

Importing Libraries

```
import math
import numpy as np
import pandas as pd
import seaborn as sns
sns.set_style('whitegrid')
import matplotlib.pyplot as plt
plt.style.use('fivethirtyeight')

import keras
from keras.models import Sequential
from keras.callbacks import EarlyStopping
from keras.layers import Dense, LSTM, Dropout

from sklearn.preprocessing import MinMaxScaler
from sklearn.model_selection import train_test_split
from sklearn.metrics import mean_squared_error, mean_absolute_error
```

Importing DataSet

```
In [2]: data_dir = 'BTC-INR.csv'
df = pd.read_csv(data_dir)
```

Exploring DataSet

```
In [3]: df.head()

Out[3]:
```

	Date	Open	High	Low	Close	Adj Close	Volume
0	2023-11-27	1344603.750	1355249.750	1342395.625	1343016.500	1343016.500	166963033541
1	2023-11-28	1342656.750	1346144.875	1311117.125	1324153.250	1324153.250	226523262656
2	2022-11-29	1324179.250	1349349.750	1317790.625	1342422.125	1342422.125	192499824567
3	2022-11-30	1342462.375	1397715.125	1342462.375	1395897.875	1395897.875	240042732300
4	2022-12-01	1339585.000	1395602.500	1370534.875	1377094.000	1377094.000	185824606556

```
In [4]: df.info()
```

```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 366 entries, 0 to 365
Data columns (total 7 columns):
 #   Column      Non-Null Count  Dtype
---  --
 0   Date        366 non-null    object
 1   Open        366 non-null    float64
 2   High        366 non-null    float64
 3   Low         366 non-null    float64
 4   Close       366 non-null    float64
 5   Adj Close   366 non-null    float64
 6   Volume      366 non-null    int64
dtypes: float64(5), int64(1), object(1)
memory usage: 20.1+ KB
```

DATA PREPROCESSING

Create a dataframe with date and close columns

```
In [5]: df = df.groupby('Date')['Close'].mean()
df = pd.DataFrame(df)
df.head()
```

```
Out[5]:
```

	Date	Close
0	2023-11-27	1343016.500
1	2023-11-28	1324153.250
2	2022-11-29	1342422.125
3	2022-11-30	1395897.875
4	2022-12-01	1377094.000

```
In [6]: df.shape

Out[6]: (366, 1)
```

NORMALIZING DATA

```
In [7]: from sklearn.preprocessing import MinMaxScaler
scaler = MinMaxScaler(feature_range=(0, 1))
scaled_data = scaler.fit_transform(np.array(df.values).reshape(-1, 1))
```

SPLITTING THE DATA

```
In [8]: # 75% to Train , 25% to Test
train_size = int(len(df)*.75)
test_size = len(df) - train_size

print('Train Size: ', train_size, 'Test Size: ', test_size)

train_data = scaled_data[ :train_size, 0:1 ]
test_data = scaled_data[ train_size-60:, 0:1 ]

Train Size : 274 Test Size : 92

In [9]: train_data.shape, test_data.shape

Out[9]: ((274, 1), (92, 1))
```

Creating Training DataSet

```
In [10]: # Creating a training set with 60 time-steps and 1 output
x_train = []
y_train = []

for i in range(60, len(train_data)):
    x_train.append(train_data[i-60:i, 0])
    y_train.append(train_data[i, 0])
```

```
In [11]: # Convert to numpy array
x_train, y_train = np.array(x_train), np.array(y_train)
```

```
In [12]: # Reshaping the input
x_train = np.reshape(x_train, (x_train.shape[0], x_train.shape[1], 1))
```

```
In [13]: x_train.shape, y_train.shape

Out[13]: ((214, 60, 1), (214, 1))
```

LSTM MODEL

MODEL STRUCTURE

```
In [14]: model = Sequential([
    LSTM(64, return_sequences=True, input_shape=(x_train.shape[1], 1)),
    Dense(32),
    Dense(16),
    Dense(1)
])
```

```
model.compile(optimizer='adam', loss='mse', metrics=['mean_absolute_error'])
```

```
In [15]: model.summary()

Model: "sequential"
```

Layer (type)	Output Shape	Param #
Lstm1 (LSTM)	(None, 60, 64)	10400
Lstm_1 (LSTM)	(None, 64)	29440
dense1 (Dense)	(None, 32)	2080
dense_1 (Dense)	(None, 16)	528
dense_2 (Dense)	(None, 1)	17

Total params: 42,465  
Trainable params: 42,465  
Non-trainable params: 0

MODEL TRAINING

```
In [16]: # Fitting the LSTM to the Training set
callbacks = [EarlyStopping(monitor='loss', patience=10, restore_best_weights=True)]
history = model.fit(x_train, y_train, epochs=100, batch_size=32, callbacks=callbacks)
```

```
Epoch 1/100
7/7 [=====] - 0s 32ms/step - loss: 0.0525 - mean_absolute_e
```

```
Epoch 2/100
7/7 [=====] - 0s 32ms/step - loss: 0.0101 - mean_absolute_e
```

```
Epoch 3/100
7/7 [=====] - 0s 32ms/step - loss: 0.0065 - mean_absolute_e
```

```
Epoch 4/100
7/7 [=====] - 0s 33ms/step - loss: 0.0059 - mean_absolute_e
```

```
Epoch 5/100
7/7 [=====] - 0s 31ms/step - loss: 0.0054 - mean_absolute_e
```

```
Epoch 6/100
7/7 [=====] - 0s 32ms/step - loss: 0.0043 - mean_absolute_e
```

```
Epoch 7/100
7/7 [=====] - 0s 32ms/step - loss: 0.0042 - mean_absolute_e
```

```
Epoch 8/100
7/7 [=====] - 0s 31ms/step - loss: 0.0044 - mean_absolute_e
```

```
Epoch 9/100
7/7 [=====] - 0s 32ms/step - loss: 0.0043 - mean_absolute_e
```

```
Epoch 10/100
7/7 [=====] - 0s 32ms/step - loss: 0.0041 - mean_absolute_e
```

```
Epoch 11/100
7/7 [=====] - 0s 32ms/step - loss: 0.0039 - mean_absolute_e
```

```
Epoch 12/100
7/7 [=====] - 0s 32ms/step - loss: 0.0038 - mean_absolute_e
```

```
Epoch 13/100
7/7 [=====] - 0s 32ms/step - loss: 0.0038 - mean_absolute_e
```

```
Epoch 14/100
7/7 [=====] - 0s 35ms/step - loss: 0.0037 - mean_absolute_e
```

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Epoch 15/100
7/7 [=====] - 0s 35ms/step - loss: 0.0036 - mean_absolute_e
```

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Epoch 16/100
7/7 [=====] - 0s 35ms/step - loss: 0.0037 - mean_absolute_e
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Epoch 17/100
7/7 [=====] - 0s 35ms/step - loss: 0.0040 - mean_absolute_e
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```
Epoch 18/100
7/7 [=====] - 0s 35ms/step - loss: 0.0036 - mean_absolute_e
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```
Epoch 19/100
7/7 [=====] - 0s 35ms/step - loss: 0.0034 - mean_absolute_e
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Epoch 20/100
7/7 [=====] - 0s 36ms/step - loss: 0.0033 - mean_absolute_e
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Epoch 21/100
7/7 [=====] - 0s 36ms/step - loss: 0.0033 - mean_absolute_e
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Epoch 22/100
7/7 [=====] - 0s 36ms/step - loss: 0.0033 - mean_absolute_e
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Epoch 23/100
7/7 [=====] - 0s 36ms/step - loss: 0.0031 - mean_absolute_e
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Epoch 24/100
7/7 [=====] - 0s 36ms/step - loss: 0.0030 - mean_absolute_e
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Epoch 25/100
7/7 [=====] - 0s 36ms/step - loss: 0.0030 - mean_absolute_e
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Epoch 26/100
7/7 [=====] - 0s 36ms/step - loss: 0.0029 - mean_absolute_e
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Epoch 27/100
7/7 [=====] - 0s 36ms/step - loss: 0.0029 - mean_absolute_e
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Epoch 28/100
7/7 [=====] - 0s 37ms/step - loss: 0.0028 - mean_absolute_e
```

```
Epoch 29/100
7/7 [=====] - 0s 36ms/step - loss: 0.0027 - mean_absolute_e
```

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Epoch 30/100
7/7 [=====] - 0s 36ms/step - loss: 0.0025 - mean_absolute_e
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```
Epoch 31/100
7/7 [=====] - 0s 36ms/step - loss: 0.0026 - mean_absolute_e
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```
Epoch 32/100
7/7 [=====] - 0s 35ms/step - loss: 0.0027 - mean_absolute_e
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Epoch 33/100
7/7 [=====] - 0s 35ms/step - loss: 0.0025 - mean_absolute_e
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Epoch 34/100
7/7 [=====] - 0s 35ms/step - loss: 0.0024 - mean_absolute_e
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Epoch 35/100
7/7 [=====] - 0s 35ms/step - loss: 0.0024 - mean_absolute_e
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Epoch 36/100
7/7 [=====] - 0s 35ms/step - loss: 0.0024 - mean_absolute_e
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Epoch 37/100
7/7 [=====] - 0s 35ms/step - loss: 0.0024 - mean_absolute_e
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Epoch 38/100
7/7 [=====] - 0s 35ms/step - loss: 0.0024 - mean_absolute_e
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Epoch 39/100
7/7 [=====] - 0s 35ms/step - loss: 0.0024 - mean_absolute_e
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Epoch 40/100
7/7 [=====] - 0s 35ms/step - loss: 0.0024 - mean_absolute_e
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Epoch 41/100
7/7 [=====] - 0s 35ms/step - loss: 0.0024 - mean_absolute_e
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Epoch 42/100
7/7 [=====] - 0s 35ms/step - loss: 0.0022 - mean_absolute_e
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Epoch 43/100
7/7 [=====] - 0s 36ms/step - loss: 0.0020 - mean_absolute_e
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Epoch 44/100
7/7 [=====] - 0s 36ms/step - loss: 0.0020 - mean_absolute_e
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Epoch 45/100
7/7 [=====] - 0s 36ms/step - loss: 0.0020 - mean_absolute_e
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Epoch 46/100
7/7 [=====] - 0s 36ms/step - loss: 0.0019 - mean_absolute_e
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Epoch 47/100
7/7 [=====] - 0s 35ms/step - loss: 0.0019 - mean_absolute_e
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Epoch 48/100
7/7 [=====] - 0s 35ms/step - loss: 0.0019 - mean_absolute_e
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Epoch 49/100
7/7 [=====] - 0s 35ms/step - loss: 0.0020 - mean_absolute_e
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Epoch 50/100
7/7 [=====] - 0s 35ms/step - loss: 0.0019 - mean_absolute_e
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Epoch 51/100
7/7 [=====] - 0s 35ms/step - loss: 0.0017 - mean_absolute_e
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Epoch 52/100
7/7 [=====] - 0s 35ms/step - loss: 0.0017 - mean_absolute_e
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Epoch 53/100
7/7 [=====] - 0s 35ms/step - loss: 0.0019 - mean_absolute_e
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Epoch 54/100
7/7 [=====] - 0s 35ms/step - loss: 0.0016 - mean_absolute_e
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Epoch 55/100
7/7 [=====] - 0s 35ms/step - loss: 0.0016 - mean_absolute_e
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Epoch 56/100
7/7 [=====] - 0s 35ms/step - loss: 0.0017 - mean_absolute_e
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Epoch 57/100
7/7 [=====] - 0s 35ms/step - loss: 0.0016 - mean_absolute_e
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Epoch 58/100
7/7 [=====] - 0s 36ms/step - loss: 0.0014 - mean_absolute_e
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Epoch 59/100
7/7 [=====] - 0s 36ms/step - loss: 0.0016 - mean_absolute_e
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Epoch 60/100
7/7 [=====] - 0s 36ms/step - loss: 0.0014 - mean_absolute_e
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Epoch 61/100
7/7 [=====] - 0s 35ms/step - loss: 0.0014 - mean_absolute_e
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Epoch 62/100
7/7 [=====] - 0s 35ms/step - loss: 0.0014 - mean_absolute_e
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Epoch 63/100
7/7 [=====] - 0s 35ms/step - loss: 0.0013 - mean_absolute_e
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Epoch 64/100
7/7 [=====] - 0s 35ms/step - loss: 0.0015 - mean_absolute_e
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Epoch 65/100
7/7 [=====] - 0s 35ms/step - loss: 0.0013 - mean_absolute_e
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Epoch 66/100
7/7 [=====] - 0s 35ms/step - loss: 0.0013 - mean_absolute_e
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Epoch 67/100
7/7 [=====] - 0s 35ms/step - loss: 0.0015 - mean_absolute_e
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Epoch 68/100
7/7 [=====] - 0s 35ms/step - loss: 0.0015 - mean_absolute_e
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Epoch 69/100
7/7 [=====] - 0s 35ms/step - loss: 0.0013 - mean_absolute_e
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Epoch 70/100
7/7 [=====] - 0s 35ms/step - loss: 0.0014 - mean_absolute_e
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Epoch 71/100
7/7 [=====] - 0s 35ms/step - loss: 0.0013 - mean_absolute_e
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Epoch 72/100
7/7 [=====] - 0s 36ms/step - loss: 0.0013 - mean_absolute_e
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Epoch 73/100
7/7 [=====] - 0s 35ms/step - loss: 0.0013 - mean_absolute_e
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Epoch 74/100
7/7 [=====] - 0s 35ms/step - loss: 0.0011 - mean_absolute_e
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Epoch 75/100
7/7 [=====] - 0s 35ms/step - loss: 0.0011 - mean_absolute_e
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Epoch 76/100
7/7 [=====] - 0s 35ms/step - loss: 0.0012 - mean_absolute_e
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Epoch 77/100
7/7 [=====] - 0s 35ms/step - loss: 0.0012 - mean_absolute_e
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Epoch 78/100
7/7 [=====] - 0s 35ms/step - loss: 0.0012 - mean_absolute_e
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Epoch 79/100
7/7 [=====] - 0s 35ms/step - loss: 0.0011 - mean_absolute_e
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Epoch 80/100
7/7 [=====] - 0s 35ms/step - loss: 0.0011 - mean_absolute_e
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Epoch 81/100
7/7 [=====] - 0s 35ms/step - loss: 0.0010 - mean_absolute_e
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Epoch 82/100
7/7 [=====] - 0s 35ms/step - loss: 0.0010 - mean_absolute_e
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Epoch 83/100
7/7 [=====] - 0s 35ms/step - loss: 0.0010 - mean_absolute_e
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Epoch 84/100
7/7 [=====] - 0s 36ms/step - loss: 0.0010 - mean_absolute_e
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Epoch 85/100
7/7 [=====] - 0s 37ms/step - loss: 0.0010 - mean_absolute_e
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Epoch 86/100
7/7 [=====] - 0s 35ms/step - loss: 0.0010 - mean_absolute_e
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Epoch 87/100
7/7 [=====] - 0s 35ms/step - loss: 0.0010 - mean_absolute_e
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Epoch 88/100
7/7 [=====] - 0s 35ms/step - loss: 0.0011 - mean_absolute_e
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Epoch 89/100
7/7 [=====] - 0s 35ms/step - loss: 0.0011 - mean_absolute_e
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Epoch 90/100
7/7 [=====] - 0s 35ms/step - loss: 0.0011 - mean_absolute_e
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```
Epoch 91/100
7/7 [=====] - 0s 35ms/step - loss: 0.0011 - mean_absolute_e
```

```
Epoch 92/100
7/7 [=====] - 0s 35ms/step - loss: 9.5227e-04 - mean_absolu
```

```
Epoch 93/100
7/7 [=====] - 0s 35ms/step - loss: 9.5247e-04 - mean_absolu
```

```
Epoch 94/100
7/7 [=====] - 0s 35ms/step - loss: 9.5639e-04 - mean_absolu
```

```
Epoch 95/100
7/7 [=====] - 0s 35ms/step - loss: 0.0010 - mean_absolute_e
```

```
Epoch 96/100
7/7 [=====] - 0s 35ms/step - loss: 9.4206e-04 - mean_absolu
```

```
Epoch 97/100
7/7 [=====] - 0s 35ms/step - loss: 0.0011 - mean_absolute_e
```

```
Epoch 98/100
7/7 [=====] - 0s 37ms/step - loss: 9.8859e-04 - mean_absolu
```

```
Epoch 99/100
7/7 [=====] - 0s 36ms/step - loss: 9.3878e-04 - mean_absolu
```

```
Epoch 100/100
7/7 [=====] - 0s 35ms/step - loss: 9.2416e-04 - mean_absolu
```

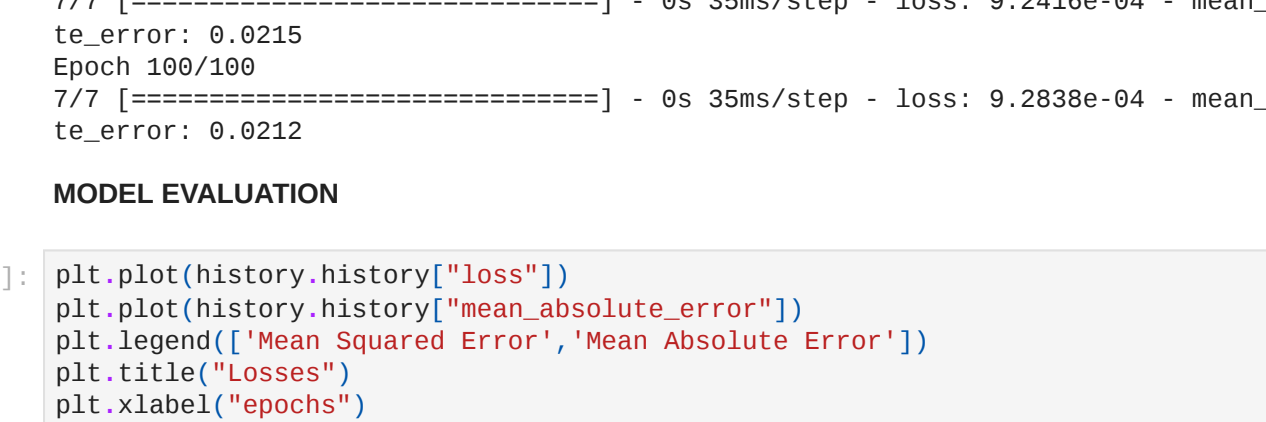
```
Epoch 101/100
7/7 [=====] - 0s 35ms/step - loss: 9.2838e-04 - mean_absolu
```

```
Epoch 102/100
7/7 [=====] - 0s 35ms/step - loss: 0.0013 - mean_absolute_e
```

MODEL EVALUATION

```
In [17]: plt.plot(history.history["loss"])
plt.plot(history.history["mean_absolute_error"])
plt.legend(['Mean Squared Error', 'Mean Absolute Error'])
```

```
plt.xlabel("epochs")
plt.ylabel("loss")
plt.show()
```



PREDICTION

TESTING SET

```
In [18]: # Creating a testing set with 60 time-steps and 1 output
x_test = []
y_test = []

for i in range(60, len(test_data)):
    x_test.append(test_data[i-60:i, 0])
    y_test.append(test_data[i, 0])

x_test, y_test = np.array(x_test), np.array(y_test)
x_test = np.reshape(x_test, (x_test.shape[0], x_test.shape[1], 1))
```

```
In [19]: x_test.shape, y_test.shape

Out[19]: ((92, 60, 1), (92, 1))
```

```
In [20]: #inverse y_test scaling
predictions = model.predict(x_test)

#inverse predictions scaling
predictions = scaler.inverse_transform(predictions)
predictions.shape
```

```
Out[20]: ((92, 1))
```

ROOT MEAN SQUARE ERROR

```
In [21]: #inverse y_test scaling
y_test = scaler.inverse_transform([y_test])

RMSE = np.sqrt(np.mean((y_test - predictions)**2)).round(2)
```

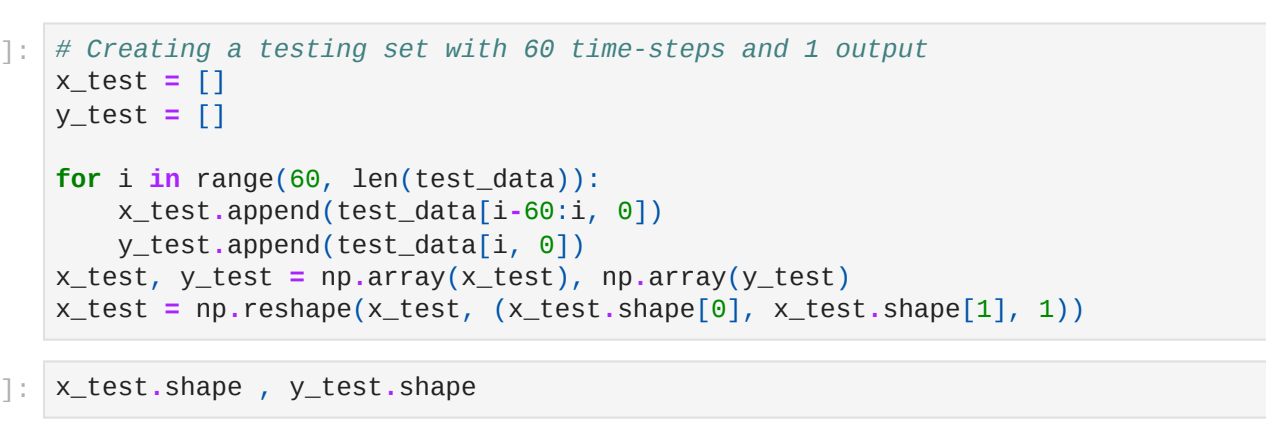
```
Out[21]: 19538.04
```

VISUALIZE PREDICTIONS WITH DATA

```
In [22]: train = df.iloc[:train_size, 0:1]
test = df.iloc[train_size:, 0:1]
test['Predictions'] = predictions

plt.figure(figsize=(16, 6))
plt.title('Bitcoin Stock Price Prediction', fontsize=20)
plt.xlabel('Date', fontsize=18)
plt.ylabel('Close Price', fontsize=18)
plt.plot(train['Close'], linewidth=3)
plt.plot(test['Predictions'], linewidth=3)
plt.legend(['Train', 'Predictions'])

<matplotlib.legend.Legend at 0x107e925c0>
```



CREATE FORECASTED DATAFRAME

```
In [27]: forecasted_output = np.asanyarray(forecast)
forecasted_output = forecasted_output.reshape(-1, 1)
forecasted_output = scaler.inverse_transform(forecasted_output)
```

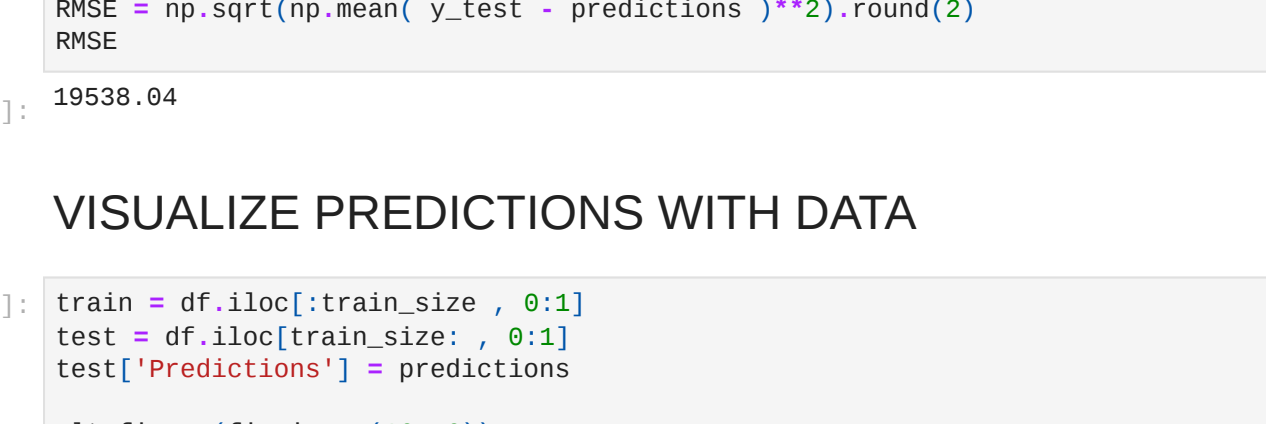
```
In [28]: forecasted_output = pd.DataFrame(forecasted_output)
date = pd.DataFrame(time)
df_result = pd.concat([date, forecasted_output], axis=1)
df_result.columns = ['Date', 'Forecasted']
```

FORECASTED PRICE

```
In [29]: df_result['Date'] = pd.to_datetime(df_result['Date'])

plt.figure(figsize=(20, 8))
plt.title('Bitcoin Close Stock Price Forecasting For Next 30 Days')
plt.xlabel('Date', fontsize=16)
plt.ylabel('Forecasted Close Price', fontsize=16)
```

```
plt.plot(df_result['Date'], df_result['Forecasted'], markers='o', color='red', label='Forecasted Close Price')
plt.grid(True)
plt.show()
```



```
In [ ]:
```