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1 Stock Data Analysis Project

1.1 Description

This project involves scraping stock market data and performing analysis to determine the best stocks to purchase. It utilizes various libraries to fetch data, visualize trends, and provide insights into stock performance.

1.2 Installation

To set up the project, create a virtual environment and install the required packages using the [requirements.txt] file.

"'bash pip install -r requirements.txt

Importing Modules

```
[1]: from datetime import datetime, timedelta
     import numpy as np
     import yfinance as yf
     import pandas as pd
     import requests
     from bs4 import BeautifulSoup
     from lxml import html
     import re
     import matplotlib.pyplot as plt
     from ipywidgets import interactive
     import ipywidgets as widgets
     import os
     import seaborn as sns
     from pmdarima import auto_arima
     from sklearn.metrics import mean_squared_error, mean_absolute_error
     import plotly.express as px
     import plotly.graph_objects as go
     from datetime import timedelta
     import warnings
     warnings.filterwarnings('ignore')
```

1. Data Scrapping: <a href="https://www.prnewswire.com/news-releases/news-releases-liperscom/news-releases/news-releases-liperscom/news-releases/news-releases-liperscom/news-releases/news-releases-liperscom/news-releases/news-releases-liperscom/news-releases/news-releases-liperscom/news-releases/news-releases-liperscom/news-releases/news-releases-liperscom/news-releases/news-releases-liperscom/news-releases-liperscom/news-releases-liperscom/news-releases/news-releases-liperscom/news-releases/news-releases-liperscom/news-releases/news-releases-liperscom/news-releases/news-releases-liperscom/news-releases/news-releases/news-releases/news-releases-liperscom/news-releases/news-releases-liperscom/news-releases/news-releases-liperscom/news-releases/news-releases-liperscom/news-releases/news-releases-liperscom/news-releases-lipe

```
[2]: count = 30
     def create_urls():
         current_date = datetime.now()
         month = current date.month
         date = current_date.day
         year = current_date.year
         urls = \Pi
         for i in range(count):
             current_date = datetime(year, month, date) - timedelta(days=i)
             current month = current date.month
             current_day = current_date.day
             current_year = current_date.year
             website_url = f"https://www.prnewswire.com/news-releases/
      ⇔news-releases-list/?

-month={current_month}&day={current_day}&year={current_year}&hour=00"

             urls.append(website_url)
         return urls
     seven_days_urls = create_urls()
     for day, each_day_url in enumerate(seven_days_urls):
         day += 1
         with open('PageContent.txt', 'w', encoding='utf-8') as writer:
             writer.write('Page Url:'+ each_day_url + '/n')
             response = requests.get(each_day_url).text
             tree = html.fromstring(response)
             list_of_articles = tree.xpath('//*[@class="row newsCards"]')
             print(f"Scrapping for {day} out of {count} days, Day {day} has_
      →{len(list_of_articles)} articles")
             for article in list_of_articles:
                 snippet = html.tostring(article)
                 soup = BeautifulSoup(snippet, 'html.parser')
                 full_news_page = soup.find('a', class_='newsreleaseconsolidatelink')
                 href_value = full_news_page.get('href')
                 parse_page_url = 'https://www.prnewswire.com'+ href_value
                 news_content = requests.get(parse_page_url).text
                 source = BeautifulSoup(news_content, 'html.parser')
                 paragraphs = source.select('div.col-lg-10.col-lg-offset-1 p')
```

```
Scrapping for 1 out of 30 days, Day 1 has 23 articles
Scrapping for 2 out of 30 days, Day 2 has 23 articles
Scrapping for 3 out of 30 days, Day 3 has 23 articles
Scrapping for 4 out of 30 days, Day 4 has 23 articles
Scrapping for 5 out of 30 days, Day 5 has 23 articles
Scrapping for 6 out of 30 days, Day 6 has 23 articles
Scrapping for 7 out of 30 days, Day 7 has 23 articles
Scrapping for 8 out of 30 days, Day 8 has 23 articles
Scrapping for 9 out of 30 days, Day 9 has 23 articles
Scrapping for 10 out of 30 days, Day 10 has 23 articles
Scrapping for 11 out of 30 days, Day 11 has 23 articles
Scrapping for 12 out of 30 days, Day 12 has 23 articles
Scrapping for 13 out of 30 days, Day 13 has 23 articles
Scrapping for 14 out of 30 days, Day 14 has 23 articles
Scrapping for 15 out of 30 days, Day 15 has 23 articles
Scrapping for 16 out of 30 days, Day 16 has 23 articles
Scrapping for 17 out of 30 days, Day 17 has 23 articles
Scrapping for 18 out of 30 days, Day 18 has 23 articles
Scrapping for 19 out of 30 days, Day 19 has 23 articles
Scrapping for 20 out of 30 days, Day 20 has 23 articles
Scrapping for 21 out of 30 days, Day 21 has 23 articles
Scrapping for 22 out of 30 days, Day 22 has 23 articles
Scrapping for 23 out of 30 days, Day 23 has 23 articles
Scrapping for 24 out of 30 days, Day 24 has 23 articles
Scrapping for 25 out of 30 days, Day 25 has 23 articles
Scrapping for 26 out of 30 days, Day 26 has 23 articles
Scrapping for 27 out of 30 days, Day 27 has 23 articles
Scrapping for 28 out of 30 days, Day 28 has 23 articles
Scrapping for 29 out of 30 days, Day 29 has 23 articles
Scrapping for 30 out of 30 days, Day 30 has 23 articles
```

```
[49]: def find_ticker_symbols(text):
    pattern = r'(\([a-zA-Z]+:\s*[a-zA-Z]+\s*[0-9]*\))'
    matches = re.findall(pattern, text)
    return matches

file_path = 'PageContent.txt'
with open(file_path, 'r', encoding='utf-8') as file:
    file_content = file.read()
```

```
ticker_symbols = find_ticker_symbols(file_content)
      symbols = list(set(ticker_symbols))
      if ticker_symbols:
          print("Found ticker symbols:", symbols)
      else:
          print("No ticker symbols found.")
     Found ticker symbols: ['(NYSE: DG)', '(Nasdaq: IONS)', '(NYSE:\xaOBCS)', '(NYSE:
     PAYC)', '(NASDAQ: BOOM)', '(NYSE: GNRC)', '(NYSE: LUMN)', '(NYSE: HLLY)',
     '(NASDAQ: DCGO)', '(NYSE: SG)', '(NASDAQ:\xaOCGRN)', '(NASDAQ: AMLX)', '(NASDAQ:
     SCYX)', '(NASDAQ: DISH)', '(NASDAQ: ABNB)', '(NASDAQ: DMTK)']
     <strong>2. Retrieving Data (Web (API)) & Data Visualization/strong>
[50]: | ticker_list = []
      for ticker in symbols:
          t_name = ticker.split(':')[1].strip()[:-1]
          #limiting the stock to count of 3 as per pdf from professor
          # if len(ticker list)<3:
          ticker_list.append(t_name)
[51]: def dataFrame(symbol):
          try:
              df = yf.download(symbol, start='2023-10-01', end='2023-10-31')
              if df.empty:
                  print(f"No data available for {symbol} in the specified date range.
       ")
              else:
                  df.to_csv(f'{symbol}.csv')
                  print(f"Data downloaded successfully for Ticker:{symbol}, Stored in ⊔

√{os.getcwd()}")
              return df
          except Exception as e:
              if "No price data found, symbol may be delisted" in str(e):
                  print(f"The stock {ticker} may be delisted or has no price data in_{\sqcup}
       ⇔the specified date range.")
                  print(f"Error downloading data: {e}")
              return None
[52]: # Saving Each ticker's Dataframe to directory
      for col in ticker list:
          dataFrame(col)
```

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

```
Data downloaded successfully for Ticker:DG, Stored in
c:\Users\d-kin\OneDrive\ClassWork\AIDI 1100\Assignments\Final_Project
[********* 100%%********* 1 of 1 completed
Data downloaded successfully for Ticker: IONS, Stored in
c:\Users\d-kin\OneDrive\ClassWork\AIDI 1100\Assignments\Final Project
[********* 100%%********** 1 of 1 completed
Data downloaded successfully for Ticker: BCS, Stored in
c:\Users\d-kin\OneDrive\ClassWork\AIDI 1100\Assignments\Final_Project
[********* 100%%*********** 1 of 1 completed
Data downloaded successfully for Ticker: PAYC, Stored in
c:\Users\d-kin\OneDrive\ClassWork\AIDI 1100\Assignments\Final_Project
[******** 100%%********* 1 of 1 completed
Data downloaded successfully for Ticker: BOOM, Stored in
c:\Users\d-kin\OneDrive\ClassWork\AIDI 1100\Assignments\Final_Project
[********* 100%%********* 1 of 1 completed
Data downloaded successfully for Ticker: GNRC, Stored in
c:\Users\d-kin\OneDrive\ClassWork\AIDI 1100\Assignments\Final_Project
Data downloaded successfully for Ticker: LUMN, Stored in
c:\Users\d-kin\OneDrive\ClassWork\AIDI 1100\Assignments\Final Project
[********* 100%%********** 1 of 1 completed
Data downloaded successfully for Ticker: HLLY, Stored in
c:\Users\d-kin\OneDrive\ClassWork\AIDI 1100\Assignments\Final_Project
[******** 100%%********* 1 of 1 completed
Data downloaded successfully for Ticker: DCGO, Stored in
c:\Users\d-kin\OneDrive\ClassWork\AIDI 1100\Assignments\Final_Project
[********* 100%%********* 1 of 1 completed
Data downloaded successfully for Ticker:SG, Stored in
c:\Users\d-kin\OneDrive\ClassWork\AIDI 1100\Assignments\Final_Project
[******** 100%%********* 1 of 1 completed
```

1 Failed download:

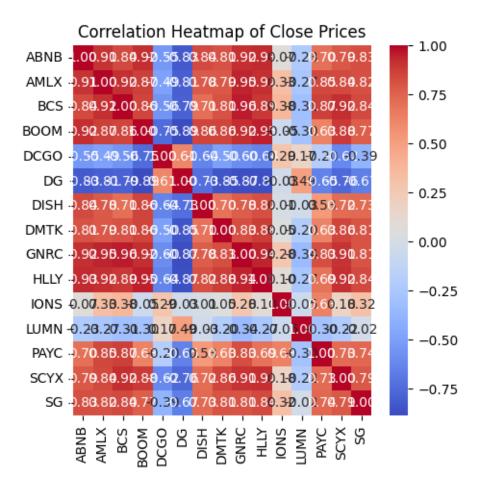
['CGRN']: Exception('%ticker%: No data found, symbol may be delisted')

 [********** 100%%*********** 1 of 1 completed Data downloaded successfully for Ticker:DMTK, Stored in c:\Users\d-kin\OneDrive\ClassWork\AIDI 1100\Assignments\Final_Project

```
[53]: def get_csv_files():
                          return [f for f in os.listdir() if f.endswith(".csv")]
               ticker_list = [f.split('.')[0] for f in get_csv_files()]
               def plot_stock(symbol, line_style, plot_close, plot_volume):
                          filename = f"{symbol}.csv"
                          df = None
                          if os.path.exists(filename):
                                    df = pd.read_csv(filename, parse_dates=True, index_col='Date')
                                    if not df.empty:
                                               if plot_close:
                                                         plt.plot(df['Close'], label=f'{symbol} Close', __
                   →linestyle=line_style)
                                               if plot volume:
                                                         plt.plot(df['Volume'], label=f'{symbol} Volume',
                   ⇔linestyle=line_style)
                                              plt.title('Close Prices and Volume of Selected Companies')
                                              plt.xlabel('Date')
                                              plt.ylabel('Price ($)')
                                              plt.xticks(rotation=30)
                                              plt.legend()
                                              plt.show()
                                    else:
                                              print(f"Empty DataFrame for {symbol}.")
                          else:
                                    print(f"CSV file for {symbol} not found.")
               symbol_dropdown = widgets.Dropdown(options=ticker_list, description='Ticker:')
               line_style_dropdown = widgets.Dropdown(options=['solid', 'dashed', 'dashed',
                  ⇔'dotted'], description='Line Style:')
               plot close checkbox = widgets.Checkbox(value=True, description='Plot Close')
               plot_volume_checkbox = widgets.Checkbox(value=True, description='Plot Volume')
               interactive_plot = interactive(
                          plot_stock,
                          symbol=symbol_dropdown,
                          line_style=line_style_dropdown,
                          plot_close=plot_close_checkbox,
```

```
plot_volume=plot_volume_checkbox
      )
      output = interactive_plot.children[-1]
      output.layout.height = '500px'
      interactive_plot
[53]: interactive(children=(Dropdown(description='Ticker:', options=('ABNB', 'AMLX',
      'BCS', 'BOOM', 'DCGO', 'DG', 'D...
     <strong>3. Extra Mile & Optional Code (stocks worth purchasing or not)
[54]: #bringing closing values for all of the ticker
      # so we can predict best stock to purchase
      directory_path = os.getcwd()
      csv_files = [file for file in os.listdir(directory_path) if file.endswith('.

csv')]
      close_df = pd.DataFrame()
      for csv_file in csv_files:
          file_path = os.path.join(directory_path, csv_file)
          df = pd.read_csv(file_path)
          date = df['Date']
          close_column = df['Close']
          close_df[csv_file] = close_column
[55]: close_df.columns = [i.split('.csv')[0] for i in close_df.columns]
[56]: close_df.set_index(df['Date'], inplace=True)
[57]: close_df.to_csv('All_Ticker_Close_Price.csv')
[58]: plt.figure(figsize=(5, 5))
      sns.heatmap(close_df.corr(), annot=True, cmap='coolwarm', fmt=".2f")
      plt.title('Correlation Heatmap of Close Prices')
      plt.show()
```



[59]:	close_df.head()											
[59]:		ABNB	A	MLX	BCS		BOOM	DCGO		DG	DISH	\
	Date											
	2023-10-02	136.559998	18.120	001	7.59	23.80	9999	5.33	103.77	9999	5.59	
	2023-10-03	127.730003	17.910	000	7.50	23.36	0001	5.13	105.58	9996	5.15	
	2023-10-04	127.410004	17.480	000	7.57	22.12	9999	5.76	107.02	9999	4.97	
	2023-10-05	124.989998	17.770	000	7.53	21.71	9999	5.80	106.37	9997	5.18	
	2023-10-06	126.360001	17.330	000	7.66	21.790001		6.00	103.66	103.669998		
		DMTK	GNRC	HLLY		IONS	LUMN		PAYC	SCYX	SG	7
	Date											
	2023-10-02	1.47 106.0	99998	4.93	43.4	30000	1.39	260.	040009	2.18	11.86	3
	2023-10-03	1.40 103.1	.50002	4.80	43.3	89999	1.31	261.	540009	2.24	10.83	3
	2023-10-04	1.41 101.7	09999	4.81	43.6	69998	1.34	261.	170013	2.22	11.33	3
	2023-10-05	1.46 101.1	.29997	4.74	46.8	49998	1.35	262.	600006	2.24	11.32	2
	2023-10-06	1.54 102.5	19997	4.76	46.3	89999	1.29	270.	279999	2.24	11.60)
	3.1.	Suggesting	Ticker	Usin	g Simp	ole Mat	:hs <td>trong:</td> <td>></td> <td></td> <td></td> <td></td>	trong:	>			

```
[60]: percentage_change = close_df.pct_change() * 100
     threshold = 5
     worth_purchasing = abs(percentage_change) > threshold
     max_true_count = 0
     max_true_column = None
     for col in worth_purchasing.columns:
         value_counts = worth_purchasing[col].value_counts()
         if True in value counts.index:
             true_count = value_counts[True]
             if true_count > max_true_count:
                max_true_count = true_count
                max_true_column = col
     if max_true_column is not None:
         print(f"The column with the maximum number of True values is:
      print("No True values found in any column.")
     The column with the maximum number of True values is: 'DMTK' which may be worth
     purchasing
```

3.2 (Suggesting) Using Arima Model

```
[62]: model_train=close_df.iloc[:int(close_df.shape[0]*0.80)]
valid=close_df.iloc[int(close_df.shape[0]*0.80):]
y_pred=valid.copy()
```

```
[63]: y_pred
```

```
[63]: ABNB AMLX BCS BOOM DCGO DG DISH \
Date
2023-10-24 122.010002 16.980000 6.53 19.230000 6.75 116.540001 4.89
2023-10-25 118.500000 16.110001 6.51 18.629999 6.59 119.470001 4.78
2023-10-26 115.470001 15.950000 6.42 18.580000 6.12 120.940002 4.86
2023-10-27 114.089996 15.740000 6.24 18.709999 6.01 119.320000 4.68
2023-10-30 116.949997 15.755000 6.42 18.820000 6.01 119.930000 4.78
```

```
Date
      2023-10-24
                  1.23
                        86.760002
                                   4.38
                                          46.279999
                                                     1.37
                                                           261.450012
                                                                       1.655
                                                                              10.90
      2023-10-25
                  1.22
                        85.120003
                                   4.22
                                          44.369999
                                                     1.34
                                                           248.080002
                                                                       1.730
                                                                              10.15
      2023-10-26 1.18
                        83.230003
                                   4.29
                                         45.630001
                                                     1.40
                                                           244.940002
                                                                       1.710
                                                                              10.19
                        82.199997
                                          44.049999
                                                                       1.700
      2023-10-27
                  1.18
                                   4.20
                                                     1.33
                                                           240.339996
                                                                              10.25
      2023-10-30 1.27
                        82.239998 4.27
                                         44.000000
                                                     1.49
                                                           240.059998
                                                                       1.730
                                                                              10.70
[64]: for column in close_df.columns:
          model_arima= auto_arima(model_train[column],trace=True,_
       Gerror_action='ignore', start_p=1,start_q=1,max_p=5,max_q=5,
                        suppress_warnings=True, stepwise=False, seasonal=False)
          model arima.fit(model train[column])
      ARIMA(0,1,0)(0,0,0)[0] intercept
                                          : AIC=81.452, Time=0.02 sec
      ARIMA(0,1,1)(0,0,0)[0] intercept
                                          : AIC=83.451, Time=0.07 sec
                                          : AIC=inf, Time=0.32 sec
      ARIMA(0,1,2)(0,0,0)[0] intercept
      ARIMA(0,1,3)(0,0,0)[0] intercept
                                          : AIC=inf, Time=0.55 sec
                                          : AIC=inf, Time=0.65 sec
      ARIMA(0,1,4)(0,0,0)[0] intercept
      ARIMA(0,1,5)(0,0,0)[0] intercept
                                          : AIC=inf, Time=0.65 sec
                                          : AIC=83.451, Time=0.06 sec
      ARIMA(1,1,0)(0,0,0)[0] intercept
      ARIMA(1,1,1)(0,0,0)[0] intercept
                                          : AIC=inf, Time=0.07 sec
      ARIMA(1,1,2)(0,0,0)[0] intercept
                                          : AIC=inf, Time=0.35 sec
      ARIMA(1,1,3)(0,0,0)[0] intercept
                                          : AIC=inf, Time=0.54 sec
                                          : AIC=inf, Time=0.66 sec
      ARIMA(1,1,4)(0,0,0)[0] intercept
      ARIMA(2,1,0)(0,0,0)[0] intercept
                                          : AIC=85.344, Time=0.07 sec
      ARIMA(2,1,1)(0,0,0)[0] intercept
                                          : AIC=inf, Time=0.25 sec
      ARIMA(2,1,2)(0,0,0)[0] intercept
                                          : AIC=inf, Time=0.46 sec
      ARIMA(2,1,3)(0,0,0)[0] intercept
                                          : AIC=inf, Time=0.60 sec
      ARIMA(3,1,0)(0,0,0)[0] intercept
                                          : AIC=82.657, Time=0.05 sec
                                          : AIC=inf, Time=0.39 sec
      ARIMA(3,1,1)(0,0,0)[0] intercept
      ARIMA(3,1,2)(0,0,0)[0] intercept
                                          : AIC=inf, Time=0.41 sec
                                          : AIC=84.651, Time=0.15 sec
      ARIMA(4,1,0)(0,0,0)[0] intercept
      ARIMA(4,1,1)(0,0,0)[0] intercept
                                          : AIC=inf, Time=0.43 sec
      ARIMA(5,1,0)(0,0,0)[0] intercept
                                          : AIC=85.959, Time=0.17 sec
     Best model: ARIMA(0,1,0)(0,0,0)[0] intercept
     Total fit time: 6.956 seconds
                                          : AIC=139.056, Time=0.01 sec
      ARIMA(0,0,0)(0,0,0)[0]
      ARIMA(0,0,1)(0,0,0)[0]
                                          : AIC=inf, Time=0.03 sec
      ARIMA(0,0,2)(0,0,0)[0]
                                          : AIC=inf, Time=0.10 sec
                                          : AIC=inf, Time=0.21 sec
      ARIMA(0,0,3)(0,0,0)[0]
                                          : AIC=inf, Time=0.23 sec
      ARIMA(0,0,4)(0,0,0)[0]
                                          : AIC=inf, Time=0.25 sec
      ARIMA(0,0,5)(0,0,0)[0]
      ARIMA(1,0,0)(0,0,0)[0]
                                          : AIC=inf, Time=0.02 sec
                                          : AIC=33.822, Time=0.04 sec
      ARIMA(1,0,1)(0,0,0)[0]
                                          : AIC=34.039, Time=0.09 sec
      ARIMA(1,0,2)(0,0,0)[0]
                                          : AIC=inf, Time=0.20 sec
      ARIMA(1,0,3)(0,0,0)[0]
```

DMTK

GNRC HLLY

IONS LUMN

PAYC

SCYX

SG

```
: AIC=inf, Time=0.50 sec
ARIMA(1,0,4)(0,0,0)[0]
ARIMA(2,0,0)(0,0,0)[0]
                                    : AIC=inf, Time=0.05 sec
                                    : AIC=inf, Time=0.06 sec
ARIMA(2,0,1)(0,0,0)[0]
                                    : AIC=inf, Time=0.13 sec
ARIMA(2,0,2)(0,0,0)[0]
                                    : AIC=inf, Time=0.18 sec
ARIMA(2,0,3)(0,0,0)[0]
                                    : AIC=inf, Time=0.10 sec
ARIMA(3,0,0)(0,0,0)[0]
ARIMA(3,0,1)(0,0,0)[0]
                                    : AIC=37.519, Time=0.14 sec
ARIMA(3,0,2)(0,0,0)[0]
                                    : AIC=inf, Time=0.24 sec
                                    : AIC=inf, Time=0.22 sec
ARIMA(4,0,0)(0,0,0)[0]
                                    : AIC=36.614, Time=0.29 sec
ARIMA(4,0,1)(0,0,0)[0]
                                    : AIC=inf, Time=0.33 sec
ARIMA(5,0,0)(0,0,0)[0]
```

Best model: ARIMA(1,0,1)(0,0,0)[0]

Total fit time: 3.437 seconds

ARIMA(0,0,0)(0,0,0)[0]	: AIC=111.774, Time=0.01 sec
ARIMA(0,0,1)(0,0,0)[0]	: AIC=inf, Time=0.04 sec
ARIMA(0,0,2)(0,0,0)[0]	: AIC=inf, Time=0.14 sec
ARIMA(0,0,3)(0,0,0)[0]	: AIC=inf, Time=0.29 sec
ARIMA(0,0,4)(0,0,0)[0]	: AIC=inf, Time=0.29 sec
ARIMA(0,0,5)(0,0,0)[0]	: AIC=inf, Time=0.56 sec
ARIMA(1,0,0)(0,0,0)[0]	: AIC=inf, Time=0.03 sec
ARIMA(1,0,1)(0,0,0)[0]	: AIC=0.433, Time=0.08 sec
ARIMA(1,0,2)(0,0,0)[0]	: AIC=1.518, Time=0.35 sec
ARIMA(1,0,3)(0,0,0)[0]	: AIC=inf, Time=0.41 sec
ARIMA(1,0,4)(0,0,0)[0]	: AIC=inf, Time=0.34 sec
ARIMA(2,0,0)(0,0,0)[0]	: AIC=inf, Time=0.07 sec
ARIMA(2,0,1)(0,0,0)[0]	: AIC=inf, Time=0.15 sec
ARIMA(2,0,2)(0,0,0)[0]	: AIC=inf, Time=0.52 sec
ARIMA(2,0,3)(0,0,0)[0]	: AIC=inf, Time=0.68 sec
ARIMA(3,0,0)(0,0,0)[0]	: AIC=inf, Time=0.25 sec
ARIMA(3,0,1)(0,0,0)[0]	: AIC=inf, Time=0.17 sec
ARIMA(3,0,2)(0,0,0)[0]	: AIC=5.089, Time=0.25 sec
ARIMA(4,0,0)(0,0,0)[0]	: AIC=inf, Time=0.17 sec
ARIMA(4,0,1)(0,0,0)[0]	: AIC=inf, Time=0.43 sec
ARIMA(5,0,0)(0,0,0)[0]	: AIC=inf, Time=0.59 sec

Best model: ARIMA(1,0,1)(0,0,0)[0]

Total fit time: 5.831 seconds ARIMA(0,1,0)(0,0,0)[0] intercept

: AIC=20.031, Time=0.02 sec : AIC=19.466, Time=0.05 sec ARIMA(0,1,1)(0,0,0)[0] intercept : AIC=inf, Time=0.34 sec ARIMA(0,1,2)(0,0,0)[0] intercept ARIMA(0,1,3)(0,0,0)[0] intercept : AIC=inf, Time=0.33 sec ARIMA(0,1,4)(0,0,0)[0] intercept : AIC=inf, Time=0.52 sec ARIMA(0,1,5)(0,0,0)[0] intercept : AIC=inf, Time=0.68 sec ARIMA(1,1,0)(0,0,0)[0] intercept : AIC=20.493, Time=0.04 sec ARIMA(1,1,1)(0,0,0)[0] intercept : AIC=21.259, Time=0.08 sec ARIMA(1,1,2)(0,0,0)[0] intercept : AIC=inf, Time=0.41 sec ARIMA(1,1,3)(0,0,0)[0] intercept : AIC=inf, Time=0.59 sec

```
: AIC=inf, Time=0.60 sec
ARIMA(1,1,4)(0,0,0)[0] intercept
ARIMA(2,1,0)(0,0,0)[0] intercept
                                    : AIC=19.216, Time=0.06 sec
ARIMA(2,1,1)(0,0,0)[0] intercept
                                    : AIC=inf, Time=0.19 sec
ARIMA(2,1,2)(0,0,0)[0] intercept
                                    : AIC=13.186, Time=0.31 sec
                                    : AIC=15.331, Time=0.77 sec
ARIMA(2,1,3)(0,0,0)[0] intercept
ARIMA(3,1,0)(0,0,0)[0] intercept
                                    : AIC=17.186, Time=0.19 sec
ARIMA(3,1,1)(0,0,0)[0] intercept
                                    : AIC=inf, Time=0.60 sec
                                    : AIC=inf, Time=0.51 sec
ARIMA(3,1,2)(0,0,0)[0] intercept
                                    : AIC=11.953, Time=0.08 sec
ARIMA(4,1,0)(0,0,0)[0] intercept
                                    : AIC=13.756, Time=0.13 sec
ARIMA(4,1,1)(0,0,0)[0] intercept
                                    : AIC=13.791, Time=0.16 sec
ARIMA(5,1,0)(0,0,0)[0] intercept
```

Best model: ARIMA(4,1,0)(0,0,0)[0] intercept

Total fit time: 6.693 seconds

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ARIMA(0,0,0)(0,0,0)[0]	: AIC=103.847, Time=0.01 sec
ARIMA(0,0,1)(0,0,0)[0]	: AIC=inf, Time=0.06 sec
ARIMA(0,0,2)(0,0,0)[0]	: AIC=inf, Time=0.20 sec
ARIMA(0,0,3)(0,0,0)[0]	: AIC=inf, Time=0.22 sec
ARIMA(0,0,4)(0,0,0)[0]	: AIC=inf, Time=0.23 sec
ARIMA(0,0,5)(0,0,0)[0]	: AIC=inf, Time=0.22 sec
ARIMA(1,0,0)(0,0,0)[0]	: AIC=inf, Time=0.03 sec
ARIMA(1,0,1)(0,0,0)[0]	: AIC=8.798, Time=0.06 sec
ARIMA(1,0,2)(0,0,0)[0]	: AIC=10.210, Time=0.23 sec
ARIMA(1,0,3)(0,0,0)[0]	: AIC=inf, Time=0.31 sec
ARIMA(1,0,4)(0,0,0)[0]	: AIC=inf, Time=0.63 sec
ARIMA(2,0,0)(0,0,0)[0]	: AIC=inf, Time=0.13 sec
ARIMA(2,0,1)(0,0,0)[0]	: AIC=inf, Time=0.10 sec
ARIMA(2,0,2)(0,0,0)[0]	: AIC=inf, Time=0.38 sec
ARIMA(2,0,3)(0,0,0)[0]	: AIC=inf, Time=0.45 sec
ARIMA(3,0,0)(0,0,0)[0]	: AIC=inf, Time=0.23 sec
ARIMA(3,0,1)(0,0,0)[0]	: AIC=inf, Time=0.37 sec
ARIMA(3,0,2)(0,0,0)[0]	: AIC=inf, Time=0.69 sec
ARIMA(4,0,0)(0,0,0)[0]	: AIC=inf, Time=0.90 sec
ARIMA(4,0,1)(0,0,0)[0]	: AIC=12.465, Time=0.96 sec
ARIMA(5,0,0)(0,0,0)[0]	: AIC=inf, Time=0.97 sec

Best model: ARIMA(1,0,1)(0,0,0)[0]

Total fit time: 7.389 seconds

: AIC=79.361, Time=0.01 sec ARIMA(0,1,0)(0,0,0)[0] intercept : AIC=81.360, Time=0.04 sec ARIMA(0,1,1)(0,0,0)[0] intercept : AIC=83.067, Time=0.15 sec ARIMA(0,1,2)(0,0,0)[0] intercept : AIC=inf, Time=0.48 sec ARIMA(0,1,3)(0,0,0)[0] intercept ARIMA(0,1,4)(0,0,0)[0] intercept : AIC=inf, Time=0.56 sec : AIC=inf, Time=0.38 sec ARIMA(0,1,5)(0,0,0)[0] intercept ARIMA(1,1,0)(0,0,0)[0] intercept : AIC=81.360, Time=0.01 sec ARIMA(1,1,1)(0,0,0)[0] intercept : AIC=83.293, Time=0.04 sec ARIMA(1,1,2)(0,0,0)[0] intercept : AIC=inf, Time=0.62 sec ARIMA(1,1,3)(0,0,0)[0] intercept : AIC=inf, Time=0.42 sec

```
: AIC=inf, Time=0.38 sec
 ARIMA(1,1,4)(0,0,0)[0] intercept
 ARIMA(2,1,0)(0,0,0)[0] intercept
                                     : AIC=83.170, Time=0.04 sec
 ARIMA(2,1,1)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.24 sec
                                     : AIC=inf, Time=0.85 sec
 ARIMA(2,1,2)(0,0,0)[0] intercept
 ARIMA(2,1,3)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.91 sec
 ARIMA(3,1,0)(0,0,0)[0] intercept
                                     : AIC=85.118, Time=0.14 sec
 ARIMA(3,1,1)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.67 sec
 ARIMA(3,1,2)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.69 sec
 ARIMA(4,1,0)(0,0,0)[0] intercept
                                     : AIC=86.765, Time=0.15 sec
 ARIMA(4,1,1)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.54 sec
                                     : AIC=88.160, Time=0.17 sec
 ARIMA(5,1,0)(0,0,0)[0] intercept
Best model: ARIMA(0,1,0)(0,0,0)[0] intercept
Total fit time: 7.528 seconds
 ARIMA(0,1,0)(0,0,0)[0] intercept
                                     : AIC=-9.139, Time=0.03 sec
                                     : AIC=inf, Time=0.16 sec
 ARIMA(0,1,1)(0,0,0)[0] intercept
 ARIMA(0,1,2)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.27 sec
                                     : AIC=inf, Time=0.72 sec
 ARIMA(0,1,3)(0,0,0)[0] intercept
 ARIMA(0,1,4)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.35 sec
 ARIMA(0,1,5)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.32 sec
 ARIMA(1,1,0)(0,0,0)[0] intercept
                                     : AIC=-7.713, Time=0.08 sec
 ARIMA(1,1,1)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.28 sec
 ARIMA(1,1,2)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.25 sec
                                     : AIC=inf, Time=0.29 sec
 ARIMA(1,1,3)(0,0,0)[0] intercept
 ARIMA(1,1,4)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.14 sec
 ARIMA(2,1,0)(0,0,0)[0] intercept
                                     : AIC=-7.830, Time=0.06 sec
                                     : AIC=-8.404, Time=0.18 sec
 ARIMA(2,1,1)(0,0,0)[0] intercept
 ARIMA(2,1,2)(0,0,0)[0] intercept
                                     : AIC=-6.184, Time=0.38 sec
                                     : AIC=inf, Time=0.27 sec
 ARIMA(2,1,3)(0,0,0)[0] intercept
 ARIMA(3,1,0)(0,0,0)[0] intercept
                                     : AIC=-6.447, Time=0.29 sec
                                     : AIC=-6.424, Time=0.40 sec
 ARIMA(3,1,1)(0,0,0)[0] intercept
 ARIMA(3,1,2)(0,0,0)[0] intercept
                                     : AIC=-4.061, Time=0.57 sec
 ARIMA(4,1,0)(0,0,0)[0] intercept
                                     : AIC=-7.759, Time=0.46 sec
                                     : AIC=-7.847, Time=0.52 sec
 ARIMA(4,1,1)(0,0,0)[0] intercept
                                     : AIC=-6.020, Time=0.60 sec
 ARIMA(5,1,0)(0,0,0)[0] intercept
Best model: ARIMA(0,1,0)(0,0,0)[0] intercept
Total fit time: 6.623 seconds
                                     : AIC=-31.362, Time=0.01 sec
 ARIMA(0,1,0)(0,0,0)[0] intercept
 ARIMA(0,1,1)(0,0,0)[0] intercept
                                     : AIC=-31.621, Time=0.13 sec
                                     : AIC=inf, Time=0.58 sec
 ARIMA(0,1,2)(0,0,0)[0] intercept
 ARIMA(0,1,3)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.52 sec
                                     : AIC=inf, Time=0.75 sec
 ARIMA(0,1,4)(0,0,0)[0] intercept
 ARIMA(0,1,5)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.51 sec
 ARIMA(1,1,0)(0,0,0)[0] intercept
                                     : AIC=-29.947, Time=0.04 sec
```

: AIC=inf, Time=0.16 sec

: AIC=inf, Time=0.24 sec

: AIC=inf, Time=0.49 sec

ARIMA(1,1,1)(0,0,0)[0] intercept

ARIMA(1,1,2)(0,0,0)[0] intercept

ARIMA(1,1,3)(0,0,0)[0] intercept

```
: AIC=inf, Time=0.40 sec
 ARIMA(1,1,4)(0,0,0)[0] intercept
 ARIMA(2,1,0)(0,0,0)[0] intercept
                                     : AIC=-29.879, Time=0.08 sec
 ARIMA(2,1,1)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.29 sec
 ARIMA(2,1,2)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.31 sec
 ARIMA(2,1,3)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.57 sec
                                     : AIC=-28.179, Time=0.11 sec
 ARIMA(3,1,0)(0,0,0)[0] intercept
 ARIMA(3,1,1)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.28 sec
 ARIMA(3,1,2)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.69 sec
                                     : AIC=-26.923, Time=0.15 sec
 ARIMA(4,1,0)(0,0,0)[0] intercept
 ARIMA(4,1,1)(0,0,0)[0] intercept
                                     : AIC=-29.117, Time=0.32 sec
                                     : AIC=-34.978, Time=0.37 sec
 ARIMA(5,1,0)(0,0,0)[0] intercept
            ARIMA(5,1,0)(0,0,0)[0] intercept
Best model:
Total fit time: 7.025 seconds
 ARIMA(0,1,0)(0,0,0)[0] intercept
                                     : AIC=75.683, Time=0.03 sec
                                    : AIC=77.649, Time=0.07 sec
 ARIMA(0,1,1)(0,0,0)[0] intercept
 ARIMA(0,1,2)(0,0,0)[0] intercept
                                     : AIC=79.508, Time=0.12 sec
                                     : AIC=81.137, Time=0.38 sec
 ARIMA(0,1,3)(0,0,0)[0] intercept
 ARIMA(0,1,4)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.82 sec
 ARIMA(0,1,5)(0,0,0)[0] intercept
                                     : AIC=inf, Time=1.00 sec
                                     : AIC=77.643, Time=0.04 sec
 ARIMA(1,1,0)(0,0,0)[0] intercept
                                     : AIC=79.514, Time=0.11 sec
 ARIMA(1,1,1)(0,0,0)[0] intercept
 ARIMA(1,1,2)(0,0,0)[0] intercept
                                    : AIC=80.690, Time=0.23 sec
 ARIMA(1,1,3)(0,0,0)[0] intercept
                                     : AIC=82.097, Time=0.44 sec
 ARIMA(1,1,4)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.35 sec
 ARIMA(2,1,0)(0,0,0)[0] intercept
                                     : AIC=79.551, Time=0.07 sec
                                     : AIC=80.972, Time=0.23 sec
 ARIMA(2,1,1)(0,0,0)[0] intercept
 ARIMA(2,1,2)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.64 sec
                                     : AIC=83.378, Time=0.41 sec
 ARIMA(2,1,3)(0,0,0)[0] intercept
 ARIMA(3,1,0)(0,0,0)[0] intercept
                                     : AIC=80.963, Time=0.09 sec
                                     : AIC=82.678, Time=0.26 sec
 ARIMA(3,1,1)(0,0,0)[0] intercept
 ARIMA(3,1,2)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.60 sec
 ARIMA(4,1,0)(0,0,0)[0] intercept
                                     : AIC=82.889, Time=0.14 sec
 ARIMA(4,1,1)(0,0,0)[0] intercept
                                     : AIC=84.672, Time=0.25 sec
 ARIMA(5,1,0)(0,0,0)[0] intercept
                                     : AIC=84.495, Time=0.16 sec
Best model: ARIMA(0,1,0)(0,0,0)[0] intercept
Total fit time: 6.459 seconds
                                     : AIC=-28.858, Time=0.01 sec
ARIMA(0,1,0)(0,0,0)[0] intercept
```

ARIMA(0,1,1)(0,0,0)[0] intercept : AIC=-28.639, Time=0.07 sec : AIC=inf, Time=0.27 sec ARIMA(0,1,2)(0,0,0)[0] intercept : AIC=-26.449, Time=0.19 sec ARIMA(0,1,3)(0,0,0)[0] intercept : AIC=inf, Time=0.27 sec ARIMA(0,1,4)(0,0,0)[0] intercept ARIMA(0,1,5)(0,0,0)[0] intercept : AIC=-23.996, Time=0.76 sec ARIMA(1,1,0)(0,0,0)[0] intercept : AIC=-27.637, Time=0.10 sec ARIMA(1,1,1)(0,0,0)[0] intercept : AIC=inf, Time=0.50 sec ARIMA(1,1,2)(0,0,0)[0] intercept : AIC=-26.325, Time=0.50 sec ARIMA(1,1,3)(0,0,0)[0] intercept : AIC=inf, Time=0.46 sec

```
: AIC=inf, Time=0.70 sec
ARIMA(1,1,4)(0,0,0)[0] intercept
ARIMA(2,1,0)(0,0,0)[0] intercept
                                   : AIC=-26.772, Time=0.22 sec
ARIMA(2,1,1)(0,0,0)[0] intercept
                                   : AIC=-26.346, Time=0.40 sec
ARIMA(2,1,2)(0,0,0)[0] intercept
                                    : AIC=inf, Time=0.46 sec
ARIMA(2,1,3)(0,0,0)[0] intercept
                                    : AIC=inf, Time=0.53 sec
ARIMA(3,1,0)(0,0,0)[0] intercept
                                    : AIC=-26.063, Time=0.08 sec
ARIMA(3,1,1)(0,0,0)[0] intercept
                                   : AIC=-25.245, Time=0.15 sec
ARIMA(3,1,2)(0,0,0)[0] intercept
                                   : AIC=-23.195, Time=0.26 sec
                                   : AIC=-24.571, Time=0.11 sec
ARIMA(4,1,0)(0,0,0)[0] intercept
                                    : AIC=-23.187, Time=0.25 sec
ARIMA(4,1,1)(0,0,0)[0] intercept
                                    : AIC=-23.013, Time=0.23 sec
ARIMA(5,1,0)(0,0,0)[0] intercept
```

Best model: ARIMA(0,1,0)(0,0,0)[0] intercept

Total fit time: 6.523 seconds

ARIMA(0,0,0)(0,0,0)[0]	: AIC=170.067, Time=0.01 sec
ARIMA(0,0,1)(0,0,0)[0]	: AIC=inf, Time=0.03 sec
ARIMA(0,0,2)(0,0,0)[0]	: AIC=inf, Time=0.07 sec
ARIMA(0,0,3)(0,0,0)[0]	: AIC=inf, Time=0.12 sec
ARIMA(0,0,4)(0,0,0)[0]	: AIC=inf, Time=0.26 sec
ARIMA(0,0,5)(0,0,0)[0]	: AIC=inf, Time=0.19 sec
ARIMA(1,0,0)(0,0,0)[0]	: AIC=inf, Time=0.03 sec
ARIMA(1,0,1)(0,0,0)[0]	: AIC=64.119, Time=0.05 sec
ARIMA(1,0,2)(0,0,0)[0]	: AIC=66.114, Time=0.09 sec
ARIMA(1,0,3)(0,0,0)[0]	: AIC=68.001, Time=0.15 sec
ARIMA(1,0,4)(0,0,0)[0]	: AIC=inf, Time=0.17 sec
ARIMA(2,0,0)(0,0,0)[0]	: AIC=inf, Time=0.05 sec
ARIMA(2,0,1)(0,0,0)[0]	: AIC=inf, Time=0.31 sec
ARIMA(2,0,2)(0,0,0)[0]	: AIC=65.992, Time=0.19 sec
ARIMA(2,0,3)(0,0,0)[0]	: AIC=inf, Time=0.12 sec
ARIMA(3,0,0)(0,0,0)[0]	: AIC=inf, Time=0.08 sec
ARIMA(3,0,1)(0,0,0)[0]	: AIC=66.547, Time=0.20 sec
ARIMA(3,0,2)(0,0,0)[0]	: AIC=inf, Time=0.16 sec
ARIMA(4,0,0)(0,0,0)[0]	: AIC=inf, Time=0.06 sec
ARIMA(4,0,1)(0,0,0)[0]	: AIC=66.801, Time=0.18 sec
ARIMA(5,0,0)(0,0,0)[0]	: AIC=inf, Time=0.22 sec

Best model: ARIMA(1,0,1)(0,0,0)[0]

Total fit time: 2.753 seconds

```
: AIC=57.008, Time=0.01 sec
ARIMA(0,0,0)(0,0,0)[0]
                                    : AIC=inf, Time=0.04 sec
ARIMA(0,0,1)(0,0,0)[0]
                                    : AIC=inf, Time=0.15 sec
ARIMA(0,0,2)(0,0,0)[0]
                                    : AIC=inf, Time=0.21 sec
ARIMA(0,0,3)(0,0,0)[0]
                                    : AIC=inf, Time=0.31 sec
ARIMA(0,0,4)(0,0,0)[0]
ARIMA(0,0,5)(0,0,0)[0]
                                    : AIC=inf, Time=0.61 sec
                                    : AIC=inf, Time=0.05 sec
ARIMA(1,0,0)(0,0,0)[0]
ARIMA(1,0,1)(0,0,0)[0]
                                    : AIC=-41.610, Time=0.08 sec
ARIMA(1,0,2)(0,0,0)[0]
                                    : AIC=inf, Time=0.35 sec
                                    : AIC=-40.169, Time=0.46 sec
ARIMA(1,0,3)(0,0,0)[0]
```

```
: AIC=inf, Time=0.38 sec
 ARIMA(1,0,4)(0,0,0)[0]
 ARIMA(2,0,0)(0,0,0)[0]
                                     : AIC=inf, Time=0.09 sec
                                     : AIC=inf, Time=0.06 sec
 ARIMA(2,0,1)(0,0,0)[0]
                                     : AIC=inf, Time=0.11 sec
 ARIMA(2,0,2)(0,0,0)[0]
 ARIMA(2,0,3)(0,0,0)[0]
                                     : AIC=inf, Time=0.23 sec
                                     : AIC=inf, Time=0.10 sec
 ARIMA(3,0,0)(0,0,0)[0]
 ARIMA(3,0,1)(0,0,0)[0]
                                     : AIC=-39.016, Time=0.15 sec
 ARIMA(3,0,2)(0,0,0)[0]
                                     : AIC=-37.903, Time=0.26 sec
ARIMA(4,0,0)(0,0,0)[0]
                                     : AIC=inf, Time=0.18 sec
 ARIMA(4,0,1)(0,0,0)[0]
                                     : AIC=-37.018, Time=0.21 sec
                                     : AIC=inf, Time=0.20 sec
 ARIMA(5,0,0)(0,0,0)[0]
Best model: ARIMA(1,0,1)(0,0,0)[0]
Total fit time: 4.260 seconds
 ARIMA(0,0,0)(0,0,0)[0]
                                     : AIC=226.220, Time=0.01 sec
                                     : AIC=inf, Time=0.02 sec
ARIMA(0,0,1)(0,0,0)[0]
                                     : AIC=inf, Time=0.09 sec
 ARIMA(0,0,2)(0,0,0)[0]
                                     : AIC=inf, Time=0.14 sec
 ARIMA(0,0,3)(0,0,0)[0]
                                     : AIC=inf, Time=0.10 sec
 ARIMA(0,0,4)(0,0,0)[0]
                                     : AIC=inf, Time=0.26 sec
 ARIMA(0,0,5)(0,0,0)[0]
                                     : AIC=inf, Time=0.02 sec
 ARIMA(1,0,0)(0,0,0)[0]
                                     : AIC=109.427, Time=0.08 sec
 ARIMA(1,0,1)(0,0,0)[0]
 ARIMA(1,0,2)(0,0,0)[0]
                                     : AIC=111.305, Time=0.11 sec
                                     : AIC=112.865, Time=0.11 sec
 ARIMA(1,0,3)(0,0,0)[0]
                                     : AIC=inf, Time=0.09 sec
 ARIMA(1,0,4)(0,0,0)[0]
                                     : AIC=inf, Time=0.02 sec
 ARIMA(2,0,0)(0,0,0)[0]
                                     : AIC=112.142, Time=0.03 sec
 ARIMA(2,0,1)(0,0,0)[0]
 ARIMA(2,0,2)(0,0,0)[0]
                                     : AIC=inf, Time=0.16 sec
                                     : AIC=inf, Time=0.21 sec
 ARIMA(2,0,3)(0,0,0)[0]
                                     : AIC=inf, Time=0.06 sec
 ARIMA(3,0,0)(0,0,0)[0]
                                     : AIC=113.429, Time=0.25 sec
 ARIMA(3,0,1)(0,0,0)[0]
 ARIMA(3,0,2)(0,0,0)[0]
                                     : AIC=inf, Time=0.14 sec
 ARIMA(4,0,0)(0,0,0)[0]
                                     : AIC=inf, Time=0.11 sec
                                     : AIC=114.355, Time=0.27 sec
 ARIMA(4,0,1)(0,0,0)[0]
ARIMA(5,0,0)(0,0,0)[0]
                                     : AIC=inf, Time=0.24 sec
Best model: ARIMA(1,0,1)(0,0,0)[0]
Total fit time: 2.534 seconds
                                     : AIC=-26.826, Time=0.02 sec
ARIMA(0,1,0)(0,0,0)[0] intercept
ARIMA(0,1,1)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.06 sec
                                     : AIC=inf, Time=0.23 sec
 ARIMA(0,1,2)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.23 sec
 ARIMA(0,1,3)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.27 sec
 ARIMA(0,1,4)(0,0,0)[0] intercept
 ARIMA(0,1,5)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.61 sec
 ARIMA(1,1,0)(0,0,0)[0] intercept
                                     : AIC=-26.057, Time=0.05 sec
 ARIMA(1,1,1)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.16 sec
```

: AIC=inf, Time=0.35 sec

: AIC=inf, Time=0.60 sec

ARIMA(1,1,2)(0,0,0)[0] intercept

ARIMA(1,1,3)(0,0,0)[0] intercept

```
ARIMA(1,1,4)(0,0,0)[0] intercept
                                          : AIC=inf, Time=0.67 sec
                                          : AIC=-26.594, Time=0.13 sec
      ARIMA(2,1,0)(0,0,0)[0] intercept
      ARIMA(2,1,1)(0,0,0)[0] intercept
                                          : AIC=inf, Time=0.17 sec
      ARIMA(2,1,2)(0,0,0)[0] intercept
                                          : AIC=inf, Time=0.22 sec
      ARIMA(2,1,3)(0,0,0)[0] intercept
                                          : AIC=inf, Time=0.34 sec
      ARIMA(3,1,0)(0,0,0)[0] intercept
                                          : AIC=-24.652, Time=0.08 sec
      ARIMA(3,1,1)(0,0,0)[0] intercept
                                          : AIC=inf, Time=0.32 sec
                                          : AIC=inf, Time=0.25 sec
      ARIMA(3,1,2)(0,0,0)[0] intercept
      ARIMA(4,1,0)(0,0,0)[0] intercept
                                          : AIC=-26.789, Time=0.20 sec
      ARIMA(4,1,1)(0,0,0)[0] intercept
                                          : AIC=-27.106, Time=0.39 sec
                                          : AIC=-24.963, Time=0.40 sec
      ARIMA(5,1,0)(0,0,0)[0] intercept
     Best model: ARIMA(4,1,1)(0,0,0)[0] intercept
     Total fit time: 5.751 seconds
                                          : AIC=124.765, Time=0.01 sec
      ARIMA(0,0,0)(0,0,0)[0]
                                          : AIC=inf, Time=0.03 sec
      ARIMA(0,0,1)(0,0,0)[0]
      ARIMA(0,0,2)(0,0,0)[0]
                                          : AIC=inf, Time=0.18 sec
                                          : AIC=inf, Time=0.18 sec
      ARIMA(0,0,3)(0,0,0)[0]
      ARIMA(0,0,4)(0,0,0)[0]
                                          : AIC=inf, Time=0.14 sec
                                          : AIC=inf, Time=0.20 sec
      ARIMA(0,0,5)(0,0,0)[0]
      ARIMA(1,0,0)(0,0,0)[0]
                                          : AIC=inf, Time=0.02 sec
                                          : AIC=23.776, Time=0.04 sec
      ARIMA(1,0,1)(0,0,0)[0]
      ARIMA(1,0,2)(0,0,0)[0]
                                          : AIC=25.701, Time=0.09 sec
                                          : AIC=inf, Time=0.22 sec
      ARIMA(1,0,3)(0,0,0)[0]
      ARIMA(1,0,4)(0,0,0)[0]
                                          : AIC=inf, Time=0.19 sec
                                          : AIC=inf, Time=0.06 sec
      ARIMA(2,0,0)(0,0,0)[0]
                                          : AIC=25.715, Time=0.09 sec
      ARIMA(2,0,1)(0,0,0)[0]
                                          : AIC=27.763, Time=0.17 sec
      ARIMA(2,0,2)(0,0,0)[0]
                                          : AIC=29.696, Time=0.19 sec
      ARIMA(2,0,3)(0,0,0)[0]
      ARIMA(3,0,0)(0,0,0)[0]
                                          : AIC=inf, Time=0.09 sec
                                          : AIC=30.193, Time=0.22 sec
      ARIMA(3,0,1)(0,0,0)[0]
                                          : AIC=29.498, Time=0.44 sec
      ARIMA(3,0,2)(0,0,0)[0]
      ARIMA(4,0,0)(0,0,0)[0]
                                          : AIC=inf, Time=0.42 sec
      ARIMA(4,0,1)(0,0,0)[0]
                                          : AIC=28.368, Time=0.29 sec
                                          : AIC=inf, Time=0.31 sec
      ARIMA(5,0,0)(0,0,0)[0]
     Best model: ARIMA(1,0,1)(0,0,0)[0]
     Total fit time: 3.591 seconds
[65]: for column in close df.columns:
          prediction arima=model arima.predict(len(valid))
          y_pred["ARIMA Model Prediction"]=prediction_arima
          mse_arima= mean_squared_error(y_pred[column],y_pred["ARIMA Model_u
       ⇔Prediction"])
          rmse_arima=np.sqrt(mean_squared_error(y_pred[column],y_pred["ARIMA Modelu

→Prediction"]))
```

```
mae_arima=mean_absolute_error(y_pred[column],y_pred["ARIMA Model_
       ⇔Prediction"])
         print(len(prediction_arima))
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[66]: model_scores_mse,model_scores_mse = [],[],[]
[67]: model_scores_mse.append(mse_arima)
      model_scores_rmse.append(rmse_arima)
      model_scores_mae.append(mae_arima)
      print("Mean Square Error ARIMA: ",mse_arima)
      print("Root Mean Square Error ARIMA: ",rmse_arima)
      print("Mean Absoulute Error ARIMA: ",mae_arima)
     Mean Square Error ARIMA: 0.4374764405357359
     Root Mean Square Error ARIMA: 0.661420018245393
     Mean Absoulute Error ARIMA: 0.5874817889001239
[68]: for column in close_df.columns:
         fig=go.Figure()
         fig.add_trace(go.Scatter(x=model_train.index, y=model_train[column],_
       →mode='lines',name="Train Data for Stock Prices"))
         fig.add_trace(go.Scatter(x=valid.index, y=valid[column],__
       →mode='lines',name="Validation Data for Stock Prices",))
         fig.add_trace(go.Scatter(x=valid.index, y=y_pred["ARIMA Model Prediction"],__
       →mode='lines',name="Prediction for Stock Prices",))
       oupdate_layout(title="ARIMA",xaxis_title="Date",yaxis_title=column,legend=dict(x=0,y=1,trace
         fig.show()
```