

In [1]:

```
"""
Load the data
"""

import pandas as pd

ydf=pd.read_csv('/home/harshit/Downloads/YESBANK.csv')
ydf
```

Out[1]:

	Date	Open	High	Low	Close	Adj Close	Volume
0	2018-01-16	334.000000	338.500000	328.000000	333.899994	319.873657	470267.0
1	2018-01-17	336.000000	343.750000	331.250000	342.500000	328.112457	653618.0
2	2018-01-18	350.000000	356.500000	333.100006	340.250000	325.956970	2419109.0
3	2018-01-19	348.000000	352.000000	339.250000	348.299988	333.668793	1659646.0
4	2018-01-22	349.000000	358.000000	349.000000	355.250000	340.326874	663569.0
...
484	2020-01-09	47.150002	48.450001	46.299999	47.299999	47.299999	6835915.0
485	2020-01-10	47.599998	48.349998	43.900002	44.799999	44.799999	15918973.0
486	2020-01-13	43.400002	44.000000	41.200001	42.099998	42.099998	10763969.0
487	2020-01-14	41.750000	41.750000	36.549999	38.549999	38.549999	18250917.0
488	2020-01-15	38.549999	41.099998	36.650002	39.799999	39.799999	19876620.0

489 rows × 7 columns

In [2]:

```
#import LinearRegression Class
from sklearn.linear_model import LinearRegression
```

In [3]:

```
#Algorithm----->step by step solution to a problem
#training

#model----->system of prediction which will give you your final output/answer

#feature!!!
```

In [4]:

```
#step 1-----> select your target Attribute
```

In [5]:

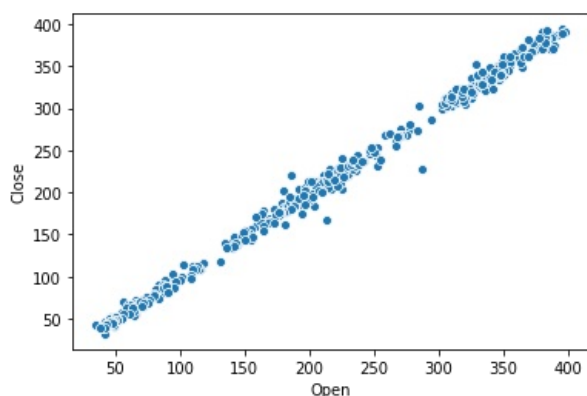
```
import seaborn as sns
```

In [6]:

```
sns.scatterplot(x='Open',y='Close',data=ydf)
```

Out[6]:

<matplotlib.axes._subplots.AxesSubplot at 0x7f629cfdc520>

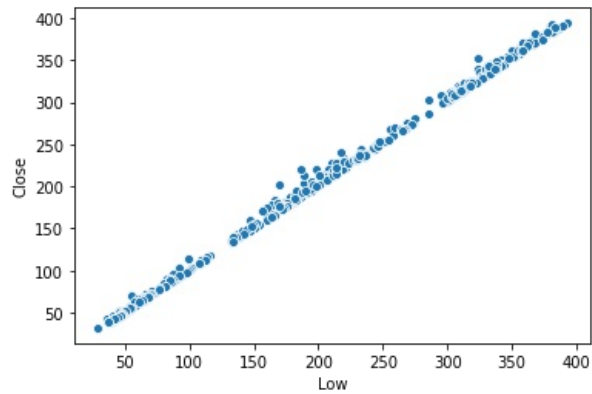


In [7]:

```
sns.scatterplot(x='Low',y='Close',data=ydf)
```

Out[7]:

<matplotlib.axes._subplots.AxesSubplot at 0x7f629a8cda60>



In [8]:

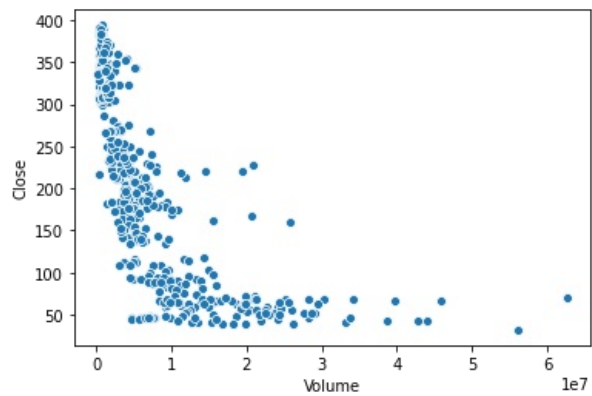
```
# Univariate Linear Regression
```

In [9]:

```
sns.scatterplot(x='Volume',y='Close',data=ydf)
```

Out[9]:

<matplotlib.axes._subplots.AxesSubplot at 0x7f629f48c2e0>



In [10]:

```
ydf.isna().sum() #check for missing values
```

Out[10]:

```
Date          0
Open          1
High          1
Low           1
Close         1
Adj Close     1
Volume        1
dtype: int64
```

In [11]:

```
ydf.dropna(axis=0,how='any',inplace=True) #drop missing values
```

In [12]:

```
ydf.isna().sum()
```

Out[12]:

Date 0
Open 0
High 0
Low 0
Close 0
Adj Close 0
Volume 0
dtype: int64

In [13]:

```
#separate the column which is target  
target=ydf.pop('Close')  
ydf
```

Out[13]:

	Date	Open	High	Low	Adj Close	Volume
0	2018-01-16	334.000000	338.500000	328.000000	319.873657	470267.0
1	2018-01-17	336.000000	343.750000	331.250000	328.112457	653618.0
2	2018-01-18	350.000000	356.500000	333.100006	325.956970	2419109.0
3	2018-01-19	348.000000	352.000000	339.250000	333.668793	1659646.0
4	2018-01-22	349.000000	358.000000	349.000000	340.326874	663569.0
...
484	2020-01-09	47.150002	48.450001	46.299999	47.299999	6835915.0
485	2020-01-10	47.599998	48.349998	43.900002	44.799999	15918973.0
486	2020-01-13	43.400002	44.000000	41.200001	42.099998	10763969.0
487	2020-01-14	41.750000	41.750000	36.549999	38.549999	18250917.0
488	2020-01-15	38.549999	41.099998	36.650002	39.799999	19876620.0

488 rows × 6 columns

In [14]:

```
target
```

Out[14]:

0 333.899994
1 342.500000
2 340.250000
3 348.299988
4 355.250000
...
484 47.299999
485 44.799999
486 42.099998
487 38.549999
488 39.799999
Name: Close, Length: 488, dtype: float64

In [15]:

```
feature=ydf.pop('Low') #feature to be used on x-axis
ydf
```

Out[15]:

	Date	Open	High	Adj Close	Volume
0	2018-01-16	334.000000	338.500000	319.873657	470267.0
1	2018-01-17	336.000000	343.750000	328.112457	653618.0
2	2018-01-18	350.000000	356.500000	325.956970	2419109.0
3	2018-01-19	348.000000	352.000000	333.668793	1659646.0
4	2018-01-22	349.000000	358.000000	340.326874	663569.0
...
484	2020-01-09	47.150002	48.450001	47.299999	6835915.0
485	2020-01-10	47.599998	48.349998	44.799999	15918973.0
486	2020-01-13	43.400002	44.000000	42.099998	10763969.0
487	2020-01-14	41.750000	41.750000	38.549999	18250917.0
488	2020-01-15	38.549999	41.099998	39.799999	19876620.0

488 rows × 5 columns

In [16]:

```
feature
```

Out[16]:

```
0      328.000000
1      331.250000
2      333.100006
3      339.250000
4      349.000000
...
484     46.299999
485     43.900002
486     41.200001
487     36.549999
488     36.650002
```

Name: Low, Length: 488, dtype: float64

In [17]:

```
from sklearn.model_selection import train_test_split

#split data into training and testing set
xtrain,xtest,ytraining,ytest=train_test_split(feature ,target,test_size=0.2)
```

In [18]:

```
xtrain
```

Out[18]:

```
391      53.150002
90      332.799988
223     172.000000
370      81.750000
263     173.300003
...
464     40.700001
181     217.199997
400      58.900002
442      64.349998
111     327.350006
```

Name: Low, Length: 390, dtype: float64

In [19]:

```
ytraining
```

Out[19]:

```
391      56.299999
90      343.149994
223     174.699997
370      91.150002
263     174.800003
...
464     42.799999
181     240.000000
400     61.900002
442     69.000000
111     329.200012
Name: Close, Length: 390, dtype: float64
```

In [20]:

```
#predictor model
```

```
model=LinearRegression()
```

In [21]:

```
import numpy as np
```

```
#reshape the data in 1 column layout
xtrain=np.reshape(np.array(xtrain),(-1,1))
ytraining=np.reshape(np.array(ytraining),(-1,1))
```

In [22]:

```
#Training Model
```

```
model.fit(xtrain,ytraining) #training process!!!!
```

Out[22]:

```
LinearRegression()
```

In [23]:

```
xtest
```

Out[23]:

```
166      319.000000
286      243.399994
249      191.100006
441       66.000000
477       46.349998
...
58       305.899994
162      314.600006
360       85.699997
86       325.700012
366       92.300003
Name: Low, Length: 98, dtype: float64
```

In [25]:

```
ytest
```

Out[25]:

```
166      323.149994
286      245.050003
249      192.100006
441       66.500000
477       46.950001
...
58       309.399994
162      316.700012
360       93.099998
86       330.500000
366      103.900002
Name: Close, Length: 98, dtype: float64
```

In [29]:

```
#reshapte testing x values as well  
xtest=np.reshape(np.array(xtest),(-1,1))  
values=model.predict(xtest)
```

In [30]:

```
from sklearn.metrics import mean_squared_error  
mean_squared_error(ytest,values)
```

Out[30]:

10.191441691484796