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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

```
[67]: 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, Dropdown, Checkbox
      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-li</pre>

```
[68]: count = 30
     def create_urls():
         current_date = datetime.now()
         month = current date.month
         date = current_date.day
         year = current_date.year
         urls = []
         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()
     tickers_dir = os.path.join(os.getcwd(), 'tickers')
     os.makedirs(tickers_dir, exist_ok=True)
     page_content_path = os.path.join(tickers_dir, 'PageContent.txt')
     for day, each_day_url in enumerate(seven_days_urls):
         day += 1
         with open(page_content_path, '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_
       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')
           for paragraph in paragraphs:
               writer.write(paragraph.get_text() + '\n')
           writer.
⇔write('_____
\hookrightarrow+ '/n')
```

```
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
    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: ['(NASDAQ: TTD)', '(OTC:KLYG)', '(NASDAQ: MPWR)',
     '(OTCQB:RGTLF)', '(NASDAQ:SNEX)', '(ASX: RGT)', '(NASDAQ: FTAI)', '(NYSE: MRK)',
     '(OTC: KLYG)', '(NASDAQ: MRVI)', '(ASX:RGT)', '(NASDAQ: NMRA)', '(NASDAQ:
     SWKS)', '(NASDAQ: SMTC)', '(OTCQB: RGTLF)', '(NYSE: ATKR)']
     <strong>2. Retrieving Data (Web (API)) & Data Visualization/strong>
[70]: 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)
[71]: def dataFrame(symbol):
          try:
              # Download data
              df = yf.download(symbol, start='2025-03-01', end='2025-03-31')
              if df.empty:
                  print(f"No data available for {symbol} in the specified date range.
       ")
                  return df
              # Ensure 'tickers' directory exists
              ticker_dir = os.path.join(os.getcwd(), 'tickers')
              os.makedirs(ticker_dir, exist_ok=True)
              # Reset index to make 'Date' a column
              df = df.reset_index()
              # Ensure expected columns are present and in order
              expected_cols = ['Date', 'Open', 'High', 'Low', 'Close', 'Adj Close', u

    'Volume']
```

```
missing_cols = [col for col in expected_cols if col not in df.columns]
            if missing_cols:
               print(f"Warning: Missing columns in {symbol}: {missing cols}")
            # Reorder columns (keep only those present)
           ordered_cols = [col for col in expected_cols if col in df.columns]
           df = df[ordered_cols]
            # Save to CSV in tickers folder
           csv_path = os.path.join(ticker_dir, f'{symbol}.csv')
            df.to csv(csv path, index=False)
           print(f"Data downloaded successfully for Ticker: {symbol}, Stored in ⊔
      return df
        except Exception as e:
           print(f"Error downloading data for {symbol}: {e}")
           return None
[72]: # Saving Each ticker's Dataframe to directory
     for col in ticker list:
        dataFrame(col)
    [********* 100%********** 1 of 1 completed
    Warning: Missing columns in TTD: ['Adj Close']
    Data downloaded successfully for Ticker: TTD, Stored in a:\EDUCATION\AI-
    ML\AIDI_1100\Assignments\Final_Project\tickers\TTD.csv
    Warning: Missing columns in KLYG: ['Adj Close']
    [********* 100%********** 1 of 1 completed
    [********* 100%********* 1 of 1 completed
    [********** 100%********* 1 of 1 completed
    Data downloaded successfully for Ticker: KLYG, Stored in a:\EDUCATION\AI-
    ML\AIDI_1100\Assignments\Final_Project\tickers\KLYG.csv
    Warning: Missing columns in MPWR: ['Adj Close']
    Data downloaded successfully for Ticker: MPWR, Stored in a:\EDUCATION\AI-
    ML\AIDI_1100\Assignments\Final_Project\tickers\MPWR.csv
    Warning: Missing columns in RGTLF: ['Adj Close']
    Data downloaded successfully for Ticker: RGTLF, Stored in a:\EDUCATION\AI-
    ML\AIDI_1100\Assignments\Final_Project\tickers\RGTLF.csv
    Warning: Missing columns in SNEX: ['Adj Close']
    Data downloaded successfully for Ticker: SNEX, Stored in a:\EDUCATION\AI-
    ML\AIDI_1100\Assignments\Final_Project\tickers\SNEX.csv
    Warning: Missing columns in RGT: ['Adj Close']
```

Data downloaded successfully for Ticker: RGT, Stored in a:\EDUCATION\AI-ML\AIDI_1100\Assignments\Final_Project\tickers\RGT.csv [********* 100%********** 1 of 1 completed Warning: Missing columns in FTAI: ['Adj Close'] Data downloaded successfully for Ticker: FTAI, Stored in a:\EDUCATION\AI-ML\AIDI 1100\Assignments\Final Project\tickers\FTAI.csv [********* 100%********** 1 of 1 completed [******** 100%********** 1 of 1 completed [********* 100%********** 1 of 1 completed Warning: Missing columns in MRK: ['Adj Close'] Data downloaded successfully for Ticker: MRK, Stored in a:\EDUCATION\AI-ML\AIDI_1100\Assignments\Final_Project\tickers\MRK.csv Warning: Missing columns in KLYG: ['Adj Close'] Data downloaded successfully for Ticker: KLYG, Stored in a:\EDUCATION\AI-ML\AIDI 1100\Assignments\Final Project\tickers\KLYG.csv Warning: Missing columns in MRVI: ['Adj Close'] Data downloaded successfully for Ticker: MRVI, Stored in a:\EDUCATION\AI-ML\AIDI_1100\Assignments\Final_Project\tickers\MRVI.csv Warning: Missing columns in RGT: ['Adj Close'] Data downloaded successfully for Ticker: RGT, Stored in a:\EDUCATION\AI-ML\AIDI_1100\Assignments\Final_Project\tickers\RGT.csv Warning: Missing columns in NMRA: ['Adj Close'] Data downloaded successfully for Ticker: NMRA, Stored in a:\EDUCATION\AI-ML\AIDI_1100\Assignments\Final_Project\tickers\NMRA.csv Warning: Missing columns in SWKS: ['Adj Close'] Data downloaded successfully for Ticker: SWKS, Stored in a:\EDUCATION\AI-ML\AIDI_1100\Assignments\Final_Project\tickers\SWKS.csv [********* 100%********* 1 of 1 completed Warning: Missing columns in SMTC: ['Adj Close'] Data downloaded successfully for Ticker: SMTC, Stored in a:\EDUCATION\AI-ML\AIDI_1100\Assignments\Final_Project\tickers\SMTC.csv Warning: Missing columns in RGTLF: ['Adj Close'] Data downloaded successfully for Ticker: RGTLF, Stored in a:\EDUCATION\AI-ML\AIDI_1100\Assignments\Final_Project\tickers\RGTLF.csv Warning: Missing columns in ATKR: ['Adj Close'] Data downloaded successfully for Ticker: ATKR, Stored in a:\EDUCATION\AI-

ML\AIDI_1100\Assignments\Final_Project\tickers\ATKR.csv

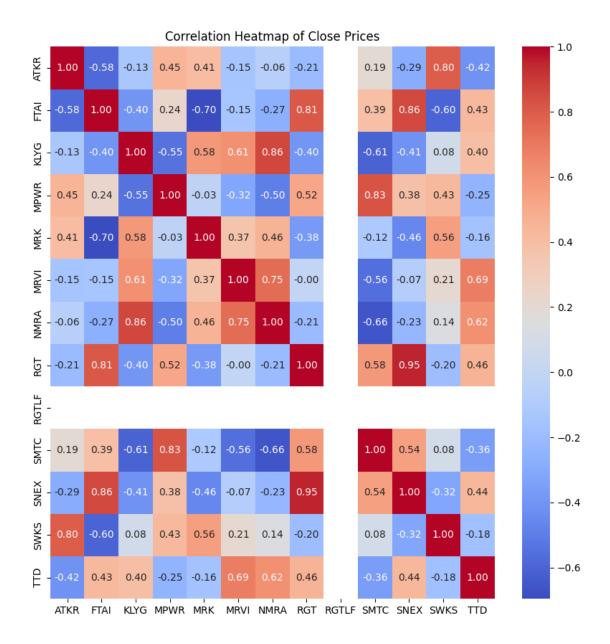
```
[73]: def get_csv_files():
          tickers_dir = os.path.join(os.getcwd(), 'tickers')
          if not os.path.exists(tickers_dir):
              return []
          return [f for f in os.listdir(tickers_dir) if f.endswith(".csv")]
      ticker_list = [f.split('.')[0] for f in get_csv_files()]
      def plot_stock(symbol, line_style, plot_close, plot_volume):
          tickers_dir = os.path.join(os.getcwd(), 'tickers')
          filename = os.path.join(tickers dir, f"{symbol}.csv")
          if not os.path.exists(filename):
              print(f"CSV file for {symbol} not found in 'tickers' folder.")
              return
          df = pd.read_csv(filename)
          # Clean column names
          df.columns = df.columns.str.strip()
          # Try to parse 'Date' column as datetime if present
          if 'Date' in df.columns:
              df['Date'] = pd.to_datetime(df['Date'])
              df.set_index('Date', inplace=True)
          else:
              print(f"'Date' column not found in {filename}. Columns: {df.columns.
       →tolist()}")
              return
          if df.empty:
              print(f"Empty DataFrame for {symbol}.")
              return
          plt.figure(figsize=(10, 5))
          if plot_close and 'Close' in df.columns:
              plt.plot(df.index, df['Close'], label=f'{symbol} Close', __
       ⇔linestyle=line_style)
          if plot_volume and 'Volume' in df.columns:
              plt.plot(df.index, df['Volume'], label=f'{symbol} Volume', __
       →linestyle=line_style)
          plt.title('Close Prices and Volume of Selected Companies')
          plt.xlabel('Date')
          plt.ylabel('Price / Volume')
          plt.xticks(rotation=30)
          plt.legend()
          plt.show()
```

```
symbol_dropdown = Dropdown(options=ticker_list, description='Ticker:')
      line_style_dropdown = Dropdown(options=['solid', 'dashed', 'dashdot', __
       ⇔'dotted'], description='Line Style:')
      plot_close_checkbox = Checkbox(value=True, description='Plot Close')
      plot volume checkbox = 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
[73]: interactive(children=(Dropdown(description='Ticker:', options=('ATKR', 'FTAI',
      'KLYG', 'MPWR', 'MRK', 'MRVI', ...
     <strong>3. Extra Mile & Optional Code (stocks worth purchasing or not)
[74]: tickers_dir = os.path.join(os.getcwd(), 'tickers')
      csv files = [file for file in os.listdir(tickers dir) if file.endswith('.csv')]
      close_df = pd.DataFrame()
      for csv_file in csv_files:
          file_path = os.path.join(tickers_dir, csv_file)
          # Skip the second row which contains repeated headers (as seen in ATKR.csv)
          df = pd.read_csv(file_path, skiprows=[1])
          print(f"Columns in {csv_file}: {df.columns.tolist()}") # Debuq: print_\( \)
       ⇔columns
          # Strip whitespace from column names
          df.columns = df.columns.str.strip()
          # Find 'Date' column (case-insensitive)
          date_col = None
          for col in df.columns:
              if col.lower() == 'date':
                  date_col = col
                  break
          if date col is None:
```

```
raise KeyError(f"'Date' column not found in {csv_file}. Available_

→columns: {df.columns.tolist()}")
    # Find 'Close' column (case-insensitive)
    close_col = None
    for col in df.columns:
        if col.lower() == 'close':
            close_col = col
            break
    if close_col is None:
        raise KeyError(f"'Close' column not found in {csv_file}. Available_
  # Set 'Date' as index and add 'Close' to close_df
    df[date_col] = pd.to_datetime(df[date_col])
    df.set_index(date_col, inplace=True)
    ticker_name = csv_file.split('.')[0]
    close_df[ticker_name] = df[close_col]
print(close_df)
Columns in ATKR.csv: ['Date', 'Open', 'High', 'Low', 'Close', 'Volume']
Columns in FTAI.csv: ['Date', 'Open', 'High', 'Low', 'Close', 'Volume']
Columns in KLYG.csv: ['Date', 'Open', 'High', 'Low', 'Close', 'Volume']
Columns in MPWR.csv: ['Date', 'Open', 'High', 'Low', 'Close', 'Volume']
Columns in MRK.csv: ['Date', 'Open', 'High', 'Low', 'Close', 'Volume']
Columns in MRVI.csv: ['Date', 'Open', 'High', 'Low', 'Close', 'Volume']
Columns in NMRA.csv: ['Date', 'Open', 'High', 'Low', 'Close', 'Volume']
Columns in RGT.csv: ['Date', 'Open', 'High', 'Low', 'Close', 'Volume']
Columns in RGTLF.csv: ['Date', 'Open', 'High', 'Low', 'Close', 'Volume']
Columns in SMTC.csv: ['Date', 'Open', 'High', 'Low', 'Close', 'Volume']
Columns in SNEX.csv: ['Date', 'Open', 'High', 'Low', 'Close', 'Volume']
Columns in SWKS.csv: ['Date', 'Open', 'High', 'Low', 'Close', 'Volume']
Columns in TTD.csv: ['Date', 'Open', 'High', 'Low', 'Close', 'Volume']
                           FTAI KLYG
                                             MPWR
                                                              MRVI
                                                                     NMRA \
                ATKR
                                                        MRK
Date
2025-03-03 58.889999 118.258316 0.26 577.362610
                                                  92.352165 3.020 1.405
2025-03-04 59.240002 114.818550 0.24 586.567810 91.767212 2.840 1.410
2025-03-05 62.310001 112.794563 0.27
                                       610.543152 92.391823 2.810 1.430
2025-03-06 64.699997 107.958946 0.26 564.178223 93.194885 2.670 1.520
2025-03-07 64.870003 103.910988 0.25 595.184509 93.839317 2.960 1.490
2025-03-10 65.550003
                     97.400345 0.26 580.025452 94.414352 2.860 1.340
2025-03-11 62.680000 105.266953 0.26 568.815674 93.918633 2.640 1.430
2025-03-12 63.740002 102.933891 0.26 581.421692 92.550446 2.610 1.380
2025-03-13 62.570000 100.879997 0.26 569.673401 93.898804 2.420 1.400
2025-03-14 64.519997
                     104.309998 0.26
                                       604.429626 93.760002 2.450 1.280
2025-03-17 66.000000
                     106.980003 0.21 638.916626 94.790001 2.640 1.190
```

```
2025-03-18 65.040001
                           102.389999 0.20
                                             620.615906
                                                         94.720001
                                                                   2.580 1.160
                           109.010002 0.20
                                                         94.019997
                                                                    2.430 1.220
     2025-03-19 66.589996
                                             628.145691
     2025-03-20 63.930000
                           106.699997
                                       0.22
                                             607.381653
                                                         94.730003
                                                                   2.400 1.160
     2025-03-21 62.610001
                           107.230003 0.22
                                             589.390137
                                                         93.110001
                                                                   2.265
                                                                          1.130
     2025-03-24 62.860001
                           114.910004 0.23
                                             626.240784
                                                         92.309998
                                                                   2.240
                                                                          1.200
     2025-03-25 64.199997
                           116.940002
                                       0.18
                                             631.267212
                                                         87.870003
                                                                   2.300
                                                                          1.140
                           114.000000
                                             598.854614
     2025-03-26 62.950001
                                       0.18
                                                         88.110001
                                                                    2.370
                                                                          1.090
     2025-03-27
                 62.330002 114.519997
                                       0.18
                                             599.822021
                                                         87.599998
                                                                   2.350
                                                                          1.100
     2025-03-28 60.590000
                           112.360001 0.20
                                             578.330017
                                                         89.230003
                                                                   2.360
                                                                          1.030
                  RGT
                        RGTLF
                                    SMTC
                                               SNEX
                                                                      TTD
                                                          SWKS
     Date
     2025-03-03
                       0.0577
                               35.580002 82.146667
                                                     65.550003
                10.75
                                                                67.169998
                10.72
                       0.0577
                               36.049999
                                          78.673332
                                                     66.019997
                                                                67.599998
     2025-03-04
                10.79
                       0.0577
     2025-03-05
                               36.840000
                                          80.146667
                                                     67.389999
                                                                66.540001
     2025-03-06
                10.63
                       0.0577
                               32.330002
                                          78.166664
                                                     66.930000
                                                                64.980003
     2025-03-07
                10.61
                       0.0577
                               33.500000
                                          76.639999
                                                     72.610001
                                                                64.910004
     2025-03-10 10.39
                       0.0577
                               31.440001
                                          71.826668
                                                     72.050003
                                                                60.310001
     2025-03-11
                10.41
                       0.0577
                               32.200001 73.126663
                                                     68.230003
                                                                58.840000
     2025-03-12 10.42
                       0.0577
                               33.849998
                                          72.959999
                                                     67.849998
                                                                60.200001
                                                     67.190002
     2025-03-13 10.34
                       0.0577
                               32.709999
                                          71.513336
                                                                53.880001
     2025-03-14 10.48
                       0.0577
                               39.599998
                                          73.933334
                                                     69.400002
                                                                53.939999
     2025-03-17 10.66
                       0.0577
                               39.430000
                                          75.540001
                                                     70.580002
                                                               56.500000
     2025-03-18 10.56
                       0.0577
                               38.650002 75.673332
                                                     70.879997
                                                                53.590000
     2025-03-19 10.67
                       0.0577
                               41.610001 79.886665
                                                     70.050003
                                                               55.320000
     2025-03-20 10.68
                       0.0577
                               40.639999
                                          78.666664
                                                     68.389999
                                                                55.849998
     2025-03-21
                10.63
                       0.0577
                               39.619999
                                          78.220001
                                                     67.250000
                                                                56.310001
                10.70
                       0.0577
                               40.340000
                                          79.150002
     2025-03-24
                                                     69.019997
                                                                59.340000
     2025-03-25
                10.77
                       0.0577
                               40.070000
                                          81.610001
                                                     68.220001
                                                                62.000000
     2025-03-26
                10.68
                       0.0577
                               38.689999
                                          79.720001
                                                     67.599998
                                                                58.799999
     2025-03-27
                10.69
                       0.0577
                               36.950001
                                          78.599998
                                                     66.300003
                                                                57.259998
     2025-03-28 10.52
                       0.0577
                               35.049999
                                          76.120003
                                                     64.120003
                                                               55.849998
[75]: tickers_dir = os.path.join(os.getcwd(), 'tickers')
     os.makedirs(tickers_dir, exist_ok=True)
     close_df.index.name = 'Date'
      close_df.to_csv(os.path.join(tickers_dir, 'All_Ticker_Close Price.csv'))
[76]: plt.figure(figsize=(10, 10))
     sns.heatmap(close_df.corr(), annot=True, cmap='coolwarm', fmt=".2f")
     plt.title('Correlation Heatmap of Close Prices')
     plt.show()
```



[77]:	close_df.head()									
[77]:		ATKR	FTAI	KLYG	MPWR	MRK	MRVI	NMRA	\	
	Date									
	2025-03-03	58.889999	118.258316	0.26	577.362610	92.352165	3.02	1.405		
	2025-03-04	59.240002	114.818550	0.24	586.567810	91.767212	2.84	1.410		
	2025-03-05	62.310001	112.794563	0.27	610.543152	92.391823	2.81	1.430		
	2025-03-06	64.699997	107.958946	0.26	564.178223	93.194885	2.67	1.520		
	2025-03-07	64.870003	103.910988	0.25	595.184509	93.839317	2.96	1.490		
		RGT R	GTLF SM	ITC	SNEX	SWKS	TTD			

```
Date
2025-03-03 10.75 0.0577 35.580002 82.146667 65.550003 67.169998
2025-03-04 10.72 0.0577 36.049999 78.673332 66.019997 67.599998
2025-03-05 10.79 0.0577 36.840000 80.146667 67.389999 66.540001
2025-03-06 10.63 0.0577 32.330002 78.166664 66.930000 64.980003
2025-03-07 10.61 0.0577 33.500000 76.639999 72.610001 64.910004
```

3.1. Suggesting Ticker Using Simple Maths

```
[78]: 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:⊔
      else:
         print("No True values found in any column.")
```

The column with the maximum number of True values is: 'NMRA' which may be worth purchasing

3.2 (Suggesting) Using Arima Model

```
[80]: 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()
```

```
[81]: y_pred
```

```
[81]:
                       ATKR.
                                                      MPWR.
                                                                       MRVI
                                                                              NMR.A
                                    FTAI KLYG
                                                                  MRK
      Date
      2025-03-25
                  64.199997
                             116.940002 0.18
                                                631.267212
                                                            87.870003
                                                                       2.30
                                                                              1.14
                  62.950001 114.000000
                                          0.18
                                                598.854614
                                                            88.110001
                                                                        2.37
                                                                              1.09
      2025-03-26
      2025-03-27
                  62.330002
                             114.519997
                                          0.18
                                                599.822021
                                                            87.599998
                                                                       2.35
                                                                              1.10
      2025-03-28
                  60.590000
                             112.360001
                                          0.20
                                                578.330017
                                                            89.230003
                                                                       2.36
                                                                              1.03
                    RGT
                          RGTLF
                                       SMTC
                                                  SNEX
                                                             SWKS
                                                                          TTD
      Date
      2025-03-25
                 10.77
                         0.0577
                                 40.070000
                                             81.610001
                                                        68.220001
                                                                   62.000000
      2025-03-26
                  10.68
                         0.0577
                                  38.689999
                                             79.720001
                                                        67.599998
                                                                   58.799999
      2025-03-27
                  10.69
                         0.0577
                                  36.950001
                                             78.599998
                                                        66.300003
                                                                   57.259998
      2025-03-28 10.52 0.0577
                                             76.120003 64.120003
                                  35.049999
                                                                   55.849998
[82]: for column in close_df.columns:
          model arima= auto arima(model train[column], trace=True, ____

→error_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])
                                          : AIC=180.260, Time=0.02 sec
      ARIMA(0,0,0)(0,0,0)[0]
                                          : AIC=inf, Time=0.06 sec
      ARIMA(0,0,1)(0,0,0)[0]
                                          : AIC=inf, Time=0.18 sec
      ARIMA(0,0,2)(0,0,0)[0]
                                          : AIC=inf, Time=0.18 sec
      ARIMA(0,0,3)(0,0,0)[0]
                                          : AIC=inf, Time=0.16 sec
      ARIMA(0,0,4)(0,0,0)[0]
      ARIMA(0,0,5)(0,0,0)[0]
                                          : AIC=inf, Time=0.30 sec
                                          : AIC=inf, Time=0.05 sec
      ARIMA(1,0,0)(0,0,0)[0]
                                          : AIC=75.992, Time=0.06 sec
      ARIMA(1,0,1)(0,0,0)[0]
                                          : AIC=inf, Time=0.08 sec
      ARIMA(1,0,2)(0,0,0)[0]
                                          : AIC=inf, Time=0.15 sec
      ARIMA(1,0,3)(0,0,0)[0]
      ARIMA(1,0,4)(0,0,0)[0]
                                          : AIC=inf, Time=0.12 sec
                                          : AIC=inf, Time=0.06 sec
      ARIMA(2,0,0)(0,0,0)[0]
      ARIMA(2,0,1)(0,0,0)[0]
                                          : AIC=inf, Time=0.14 sec
                                          : AIC=inf, Time=0.20 sec
      ARIMA(2,0,2)(0,0,0)[0]
                                          : AIC=inf, Time=0.12 sec
      ARIMA(2,0,3)(0,0,0)[0]
      ARIMA(3,0,0)(0,0,0)[0]
                                          : AIC=inf, Time=0.05 sec
                                          : AIC=inf, Time=0.11 sec
      ARIMA(3,0,1)(0,0,0)[0]
                                          : AIC=inf, Time=0.27 sec
      ARIMA(3,0,2)(0,0,0)[0]
                                          : AIC=inf, Time=0.07 sec
      ARIMA(4,0,0)(0,0,0)[0]
                                          : AIC=inf, Time=0.11 sec
      ARIMA(4,0,1)(0,0,0)[0]
                                          : 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: 2.693 seconds
                                          : AIC=197.048, Time=0.01 sec
      ARIMA(0,0,0)(0,0,0)[0]
      ARIMA(0,0,1)(0,0,0)[0]
                                          : AIC=inf, Time=0.02 sec
      ARIMA(0,0,2)(0,0,0)[0]
                                          : AIC=inf, Time=0.15 sec
                                          : AIC=inf, Time=0.27 sec
      ARIMA(0,0,3)(0,0,0)[0]
```

```
: AIC=inf, Time=0.21 sec
ARIMA(0,0,4)(0,0,0)[0]
ARIMA(0,0,5)(0,0,0)[0]
                                    : AIC=inf, Time=0.29 sec
                                    : AIC=inf, Time=0.03 sec
ARIMA(1,0,0)(0,0,0)[0]
                                    : AIC=106.236, Time=0.04 sec
ARIMA(1,0,1)(0,0,0)[0]
ARIMA(1,0,2)(0,0,0)[0]
                                    : AIC=107.173, Time=0.13 sec
                                    : AIC=inf, Time=0.18 sec
ARIMA(1,0,3)(0,0,0)[0]
ARIMA(1,0,4)(0,0,0)[0]
                                    : AIC=108.923, Time=0.26 sec
ARIMA(2,0,0)(0,0,0)[0]
                                    : AIC=inf, Time=0.04 sec
                                    : AIC=108.168, Time=0.06 sec
ARIMA(2,0,1)(0,0,0)[0]
ARIMA(2,0,2)(0,0,0)[0]
                                    : AIC=110.231, Time=0.11 sec
                                    : AIC=inf, Time=0.24 sec
ARIMA(2,0,3)(0,0,0)[0]
ARIMA(3,0,0)(0,0,0)[0]
                                    : AIC=inf, Time=0.08 sec
                                    : AIC=109.905, Time=0.18 sec
ARIMA(3,0,1)(0,0,0)[0]
ARIMA(3,0,2)(0,0,0)[0]
                                    : AIC=inf, Time=0.52 sec
                                    : AIC=inf, Time=0.21 sec
ARIMA(4,0,0)(0,0,0)[0]
                                    : AIC=109.773, Time=0.42 sec
ARIMA(4,0,1)(0,0,0)[0]
ARIMA(5,0,0)(0,0,0)[0]
                                    : AIC=inf, Time=0.18 sec
                                    : AIC=2.055, Time=0.02 sec
```

Total fit time: 3.626 seconds ARIMA(0,0,0)(0,0,0)[0]: AIC=inf, Time=0.08 sec ARIMA(0,0,1)(0,0,0)[0]ARIMA(0,0,2)(0,0,0)[0]: AIC=inf, Time=0.17 sec : AIC=inf, Time=0.15 sec ARIMA(0,0,3)(0,0,0)[0]: AIC=inf, Time=0.33 sec ARIMA(0,0,4)(0,0,0)[0]: AIC=inf, Time=0.40 sec ARIMA(0,0,5)(0,0,0)[0]: AIC=inf, Time=0.03 sec ARIMA(1,0,0)(0,0,0)[0]ARIMA(1,0,1)(0,0,0)[0]: AIC=-72.580, Time=0.11 sec : AIC=-70.662, Time=0.28 sec ARIMA(1,0,2)(0,0,0)[0]ARIMA(1,0,3)(0,0,0)[0]: AIC=-69.039, Time=0.52 sec : AIC=-66.633, Time=0.48 sec ARIMA(1,0,4)(0,0,0)[0]: AIC=inf, Time=0.07 sec ARIMA(2,0,0)(0,0,0)[0]ARIMA(2,0,1)(0,0,0)[0]: AIC=-70.557, Time=0.12 sec : AIC=-65.653, Time=0.21 sec ARIMA(2,0,2)(0,0,0)[0]: AIC=-68.293, Time=0.27 sec ARIMA(2,0,3)(0,0,0)[0]

: AIC=inf, Time=0.19 sec ARIMA(3,0,0)(0,0,0)[0]ARIMA(3,0,1)(0,0,0)[0]: AIC=-68.567, Time=0.19 sec ARIMA(3,0,2)(0,0,0)[0] : AIC=-67.805, Time=0.29 sec : AIC=inf, Time=0.21 sec ARIMA(4,0,0)(0,0,0)[0]

ARIMA(4,0,1)(0,0,0)[0]: AIC=-66.617, Time=0.26 sec : AIC=inf, Time=0.22 sec ARIMA(5,0,0)(0,0,0)[0]

Best model: ARIMA(1,0,1)(0,0,0)[0]Total fit time: 4.623 seconds

ARIMA(0,0,0)(0,0,0)[0]: AIC=251.960, 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=0.16 sec ARIMA(0,0,3)(0,0,0)[0]: AIC=inf, Time=0.18 sec

```
: AIC=inf, Time=0.19 sec
ARIMA(0,0,4)(0,0,0)[0]
ARIMA(0,0,5)(0,0,0)[0]
                                    : AIC=inf, Time=0.14 sec
                                    : AIC=inf, Time=0.03 sec
ARIMA(1,0,0)(0,0,0)[0]
                                    : AIC=157.675, Time=0.08 sec
ARIMA(1,0,1)(0,0,0)[0]
ARIMA(1,0,2)(0,0,0)[0]
                                    : AIC=159.545, Time=0.13 sec
                                    : AIC=inf, Time=0.20 sec
ARIMA(1,0,3)(0,0,0)[0]
ARIMA(1,0,4)(0,0,0)[0]
                                    : AIC=inf, Time=0.24 sec
                                    : AIC=inf, Time=0.05 sec
ARIMA(2,0,0)(0,0,0)[0]
                                    : AIC=inf, Time=0.08 sec
ARIMA(2,0,1)(0,0,0)[0]
ARIMA(2,0,2)(0,0,0)[0]
                                    : AIC=164.314, Time=0.14 sec
                                    : AIC=inf, Time=0.27 sec
ARIMA(2,0,3)(0,0,0)[0]
ARIMA(3,0,0)(0,0,0)[0]
                                    : AIC=inf, Time=0.12 sec
                                    : AIC=159.372, Time=0.17 sec
ARIMA(3,0,1)(0,0,0)[0]
ARIMA(3,0,2)(0,0,0)[0]
                                    : AIC=inf, Time=0.21 sec
                                    : AIC=inf, Time=0.19 sec
ARIMA(4,0,0)(0,0,0)[0]
                                    : AIC=160.318, Time=0.42 sec
ARIMA(4,0,1)(0,0,0)[0]
ARIMA(5,0,0)(0,0,0)[0]
                                    : AIC=inf, Time=0.28 sec
```

Total fit time: 3.335 seconds

ARIMA(0,0,0)(0,0,0)[0]: AIC=192.617, Time=0.01 sec : AIC=inf, Time=0.04 sec ARIMA(0,0,1)(0,0,0)[0]ARIMA(0,0,2)(0,0,0)[0]: AIC=inf, Time=0.14 sec : AIC=inf, Time=0.15 sec ARIMA(0,0,3)(0,0,0)[0]: AIC=inf, Time=0.24 sec ARIMA(0,0,4)(0,0,0)[0]: AIC=inf, Time=0.34 sec ARIMA(0,0,5)(0,0,0)[0]: AIC=inf, Time=0.02 sec ARIMA(1,0,0)(0,0,0)[0]ARIMA(1,0,1)(0,0,0)[0]: AIC=56.185, Time=0.06 sec : AIC=inf, Time=0.10 sec ARIMA(1,0,2)(0,0,0)[0]ARIMA(1,0,3)(0,0,0)[0]: AIC=inf, Time=0.11 sec : AIC=inf, Time=0.19 sec ARIMA(1,0,4)(0,0,0)[0]: AIC=inf, Time=0.16 sec ARIMA(2,0,0)(0,0,0)[0]ARIMA(2,0,1)(0,0,0)[0]: AIC=58.202, Time=0.07 sec : AIC=inf, Time=0.26 sec ARIMA(2,0,2)(0,0,0)[0]: AIC=inf, Time=0.25 sec ARIMA(2,0,3)(0,0,0)[0]: AIC=inf, Time=0.14 sec ARIMA(3,0,0)(0,0,0)[0]ARIMA(3,0,1)(0,0,0)[0]: AIC=inf, Time=0.26 sec ARIMA(3,0,2)(0,0,0)[0] : AIC=59.476, Time=0.27 sec : AIC=inf, Time=0.18 sec ARIMA(4,0,0)(0,0,0)[0]: AIC=inf, Time=0.16 sec ARIMA(4,0,1)(0,0,0)[0]: AIC=inf, Time=0.30 sec ARIMA(5,0,0)(0,0,0)[0]

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

Total fit time: 3.460 seconds

ARIMA(0,1,0)(0,0,0)[0] intercept : AIC=-13.434, Time=0.01 sec ARIMA(0,1,1)(0,0,0)[0] intercept : AIC=inf, Time=0.11 sec ARIMA(0,1,2)(0,0,0)[0] intercept : AIC=inf, Time=0.17 sec ARIMA(0,1,3)(0,0,0)[0] intercept : AIC=inf, Time=0.23 sec

```
: AIC=inf, Time=0.17 sec
 ARIMA(0,1,4)(0,0,0)[0] intercept
 ARIMA(0,1,5)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.33 sec
                                     : AIC=-11.915, Time=0.02 sec
 ARIMA(1,1,0)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.15 sec
 ARIMA(1,1,1)(0,0,0)[0] intercept
 ARIMA(1,1,2)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.27 sec
                                     : AIC=inf, Time=0.40 sec
 ARIMA(1,1,3)(0,0,0)[0] intercept
 ARIMA(1,1,4)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.36 sec
 ARIMA(2,1,0)(0,0,0)[0] intercept
                                     : AIC=-10.906, Time=0.06 sec
 ARIMA(2,1,1)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.23 sec
 ARIMA(2,1,2)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.28 sec
                                     : AIC=-5.686, Time=0.41 sec
 ARIMA(2,1,3)(0,0,0)[0] intercept
 ARIMA(3,1,0)(0,0,0)[0] intercept
                                     : AIC=-9.730, Time=0.09 sec
                                     : AIC=-14.213, Time=0.25 sec
 ARIMA(3,1,1)(0,0,0)[0] intercept
 ARIMA(3,1,2)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.36 sec
 ARIMA(4,1,0)(0,0,0)[0] intercept
                                     : AIC=-18.505, Time=0.19 sec
 ARIMA(4,1,1)(0,0,0)[0] intercept
                                    : AIC=-18.447, Time=0.35 sec
 ARIMA(5,1,0)(0,0,0)[0] intercept
                                     : AIC=-19.543, Time=0.32 sec
Best model: ARIMA(5,1,0)(0,0,0)[0] intercept
Total fit time: 4.784 seconds
 ARIMA(0,1,0)(0,0,0)[0] intercept
                                     : AIC=-32.605, Time=0.02 sec
                                     : AIC=-31.571, Time=0.06 sec
 ARIMA(0,1,1)(0,0,0)[0] intercept
 ARIMA(0,1,2)(0,0,0)[0] intercept
                                    : AIC=inf, Time=0.24 sec
                                    : AIC=inf, Time=0.27 sec
 ARIMA(0,1,3)(0,0,0)[0] intercept
 ARIMA(0,1,4)(0,0,0)[0] intercept
                                    : AIC=inf, Time=0.29 sec
 ARIMA(0,1,5)(0,0,0)[0] intercept
                                     : AIC=-25.566, Time=0.38 sec
 ARIMA(1,1,0)(0,0,0)[0] intercept
                                     : AIC=-31.131, Time=0.03 sec
 ARIMA(1,1,1)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.17 sec
                                     : AIC=inf, Time=0.22 sec
 ARIMA(1,1,2)(0,0,0)[0] intercept
 ARIMA(1,1,3)(0,0,0)[0] intercept
                                     : AIC=-27.511, Time=0.38 sec
                                    : AIC=inf, Time=0.36 sec
 ARIMA(1,1,4)(0,0,0)[0] intercept
 ARIMA(2,1,0)(0,0,0)[0] intercept
                                     : AIC=-29.835, Time=0.08 sec
 ARIMA(2,1,1)(0,0,0)[0] intercept
                                     : AIC=inf, Time=0.20 sec
                                     : AIC=inf, Time=0.28 sec
 ARIMA(2,1,2)(0,0,0)[0] intercept
 ARIMA(2,1,3)(0,0,0)[0] intercept
                                     : AIC=-25.395, Time=0.37 sec
                                     : AIC=-28.437, Time=0.12 sec
 ARIMA(3,1,0)(0,0,0)[0] intercept
 ARIMA(3,1,1)(0,0,0)[0] intercept
                                    : AIC=-26.438, Time=0.21 sec
 ARIMA(3,1,2)(0,0,0)[0] intercept
                                     : AIC=-26.712, Time=0.29 sec
                                     : AIC=-26.440, Time=0.21 sec
 ARIMA(4,1,0)(0,0,0)[0] intercept
 ARIMA(4,1,1)(0,0,0)[0] intercept
                                     : AIC=-24.438, Time=0.19 sec
                                     : AIC=-24.732, Time=0.21 sec
 ARIMA(5,1,0)(0,0,0)[0] intercept
Best model: ARIMA(0,1,0)(0,0,0)[0] intercept
Total fit time: 4.595 seconds
ARIMA(0,0,0)(0,0,0)[0]
                                     : AIC=122.926, 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=0.11 sec
                                    : AIC=inf, Time=0.20 sec
 ARIMA(0,0,3)(0,0,0)[0]
```

```
: AIC=inf, Time=0.24 sec
ARIMA(0,0,4)(0,0,0)[0]
ARIMA(0,0,5)(0,0,0)[0]
                                    : AIC=inf, Time=0.33 sec
                                    : AIC=inf, Time=0.05 sec
ARIMA(1,0,0)(0,0,0)[0]
                                    : AIC=-11.495, Time=0.08 sec
ARIMA(1,0,1)(0,0,0)[0]
                                    : AIC=inf, Time=0.22 sec
ARIMA(1,0,2)(0,0,0)[0]
                                    : AIC=inf, Time=0.28 sec
ARIMA(1,0,3)(0,0,0)[0]
ARIMA(1,0,4)(0,0,0)[0]
                                    : AIC=inf, Time=0.20 sec
ARIMA(2,0,0)(0,0,0)[0]
                                    : AIC=inf, Time=0.09 sec
ARIMA(2,0,1)(0,0,0)[0]
                                    : AIC=-9.289, Time=0.10 sec
ARIMA(2,0,2)(0,0,0)[0]
                                    : AIC=-7.516, Time=0.31 sec
                                    : AIC=inf, Time=0.31 sec
ARIMA(2,0,3)(0,0,0)[0]
ARIMA(3,0,0)(0,0,0)[0]
                                    : AIC=inf, Time=0.18 sec
                                    : AIC=-7.590, Time=0.14 sec
ARIMA(3,0,1)(0,0,0)[0]
ARIMA(3,0,2)(0,0,0)[0]
                                    : AIC=inf, Time=0.22 sec
                                    : AIC=inf, Time=0.29 sec
ARIMA(4,0,0)(0,0,0)[0]
                                    : AIC=inf, Time=0.32 sec
ARIMA(4,0,1)(0,0,0)[0]
ARIMA(5,0,0)(0,0,0)[0]
                                    : AIC=inf, Time=0.31 sec
```

Total fit time: 4.061 seconds

ARIMA(0,0,0)(0,0,0)[0]: AIC=-43.874, Time=0.01 sec

Total fit time: 0.012 seconds

ARIMA(0,0,0)(0,0,0)[0]: AIC=162.678, Time=0.00 sec : AIC=inf, Time=0.06 sec ARIMA(0,0,1)(0,0,0)[0]: AIC=inf, Time=0.12 sec ARIMA(0,0,2)(0,0,0)[0]: AIC=inf, Time=0.19 sec ARIMA(0,0,3)(0,0,0)[0]: AIC=inf, Time=0.22 sec ARIMA(0,0,4)(0,0,0)[0]ARIMA(0,0,5)(0,0,0)[0]: AIC=inf, Time=0.28 sec : AIC=inf, Time=0.03 sec ARIMA(1,0,0)(0,0,0)[0]ARIMA(1,0,1)(0,0,0)[0]: AIC=84.594, Time=0.05 sec : AIC=inf, Time=0.17 sec ARIMA(1,0,2)(0,0,0)[0]ARIMA(1,0,3)(0,0,0)[0]: AIC=inf, Time=0.19 sec ARIMA(1,0,4)(0,0,0)[0]: AIC=inf, Time=0.28 sec : AIC=inf, Time=0.08 sec ARIMA(2,0,0)(0,0,0)[0]: AIC=inf, Time=0.11 sec ARIMA(2,0,1)(0,0,0)[0]: AIC=inf, Time=0.20 sec ARIMA(2,0,2)(0,0,0)[0]ARIMA(2,0,3)(0,0,0)[0]: AIC=inf, Time=0.28 sec : AIC=inf, Time=0.09 sec ARIMA(3,0,0)(0,0,0)[0]: AIC=inf, Time=0.20 sec ARIMA(3,0,1)(0,0,0)[0]: AIC=86.224, Time=0.23 sec 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=0.25 sec ARIMA(4,0,1)(0,0,0)[0]: AIC=inf, Time=0.19 sec ARIMA(5,0,0)(0,0,0)[0]

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

Total fit time: 3.374 seconds

ARIMA(0,0,0)(0,0,0)[0]: AIC=186.285, Time=0.01 sec ARIMA(0,0,1)(0,0,0)[0]: AIC=inf, Time=0.03 sec

```
: AIC=inf, Time=0.10 sec
ARIMA(0,0,2)(0,0,0)[0]
ARIMA(0,0,3)(0,0,0)[0]
                                    : AIC=inf, Time=0.32 sec
                                    : AIC=inf, Time=0.27 sec
ARIMA(0,0,4)(0,0,0)[0]
                                    : AIC=inf, Time=0.28 sec
ARIMA(0,0,5)(0,0,0)[0]
ARIMA(1,0,0)(0,0,0)[0]
                                    : AIC=inf, Time=0.02 sec
                                    : AIC=84.441, Time=0.05 sec
ARIMA(1,0,1)(0,0,0)[0]
ARIMA(1,0,2)(0,0,0)[0]
                                    : AIC=85.116, Time=0.10 sec
ARIMA(1,0,3)(0,0,0)[0]
                                    : AIC=inf, Time=0.23 sec
                                    : AIC=inf, Time=0.23 sec
ARIMA(1,0,4)(0,0,0)[0]
                                    : AIC=inf, Time=0.04 sec
ARIMA(2,0,0)(0,0,0)[0]
                                    : AIC=inf, Time=0.14 sec
ARIMA(2,0,1)(0,0,0)[0]
                                    : AIC=88.007, Time=0.24 sec
ARIMA(2,0,2)(0,0,0)[0]
                                    : AIC=88.996, Time=0.30 sec
ARIMA(2,0,3)(0,0,0)[0]
                                    : AIC=inf, Time=0.07 sec
ARIMA(3,0,0)(0,0,0)[0]
ARIMA(3,0,1)(0,0,0)[0]
                                    : AIC=87.597, Time=0.17 sec
                                    : AIC=90.080, Time=0.29 sec
ARIMA(3,0,2)(0,0,0)[0]
ARIMA(4,0,0)(0,0,0)[0]
                                    : AIC=inf, Time=0.29 sec
                                    : AIC=89.856, Time=0.48 sec
ARIMA(4,0,1)(0,0,0)[0]
                                    : AIC=inf, Time=0.46 sec
ARIMA(5,0,0)(0,0,0)[0]
```

Total fit time: 4.110 seconds

ARIMA(0,0,0)(0,0,0)[0]	: AIC=182.777, 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=0.22 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=0.25 sec
ARIMA(0,0,5)(0,0,0)[0]	: AIC=inf, Time=0.32 sec
ARIMA(1,0,0)(0,0,0)[0]	: AIC=inf, Time=0.03 sec
ARIMA(1,0,1)(0,0,0)[0]	: AIC=81.652, Time=0.11 sec
ARIMA(1,0,2)(0,0,0)[0]	: AIC=inf, Time=0.32 sec
ARIMA(1,0,3)(0,0,0)[0]	: AIC=inf, Time=0.20 sec
ARIMA(1,0,4)(0,0,0)[0]	: AIC=inf, Time=0.28 sec
ARIMA(2,0,0)(0,0,0)[0]	: AIC=inf, Time=0.06 sec
ARIMA(2,0,1)(0,0,0)[0]	: AIC=inf, Time=0.08 sec
ARIMA(2,0,2)(0,0,0)[0]	: AIC=inf, Time=0.22 sec
ARIMA(2,0,3)(0,0,0)[0]	: AIC=83.781, Time=0.30 sec
ARIMA(3,0,0)(0,0,0)[0]	: AIC=inf, Time=0.12 sec
ARIMA(3,0,1)(0,0,0)[0]	: AIC=inf, Time=0.14 sec
ARIMA(3,0,2)(0,0,0)[0]	: AIC=inf, Time=0.24 sec
ARIMA(4,0,0)(0,0,0)[0]	: AIC=inf, Time=0.15 sec
ARIMA(4,0,1)(0,0,0)[0]	: AIC=inf, Time=0.19 sec
ARIMA(5,0,0)(0,0,0)[0]	: AIC=inf, Time=0.28 sec

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

Total fit time: 3.888 seconds

ARIMA(0,1,0)(0,0,0)[0] intercept : AIC=73.850, Time=0.01 sec ARIMA(0,1,1)(0,0,0)[0] intercept : AIC=75.165, Time=0.03 sec

```
ARIMA(0,1,2)(0,0,0)[0] intercept
                                   : AIC=inf, Time=0.20 sec
ARIMA(0,1,3)(0,0,0)[0] intercept
                                   : AIC=inf, Time=0.28 sec
ARIMA(0,1,4)(0,0,0)[0] intercept
                                   : AIC=inf, Time=0.29 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=75.169, Time=0.02 sec
ARIMA(1,1,1)(0,0,0)[0] intercept
                                   : AIC=77.115, Time=0.04 sec
ARIMA(1,1,2)(0,0,0)[0] intercept
                                   : AIC=inf, Time=0.14 sec
                                   : AIC=inf, Time=0.26 sec
ARIMA(1,1,3)(0,0,0)[0] intercept
ARIMA(1,1,4)(0,0,0)[0] intercept
                                   : AIC=inf, Time=0.33 sec
ARIMA(2,1,0)(0,0,0)[0] intercept
                                   : AIC=76.817, Time=0.03 sec
                                   : AIC=inf, Time=0.20 sec
ARIMA(2,1,1)(0,0,0)[0] intercept
ARIMA(2,1,2)(0,0,0)[0] intercept
                                   : AIC=inf, Time=0.32 sec
                                   : AIC=inf, Time=0.40 sec
ARIMA(2,1,3)(0,0,0)[0] intercept
                                   : AIC=71.456, Time=0.08 sec
ARIMA(3,1,0)(0,0,0)[0] intercept
ARIMA(3,1,1)(0,0,0)[0] intercept
                                   : AIC=inf, Time=0.31 sec
ARIMA(3,1,2)(0,0,0)[0] intercept
                                   : AIC=inf, Time=0.34 sec
ARIMA(4,1,0)(0,0,0)[0] intercept
                                   : AIC=72.680, Time=0.09 sec
ARIMA(4,1,1)(0,0,0)[0] intercept
                                   : AIC=inf, Time=0.30 sec
ARIMA(5,1,0)(0,0,0)[0] intercept
                                   : AIC=74.424, Time=0.11 sec
```

Best model: ARIMA(3,1,0)(0,0,0)[0] intercept Total fit time: 4.099 seconds

```
[83]: 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_
       ⇔Prediction"])
          rmse_arima=np.sqrt(mean_squared_error(y_pred[column],y_pred["ARIMA Model_
       ⇔Prediction"]))
          mae_arima=mean_absolute_error(y_pred[column],y_pred["ARIMA Model_
       ⇔Prediction"])
          print(len(prediction_arima))
```

```
[84]: model_scores_mse,model_scores_mae = [],[],[]
[85]: 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: 13.362755150564048
     Root Mean Square Error ARIMA: 3.655510244899342
     Mean Absoulute Error ARIMA: 3.2653373546664692
[86]: 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",))
       update_layout(title="ARIMA", xaxis_title="Date", yaxis_title=column, legend=dict(x=0, y=1, trace
         fig.show()
```