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In [1]: import pandas as pd
import matplotlib.pyplot as plt
from statsmodels.tsa.statespace.sarimax import SARIMAX

In [2]: df = pd.read_csv(r"C:\Users\HP\OneDrive\Desktop\NLP\Data\ML471_S4_Datafile_Pract

In [3]: df['Date'] = pd.to_datetime(df['Date'])
df.set_index('Date', inplace=True)

In [4]: data = df['Close']

In [5]: train_size = int(len(data) * 0.8)
train = data[:train_size]
test = data[train_size:]

In [6]: model = SARIMAX(
    train,
    order=(1, 0, 1),
    seasonal_order=(3, 1, 1, 12)
)

model_fit = model.fit(disp=False)

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)
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)

In [7]: forecast = model_fit.forecast(steps=len(test))

In [8]: plt.figure(figsize=(12,6))
plt.plot(train, label='Train', color='blue')
plt.plot(test, label='Actual', color='orange', linestyle='--')
plt.plot(test.index, forecast, label='Forecast', color='green', linestyle='--')

plt.title("SARIMAX(1,0,1)x(3,1,1,12) Forecast Plot")
plt.xlabel("Date")
plt.ylabel("Close Price")
plt.legend()
plt.grid(True)
plt.show()
```

SARIMAX(1,0,1)x(3,1,1,12) Forecast Plot

