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In [1]: import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
from statsmodels.tsa.arima.model import ARIMA
from sklearn.metrics import mean_absolute_error ,mean_squared_error

In [2]: df = pd.read_csv(r"C:\Users\HP\OneDrive\Desktop\NLP\Data\ML471_S3_Datafile_Pract

df['Date'] = pd.to_datetime(df['Date'])
df.set_index('Date', inplace=True)
series = df['Close']

In [3]: train_size = int(len(series) * 0.8)
train, test = series[:train_size], series[train_size:]

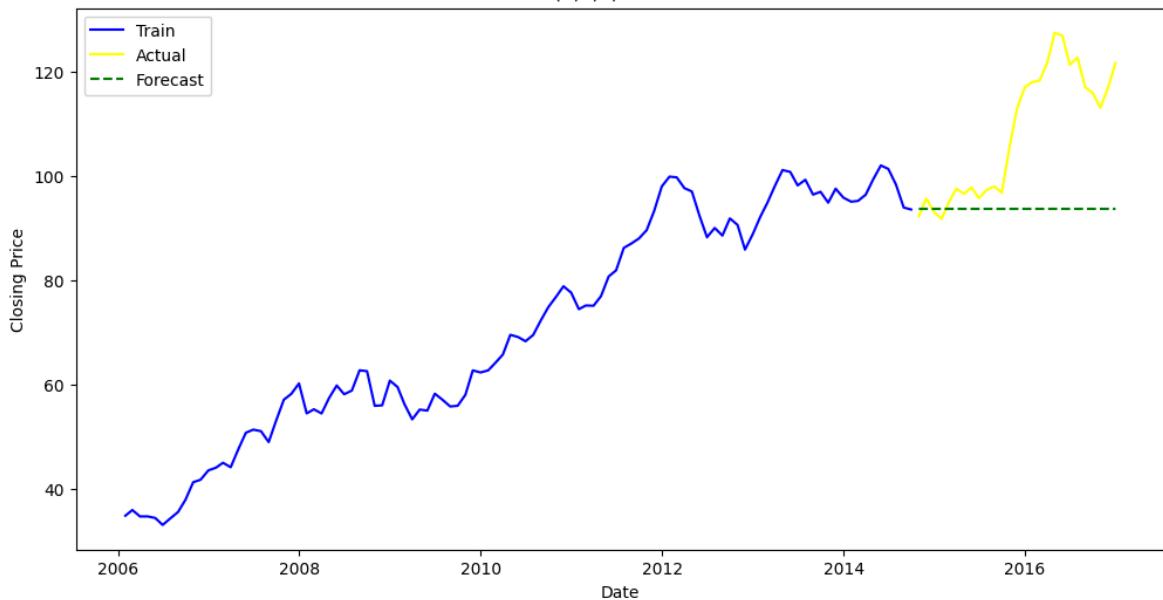
model = ARIMA(train, order=(1 , 1 , 1))
model_fit = model.fit()

forecast = model_fit.forecast(steps=len(test))

c:\Users\HP\AppData\Local\Programs\Python\Python312\Lib\site-packages\statsmodels
\tsa\base\tsa_model.py:473: ValueWarning: No frequency information was provided,
so inferred frequency ME will be used.
    self._init_dates(dates, freq)
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    self._init_dates(dates, freq)

In [4]: plt.figure(figsize=(12,6))
plt.plot(train.index, train, label='Train', color='blue')
plt.plot(test.index, test, label='Actual', color='yellow')
plt.plot(test.index, forecast, label='Forecast', color='green', linestyle='--')
plt.title('ARIMA(1,1,1) Forecast Plot')
plt.xlabel('Date')
plt.ylabel('Closing Price')
plt.legend()
plt.show()
```

ARIMA(1,1,1) Forecast Plot



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In [6]: residuals = test - forecast
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plt.figure(figsize=(12,6))
plt.plot(residuals.index, residuals, label='Residuals', color='blue')
plt.title('Residuals')
plt.xlabel('Date')
plt.ylabel('Residuals')
plt.show()
```

