In [19]: pip install sklearn

Requirement already satisfied: sklearn in /usr/local/lib/python3.6/dist-packages (0.0)

Requirement already satisfied: scikit-learn in /usr/local/lib/python3.6/dist-pac kages (from sklearn) (0.21.3)

Requirement already satisfied: numpy>=1.11.0 in /usr/local/lib/python3.6/dist-pa ckages (from scikit-learn->sklearn) (1.16.4)

Requirement already satisfied: joblib>=0.11 in /usr/local/lib/python3.6/dist-pac kages (from scikit-learn->sklearn) (0.13.2)

Requirement already satisfied: scipy>=0.17.0 in /usr/local/lib/python3.6/dist-pa ckages (from scikit-learn->sklearn) (1.3.0)

WARNING: You are using pip version 19.1.1, however version 19.2.1 is available. You should consider upgrading via the 'pip install --upgrade pip' command.

Note: you may need to restart the kernel to use updated packages.

In [20]: pip install pandas

Requirement already satisfied: pandas in /usr/local/lib/python3.6/dist-packages (0.25.0)

Requirement already satisfied: numpy>=1.13.3 in /usr/local/lib/python3.6/dist-pa ckages (from pandas) (1.16.4)

Requirement already satisfied: python-dateutil>=2.6.1 in /usr/local/lib/python3. 6/dist-packages (from pandas) (2.8.0)

Requirement already satisfied: $pytz \ge 2017.2$ in /usr/local/lib/python3.6/dist-pac kages (from pandas) (2019.2)

Requirement already satisfied: six >= 1.5 in /usr/lib/python3/dist-packages (from python-dateutil>=2.6.1->pandas) (1.11.0)

WARNING: You are using pip version 19.1.1, however version 19.2.1 is available. You should consider upgrading via the 'pip install --upgrade pip' command.

Note: you may need to restart the kernel to use updated packages.

In [21]: pip install keras

Requirement already satisfied: keras in /usr/local/lib/python3.6/dist-packages (2.2.4)

Requirement already satisfied: numpy>=1.9.1 in /usr/local/lib/python3.6/dist-pac kages (from keras) (1.16.4)

Requirement already satisfied: keras-preprocessing>=1.0.5 in /usr/local/lib/pyth on3.6/dist-packages (from keras) (1.1.0)

Requirement already satisfied: six>=1.9.0 in /usr/lib/python3/dist-packages (fro m keras) (1.11.0)

Requirement already satisfied: scipy>=0.14 in /usr/local/lib/python3.6/dist-pack ages (from keras) (1.3.0)

Requirement already satisfied: keras-applications>=1.0.6 in /usr/local/lib/pytho n3.6/dist-packages (from keras) (1.0.8)

Requirement already satisfied: pyyaml in /usr/local/lib/python3.6/dist-packages (from keras) (5.1.2)

Requirement already satisfied: h5py in /usr/local/lib/python3.6/dist-packages (f rom keras) (2.9.0)

WARNING: You are using pip version 19.1.1, however version 19.2.1 is available. You should consider upgrading via the 'pip install --upgrade pip' command.

Note: you may need to restart the kernel to use updated packages.

```
In [22]: pip install chart-studio
         Requirement already satisfied: chart-studio in /usr/local/lib/python3.6/dist-pac
         kages (1.0.0)
         Requirement already satisfied: requests in /usr/local/lib/python3.6/dist-package
         s (from chart-studio) (2.22.0)
         Requirement already satisfied: six in /usr/lib/python3/dist-packages (from chart
         -studio) (1.11.0)
         Requirement already satisfied: plotly in /usr/local/lib/python3.6/dist-packages
         (from chart-studio) (4.0.0)
         Requirement already satisfied: retrying>=1.3.3 in /usr/local/lib/python3.6/dist-
         packages (from chart-studio) (1.3.3)
         Requirement already satisfied: urllib3!=1.25.0,!=1.25.1,<1.26,>=1.21.1 in /usr/l
         ocal/lib/python3.6/dist-packages (from requests->chart-studio) (1.25.3)
         Requirement already satisfied: chardet<3.1.0,>=3.0.2 in /usr/local/lib/python3.6
         /dist-packages (from requests->chart-studio) (3.0.4)
         Requirement already satisfied: idna<2.9,>=2.5 in /usr/lib/python3/dist-packages
         (from requests->chart-studio) (2.6)
         Requirement already satisfied: certifi>=2017.4.17 in /usr/local/lib/python3.6/di
         st-packages (from requests->chart-studio) (2019.6.16)
         WARNING: You are using pip version 19.1.1, however version 19.2.1 is available.
         You should consider upgrading via the 'pip install --upgrade pip' command.
         Note: you may need to restart the kernel to use updated packages.
In [23]: pip install plotly
         Requirement already satisfied: plotly in /usr/local/lib/python3.6/dist-packages
         (4.0.0)
         Requirement already satisfied: retrying>=1.3.3 in /usr/local/lib/python3.6/dist-
         packages (from plotly) (1.3.3)
         Requirement already satisfied: six in /usr/lib/python3/dist-packages (from plot1
         y) (1.11.0)
         WARNING: You are using pip version 19.1.1, however version 19.2.1 is available.
         You should consider upgrading via the 'pip install --upgrade pip' command.
         Note: you may need to restart the kernel to use updated packages.
In [24]: from keras.layers.core import Dense, Dropout
         from keras.layers.recurrent import LSTM
         from keras.models import Sequential
         from sklearn.preprocessing import MinMaxScaler
         from sklearn.model_selection import train_test_split
         #from sklearn.linear model import LinearRegression
         import sklearn
         import tensorflow as tf
         import pandas
         import numpy
         import keras
In [25]: #Step 1a Load Data //CSV needs to be in coloumbs
         csv path = "/tf/GOLDDaily.csv"
         dataOPEN = pandas.read csv(csv path, usecols=[1])
         dataHIGH = pandas.read_csv(csv_path, usecols=[2])
         dataLOW = pandas.read_csv(csv_path, usecols=[3])
         dataCLOSE = pandas.read csv(csv path, usecols=[4])
In [26]: #Step 1b Scale data betwen 0 and 1
         scaler = MinMaxScaler(feature range = (0, 1))
         openScaled = scaler.fit transform(dataOPEN)
         highScaled = scaler.fit transform(dataHIGH)
         lowScaled = scaler.fit transform(dataLOW)
         closeScaled = scaler.fit transform(dataCLOSE)
```

```
In [27]: #SAVE!
         numpy.savetxt('openScaled.csv', openScaled, delimiter=',')
         numpy.savetxt('highScaled.csv', highScaled, delimiter=',')
         numpy.savetxt('lowScaled.csv', lowScaled, delimiter=',')
         numpy.savetxt('close scaled.csv', closeScaled, delimiter=',')
In [28]: #VARIABLES
         #allValues for total set of values
         #splitUnit for values per split
         splitUnit = 26
         allValues = 1999
In [29]: #Step 1c load data into appropriate values, convert to numpy and reshape
         features set open = []
         labels_open = []
         for i in range(splitUnit, allValues):
             features set open.append(openScaled[i-splitUnit:i, 0])
             labels open.append(openScaled[i, 0])
         features set open, labels open = numpy.array(features set open), numpy.array(labels
         features set open = numpy.reshape(features set open, (features set open.shape[0], f
         eatures set open.shape[1], 1))
         features set high = []
         labels high = []
         for i in range(splitUnit, allValues):
             features set high.append(highScaled[i-splitUnit:i, 0])
             labels high.append(highScaled[i, 0])
         features set high, labels high = numpy.array(features set high), numpy.array(labels
         high)
         features set high = numpy.reshape(features set high, (features set high.shape[0], f
         eatures set high.shape[1], 1))
         features set low = []
         labels low = []
         for i in range(splitUnit, allValues):
             features set low.append(lowScaled[i-splitUnit:i, 0])
             labels low.append(lowScaled[i, 0])
         features set low, labels low = numpy.array(features set low), numpy.array(labels lo
         features set low = numpy.reshape(features set low, (features set low.shape[0], feat
         ures set low.shape[1], 1))
         features_set_close = []
         labels close = []
         for i in range(splitUnit, allValues):
             features set close.append(closeScaled[i-splitUnit:i, 0])
             labels close.append(closeScaled[i, 0])
         features set close, labels close = numpy.array(features set close), numpy.array(lab
         els close)
         features set close = numpy.reshape(features set close, (features set close.shape
         [0], features set close.shape[1], 1))
```


In [31]: #VARIABLES nodes =10 epochUnit = 100 dropout = 0.2

```
In [32]: #Step 2a Build Model For Open
    modelOpen = Sequential()
    modelOpen.add(LSTM(nodes, return_sequences=True, input_shape=(features_set_open.sha
    pe[1],1)))
    modelOpen.add(Dropout(dropout))

modelOpen.add(LSTM(nodes, return_sequences=True))
modelOpen.add(Dropout(dropout))

modelOpen.add(LSTM(nodes))

modelOpen.add(Dense(1))

modelOpen.compile(loss='mse', optimizer='adam')
modelOpen.fit(open_x_train, open_y_train, batch_size=26, epochs=epochUnit, validati
    on_split=0.1)
```

```
Train on 1686 samples, validate on 188 samples
Epoch 1/100
ss: 0.0043
Epoch 2/100
1686/1686 [============== ] - 2s 965us/step - loss: 0.0040 - val_
loss: 0.0033
Epoch 3/100
1686/1686 [============== ] - 2s 962us/step - loss: 0.0036 - val
loss: 0.0028
Epoch 4/100
loss: 0.0035
Epoch 5/100
loss: 0.0026
Epoch 6/100
1686/1686 [=============] - 2s 978us/step - loss: 0.0031 - val
loss: 0.0025
Epoch 7/100
1686/1686 [============== ] - 2s 970us/step - loss: 0.0032 - val
loss: 0.0025
Epoch 8/100
1686/1686 [=============== ] - 2s 986us/step - loss: 0.0030 - val
loss: 0.0024
Epoch 9/100
loss: 0.0031
Epoch 10/100
loss: 0.0029
Epoch 11/100
loss: 0.0029
Epoch 12/100
loss: 0.0021
Epoch 13/100
1686/1686 [============] - 2s 982us/step - loss: 0.0025 - val
loss: 0.0023
Epoch 14/100
loss: 0.0021
Epoch 15/100
loss: 0.0035
Epoch 16/100
1686/1686 [============= ] - 2s 961us/step - loss: 0.0025 - val
loss: 0.0020
Epoch 17/100
loss: 0.0020
Epoch 18/100
loss: 0.0017
Epoch 19/100
loss: 0.0017
Epoch 20/100
loss: 0.0016
Epoch 21/100
1686/1686 [============== ] - 2s 960us/step - loss: 0.0020 - val_
loss: 0.0016
```

Out[32]: <keras.callbacks.History at 0x7f8e5d32add8>

```
In [33]: #Step 2b Build Model For High
    modelHigh = Sequential()
    modelHigh.add(LSTM(nodes, return_sequences=True, input_shape=(features_set_high.sha
    pe[1], 1)))
    modelHigh.add(Dropout(dropout))

modelHigh.add(LSTM(nodes, return_sequences=True))
modelHigh.add(Dropout(dropout))

modelHigh.add(LSTM(nodes))

modelHigh.add(Dense(1))

modelHigh.compile(loss='mse', optimizer='adam')
modelHigh.fit(high_x_train, high_y_train, batch_size=26, epochs=epochUnit, validati
    on_split=0.1)
```

```
Train on 1686 samples, validate on 188 samples
Epoch 1/100
ss: 0.0061
Epoch 2/100
1686/1686 [============== ] - 2s 932us/step - loss: 0.0038 - val_
loss: 0.0027
Epoch 3/100
loss: 0.0026
Epoch 4/100
loss: 0.0026
Epoch 5/100
loss: 0.0024
Epoch 6/100
1686/1686 [============= ] - 2s 968us/step - loss: 0.0030 - val
loss: 0.0024
Epoch 7/100
loss: 0.0023
Epoch 8/100
loss: 0.0022
Epoch 9/100
loss: 0.0022
Epoch 10/100
loss: 0.0022
Epoch 11/100
loss: 0.0021
Epoch 12/100
loss: 0.0021
Epoch 13/100
1686/1686 [============] - 2s 939us/step - loss: 0.0025 - val
loss: 0.0020
Epoch 14/100
loss: 0.0019
Epoch 15/100
loss: 0.0019
Epoch 16/100
1686/1686 [============] - 2s 975us/step - loss: 0.0024 - val
loss: 0.0019
Epoch 17/100
loss: 0.0018
Epoch 18/100
loss: 0.0017
Epoch 19/100
loss: 0.0018
Epoch 20/100
loss: 0.0021
Epoch 21/100
1686/1686 [============== ] - 2s 991us/step - loss: 0.0021 - val_
loss: 0.0017
```

Out[33]: <keras.callbacks.History at 0x7f8e3ee850f0>

```
In [34]: #Step 2c Build Model For Low
    modelLow = Sequential()
    modelLow.add(LSTM(nodes, return_sequences=True, input_shape=(features_set_low.shape
        [1], 1)))
    modelLow.add(Dropout(dropout))

modelLow.add(LSTM(nodes, return_sequences=True))
modelLow.add(Dropout(dropout))

modelLow.add(Dropout(dropout))

modelLow.add(Dense(1))

modelLow.compile(loss='mse', optimizer='adam')
modelLow.fit(low_x_train, low_y_train, batch_size=26, epochs=epochUnit, validation_split=0.1)
```

```
Train on 1686 samples, validate on 188 samples
Epoch 1/100
ss: 0.0046
Epoch 2/100
1686/1686 [============== ] - 2s 919us/step - loss: 0.0040 - val_
loss: 0.0034
Epoch 3/100
loss: 0.0033
Epoch 4/100
loss: 0.0031
Epoch 5/100
loss: 0.0034
Epoch 6/100
1686/1686 [============] - 2s 958us/step - loss: 0.0031 - val
loss: 0.0034
Epoch 7/100
loss: 0.0029
Epoch 8/100
loss: 0.0028
Epoch 9/100
loss: 0.0027
Epoch 10/100
loss: 0.0025
Epoch 11/100
loss: 0.0025
Epoch 12/100
loss: 0.0024
Epoch 13/100
1686/1686 [============] - 2s 948us/step - loss: 0.0024 - val
loss: 0.0023
Epoch 14/100
loss: 0.0024
Epoch 15/100
loss: 0.0023
Epoch 16/100
1686/1686 [============] - 2s 929us/step - loss: 0.0023 - val
loss: 0.0022
Epoch 17/100
loss: 0.0021
Epoch 18/100
loss: 0.0020
Epoch 19/100
loss: 0.0020
Epoch 20/100
loss: 0.0020
Epoch 21/100
1686/1686 [============== ] - 2s 977us/step - loss: 0.0019 - val_
loss: 0.0021
```

Out[34]: <keras.callbacks.History at 0x7f8e3cfeaa20>

```
In [35]: #Step 2d Build Model For Close
    modelClose = Sequential()
    modelClose.add(LSTM(nodes, return_sequences=True, input_shape=(features_set_close.s hape[1], 1)))
    modelClose.add(Dropout(dropout))

modelClose.add(LSTM(nodes, return_sequences=True))
modelClose.add(Dropout(dropout))

modelClose.add(Dropout(dropout))

modelClose.add(Dense(1, activation="linear"))

modelClose.compile(loss='mse', optimizer='adam')
modelClose.fit(close_x_train, close_y_train, batch_size=26, epochs=epochUnit, valid ation_split=0.1)
```

```
Train on 1686 samples, validate on 188 samples
Epoch 1/100
ss: 0.0073
Epoch 2/100
1686/1686 [============== ] - 2s 932us/step - loss: 0.0053 - val_
loss: 0.0022
Epoch 3/100
loss: 0.0019
Epoch 4/100
loss: 0.0020
Epoch 5/100
loss: 0.0021
Epoch 6/100
1686/1686 [============] - 2s 946us/step - loss: 0.0031 - val
loss: 0.0019
Epoch 7/100
loss: 0.0020
Epoch 8/100
loss: 0.0020
Epoch 9/100
loss: 0.0018
Epoch 10/100
loss: 0.0018
Epoch 11/100
loss: 0.0019
Epoch 12/100
loss: 0.0019
Epoch 13/100
1686/1686 [============] - 2s 978us/step - loss: 0.0024 - val
loss: 0.0019
Epoch 14/100
loss: 0.0018
Epoch 15/100
loss: 0.0018
Epoch 16/100
1686/1686 [============] - 2s 980us/step - loss: 0.0022 - val
loss: 0.0016
Epoch 17/100
loss: 0.0015
Epoch 18/100
loss: 0.0015
Epoch 19/100
loss: 0.0022
Epoch 20/100
loss: 0.0015
Epoch 21/100
1686/1686 [============== ] - 2s 947us/step - loss: 0.0018 - val_
loss: 0.0014
```

```
Out[35]: <keras.callbacks.History at 0x7f8e36a9ae10>
In [36]: #Step 3a - Predict with test data!
          predictions open = modelOpen.predict(open x test)
          predictions_high = modelHigh.predict(high_x_test)
          predictions low = modelLow.predict(low x test)
          predictions close = modelClose.predict(close x test)
In [37]: #SAVE!
         numpy.savetxt('predictions open.csv', predictions open, delimiter=',')
          numpy.savetxt('predictions high.csv', predictions high, delimiter=',')
          numpy.savetxt('predictions_low.csv', predictions_low, delimiter=',')
          numpy.savetxt('predictions close.csv', predictions close, delimiter=',')
In [38]: #Step 3b - Inverse scale!
         inversed_open = scaler.inverse_transform(predictions_open)
          inversed_high = scaler.inverse_transform(predictions_high)
          inversed low = scaler.inverse transform(predictions low)
          inversed close = scaler.inverse transform(predictions close)
In [39]: #SAVE!
          numpy.savetxt('inversed open.csv', inversed open, delimiter=',')
         numpy.savetxt('inversed_high.csv', inversed_high, delimiter=',')
numpy.savetxt('inversed_low.csv', inversed_low, delimiter=',')
          numpy.savetxt('inversed close.csv', inversed close, delimiter=',')
```

```
In [40]: import matplotlib.pyplot as plt

plt.figure(figsize=(15, 10))
plt.plot(close_x_test)
plt.plot(predictions_close)
plt.legend(['real', 'predict'])
```

```
ValueError
                                          Traceback (most recent call last)
<ipython-input-40-93c9dda8ec56> in <module>
      3 plt.figure(figsize=(15, 10))
----> 4 plt.plot(close x test)
      5 plt.plot(predictions close)
      6 plt.legend(['real', 'predict'])
/usr/local/lib/python3.6/dist-packages/matplotlib/pyplot.py in plot(scalex, scal
ey, data, *args, **kwargs)
          return gca().plot(
   2787
   2788
               *args, scalex=scalex, scaley=scaley, **({"data": data} if data
-> 2789
               is not None else {}), **kwargs)
  2790
   2791
/usr/local/lib/python3.6/dist-packages/matplotlib/axes/_axes.py in plot(self, sc
alex, scaley, data, *args, **kwargs)
   1664
   1665
               kwargs = cbook.normalize kwargs(kwargs, mlines.Line2D. alias ma
p)
-> 1666
                lines = [*self._get_lines(*args, data=data, **kwargs)]
   1667
                for line in lines:
   1668
                    self.add line(line)
/usr/local/lib/python3.6/dist-packages/matplotlib/axes/ base.py in call (sel
f, *args, **kwargs)
    223
                        this += args[0],
    224
                        args = args[1:]
--> 225
                    yield from self. plot args(this, kwargs)
    226
    227
           def get next color(self):
/usr/local/lib/python3.6/dist-packages/matplotlib/axes/ base.py in plot args(se
lf, tup, kwargs)
    389
                    x, y = index of(tup[-1])
    390
--> 391
               x, y = self._xy_from_xy(x, y)
    392
    393
               if self.command == 'plot':
/usr/local/lib/python3.6/dist-packages/matplotlib/axes/ base.py in xy from xy(s
elf, x, y)
                if x.ndim > 2 or y.ndim > 2:
   271
    272
                   raise ValueError("x and y can be no greater than 2-D, but ha
ve "
--> 273
                                     "shapes {} and {}".format(x.shape, y.shap
e))
    274
               if x.ndim == 1:
    275
ValueError: x and y can be no greater than 2-D, but have shapes (99,) and (99, 2
6, 1)
```

