## Deep Learning Practical Assignment 4

## May 11, 2023

```
Name – Chikane Aniket Balu/ Roll No. - 4123 / Importing Dataset & Libraries
[91]: import pandas as pd
      import numpy as np
[92]: train df = pd.read csv(r'D:\DL Practical\Google Stock Price Train.csv') #Path
       →where the CSV file is stored.
[93]: train df
[93]:
                                High
                                              Close
                 Date
                        Open
                                        Low
                                                        Volume
             1/3/2012 325.25 332.83 324.97 663.597,380,500
      0
             1/4/2012 331.27 333.87 329.08 666.455,749,400
      1
             1/5/2012 329.83 330.75 326.89 657.216,590,300
             1/6/2012 328.34 328.77 323.68 648.245,405,900
      3
            1/9/2012 322.04 322.29 309.46 620.76 11,688,800
                                ...
      1253 12/23/2016 790.90 792.74 787.28 789.91
      1254 12/27/2016 790.68 797.86 787.66 791.55
      1255 12/28/2016 793.70 794.23 783.20 785.051,153,800
      1256 12/29/2016 783.33 785.93 778.92 782.79
                                                     744,300
      1257 12/30/2016 782.75 782.78 770.41 771.821,770,000
     [1258 rows x 6 columns]
[94]: test df = pd.read csv(r'D:\DL Practical\Google Stock Price Test.csv') #Path
       →where the CSV file is stored.
[95]: test df
[95]:
                            High
                     Open
                                     Low
                                         Close
                                                   Volume
              Date
     0
          1/3/2017 778.81 789.63 775.80 786.14 1,657,300
          1/4/2017 788.36 791.34 783.16 786.90 1,073,000
     1
     2
          1/5/2017 786.08 794.48 785.02 794.02 1,335,200
          1/6/2017 795.26 807.90 792.20 806.15 1,640,200
     3
     4
          1/9/2017 806.40 809.97 802.83 806.65 1,272,400
          1/10/2017 807.86 809.13 803.51 804.79 1,176,800
     5
          1/11/2017 805.00 808.15 801.37 807.91 1,065,900
     6
     7
          1/12/2017 807.14 807.39 799.17 806.36 1,353,100
     8
          1/13/2017 807.48 811.22 806.69 807.88 1,099,200
     9
          1/17/2017 807.08 807.14 800.37 804.61 1,362,100
     10
          1/18/2017 805.81 806.21 800.99 806.07 1,294,400
          1/19/2017 805.12 809.48 801.80 802.17
     11
     12
         1/20/2017 806.91 806.91 801.69 805.02 1,670,000
```

```
1/24/2017 822.30 825.90 817.82 823.87 1,474,000
     14
     15
        1/25/2017 829.62 835.77 825.06 835.67 1,494,500
     16 1/26/2017 837.81 838.00 827.01 832.15 2,973,900
        1/27/2017 834.71 841.95 820.44 823.31 2,965,800
     17
     18 1/30/2017 814.66 815.84 799.80 802.32 3,246,600
     19 1/31/2017 796.86 801.25 790.52 796.79 2,160,600
[96]: test df.info()
     <class 'pandas.core.frame.DataFrame'>
     RangeIndex: 20 entries, 0 to
     19 Data columns (total 6
     columns):
         Column Non-Null Count
     Dtype --- -----
      O Date 20 non-null object
      1 Open 20 non-null float64
      2 High 20 non-null float64
      3 Low 20 non-null float64
      4 Close 20 non-null float64
      5 Volume 20 non-null object
     dtypes: float64(4), object(2)
     memory usage: 1.1+ KB
     Data Preprocessing
[97]: from sklearn.preprocessing import MinMaxScaler
[98]: # Convert 'Close' column to string type and remove commas
     train df['Close'] =
     train df['Close'].astype(str).str.replace(',', '').
      astype(float) test df['Close'] =
     test df['Close'].astype(str).str.replace(',', '').
     [99]: # Normalize the training and testing data separately train scaler
     = MinMaxScaler() train df['Normalized Close'] =
     train scaler.fit transform(train df['Close']. -values.reshape(-1,
     1)) test scaler = MinMaxScaler()
     test df['Normalized Close'] =
       test scaler.fit transform(test df['Close'].values. 4reshape(-1, 1))
[100]: # Convert the data to the appropriate format for RNN
     x train = train df['Normalized Close'].values[:-
```

1/23/2017 807.25 820.87 803.74 819.31 1,963,600

13

```
1].reshape(-1, 1, 1) y train = train df['Normalized
      Close'].values[1:].reshape(-1, 1, 1)
      x test = test df['Normalized Close'].values[:-1].reshape(-1,
      1, 1) y test = test df['Normalized
      Close'].values[1:].reshape(-1, 1, 1)
[101]: print("x train shape: ", x train.shape)
      print("y train shape: ",y train.shape)
      print("x test shape: ", x test.shape)
      print("y test shape: ",y test.shape)
     x train shape: (1257, 1, 1)
     y train shape: (1257, 1,
     1) x test shape: (19, 1,
     1) y test shape: (19, 1,
     1)
[102]: train df
[102]:
                       Open High
                                      Low Close Volume Normalized Close
                Date
            1/3/2012 325.25 332.83 324.97 663.59 7,380,500
                                                                  0.237573
      1
            1/4/2012 331.27 333.87 329.08 666.45 5,749,400
                                                                  0.241514
            1/5/2012 329.83 330.75 326.89 657.21 6,590,300
                                                                  0.228781
            1/6/2012 328.34 328.77 323.68 648.24 5,405,900
                                                                  0.216419
            1/9/2012 322.04 322.29 309.46 620.76 11,688,800
                                                                  0.178548
                   ...
                         •••
                               ...
                                    ...
     1253 12/23/2016 790.90 792.74 787.28 789.91
                                                    623,400
                                                                  0.411656
     1254 12/27/2016 790.68 797.86 787.66 791.55
                                                   789,100
                                                                  0.413916
     1255 12/28/2016 793.70 794.23 783.20 785.05 1,153,800
                                                                  0.404958
     1256 12/29/2016 783.33 785.93 778.92 782.79
                                                    744,300
                                                                  0.401844
     1257 12/30/2016 782.75 782.78 770.41 771.82 1,770,000
                                                                  0.386726
     [1258 rows x 7 columns]
[103]: test df
[103]:
                           High
                                  Low Close Volume Normalized Close
                    Open
             Date
         1/3/2017 778.81 789.63 775.80 786.14 1,657,300
                                                               0.00000
      0
         1/4/2017 788.36 791.34 783.16 786.90 1,073,000
                                                               0.015344
         1/5/2017 786.08 794.48 785.02 794.02 1,335,200
                                                               0.159095
         1/6/2017 795.26 807.90 792.20 806.15 1,640,200
                                                              0.403998
        1/9/2017 806.40 809.97 802.83 806.65 1,272,400
                                                              0.414092
      5 1/10/2017 807.86 809.13 803.51 804.79 1,176,800
                                                              0.376539
      6 1/11/2017 805.00 808.15 801.37 807.91 1,065,900
                                                              0.439532
      7 1/12/2017 807.14 807.39 799.17 806.36 1,353,100
                                                              0.408237
      8 1/13/2017 807.48 811.22 806.69 807.88 1,099,200
                                                              0.438926
      9 1/17/2017 807.08 807.14 800.37 804.61 1,362,100
                                                              0.372905
      10 1/18/2017 805.81 806.21 800.99 806.07 1,294,400
                                                              0.402382
```

```
11 1/19/2017 805.12 809.48 801.80 802.17 919,300
                                                               0.323642
      12 1/20/2017 806.91 806.91 801.69 805.02 1,670,000
                                                               0.381183
      13 1/23/2017 807.25 820.87 803.74 819.31 1,963,600
                                                               0.669695
      14 1/24/2017 822.30 825.90 817.82 823.87 1,474,000
                                                               0.761761
      15 1/25/2017 829.62 835.77 825.06 835.67 1,494,500
                                                               1.000000
      16 1/26/2017 837.81 838.00 827.01 832.15 2,973,900
                                                               0.928932
      17 1/27/2017 834.71 841.95 820.44 823.31 2,965,800
                                                               0.750454
      18 1/30/2017 814.66 815.84 799.80 802.32 3,246,600
                                                               0.326671
      19 1/31/2017 796.86 801.25 790.52 796.79 2,160,600
                                                               0.215021
[104]: test df.info()
     <class 'pandas.core.frame.DataFrame'>
     RangeIndex: 20 entries, 0 to
     19 Data columns (total 7
     columns):
         Column
                        Non-Null Count Dtype
     ____
     0
         Date
                        20 non-null object
     1
         Open
                        20 non-null float64
     2 High
                        20 non-null float64
     3
        Low
                        20 non-null float64
                        20 non-null float64
     4
         Close
                        20 non-null object
         Volume
      6 Normalized Close 20 non- float64
            dtypes:
                      float64(5),
     object(2) memory usage: 1.2+
     KB
     Building our Model
[105]: from keras.models import Sequential
      from keras.layers import LSTM, Dense
[106]: model = Sequential()
      model.add(LSTM(4, input shape=(1, 1)))
      model.add(Dense(1))
      model.compile(loss='mean squared error', optimizer='adam')
      model.summary()
     Model: "sequential 4"
```

| Layer (type)    | Output Shape | Param # |
|-----------------|--------------|---------|
| lstm_4 (LSTM)   | (None, 4)    | 96      |
| dense_4 (Dense) | (None, 1)    | 5       |

Total params: 101
Trainable params: 101

\_\_\_\_\_\_

## Training our Model

```
[107]: model.fit(x train, y train, epochs=100, batch size=1, verbose=1)
 Epoch 1/100
 0.0310
 Epoch 2/100
 0.0014 Epoch 3/100
 7.7640e-04
 Epoch 4/100
 7.8601e-04
 Epoch 5/100
 7.5519e-04
 Epoch 6/100
 7.5621e-04
 Epoch 7/100
 7.6944e-04
 Epoch 8/100
 7.6748e-04
 Epoch 9/100
 7.6328e-04
 Epoch 10/100
 7.5948e-04
 Epoch 11/100
 7.5432e-04
 Epoch 12/100
 7.6786e-04
 Epoch 13/100
 7.6365e-04
 Epoch 14/100
```

```
7.4921e-04
Epoch 15/100
7.7051e-04
Epoch 16/100
7.5754e-04
Epoch 17/100
7.6044e-04
Epoch 18/100
7.5942e-04
Epoch 19/100
7.6386e-04 Epoch 20/100
7.5305e-04
Epoch 21/100
7.7052e-04
Epoch 22/100
7.5623e-04
Epoch 23/100
7.5279e-04
Epoch 24/100
7.5948e-04
Epoch 25/100
7.5198e-04
Epoch 26/100
7.7338e-04
Epoch 27/100
7.6739e-04
Epoch 28/100
7.6597e-04
Epoch 29/100
```

```
7.6504e-04
Epoch 30/100
7.6284e-04
Epoch 31/100
7.5100e-04
Epoch 32/100
7.6783e-04
Epoch 33/100
7.6847e-04
Epoch 34/100
7.5156e-04
Epoch 35/100
7.3298e-04
Epoch 36/100
7.8577e-04
Epoch 37/100
7.6031e-04
Epoch 38/100
7.5284e-04
Epoch 39/100
7.4893e-04
Epoch 40/100
7.5578e-04
Epoch 41/100
7.5905e-04
Epoch 42/100
7.5671e-04
Epoch 43/100
7.5353e-04 Epoch 44/100
```

```
7.6960e-04
Epoch 45/100
7.4974e-04
Epoch 46/100
7.6117e-04
Epoch 47/100
7.5874e-04
Epoch 48/100
7.5113e-04
Epoch 49/100
7.5599e-04
Epoch 50/100
7.5120e-04
Epoch 51/100
7.6484e-04
Epoch 52/100
7.5089e-04
Epoch 53/100
7.5940e-04
Epoch 54/100
7.7353e-04
Epoch 55/100
7.5936e-04
Epoch 56/100
7.5985e-04
Epoch 57/100
7.4112e-04
Epoch 58/100
7.5930e-04
Epoch 59/100
```

```
7.5598e-04
Epoch 60/100
7.5615e-04
Epoch 61/100
7.6379e-04
Epoch 62/100
7.6190e-04
Epoch 63/100
7.5898e-04
Epoch 64/100
7.4999e-04
Epoch 65/100
7.5289e-04
Epoch 66/100
7.4483e-04
Epoch 67/100
7.6378e-04 Epoch 68/100
7.6579e-04
Epoch 69/100
7.5623e-04
Epoch 70/100
7.6837e-04
Epoch 71/100
7.6128e-04
Epoch 72/100
7.5361e-04
Epoch 73/100
7.5751e-04
Epoch 74/100
```

```
7.4904e-04
Epoch 75/100
7.5084e-04
Epoch 76/100
7.5798e-04
Epoch 77/100
7.6144e-04
Epoch 78/100
7.5390e-04
Epoch 79/100
7.6827e-04
Epoch 80/100
7.5229e-04
Epoch 81/100
7.4967e-04
Epoch 82/100
7.6215e-04
Epoch 83/100
7.4721e-04
Epoch 84/100
7.5734e-04
Epoch 85/100
7.6813e-04
Epoch 86/100
7.6794e-04
Epoch 87/100
7.4982e-04
Epoch 88/100
7.6006e-04
Epoch 89/100
```

```
7.5863e-04
  Epoch 90/100
  7.6074e-04
  Epoch 91/100
  7.6040e-04 Epoch 92/100
  7.5800e-04
  Epoch 93/100
  7.6033e-04
  Epoch 94/100
  7.4986e-04
  Epoch 95/100
  7.4980e-04
  Epoch 96/100
  7.5753e-04
  Epoch 97/100
  7.5469e-04
  Epoch 98/100
  7.6439e-04
  Epoch 99/100
  7.5264e-04
  Epoch 100/100
  7.5342e-04
[107]: <keras.callbacks.History at 0x27733114c70>
  Evaluating our Model
[108]: test loss = model.evaluate(x test, y test)
  print('Testing loss: ', test loss)
  0.0245 Testing loss: 0.02449163608253002
  Testing our Model
[109]: y pred = model.predict(x test)
```