

Function 2

June 16, 2022

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[5]: def Stockprediction(a):
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import seaborn as sns
import plotly.express as px
import plotly
import itertools
import plotly.io as pio
pio.renderers
from tensorflow.keras.optimizers import Adam,RMSprop,SGD
from tensorflow.keras.wrappers.scikit_learn import KerasClassifier
from tensorflow.keras.wrappers.scikit_learn import KerasRegressor
from sklearn.model_selection import GridSearchCV
import tensorflow as tf
from tensorflow.keras.models import Sequential
from tensorflow.keras.layers import Dense
from tensorflow.keras.layers import LSTM
from sklearn.preprocessing import MinMaxScaler
from keras.layers import Dense, LSTM
from fbprophet.diagnostics import cross_validation
from fbprophet.diagnostics import performance_metrics
from fbprophet import Prophet
from sklearn.metrics import mean_squared_error
from sklearn.externals import joblib
import pickle
data = pd.read_csv("stock prices.csv")

def loaddict():
    f = open('dict3.txt','r')
    bestparams =f.read()
    f.close()
    return eval(bestparams)

stockparams = loaddict()
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X_Train_Fbp = data[data['date'] < '2017-01-03']
X_Test_Fbp = data[data['date'] > '2016-12-30']
X_Train_Fbp = X_Train_Fbp.drop(['open', 'high', 'low', 'volume'], axis=1)
X_Train_Fbp.rename(columns={'date': 'ds', 'close': 'y'}, inplace=True)
predi = []
stocktrain = X_Train_Fbp[X_Train_Fbp['symbol'] == a]
stocktest = X_Test_Fbp[X_Test_Fbp['symbol'] == a]
model = joblib.load(a+".joblib")
stockdf = model.make_future_dataframe(periods=251)
stockprediction = model.predict(stockdf)
predi.extend(stockprediction.iloc[756:1007].yhat.tolist())
actual = stocktest['close'].tolist()
MSE_FB = mean_squared_error(actual, predi)

return MSE_FB

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[6]: MSE = Stockprediction('AAL')
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[7]: print(MSE)
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76.72636226423968
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