Polynomial_Stock_Historical_Data

September 29, 2021

1 Polynomial Stock of Historical Data

```
[1]: import numpy as np
  import matplotlib.pyplot as plt
  import seaborn as sns
  from numpy.polynomial.chebyshev import chebfit,chebval
  import pandas as pd

import warnings
  warnings.filterwarnings("ignore")

# yfinance is used to fetch data
  import yfinance as yf
  yf.pdr_override()
```

```
[2]: # input
symbol = 'AMD'
start = '2017-01-01'
end = '2019-01-01'

# Read data
dataset = yf.download(symbol,start,end)

# View Columns
dataset.head()
```

[********* 100%********* 1 of 1 completed

```
[2]:
               Adj Close Close
                                 High
                                         Low
                                               Open
                                                      Volume
    Date
    2017-01-03
                   11.43 11.43 11.65 11.02
                                             11.42 55182000
    2017-01-04
                   11.43 11.43 11.52 11.24
                                             11.45 40781200
                   11.24 11.24 11.69 11.23 11.43 38855200
    2017-01-05
                   11.32 11.32 11.49 11.11 11.29 34453500
    2017-01-06
    2017-01-09
                   11.49 11.49 11.64 11.31 11.37 37304800
```

```
[3]: dataset.tail()
```

```
[3]:
                Adj Close
                               Close
                                           High
                                                      Low
                                                                 Open
                                                                          Volume
    Date
                                                                        62933100
    2018-12-24 16.650000 16.650000 17.219999 16.370001 16.520000
    2018-12-26 17.900000 17.900000 17.910000 16.030001 16.879999
                                                                      108811800
    2018-12-27 17.490000 17.490000 17.740000 16.440001 17.430000
                                                                       111373000
    2018-12-28 17.820000 17.820000 18.309999 17.139999 17.530001
                                                                       109214400
    2018-12-31 18.459999 18.459999 18.510000 17.850000 18.150000
                                                                        84732200
[4]: | y = np.array(dataset['Adj Close'])
[5]: len(y)
[5]: 502
[6]: x = np.arange(len(y))
    c = chebfit(x, y, 30)
[7]: p = []
    for i in np.arange(len(y)):
        p.append(chebval(i, c))
[8]: df = pd.DataFrame(data={'x': x, 'y': y, 'p': p})
    df['diff'] = df['y'] - df['p']
[9]: sns.set(rc={'figure.figsize':(14,10)})
    sns.pointplot(x = 'x', y = 'y', data=df, color='green')
    sns.pointplot(x = 'x', y = 'p', data=df, color='red')
    sns.pointplot(x = 'x', y = 'diff', data=df, color='blue')
```

[9]: <matplotlib.axes._subplots.AxesSubplot at 0x2b8c8796208>

