val_loss: 1.5269e-04 - val_acc: 0.0016
Epoch 47/75
20/20 [=====] - 4s 181ms/step - loss: 2.0530e-04 - acc: 8.1900e-04 - val_loss: 2.2632e-04 - val_acc: 0.0016
Epoch 48/75
20/20 [=====] - 4s 177ms/step - loss: 2.1027e-04 - acc: 8.1900e-04 - val_loss: 1.3901e-04 - val_acc: 0.0016
Epoch 49/75
20/20 [=====] - 4s 180ms/step - loss: 2.0286e-04 - acc: 8.1900e-04 - val_loss: 1.5268e-04 - val_acc: 0.0016
Epoch 50/75
20/20 [=====] - 4s 183ms/step - loss: 2.1035e-04 - acc: 8.1900e-04 - val_loss: 1.5320e-04 - val_acc: 0.0016
Epoch 51/75
20/20 [=====] - 4s 180ms/step - loss: 1.9628e-04 - acc: 8.1900e-04 - val_loss: 1.7183e-04 - val_acc: 0.0016
Epoch 52/75
20/20 [=====] - 4s 181ms/step - loss: 2.0775e-04 - acc: 8.1900e-04 - val_loss: 2.0079e-04 - val_acc: 0.0016
Epoch 53/75
20/20 [=====] - 4s 182ms/step - loss: 1.7738e-04 - acc: 8.1900e-04 - val_loss: 1.9378e-04 - val_acc: 0.0016
Epoch 54/75
20/20 [=====] - 4s 179ms/step - loss: 1.8786e-04 - acc: 8.1900e-04 - val_loss: 1.5269e-04 - val_acc: 0.0016
Epoch 55/75
20/20 [=====] - 4s 181ms/step - loss: 2.0530e-04 - acc: 8.1900e-04 - val_loss: 2.2632e-04 - val_acc: 0.0016
Epoch 56/75
20/20 [=====] - 4s 177ms/step - loss: 2.1027e-04 - acc: 8.1900e-04 - val_loss: 1.3901e-04 - val_acc: 0.0016
Epoch 57/75
20/20 [=====] - 4s 180ms/step - loss: 2.0286e-04 - acc: 8.1900e-04 - val_loss: 1.5268e-04 - val_acc: 0.0016
Epoch 58/75
20/20 [=====] - 4s 183ms/step - loss: 2.1035e-04 - acc: 8.1900e-04 - val_loss: 1.5320e-04 - val_acc: 0.0016
Epoch 59/75
20/20 [=====] - 4s 180ms/step - loss: 1.9628e-04 - acc: 8.1900e-04 - val_loss: 1.7183e-04 - val_acc: 0.0016
Epoch 60/75
20/20 [=====] - 4s 181ms/step - loss: 2.0775e-04 - acc: 8.1900e-04 - val_loss: 2.0079e-04 - val_acc: 0.0016
Epoch 61/75
20/20 [=====] - 4s 182ms/step - loss: 1.7738e-04 - acc: 8.1900e-04 - val_loss: 1.9378e-04 - val_acc: 0.0016
Epoch 62/75
20/20 [=====] - 4s 179ms/step - loss: 1.8786e-04 - acc: 8.1900e-04 - val_loss: 1.5269e-04 - val_acc: 0.0016
Epoch 63/75
20/20 [=====] - 4s 181ms/step - loss: 2.0530e-04 - acc: 8.1900e-04 - val_loss: 2.2632e-04 - val_acc: 0.0016
Epoch 64/75
20/20 [=====] - 4s 177ms/step - loss: 2.1027e-04 - acc: 8.1900e-04 - val_loss: 1.3901e-04 - val_acc: 0.0016
Epoch 65/75
20/20 [=====] - 4s 180ms/step - loss: 2.0286e-04 - acc: 8.1900e-04 - val_loss: 1.5268e-04 - val_acc: 0.0016
Epoch 66/75
20/20 [=====] - 4s 183ms/step - loss: 2.1035e-04 - acc: 8.1900e-04 - val_loss: 1.5320e-04 - val_acc: 0.0016
Epoch 67/75
20/20 [=====] - 4s 180ms/step - loss: 1.9628e-04 - acc: 8.1900e-04 - val_loss: 1.7183e-04 - val_acc: 0.0016
Epoch 68/75
20/20 [=====] - 4s 181ms/step - loss: 2.0775e-04 - acc: 8.1900e-04 - val_loss: 2.0079e-04 - val_acc: 0.0016
Epoch 69/75
20/20 [=====] - 4s 182ms/step - loss: 1.7738e-04 - acc: 8.1900
```