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# -*- coding: utf-8 -*-
"""RidgeCV_hw.ipynb
Automatically generated by Colaboratory.
Original file is located at
    https://colab.research.google.com/drive/19mcbywwv7VdYjcSESB1MHDIxlBWlPlSX
import time
import pandas as pd
from sklearn.linear_model import RidgeCV
from sklearn import model_selection
from sklearn import metrics
import numpy as np
df = pd.read_excel("/content/drive/MyDrive/Colab_Notebook/finalDataset.xlsx")
#df = pd.read_csv("file.csv")
x = df[['Date','Volume','unemp_rate','T5YIE','Close','Open','High','Low','GDP']]
v = df['targetPrice']
df.describe()
from sklearn.preprocessing import MinMaxScaler
from sklearn.model_selection import train_test_split
scaler = MinMaxScaler()
x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=0.3,
train_size=0.7, random_state=22222)
scaler.fit(x_train)
x_train = scaler.transform(x_train)
x_test = scaler.transform(x_test)
y_train = y_train.to_frame()
y_test = y_test.to_frame()
scaler1 = MinMaxScaler()
scaler1.fit(y_train)
y_train = scaler1.transform(y_train)
y_test = scaler1.transform(y_test)
t1 = time.time()
reg = RidgeCV().fit(x_train, y_train)
print(time.time() - t1)
y_pred = reg.predict(x_test)
y1_pred = reg.predict(x_train)
print("MSE test score: ", metrics.mean_squared_error(y_test, y_pred))
print("R2 test score: ", reg.score(x_test, y_test))
print("R2 Train Score: ", reg.score(x_train, y_train))
print("MSE test score: ", metrics.mean_squared_error(y_train, y1_pred))
```