Deep Learning Practical Assignment 4

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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]:
                  Date
                          Open
                                                 Close
                                                             Volume
                                  High
                                           Low
              1/3/2012
                        325.25
                                332.83
                                        324.97
                                                 663.59
                                                          7,380,500
                        331.27
                                                          5,749,400
      1
              1/4/2012
                                333.87
                                        329.08
                                                 666.45
      2
              1/5/2012
                        329.83
                                330.75
                                        326.89
                                                 657.21
                                                          6,590,300
                                328.77
      3
              1/6/2012
                        328.34
                                        323.68
                                                 648.24
                                                          5,405,900
      4
                                322.29
              1/9/2012
                        322.04
                                        309.46
                                                 620.76
                                                         11,688,800
      1253
           12/23/2016
                        790.90
                                792.74
                                        787.28
                                                 789.91
                                                            623,400
      1254
           12/27/2016
                        790.68
                                797.86
                                        787.66
                                                791.55
                                                            789,100
                                                785.05
                                                          1,153,800
      1255 12/28/2016
                        793.70
                                794.23
                                        783.20
      1256 12/29/2016
                        783.33
                                785.93
                                        778.92
                                                782.79
                                                            744,300
                                                          1,770,000
      1257 12/30/2016
                        782.75 782.78
                                        770.41
                                                771.82
      [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]:
                       Open
                               High
                                              Close
                                                         Volume
               Date
                                        Low
      0
                                             786.14
                                                      1,657,300
           1/3/2017
                     778.81
                             789.63
                                     775.80
      1
           1/4/2017
                     788.36
                             791.34
                                     783.16
                                             786.90
                                                      1,073,000
      2
           1/5/2017
                     786.08
                             794.48
                                     785.02
                                             794.02
                                                      1,335,200
      3
           1/6/2017
                     795.26
                             807.90
                                     792.20
                                             806.15
                                                      1,640,200
      4
           1/9/2017
                     806.40
                             809.97
                                     802.83
                                             806.65
                                                      1,272,400
      5
          1/10/2017
                     807.86
                             809.13
                                     803.51
                                             804.79
                                                      1,176,800
```

```
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
     11
        1/19/2017 805.12 809.48 801.80 802.17
                                                     919,300
     12 1/20/2017 806.91 806.91 801.69 805.02 1,670,000
     13 1/23/2017 807.25 820.87 803.74 819.31
                                                   1,963,600
     14 1/24/2017 822.30 825.90 817.82 823.87
                                                   1,474,000
     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
     17 1/27/2017 834.71 841.95 820.44 823.31
                                                   2,965,800
     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
                 -----
      0
         Date
                 20 non-null
                                 object
         Open
                 20 non-null
                                 float64
      1
      2
         High
                 20 non-null
                                 float64
      3
         Low
                 20 non-null
                                 float64
      4
         Close
                 20 non-null
                                 float64
         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(',', '').
       →astype(float)
[99]: # Normalize the training and testing data separately
     train scaler = MinMaxScaler()
     train_df['Normalized Close'] = train_scaler.fit_transform(train_df['Close'].
      \rightarrowvalues.reshape(-1, 1))
     test_scaler = MinMaxScaler()
```

805.00 808.15 801.37 807.91

1,065,900

6

1/11/2017

```
test_df['Normalized Close'] = test_scaler.fit_transform(test_df['Close'].values.
        \rightarrowreshape(-1, 1))
[100]: # Convert the data to the appropriate format for RNN
       x train = train_df['Normalized Close'].values[:-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
                                                    Close
                                                                        Normalized Close
[102]:
                            Open
                                                               Volume
                   Date
                                    High
                                             Low
                         325.25
                                                   663.59
                                                            7,380,500
                                                                                0.237573
       0
               1/3/2012
                                  332.83
                                          324.97
                         331.27
       1
               1/4/2012
                                  333.87
                                          329.08
                                                   666.45
                                                            5,749,400
                                                                                0.241514
       2
               1/5/2012
                         329.83
                                  330.75
                                          326.89
                                                   657.21
                                                            6,590,300
                                                                                0.228781
       3
                         328.34
                                                            5,405,900
               1/6/2012
                                  328.77
                                          323.68
                                                   648.24
                                                                                0.216419
               1/9/2012 322.04
                                  322.29
                                          309.46
                                                   620.76
                                                           11,688,800
                                                                                0.178548
                                     •••
                         790.90
                                  792.74
                                                              623,400
       1253 12/23/2016
                                          787.28
                                                   789.91
                                                                                0.411656
       1254
                         790.68
                                  797.86
                                                   791.55
                                                              789,100
                                                                                0.413916
             12/27/2016
                                          787.66
       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]:
                         Open
                                 High
                                          Low
                                                 Close
                                                           Volume
                                                                   Normalized Close
                Date
                                               786.14
                                                        1,657,300
                                                                            0.00000
       0
            1/3/2017
                      778.81
                               789.63
                                       775.80
       1
            1/4/2017
                      788.36
                               791.34
                                       783.16
                                               786.90
                                                        1,073,000
                                                                            0.015344
       2
            1/5/2017
                      786.08
                               794.48
                                       785.02
                                               794.02
                                                        1,335,200
                                                                            0.159095
       3
            1/6/2017
                      795.26
                               807.90
                                       792.20
                                               806.15
                                                        1,640,200
                                                                            0.403998
       4
            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
           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
          1/19/2017
                    805.12 809.48 801.80 802.17
                                                    919,300
                                                                     0.323642
                    806.91 806.91 801.69 805.02
                                                  1,670,000
      12 1/20/2017
                                                                     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
          1/27/2017 834.71 841.95 820.44 823.31
      17
                                                   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
                           20 non-null
                                          float64
          High
      3
          Low
                           20 non-null
                                          float64
      4
          Close
                           20 non-null
                                          float64
      5
          Volume
                           20 non-null
                                          object
          Normalized Close 20 non-null
                                           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 #
                                 (None, 4)
                                                          96
      lstm_4 (LSTM)
```

5

(None, 1)

dense_4 (Dense)

Total params: 101 Trainable params: 101 Non-trainable params: 0

Training our Model

```
[107]: model.fit(x_train, y_train, epochs=100, batch_size=1, verbose=1)
```

```
Epoch 1/100
1257/1257 [============ ] - 4s 2ms/step - loss: 0.0310
Epoch 2/100
Epoch 3/100
Epoch 4/100
Epoch 5/100
Epoch 6/100
Epoch 7/100
Epoch 8/100
Epoch 9/100
Epoch 10/100
Epoch 11/100
Epoch 12/100
Epoch 13/100
Epoch 14/100
Epoch 15/100
Epoch 16/100
1257/1257 [============] - 3s 2ms/step - loss: 7.5754e-04
Epoch 17/100
Epoch 18/100
Epoch 19/100
Epoch 20/100
```

1257/1257 [====================================
Epoch 21/100
1257/1257 [====================================
Epoch 22/100
1257/1257 [============] - 3s 2ms/step - loss: 7.5623e-04
Epoch 23/100
1257/1257 [====================================
Epoch 24/100
1257/1257 [====================================
Epoch 25/100 1257/1257 [====================================
Epoch 26/100
1257/1257 [====================================
Epoch 27/100
1257/1257 [====================================
Epoch 28/100
1257/1257 [====================================
Epoch 29/100
1257/1257 [====================================
Epoch 30/100
1257/1257 [====================================
Epoch 31/100
1257/1257 [====================================
Epoch 32/100
1257/1257 [====================================
Epoch 33/100
1257/1257 [====================================
Epoch 34/100
1257/1257 [====================================
Epoch 35/100
1257/1257 [====================================
Epoch 36/100 1257/1257 [====================================
Epoch 37/100
1257/1257 [====================================
Epoch 38/100
1257/1257 [====================================
Epoch 39/100
1257/1257 [====================================
Epoch 40/100
1257/1257 [====================================
Epoch 41/100
1257/1257 [====================================
Epoch 42/100
1257/1257 [====================================
Epoch 43/100
1257/1257 [====================================
Epoch 44/100

1257/1257 [====================================
Epoch 45/100
1257/1257 [====================================
Epoch 46/100
1257/1257 [============] - 3s 2ms/step - loss: 7.6117e-04
Epoch 47/100
1257/1257 [====================================
Epoch 48/100
1257/1257 [====================================
1257/1257 [====================================
Epoch 50/100
1257/1257 [====================================
Epoch 51/100
1257/1257 [====================================
Epoch 52/100
1257/1257 [====================================
Epoch 53/100
1257/1257 [====================================
Epoch 54/100
1257/1257 [====================================
Epoch 55/100
1257/1257 [====================================
Epoch 56/100
1257/1257 [====================================
Epoch 57/100
1257/1257 [====================================
Epoch 58/100
1257/1257 [====================================
Epoch 59/100 1257/1257 [====================================
Epoch 60/100
1257/1257 [====================================
Epoch 61/100
1257/1257 [====================================
Epoch 62/100
1257/1257 [====================================
Epoch 63/100
1257/1257 [====================================
Epoch 64/100
1257/1257 [====================================
Epoch 65/100
1257/1257 [============] - 3s 2ms/step - loss: 7.5289e-04
Epoch 66/100
1257/1257 [====================================
Epoch 67/100
1257/1257 [====================================
Epoch 68/100

1257/1257 [===========] -	3s	2ms/step	_	loss:	7.6579e-04
Epoch 69/100					
1257/1257 [========] -	3s	2ms/step	-	loss:	7.5623e-04
Epoch 70/100					
1257/1257 [====================================	3s	2ms/step	-	loss:	7.6837e-04
Epoch 71/100	2 -	0/		7	7 (100 - 04
1257/1257 [====================================	38	2ms/step	_	loss:	7.6128e-04
Epoch 72/100 1257/1257 [====================================	34	Omg/gton	_	loggi	7 53616-04
Epoch 73/100	OB	zms/scep		1055.	7.00016 04
1257/1257 [====================================	3s	2ms/step	_	loss:	7.5751e-04
Epoch 74/100					
1257/1257 [====================================	3s	2ms/step	_	loss:	7.4904e-04
Epoch 75/100					
1257/1257 [===========] -	3s	2ms/step	-	loss:	7.5084e-04
Epoch 76/100					
1257/1257 [====================================	3s	2ms/step	-	loss:	7.5798e-04
Epoch 77/100	_			_	
1257/1257 [====================================	3s	2ms/step	-	loss:	7.6144e-04
Epoch 78/100 1257/1257 [====================================	2-	0/		1	7 5200- 04
Epoch 79/100	SS	2ms/step	_	loss:	7.5390e-04
1257/1257 [====================================	39	2mg/sten	_	loggi	7 6827e-04
Epoch 80/100	OB	Zmb/ b ccp		TODD.	7.00270 04
1257/1257 [====================================	3s	2ms/step	_	loss:	7.5229e-04
Epoch 81/100		-			
1257/1257 [===========] -	3s	2ms/step	-	loss:	7.4967e-04
Epoch 82/100					
1257/1257 [========] -	3s	2ms/step	-	loss:	7.6215e-04
Epoch 83/100					
1257/1257 [====================================	3s	3ms/step	-	loss:	7.4721e-04
Epoch 84/100	0	0 / 1		,	7 5704 04
1257/1257 [====================================	38	3ms/step	_	loss:	7.5734e-04
Epoch 85/100 1257/1257 [====================================	34	Omg/gton	_	1000.	7 68136-04
Epoch 86/100	JS	Zms/scep		TOSS.	7.00136 04
1257/1257 [====================================	3s	2ms/step	_	loss:	7.6794e-04
Epoch 87/100	0.0	, z - o p			
1257/1257 [====================================	3s	2ms/step	-	loss:	7.4982e-04
Epoch 88/100					
1257/1257 [===========] -	3s	2ms/step	-	loss:	7.6006e-04
Epoch 89/100					
1257/1257 [===========] -	3s	2ms/step	-	loss:	7.5863e-04
Epoch 90/100	_	0 /		_	
1257/1257 [====================================	3s	2ms/step	-	loss:	7.6074e-04
Epoch 91/100	2-	Oma /-+		1.55	7 6040- 04
1257/1257 [====================================	3 8	∠ms/step	_	TOSS:	1.0040e-04
Ebocit 95/100					

```
Epoch 93/100
   Epoch 94/100
   Epoch 95/100
   Epoch 96/100
   Epoch 97/100
   Epoch 98/100
   Epoch 99/100
   Epoch 100/100
   [107]: <keras.callbacks.History at 0x27733114c70>
   Evaluating our Model
[108]: test_loss = model.evaluate(x_test, y_test)
   print('Testing loss: ', test_loss)
   Testing loss: 0.02449163608253002
   Testing our Model
[109]: | y_pred = model.predict(x_test)
   1/1 [======= ] - 1s 501ms/step
[110]: | # Inverse transform the normalized values to get the actual values
   y_test_actual = test_scaler.inverse_transform(y_test.reshape(-1, 1))
   y_pred_actual = test_scaler.inverse_transform(y_pred.reshape(-1, 1))
[116]: i=1
[117]: print("Actual value: {:.2f}".format(y_test_actual[i][0]))
   print("Predicted value: {:.2f}".format(y_pred_actual[i][0]))
   Actual value: 794.02
   Predicted value: 787.65
```

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