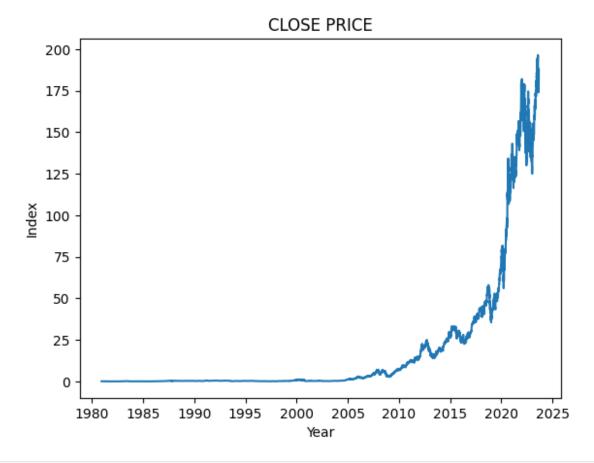
**Task 1**Predicting stock price of **Apple** based on closing price using LSTM

```
import pandas as pd
df = pd.read csv('AAPL.csv')
df
                         0pen
                                      High
                                                              Close
             Date
                                                    Low
Adj Close \
                                              0.128348
       1980 - 12 - 12
                     0.128348
                                  0.128906
                                                           0.128348
0.099450
       1980 - 12 - 15
                     0.122210
                                  0.122210
                                              0.121652
                                                           0.121652
0.094261
                     0.113281
                                  0.113281
                                              0.112723
                                                           0.112723
       1980 - 12 - 16
0.087343
       1980 - 12 - 17
                     0.115513
                                  0.116071
                                              0.115513
                                                           0.115513
0.089504
       1980 - 12 - 18
                     0.118862
                                  0.119420
                                              0.118862
                                                           0.118862
0.092099
                   177.380005
                                            175.820007 178.610001
10765 2023-08-25
                                179.149994
178.610001
10766
       2023-08-28
                   180.089996
                                180.589996
                                            178.550003
                                                         180.190002
180.190002
10767 2023-08-29
                   179.699997
                                184.899994
                                            179.500000
                                                         184.119995
184.119995
10768
      2023-08-30
                   184.940002
                                187.850006
                                            184.740005 187.649994
187.649994
10769 2023-08-31
                   187.839996 189.119995 187.479996 187.869995
187.869995
          Volume
0
       469033600
1
       175884800
2
       105728000
3
        86441600
4
        73449600
        51418700
10765
10766
        43820700
10767
        53003900
10768
        60813900
        60735600
10769
[10770 rows x 7 columns]
df = df[['Date', 'Close']]
```

```
df
              Date
                          Close
0
       1980 - 12 - 12
                       0.128348
1
       1980 - 12 - 15
                       0.121652
2
       1980 - 12 - 16
                       0.112723
3
       1980 - 12 - 17
                       0.115513
4
       1980 - 12 - 18
                       0.118862
                     178.610001
10765
       2023-08-25
       2023-08-28
10766
                     180.190002
10767
       2023-08-29
                     184.119995
10768
       2023-08-30
                    187.649994
       2023-08-31
                    187.869995
10769
[10770 \text{ rows } x \text{ 2 columns}]
import datetime
def str to datetime(s):
  split = s.split('-')
  year, month, day = int(split[0]), int(split[1]), int(split[2])
  return datetime.datetime(year=year, month=month, day=day)
df
                          Close
              Date
0
       1980 - 12 - 12
                       0.128348
1
       1980 - 12 - 15
                       0.121652
2
       1980 - 12 - 16
                       0.112723
3
       1980 - 12 - 17
                       0.115513
4
       1980 - 12 - 18
                       0.118862
. . .
       2023-08-25
                     178.610001
10765
10766
       2023-08-28
                     180.190002
       2023-08-29
                     184.119995
10767
10768
       2023-08-30
                    187.649994
10769
      2023-08-31
                    187.869995
[10770 \text{ rows } x \text{ 2 columns}]
df['Date'] = df['Date'].apply(str to datetime)
<ipython-input-7-82fc7f804c29>:1: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row indexer,col indexer] = value instead
See the caveats in the documentation:
https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#
returning-a-view-versus-a-copy
  df['Date'] = df['Date'].apply(str_to_datetime)
```

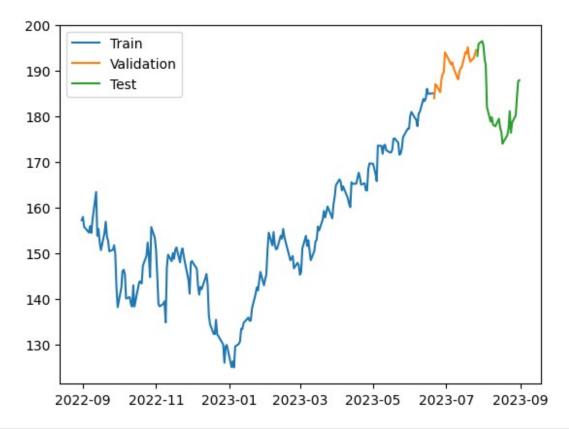
```
df['Date']
0
         1980 - 12 - 12
1
         1980 - 12 - 15
2
         1980 - 12 - 16
3
         1980 - 12 - 17
4
         1980 - 12 - 18
10765
        2023-08-25
10766
        2023-08-28
        2023-08-29
10767
10768
         2023-08-30
10769
        2023-08-31
Name: Date, Length: 10770, dtype: datetime64[ns]
df.index = df.pop('Date')
df
                  Close
Date
1980 - 12 - 12
               0.128348
1980 - 12 - 15
               0.121652
1980 - 12 - 16
               0.112723
1980 - 12 - 17
               0.115513
1980 - 12 - 18
               0.118862
. . .
             178.610001
2023-08-25
2023-08-28
            180.190002
            184.119995
2023-08-29
            187.649994
2023-08-30
2023-08-31 187.869995
[10770 rows x 1 columns]
import matplotlib.pyplot as plt
plt.plot(df.index, df['Close'])
plt.title('CLOSE PRICE')
plt.xlabel('Year')
plt.ylabel('Index')
Text(0, 0.5, 'Index')
```



```
import numpy as np
def df_to_windowed_df(dataframe, first_date_str, last_date_str, n=3):
  first date = str to datetime(first date str)
  last date = str to datetime(last date str)
  target_date = first_date
  dates = []
 X, Y = [], []
  last_time = False
  while True:
    df_subset = dataframe.loc[:target_date].tail(n+1)
    if len(df_subset) != n+1:
      print(f'Error: Window of size {n} is too large for date
{target_date}')
      return
    values = df subset['Close'].to numpy()
    x, y = values[:-1], values[-1]
```

```
dates.append(target date)
    X.append(x)
    Y.append(y)
    next week =
dataframe.loc[target date:target date+datetime.timedelta(days=7)]
    next_datetime_str = str(next_week.head(2).tail(1).index.values[0])
    next date str = next datetime str.split('T')[0]
    year month day = next date str.split('-')
    year, month, day = year month day
    next date = datetime.datetime(day=int(day), month=int(month),
year=int(year))
    if last_time:
      break
    target date = next date
    if target date == last date:
      last time = True
  ret df = pd.DataFrame({})
  ret df['Target Date'] = dates
 X = np.array(X)
  for i in range(0, n):
    X[:, i]
    ret_df[f'Target-{n-i}'] = X[:, i]
  ret df['Target'] = Y
  return ret df
windowed df = df to windowed df(df,
                                 '2022-08-31',
                                 '2023-08-31',
                                 n=3)
windowed df
    Target Date
                   Target-3
                               Target-2
                                            Target-1
                                                          Target
0
     2022-08-31
                163.619995
                             161.380005
                                          158.910004
                                                      157.220001
1
     2022-09-01
                 161.380005
                             158.910004
                                          157.220001
                                                      157.960007
2
     2022-09-02
                 158.910004
                             157.220001
                                          157.960007
                                                      155.809998
3
     2022-09-06
                 157.220001
                             157.960007
                                          155.809998
                                                      154.529999
4
     2022-09-07
                 157.960007
                             155.809998
                                          154.529999
                                                      155.960007
247
     2023-08-25
                 177.229996
                             181.119995
                                          176.380005
                                                      178.610001
     2023-08-28
                 181.119995
                             176.380005
248
                                          178.610001
                                                      180.190002
249
     2023-08-29
                 176.380005
                             178.610001
                                          180.190002
                                                      184.119995
250 2023-08-30
                178.610001
                             180.190002
                                          184.119995
                                                      187.649994
```

```
251 2023-08-31 180.190002 184.119995 187.649994 187.869995
[252 rows x 5 columns]
def windowed df to date X y(windowed dataframe):
  df as np = windowed dataframe.to numpy()
  dates = df as np[:, 0]
  middle matrix = df as np[:, 1:-1]
 X = middle_matrix.reshape((len(dates), middle matrix.shape[1], 1))
 Y = df_as_np[:, -1]
  return dates, X.astype(np.float32), Y.astype(np.float32)
dates, X, y = windowed df to date <math>X y (windowed df)
dates.shape, X.shape, y.shape
((252,), (252, 3, 1), (252,))
q 80 = int(len(dates) * .8)
q 90 = int(len(dates) * .9)
dates train, X train, y train = dates[:q 80], X[:q 80], y[:q 80]
dates_val, X_val, y_val = dates[q_80:q_90], X[q_80:q_90], y[q_80:q_90]
dates_test, X_{\text{test}}, y_{\text{test}} = dates[q_90:], X[q_90:], y[q_90:]
plt.plot(dates train, y train)
plt.plot(dates val, y val)
plt.plot(dates test, y test)
plt.legend(['Train', 'Validation', 'Test'])
<matplotlib.legend.Legend at 0x7f22a08b0fd0>
```



```
from tensorflow.keras.models import Sequential
from tensorflow.keras.optimizers import Adam
from tensorflow.keras import layers
model = Sequential([layers.Input((3, 1)),
                  layers.LSTM(64),
                  layers.Dense(32, activation='relu'),
                  layers.Dense(32, activation='relu'),
                  layers.Dense(1)])
model.compile(loss='mse',
            optimizer=Adam(learning rate=0.001),
            metrics=['mean absolute error'])
model.fit(X train, y train, validation data=(X val, y val),
epochs=100)
Epoch 1/100
23772.3809 - mean absolute error: 153.5365 - val loss: 36275.6875 -
val mean absolute error: 190.4390
Epoch 2/100
7/7 [============= ] - Os 10ms/step - loss: 23568.2109
- mean absolute error: 152.8699 - val loss: 36039.4219 -
val mean absolute error: 189.8177
```

```
Epoch 3/100
- mean absolute error: 152.2769 - val loss: 35812.3125 -
val mean absolute error: 189.2185
Epoch 4/100
- mean absolute error: 151.6253 - val loss: 35532.1094 -
val mean absolute error: 188.4766
Epoch 5/100
- mean absolute error: 150.7984 - val loss: 35159.5117 -
val mean absolute error: 187.4856
Epoch 6/100
- mean absolute error: 149.6932 - val loss: 34686.6953 -
val mean absolute error: 186.2204
Epoch 7/100
7/7 [============== ] - 0s 11ms/step - loss: 22149.6836
- mean absolute error: 148.1495 - val loss: 33991.1445 -
val mean absolute error: 184.3432
Epoch 8/100
- mean absolute error: 145.6511 - val loss: 32792.6445 -
val mean absolute error: 181.0633
Epoch 9/100
- mean absolute error: 142.1100 - val loss: 31362.6348 -
val mean absolute error: 177.0704
Epoch 10/100
7/7 [============= ] - Os 10ms/step - loss: 19166.0879
- mean absolute error: 137.6978 - val loss: 29552.6016 -
val mean absolute error: 171.8831
Epoch 11/100
7/7 [============= ] - Os 13ms/step - loss: 17498.6895
- mean absolute error: 131.5102 - val loss: 27053.1445 -
val mean absolute error: 164.4517
Epoch 12/100
7/7 [============ ] - Os 12ms/step - loss: 15536.9912
- mean absolute error: 123.8320 - val loss: 24413.9180 -
val mean absolute error: 156.2218
Epoch 13/100
- mean absolute error: 115.5581 - val loss: 21716.7441 -
val mean absolute error: 147.3363
Epoch 14/100
7/7 [============ ] - Os 10ms/step - loss: 11319.2100
- mean absolute error: 105.3407 - val loss: 18396.5820 -
val mean absolute error: 135.6015
Epoch 15/100
```

```
mean absolute error: 92.6271 - val loss: 14739.4111 -
val mean absolute error: 121.3691
Epoch 16/100
7/7 [============= ] - 0s 10ms/step - loss: 6135.0068
- mean absolute error: 76.9480 - val loss: 10927.7539 -
val mean absolute error: 104.4941
Epoch 17/100
7/7 [=========== ] - 0s 10ms/step - loss: 3862.5093
- mean absolute error: 60.2852 - val loss: 7576.2588 -
val mean absolute error: 86.9899
Epoch 18/100
- mean absolute error: 41.7689 - val_loss: 4699.5923 -
val mean absolute error: 68.4901
Epoch 19/100
mean absolute error: 24.9081 - val loss: 2769.0913 -
val mean absolute error: 52.5356
Epoch 20/100
7/7 [============ ] - Os 11ms/step - loss: 271.3718 -
mean absolute error: 12.6475 - val loss: 1285.2456 -
val mean absolute error: 35.7275
Epoch 21/100
7/7 [============= ] - 0s 9ms/step - loss: 220.4550 -
mean absolute error: 12.4415 - val_loss: 895.9570 -
val mean absolute error: 29.7875
Epoch 22/100
mean absolute error: 13.9528 - val loss: 889.0671 -
val mean absolute error: 29.6717
Epoch 23/100
mean absolute error: 13.3374 - val loss: 1065.2030 -
val mean absolute error: 32.5046
Epoch 24/100
7/7 [============= ] - 0s 9ms/step - loss: 211.9445 -
mean absolute error: 12.1712 - val loss: 1275.1309 -
val mean absolute error: 35.5876
Epoch 25/100
7/7 [============= ] - Os 10ms/step - loss: 198.1655 -
mean absolute error: 11.3666 - val loss: 1410.2869 -
val mean absolute error: 37.4384
Epoch 26/100
7/7 [========= ] - Os 10ms/step - loss: 199.0915 -
mean_absolute_error: 11.1740 - val_loss: 1490.2368 -
val mean absolute error: 38.4920
Epoch 27/100
```

```
mean absolute error: 10.9538 - val loss: 1486.1117 -
val mean absolute error: 38.4402
Epoch 28/100
7/7 [============== ] - 0s 10ms/step - loss: 189.7764 -
mean absolute error: 10.8014 - val loss: 1417.2126 -
val mean absolute error: 37.5343
Epoch 29/100
mean absolute error: 10.7974 - val loss: 1347.2640 -
val mean absolute error: 36.5917
Epoch 30/100
7/7 [=========== ] - 0s 9ms/step - loss: 182.4146 -
mean absolute error: 10.6858 - val loss: 1341.0714 -
val mean absolute error: 36.5092
Epoch 31/100
mean absolute error: 10.6935 - val loss: 1260.8054 -
val mean absolute error: 35.3919
Epoch 32/100
7/7 [============= ] - Os 10ms/step - loss: 179.0275 -
mean absolute error: 10.6949 - val loss: 1287.7272 -
val mean absolute error: 35.7725
Epoch 33/100
mean absolute error: 10.7017 - val loss: 1212.7625 -
val mean absolute error: 34.7073
Epoch 34/100
7/7 [=========== ] - Os 11ms/step - loss: 176.2862 -
mean absolute error: 10.7111 - val loss: 1223.4611 -
val mean absolute error: 34.8628
Epoch 35/100
7/7 [=========== ] - Os 10ms/step - loss: 173.9620 -
mean absolute error: 10.6186 - val loss: 1216.4478 -
val mean absolute error: 34.7629
Epoch 36/100
mean absolute error: 10.2726 - val loss: 1248.4769 -
val mean absolute error: 35.2240
Epoch 37/100
mean absolute error: 10.0026 - val loss: 1173.2343 -
val mean absolute error: 34.1375
Epoch 38/100
7/7 [============= ] - Os 10ms/step - loss: 157.9902 -
mean absolute error: 10.0968 - val loss: 1133.7172 -
val mean absolute error: 33.5552
Epoch 39/100
mean absolute error: 9.8947 - val loss: 1116.8041 -
```

```
val mean absolute error: 33.3053
Epoch 40/100
mean absolute error: 9.5169 - val loss: 1115.5244 -
val mean absolute error: 33.2907
Epoch 41/100
mean absolute error: 9.0439 - val loss: 999.1364 -
val mean absolute error: 31.4937
Epoch 42/100
7/7 [========== ] - 0s 12ms/step - loss: 116.0849 -
mean absolute error: 8.5526 - val loss: 903.3187 -
val mean absolute error: 29.9322
Epoch 43/100
7/7 [============ ] - Os 10ms/step - loss: 110.1095 -
mean absolute error: 8.1813 - val loss: 893.1309 -
val mean absolute error: 29.7685
Epoch 44/100
7/7 [=========== ] - Os 10ms/step - loss: 101.5848 -
mean absolute error: 7.8464 - val loss: 840.3434 -
val mean absolute error: 28.8725
Epoch 45/100
mean absolute error: 7.6787 - val loss: 790.1449 -
val mean absolute error: 27.9943
Epoch 46/100
7/7 [============= ] - Os 12ms/step - loss: 82.7905 -
mean absolute error: 7.0207 - val loss: 671.5276 -
val mean absolute error: 25.7824
Epoch 47/100
7/7 [=========== ] - 0s 12ms/step - loss: 75.1025 -
mean absolute error: 6.9285 - val loss: 695.5529 -
val mean absolute error: 26.2594
Epoch 48/100
7/7 [============ ] - 0s 11ms/step - loss: 62.9342 -
mean absolute error: 6.0518 - val loss: 601.8782 -
val mean absolute error: 24.4037
Epoch 49/100
7/7 [========== ] - 0s 9ms/step - loss: 59.9346 -
mean absolute error: 6.2469 - val loss: 567.6635 -
val mean absolute error: 23.7071
Epoch 50/100
7/7 [=========== ] - 0s 10ms/step - loss: 50.1106 -
mean absolute error: 5.6382 - val loss: 485.5687 -
val mean absolute error: 21.9042
Epoch 51/100
mean absolute error: 4.6938 - val loss: 417.1528 -
val mean absolute error: 20.2825
```

```
Epoch 52/100
mean absolute error: 4.3614 - val loss: 348.1501 -
val mean absolute error: 18.5022
Epoch 53/100
mean absolute error: 4.1870 - val loss: 321.6772 -
val mean absolute error: 17.7773
Epoch 54/100
mean absolute error: 3.6597 - val_loss: 293.5599 -
val mean absolute error: 16.9723
Epoch 55/100
mean absolute error: 3.4551 - val loss: 268.4052 -
val mean absolute error: 16.2185
Epoch 56/100
mean absolute error: 3.3070 - val loss: 227.8057 -
val mean absolute error: 14.9125
Epoch 57/100
mean absolute error: 3.2769 - val loss: 197.2581 -
val mean absolute error: 13.8495
Epoch 58/100
mean absolute error: 3.1313 - val loss: 193.3367 -
val mean absolute error: 13.7200
Epoch 59/100
mean absolute error: 3.2442 - val loss: 193.8337 -
val mean absolute error: 13.7503
Epoch 60/100
mean absolute error: 2.9819 - val loss: 160.8454 -
val mean absolute error: 12.4853
Epoch 61/100
7/7 [============== ] - 0s 11ms/step - loss: 12.3734 -
mean absolute error: 2.7061 - val loss: 154.1432 -
val mean absolute error: 12.2194
Epoch 62/100
mean_absolute_error: 2.7832 - val_loss: 136.2751 -
val mean absolute error: 11.4612
Epoch 63/100
mean absolute error: 2.6639 - val loss: 131.1218 -
val mean absolute error: 11.2413
Epoch 64/100
```

```
7/7 [============= ] - 0s 10ms/step - loss: 11.0823 -
mean absolute error: 2.5916 - val loss: 134.5838 -
val mean absolute error: 11.4053
Epoch 65/100
7/7 [========== ] - 0s 9ms/step - loss: 12.2693 -
mean absolute error: 2.7773 - val loss: 117.9387 -
val mean absolute error: 10.6471
Epoch 66/100
7/7 [========== ] - 0s 9ms/step - loss: 11.2256 -
mean absolute error: 2.5688 - val loss: 108.8859 -
val mean absolute error: 10.2135
Epoch 67/100
mean absolute error: 2.5793 - val loss: 96.9112 -
val mean absolute error: 9.6054
Epoch 68/100
mean absolute error: 2.4771 - val loss: 98.1279 -
val mean absolute error: 9.6773
Epoch 69/100
7/7 [========= ] - 0s 9ms/step - loss: 10.3190 -
mean absolute error: 2.4961 - val loss: 91.3156 -
val mean absolute error: 9.3169
Epoch 70/100
mean absolute error: 2.5645 - val_loss: 80.6446 -
val mean absolute error: 8.7217
Epoch 71/100
mean absolute error: 2.4942 - val loss: 77.8625 -
val mean absolute error: 8.5666
Epoch 72/100
mean absolute error: 2.4502 - val loss: 78.4187 -
val mean absolute error: 8.6040
Epoch 73/100
7/7 [========== ] - Os 9ms/step - loss: 9.8120 -
mean absolute error: 2.4397 - val loss: 68.5188 -
val mean absolute error: 8.0021
Epoch 74/100
mean absolute error: 2.6438 - val loss: 70.0688 -
val mean absolute error: 8.1096
Epoch 75/100
7/7 [========== ] - Os 9ms/step - loss: 9.5330 -
mean absolute error: 2.4328 - val_loss: 78.2827 -
val mean absolute error: 8.6158
Epoch 76/100
7/7 [========== ] - Os 9ms/step - loss: 9.5403 -
```

```
mean absolute error: 2.4107 - val_loss: 75.0244 -
val mean absolute error: 8.4246
Epoch 77/100
7/7 [============= ] - 0s 15ms/step - loss: 10.4302 -
mean absolute error: 2.5052 - val_loss: 77.1762 -
val mean absolute error: 8.5593
Epoch 78/100
7/7 [=========== ] - 0s 9ms/step - loss: 13.1435 -
mean absolute error: 2.8788 - val loss: 66.9169 -
val mean absolute error: 7.9325
Epoch 79/100
7/7 [========== ] - Os 9ms/step - loss: 9.4024 -
mean absolute error: 2.3768 - val_loss: 66.5101 -
val mean absolute error: 7.9121
Epoch 80/100
mean absolute error: 2.4214 - val loss: 55.8333 -
val mean absolute error: 7.1919
Epoch 81/100
mean absolute error: 2.4177 - val loss: 61.1910 -
val mean absolute error: 7.5639
Epoch 82/100
mean absolute error: 2.3437 - val loss: 63.0086 -
val mean absolute error: 7.6902
Epoch 83/100
7/7 [========= ] - Os 9ms/step - loss: 9.3005 -
mean absolute error: 2.3216 - val loss: 52.6990 -
val mean absolute error: 6.9806
Epoch 84/100
mean absolute error: 2.3936 - val loss: 44.5514 -
val mean absolute error: 6.3591
Epoch 85/100
mean absolute error: 2.3782 - val loss: 41.2438 -
val mean absolute error: 6.0900
Epoch 86/100
7/7 [============= ] - 0s 8ms/step - loss: 11.7243 -
mean absolute error: 2.6219 - val loss: 41.9635 -
val mean absolute error: 6.1565
Epoch 87/100
mean absolute error: 2.6764 - val loss: 50.0701 -
val mean absolute error: 6.8020
Epoch 88/100
mean absolute error: 2.3278 - val loss: 43.0414 -
```

```
val mean absolute error: 6.2572
Epoch 89/100
7/7 [========== ] - 0s 11ms/step - loss: 9.2308 -
mean absolute error: 2.3371 - val loss: 41.7234 -
val mean absolute error: 6.1523
Epoch 90/100
7/7 [========= ] - 0s 12ms/step - loss: 8.9410 -
mean absolute error: 2.3197 - val loss: 50.9233 -
val mean absolute error: 6.8756
Epoch 91/100
7/7 [========= ] - Os 9ms/step - loss: 9.5612 -
mean absolute error: 2.3545 - val loss: 57.2259 -
val mean absolute error: 7.3294
Epoch 92/100
mean absolute error: 2.5650 - val loss: 43.8583 -
val mean absolute error: 6.3358
Epoch 93/100
7/7 [========== ] - Os 9ms/step - loss: 8.8014 -
mean absolute error: 2.2741 - val loss: 35.6865 -
val mean absolute error: 5.6453
Epoch 94/100
mean absolute error: 2.4627 - val loss: 42.5556 -
val mean absolute error: 6.2394
Epoch 95/100
mean absolute error: 2.2748 - val loss: 40.0935 -
val mean absolute error: 6.0338
Epoch 96/100
mean absolute error: 2.2590 - val loss: 43.7137 -
val mean absolute error: 6.3320
Epoch 97/100
mean absolute error: 2.3053 - val loss: 39.5028 -
val mean absolute error: 5.9879
Epoch 98/100
7/7 [========== ] - 0s 17ms/step - loss: 8.9163 -
mean absolute error: 2.3562 - val loss: 34.2921 -
val mean absolute error: 5.5330
Epoch 99/100
mean absolute error: 2.3514 - val loss: 33.2577 -
val mean absolute error: 5.4384
Epoch 100/100
7/7 [========== ] - 0s 17ms/step - loss: 9.1897 -
mean absolute error: 2.2820 - val loss: 28.1247 -
val mean absolute error: 4.9345
```

