

```
In [ ]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import pandas_datareader as data
```

```
In [ ]: start = '2010-01-01'
end = '2019-12-31'

df = data.DataReader('AAPL', 'yahoo', start, end)
df.head()
```

```
Out[ ]:          High    Low   Open   Close   Volume  Adj Close
               Date
2009-12-31  7.619643  7.520000  7.611786  7.526071  352410800.0  6.444380
2010-01-04  7.660714  7.585000  7.622500  7.643214  493729600.0  6.544687
2010-01-05  7.699643  7.616071  7.664286  7.656429  601904800.0  6.556003
2010-01-06  7.686786  7.526786  7.656429  7.534643  552160000.0  6.451721
2010-01-07  7.571429  7.466071  7.562500  7.520714  477131200.0  6.439792
```

```
In [ ]: df.tail()
```

```
Out[ ]:          High    Low   Open   Close   Volume  Adj Close
               Date
2019-12-24  71.222504  70.730003  71.172501  71.067497  48478800.0  69.938194
2019-12-26  72.495003  71.175003  71.205002  72.477501  93121200.0  71.325790
2019-12-27  73.492500  72.029999  72.779999  72.449997  146266000.0  71.298737
2019-12-30  73.172501  71.305000  72.364998  72.879997  144114400.0  71.721901
2019-12-31  73.419998  72.379997  72.482498  73.412498  100805600.0  72.245934
```

```
In [ ]: df = df.reset_index()
df.head()
```

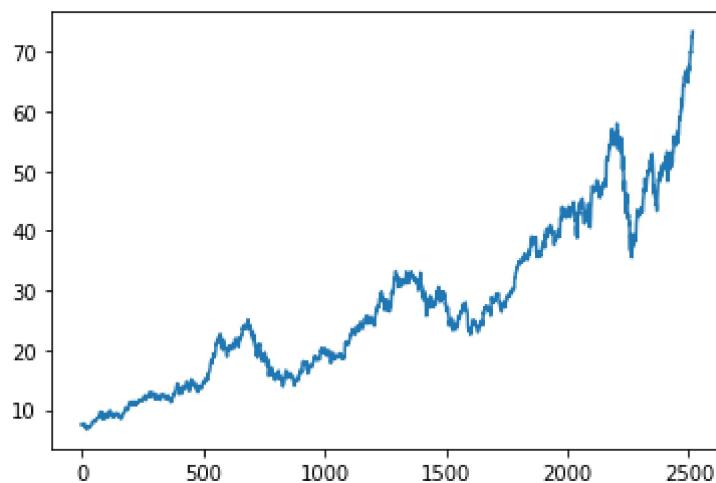
```
Out[ ]:      Date   High    Low   Open   Close   Volume  Adj Close
0  2009-12-31  7.619643  7.520000  7.611786  7.526071  352410800.0  6.444380
1  2010-01-04  7.660714  7.585000  7.622500  7.643214  493729600.0  6.544687
2  2010-01-05  7.699643  7.616071  7.664286  7.656429  601904800.0  6.556003
3  2010-01-06  7.686786  7.526786  7.656429  7.534643  552160000.0  6.451721
4  2010-01-07  7.571429  7.466071  7.562500  7.520714  477131200.0  6.439792
```

```
In [ ]: df = df.drop(['Date', 'Adj Close'], axis=1)
df.head()
```

```
Out[ ]:   High    Low     Open    Close    Volume
          0  7.619643  7.520000  7.611786  7.526071  352410800.0
          1  7.660714  7.585000  7.622500  7.643214  493729600.0
          2  7.699643  7.616071  7.664286  7.656429  601904800.0
          3  7.686786  7.526786  7.656429  7.534643  552160000.0
          4  7.571429  7.466071  7.562500  7.520714  477131200.0
```

```
In [ ]: plt.plot(df['Close'])
```

```
Out[ ]: [<matplotlib.lines.Line2D at 0x17dc5ca9fc0>]
```

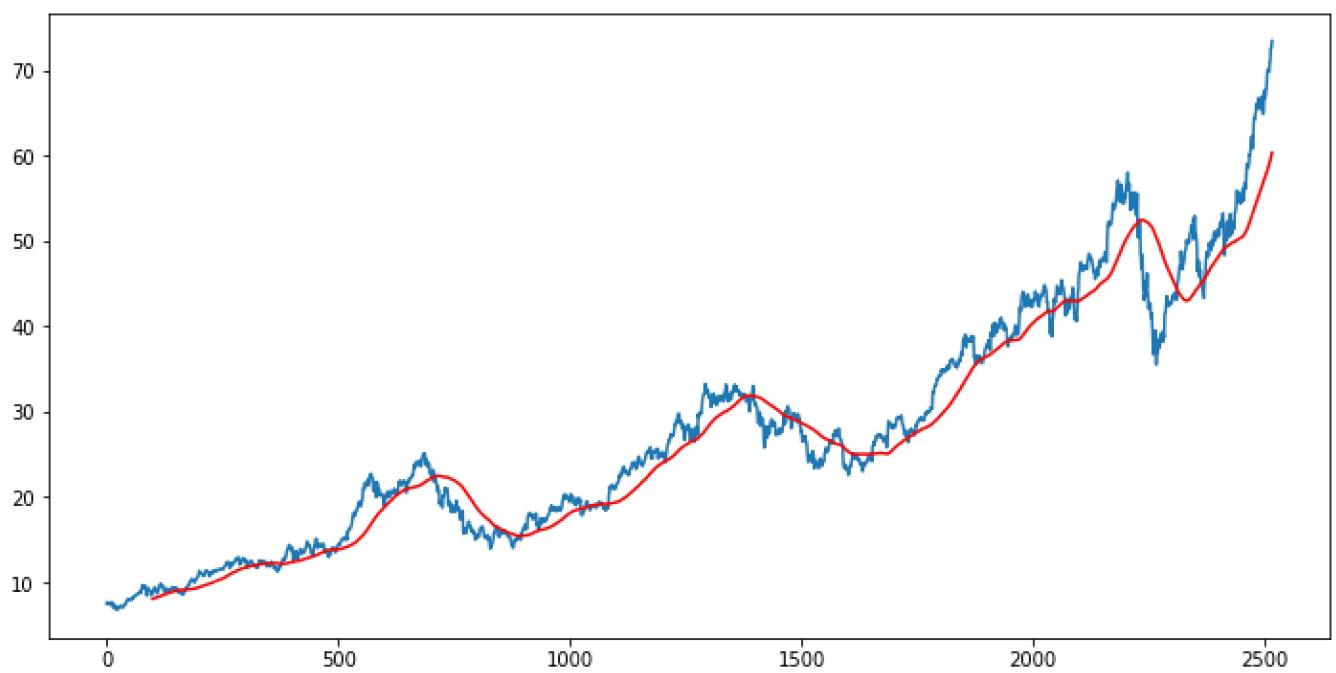


```
In [ ]: ma100 = df.Close.rolling(window=100).mean()
ma100
```

```
Out[ ]: 0           NaN
1           NaN
2           NaN
3           NaN
4           NaN
...
2512      59.401700
2513      59.643125
2514      59.875125
2515      60.106325
2516      60.331875
Name: Close, Length: 2517, dtype: float64
```

```
In [ ]: plt.figure(figsize=(12, 6))
plt.plot(df['Close'], label='Close')
plt.plot(ma100, 'r')
```

```
Out[ ]: [<matplotlib.lines.Line2D at 0x17dc5e62fb0>]
```

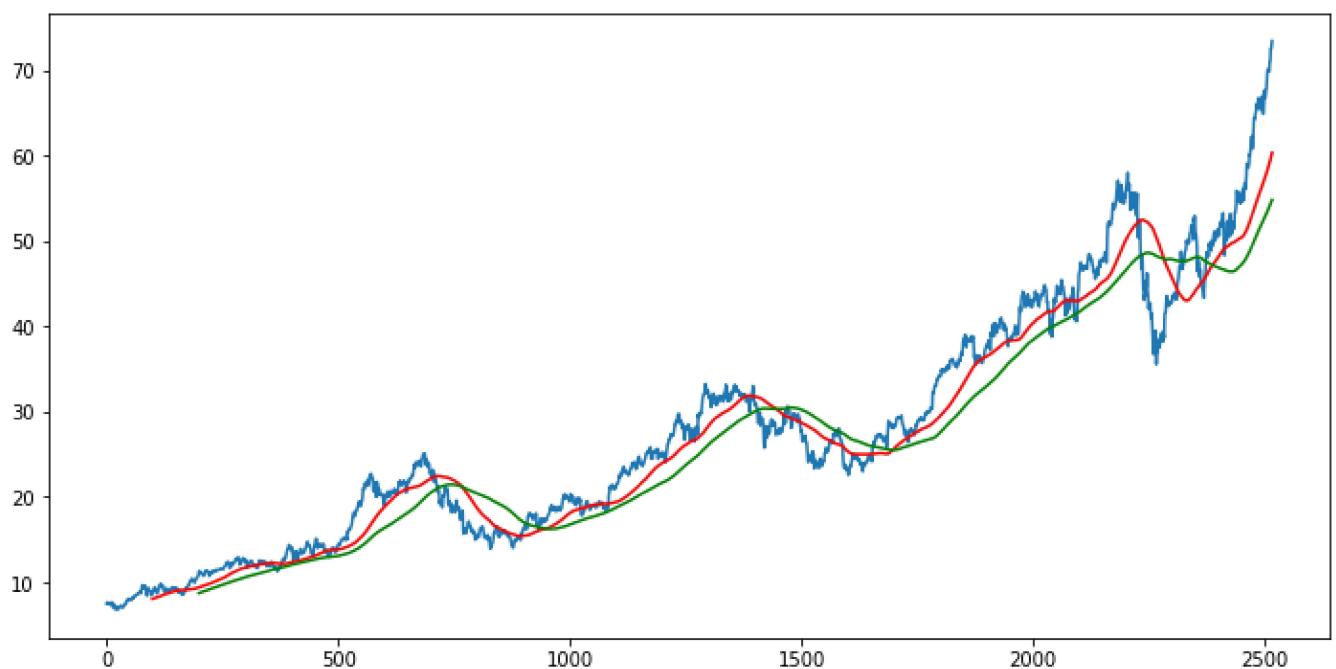


```
In [ ]: ma200 = df.Close.rolling(window=200).mean()  
ma200
```

```
Out[ ]: 0      NaN  
1      NaN  
2      NaN  
3      NaN  
4      NaN  
...  
2512   54.261513  
2513   54.396763  
2514   54.529350  
2515   54.661100  
2516   54.793137  
Name: Close, Length: 2517, dtype: float64
```

```
In [ ]: plt.figure(figsize=(12, 6))  
plt.plot(df['Close'], label='Close')  
plt.plot(ma100, 'r')  
plt.plot(ma200, 'g')
```

```
Out[ ]: [<matplotlib.lines.Line2D at 0x17dc5f5edd0>]
```



```
In [ ]: df.shape
```

```
Out[ ]: (2517, 5)
```

```
In [ ]: # Splitting the data into training and testing sets

dataTrain = pd.DataFrame(df['Close'][0:int(df.shape[0]*0.7)])
dataTest = pd.DataFrame(df['Close'][int(df.shape[0]*0.7):int(df.shape[0])])

print(dataTrain.shape)
print(dataTest.shape)

(1761, 1)
(756, 1)
```

```
In [ ]: dataTrain.head()
```

```
Out[ ]:      Close
0    7.526071
1    7.643214
2    7.656429
3    7.534643
4    7.520714
```

```
In [ ]: dataTest.head()
```

```
Out[ ]:      Close
1761  29.182501
1762  28.955000
1763  29.037500
1764  29.004999
1765  29.152500
```

```
In [ ]: from sklearn.preprocessing import MinMaxScaler
scaler = MinMaxScaler(feature_range=(0, 1))
```

```
In [ ]: dataTrainArray = scaler.fit_transform(dataTrain)
dataTrainArray
```

```
Out[ ]: array([[0.02527908],
 [0.02971782],
 [0.03021854],
 ...,
 [0.84388656],
 [0.85089656],
 [0.84616011]])
```

```
In [ ]: dataTestArray = scaler.fit_transform(dataTest)
dataTestArray
```

```
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```

```
In [ ]: xTrain = []  
yTrain = []
```

```
for i in range(100, dataTrainArray.shape[0]):  
    xTrain.append(dataTrainArray[i-100:i])  
    yTrain.append(dataTrainArray[i, 0])  
  
xTrain, yTrain = np.array(xTrain), np.array(yTrain)
```

In []: xTrain.shape

Out[]: (1661, 100, 1)

In []: # ML Model

```
In [ ]: from keras.models import Sequential  
from keras.layers import Dense, LSTM, Dropout
```

```
In [ ]: model = Sequential()  
model.add(LSTM(units=50, activation='relu', return_sequences=True,  
               input_shape=(xTrain.shape[1], 1)))  
model.add(Dropout(0.2))  
  
model.add(LSTM(units=60, activation='relu', return_sequences=True))  
model.add(Dropout(0.3))  
  
model.add(LSTM(units=80, activation='relu', return_sequences=True))  
model.add(Dropout(0.3))  
  
model.add(LSTM(units=120, activation='relu'))  
model.add(Dropout(0.5))  
  
model.add(Dense(units=1))
```

In []: model.summary()

Model: "sequential"

Layer (type)	Output Shape	Param #
<hr/>		
lstm (LSTM)	(None, 100, 50)	10400
dropout (Dropout)	(None, 100, 50)	0
lstm_1 (LSTM)	(None, 100, 60)	26640
dropout_1 (Dropout)	(None, 100, 60)	0
lstm_2 (LSTM)	(None, 100, 80)	45120
dropout_2 (Dropout)	(None, 100, 80)	0
lstm_3 (LSTM)	(None, 120)	96480
dropout_3 (Dropout)	(None, 120)	0
dense (Dense)	(None, 1)	121
<hr/>		
Total params: 178,761		
Trainable params: 178,761		
Non-trainable params: 0		

In []: model.compile(optimizer='adam', loss='mean_squared_error')
model.fit(xTrain, yTrain, epochs=50)

Epoch 1/50
52/52 [=====] - 18s 248ms/step - loss: 0.0591
Epoch 2/50
52/52 [=====] - 14s 263ms/step - loss: 0.0113
Epoch 3/50
52/52 [=====] - 13s 246ms/step - loss: 0.0097
Epoch 4/50
52/52 [=====] - 13s 248ms/step - loss: 0.0095
Epoch 5/50
52/52 [=====] - 12s 230ms/step - loss: 0.0091
Epoch 6/50
52/52 [=====] - 12s 229ms/step - loss: 0.0083
Epoch 7/50
52/52 [=====] - 12s 229ms/step - loss: 0.0077
Epoch 8/50
52/52 [=====] - 12s 227ms/step - loss: 0.0074
Epoch 9/50
52/52 [=====] - 12s 228ms/step - loss: 0.0081
Epoch 10/50
52/52 [=====] - 12s 229ms/step - loss: 0.0072
Epoch 11/50
52/52 [=====] - 12s 228ms/step - loss: 0.0072
Epoch 12/50
52/52 [=====] - 12s 240ms/step - loss: 0.0070
Epoch 13/50
52/52 [=====] - 12s 232ms/step - loss: 0.0062
Epoch 14/50
52/52 [=====] - 11s 215ms/step - loss: 0.0064
Epoch 15/50
52/52 [=====] - 12s 225ms/step - loss: 0.0061
Epoch 16/50
52/52 [=====] - 12s 224ms/step - loss: 0.0064
Epoch 17/50
52/52 [=====] - 12s 226ms/step - loss: 0.0063
Epoch 18/50
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Epoch 19/50
52/52 [=====] - 12s 230ms/step - loss: 0.0055
Epoch 20/50
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Epoch 21/50
52/52 [=====] - 11s 219ms/step - loss: 0.0047
Epoch 22/50
52/52 [=====] - 12s 221ms/step - loss: 0.0054
Epoch 23/50
52/52 [=====] - 12s 221ms/step - loss: 0.0048
Epoch 24/50
52/52 [=====] - 11s 219ms/step - loss: 0.0046
Epoch 25/50
52/52 [=====] - 12s 229ms/step - loss: 0.0044
Epoch 26/50
52/52 [=====] - 12s 225ms/step - loss: 0.0048
Epoch 27/50
52/52 [=====] - 12s 225ms/step - loss: 0.0047
Epoch 28/50
52/52 [=====] - 12s 225ms/step - loss: 0.0050
Epoch 29/50
52/52 [=====] - 12s 227ms/step - loss: 0.0044
Epoch 30/50
52/52 [=====] - 12s 225ms/step - loss: 0.0042
Epoch 31/50
52/52 [=====] - 12s 226ms/step - loss: 0.0042
Epoch 32/50
52/52 [=====] - 12s 226ms/step - loss: 0.0039
Epoch 33/50
52/52 [=====] - 12s 225ms/step - loss: 0.0041
Epoch 34/50
52/52 [=====] - 12s 225ms/step - loss: 0.0037
Epoch 35/50

```
52/52 [=====] - 12s 225ms/step - loss: 0.0035
Epoch 36/50
52/52 [=====] - 12s 227ms/step - loss: 0.0037
Epoch 37/50
52/52 [=====] - 12s 226ms/step - loss: 0.0035
Epoch 38/50
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Epoch 39/50
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Epoch 40/50
52/52 [=====] - 12s 226ms/step - loss: 0.0034
Epoch 41/50
52/52 [=====] - 12s 226ms/step - loss: 0.0031
Epoch 42/50
52/52 [=====] - 12s 225ms/step - loss: 0.0033
Epoch 43/50
52/52 [=====] - 12s 225ms/step - loss: 0.0032
Epoch 44/50
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Epoch 45/50
52/52 [=====] - 12s 228ms/step - loss: 0.0032
Epoch 46/50
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Epoch 47/50
52/52 [=====] - 12s 224ms/step - loss: 0.0029
Epoch 48/50
52/52 [=====] - 12s 229ms/step - loss: 0.0029
Epoch 49/50
52/52 [=====] - 12s 225ms/step - loss: 0.0027
Epoch 50/50
52/52 [=====] - 12s 232ms/step - loss: 0.0029
<keras.callbacks.History at 0x17defb23af0>
```

Out[]:

```
In [ ]: model.save('keras_model.h5')
```

```
In [ ]: past_100 = dataTrain.tail(100)
```

```
In [ ]: finalDF = past_100.append(dataTest, ignore_index=True)
```

C:\Users\gurup\AppData\Local\Temp\ipykernel_22420\1581833897.py:1: FutureWarning: The frame.append method is deprecated and will be removed from pandas in a future version. Use pandas.concat instead.

```
finalDF = past_100.append(dataTest, ignore_index=True)
```

```
In [ ]: finalDF.head()
```

Out[]: **Close**

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2	27.000000
3	26.982500
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```
In [ ]: inputData = scaler.fit_transform(finalDF)
inputData
```

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```

```
In [ ]: inputData.shape
```

```
Out[ ]: (856, 1)
```

```
In [ ]: xTest = []  
yTest = []  
  
for i in range(100, inputData.shape[0]):  
    xTest.append(inputData[i-100:i])  
    yTest.append(inputData[i, 0])
```

```
In [ ]: xTest, yTest = np.array(xTest), np.array(yTest)
```

```
In [ ]: # Prediction
```

```
In [ ]: yPred = model.predict(xTest)
```

```
In [ ]: yPred.shape
```

```
Out[ ]: (756, 1)
```

```
In [ ]: scaler.scale_
```

```
Out[ ]: array([0.02099517])
```

```
In [ ]: scaleFactor = 1/scaler.scale_  
yPred = yPred*scaleFactor  
yTest = yTest*scaleFactor
```

```
In [ ]: plt.figure(figsize=(12, 6))  
plt.plot(yPred, 'r', label='Prediction')  
plt.plot(yTest, 'b', label='Original')  
plt.xlabel('Time')  
plt.ylabel('Stock Price')  
plt.legend()  
plt.show()
```

