```
# IMPORTANT: RUN THIS CELL IN ORDER TO IMPORT YOUR KAGGLE DATA SOURCES
# TO THE CORRECT LOCATION (<u>/kaggle/input</u>) IN YOUR NOTEBOOK, # THEN FEEL FREE TO DELETE THIS CELL.
# NOTE: THIS NOTEBOOK ENVIRONMENT DIFFERS FROM KAGGLE'S PYTHON
# ENVIRONMENT SO THERE MAY BE MISSING LIBRARIES USED BY YOUR
# NOTEBOOK.
import os
import sys
from tempfile import NamedTemporaryFile
from urllib.request import urlopen
from urllib.parse import unquote, urlparse
from urllib.error import HTTPError
from zipfile import ZipFile
import tarfile
import shutil
CHUNK_SIZE = 40960
DATA_SOURCE_MAPPING = 'stock-price-prediction:https%3A%2F%2Fstorage.googleapis.com%2Fkaggle-data-sets%2F4571465%2F7806181%2Fbundle%2Farchive.zip%3FX-Goog-Algorithm%3DG00G4-
KAGGLE_INPUT_PATH='<u>/kaggle/input</u>
KAGGLE_WORKING_PATH='/kaggle/working
KAGGLE_SYMLINK='kaggle'
!umount <u>/kaggle/input</u>/ 2> <u>/dev/null</u>
shutil.rmtree('/kaggle/input', ignore_errors=True)
os.makedirs(KAGGLE_INPUT_PATH, 00777, exist_ok=True)
os.makedirs(KAGGLE_WORKING_PATH, 0o777, exist_ok=True)
  os.symlink(KAGGLE_INPUT_PATH, os.path.join("..", 'input'), target_is_directory=True)
except FileExistsError:
  nass
try:
  os.symlink(KAGGLE_WORKING_PATH, os.path.join("..", 'working'), target_is_directory=True)
except FileExistsError:
  pass
for data_source_mapping in DATA_SOURCE_MAPPING.split(','):
    directory, download_url_encoded = data_source_mapping.split(':')
     download_url = unquote(download_url_encoded)
     filename = urlparse(download_url).path
    destination_path = os.path.join(KAGGLE_INPUT_PATH, directory)
    try:
         with urlopen(download_url) as fileres, NamedTemporaryFile() as tfile:
             total_length = fileres.headers['content-length']
             print(f'Downloading {directory}, {total_length} bytes compressed')
             dl = 0
             data = fileres.read(CHUNK_SIZE)
             while len(data) > 0:
    dl += len(data)
                  tfile.write(data)
                 \label{eq:continuity} $$ done = \inf(50 * d1 / \inf(total_length)) $$ sys.stdout.write(f"\r[{'=' * done}{' ' * (50-done)}] $$ d1} $$ bytes downloaded") $$
                  sys.stdout.flush()
             data = fileres.read(CHUNK_SIZE)
if filename.endswith('.zip'):
               with ZipFile(tfile) as zfile:
                  zfile.extractall(destination_path)
               with tarfile.open(tfile.name) as tarfile:
                  tarfile.extractall(destination_path)
             print(f'\nDownloaded and uncompressed: {directory}')
    except HTTPError as e:
         print(f'Failed to load (likely expired) {download_url} to path {destination_path}')
         continue
    except OSError as e:
         print(f'Failed to load {download_url} to path {destination_path}')
print('Data source import complete.')
 Downloading stock-price-prediction, 18005 bytes compressed
                                                       ====== 18005 bytes downloaded
      Downloaded and uncompressed: stock-price-prediction
     Data source import complete.
# This Python 3 environment comes with many helpful analytics libraries installed
# It is defined by the kaggle/python Docker image: https://github.com/kaggle/docker-python
# For example, here's several helpful packages to load
import numpy as np # linear algebra
import pandas as pd # data processing, CSV file I/O (e.g. pd.read_csv)
# Input data files are available in the read-only "../input/" directory
# For example, running this (by clicking run or pressing Shift+Enter) will list all files under the input directory
import os
for dirname, _, filenames in os.walk('/kaggle/input'):
    for filename in filenames:
         print(os.path.join(dirname, filename))
# You can write up to 20GB to the current directory (/kaggle/working/) that gets preserved as output when you create a version using "Save & Run All"
# You can also write temporary files to /kaggle/temp/, but they won't be saved outside of the current session
     /kaggle/input/stock-price-prediction/stock_data.csv
```

```
import pandas as pd
df = pd.read_csv('/kaggle/input/stock-price-prediction/stock_data.csv')
df.head()
        Unnamed: 0 Stock_1 Stock_2 Stock_3 Stock_4 Stock_5
        2020-01-01 101.764052 100.160928 99.494642 99.909756 101.761266
     1 2020-01-02 102 171269 99 969968 98 682973 100 640755 102 528643
     2 2020-01-03 103.171258 99.575237 98.182139 100.574847 101.887811
     3 2020-01-04 105.483215 99.308641 97.149381 100.925017 101.490049
     4 2020-01-05 107.453175 98.188428 99.575396 101.594411 101.604283
 Next steps: Generate code with df  

View recommended plots
df.rename(columns = {'Unnamed: 0': 'date'}, inplace = True)
df.head()
             date Stock_1 Stock_2 Stock_3
                                                  Stock_4
                                                               Stock_5
     0 2020-01-01 101.764052 100.160928 99.494642 99.909756 101.761266
     1 2020-01-02 102.171269 99.969968 98.682973 100.640755 102.528643
     2 2020-01-03 103.171258 99.575237 98.182139 100.574847 101.887811
     3 2020-01-04 105.483215 99.308641 97.149381 100.925017 101.490049
     4 2020-01-05 107.453175 98.188428 99.575396 101.594411 101.604283
 df.describe()
              Stock_1 Stock_2 Stock_3 Stock_4
     count 365.000000 365.000000 365.000000 365.000000
           107.772577
                       81.105216 94.519502 117.407560 106.866865
             7.398296 11.435212 6.519213 6.778527
      std
                                                       3.760968
            91.474442 62.414219 81.111434 99.909756 99.833309
      25% 101.603117 69.328263 89.788068 112.209912 103.927072
      50% 107.421299 84.283525 94.495546 117.788079 106.411328
      75% 113.741728 91.548859 99.919465 123.132365 109.178007
      max 121.901773 100.160928 107.588373 129.911386 116.243803
df.info()
     <class 'pandas.core.frame.DataFrame'>
     RangeIndex: 365 entries, 0 to 364
     Data columns (total 6 columns):
     # Column Non-Null Count Dtype
         date
                 365 non-null
                                obiect
         Stock_1 365 non-null
         Stock_2 365 non-null
                                 float64
         Stock_3
Stock_4
                 365 non-null
365 non-null
                                float64
     5 Stock_5 365 non-null dtypes: float64(5), object(1) memory usage: 17.2+ KB
df.isnull().sum()
     date
     Stock 1
     Stock_2
     Stock 3
     Stock 5
     dtype: int64
EDA
```

→ 1. Time Series Analysis

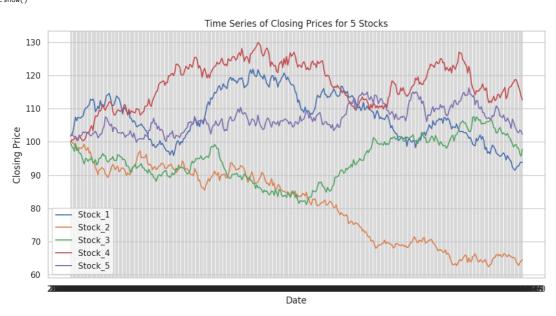
```
import matplotlib.pyplot as plt
import seaborn as sns

sns.set(style = 'whitegrid')

df.set_index('date', inplace=True)

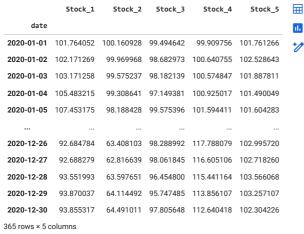
plt.figure(figsize = (12,6))
for column in df.columns:
    plt.plot(df.index, df[column], label = column)

plt.title('Time Series of Closing Prices for 5 Stocks')
plt.xlabel('Date')
plt.ylabel('Closing Price')
plt.legend()
plt.grid(True)
plt.show()
```



2. Outlier Detection in Prices

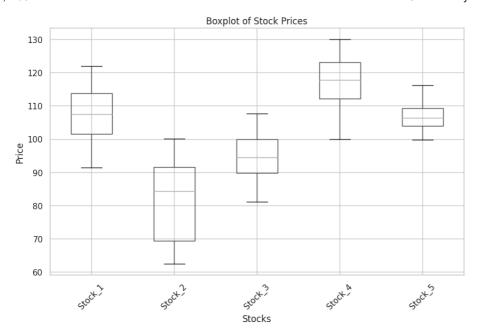
df



```
Next steps: Generate code with df

if 'Date' in df.columns:
    df.drop('Date', axis=1, inplace=True)

plt.figure(figsize=(10, 6))
df.boxplot()
plt.title('Boxplot of Stock Prices')
plt.ylabel('Price')
plt.xlabel('Stocks')
plt.xticks(rotation=45)
plt.grid(True)
plt.show()
```



Model Building and Evaluation

Linear Regression

Linear Regression is a linear approach to modeling the relationship between a dependent variable (target) and one or more independent variables (features). It assumes that there is a linear relationship between the features and the target variable, and it tries to fit a straight line to the data that minimizes the sum of the squared residuals

```
import pandas as pd
from sklearn.model_selection import train_test_split
from sklearn.linear_model import LinearRegression from sklearn.metrics import mean_squared_error, r2_score
import matplotlib.pyplot as plt
df = pd.get dummies(df)
X = df.iloc[:, 1:]
y = df.iloc[:, 0]
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2, random_state=42)
model = LinearRegression()
model.fit(X_train, y_train)
predictions = model.predict(X test)
mse = mean_squared_error(y_test, predictions)
rmse = mse ** 0.5
r2 = r2_score(y_test, predictions)
print("Mean Squared Error:", mse)
print("Root Mean Squared Error:", rmse)
print("R-squared Score:", r2)
plt.figure(figsize=(10, 6))
plt.plot(y_test.index, y_test.values, label='Actual')
plt.plot(y_test.index, predictions, color='red', label='Predicted')
plt.title('Linear Regression: Actual vs Predicted Stock Prices')
plt.xlabel('Date')
plt.ylabel('Price')
plt.legend()
plt.grid(True)
plt.show()
```

Mean Squared Error: 28.92541401358996 Root Mean Squared Error: 5.378235213672786 R-squared Score: 0.3976048110834216



