RNN Moneymaker

```
In [1]: import csv
import re
import torch
import time
import numpy as np
import matplotlib.pyplot as plt
import json
import os
from datetime import datetime

import torch.optim
import torch.nn as nn
import torch.nn.functional as F
from torch.utils.data import DataLoader
```

```
In [2]: root_path = 'scrape/data/'
```

```
In [3]: seq = []
        y = []
        name and date = []
        window_size = 122
        all_files = os.listdir(root_path)
        for i, filename in enumerate(all_files):
            # Only load a 1/N of all stocks
            if i % 50 == 0:
                len stocks = len(all files)
                print("Loading stock {}/{} ({})".format(i + 1, len_stocks, filen
        ame), end='\r')
                with open(root path + filename) as f:
                     if not filename.startswith('.'):
                         data = json.load(f)
                         temp1 = [] # for prices
                         temp2 = [] # for name and date
                         for k, v in data.items():
                             temp1.append(torch.tensor([ float(i[1]) for i in v.i
        tems() if i[0] != "5. volume" ]).unsqueeze(0))
                             temp2.append(k)
                         # reverse so that data is increasing in time
                         temp1.reverse()
                         temp2.reverse()
                         prices = torch.cat(temp1, 0)
                         for i in range(len(prices) - window_size - 1):
                             seq.append(prices[i:i+window size].unsqueeze(0))
                             y.append(prices[i+window size][3].item()) # predict
         the closing price
                             name and date.append([filename.split('.')[0], temp2[
        i + window_size + 1]])
        X = torch.cat(seq, 0)
        y = torch.tensor(y).unsqueeze(1) # from (N,) to (N,1)
        print(X.shape)
        print(y.shape)
        torch.Size([178750, 122, 4])E.txt))
        torch.Size([178750, 1])
In [ ]: torch.save(X, 'assets/X.pt')
        torch.save(y, 'assets/y.pt')
```

```
In [ ]: X = torch.load('assets/X.pt')
y = torch.load('assets/y.pt')
```

Normalize the input across each window-sized sequence

```
In [4]:
        X_mean = torch.mean(X, dim=1).unsqueeze(1)
        X_std = torch.std(X, dim=1).unsqueeze(1)
         X = (X - X_mean) / X_std
         y = (y - X_{mean}[:,:,3]) / X_{std}[:,:,3]
        print(X.shape)
         print(y.shape)
        plt.plot(X[0])
        torch.Size([178750, 122, 4])
        torch.Size([178750, 1])
Out[4]: [<matplotlib.lines.Line2D at 0x10fdd0dd8>,
          <matplotlib.lines.Line2D at 0x10fdd0fd0>,
         <matplotlib.lines.Line2D at 0x11010a160>,
          <matplotlib.lines.Line2D at 0x11010a2b0>1
          2.0
          1.5
          1.0
          0.5
          0.0
         -0.5
         -1.0
```

80

100

120

Remove all inputs and corresponding outputs that containt NaN's

60

40

-1.5

ó

20

```
In [5]: print("old:")
        print(X.shape)
        print(y.shape)
        a = torch.sum(torch.sum(X == X, dim=1), dim=1) != 0
        b = (y == y) != 0
        c = a if torch.sum(a) < torch.sum(b) else b</pre>
        X = X[c]
        y = y[c] # To make y (N, 1) from (N,)
        print("new:")
        print(X.shape)
        print(y.shape)
        old:
        torch.Size([178750, 122, 4])
        torch.Size([178750, 1])
        new:
        torch.Size([178730, 122, 4])
        torch.Size([178730, 1])
```

Split data into training and validation sets

```
In [6]: N, S, D = X.shape
         perm = np.random.permutation(N)
         num_train = int(0.99*N)
         train selector = perm[0:num train]
         val_selector = perm[num_train:]
         X_train = X[train_selector]
         y_train = y[train_selector]
         X val = X[val selector]
         y_val = y[val_selector]
         print("X_train shape: ", X_train.shape)
        print("y_train shape: ", y_train.shape)
print("X_val shape: ", X_val.shape)
         print("y_val shape: ", y_val.shape)
        X_train shape: torch.Size([176942, 122, 4])
        y train shape: torch.Size([176942, 1])
        X val shape: torch.Size([1788, 122, 4])
        y_val shape: torch.Size([1788, 1])
```

Training a RNN

```
In [7]: class Dataset(torch.utils.data.Dataset):
             def __init__(self, X, Y):
                 self.X = X
                 self.Y = Y
             def len (self):
                 return len(self.X)
             def __getitem__(self, index):
                 return self.X[index], self.Y[index]
In [8]: batch_size = 32
         dataset = Dataset(X_train, y_train)
         loader = DataLoader(dataset, batch size)
In [9]: class RNNClassifier(nn.Module):
             def init (self, input dim, hidden dim, output dim):
                 super(RNNClassifier, self).__init__()
                 self.input_dim = input_dim
                 self.hidden_dim = hidden_dim
                 self.output_dim = output_dim
                 self.rnn = nn.LSTM(input_dim, hidden_dim, batch_first=True)
                 self.drop = nn.Dropout(0.5)
                 self.fc = nn.Linear(hidden_dim, output_dim)
             def forward(self, x, h=None):
                 if type(h) == type(None):
                     out, hn = self.rnn(x)
                 else:
                     out, hn = self.rnn(x, h.detach())
                 out = self.drop(out)
                 out = self.fc(out[:, -1, :])
                 return out
In [10]: | input_dim = 4
         hidden_dim = 20
         output dim = 1
In [11]: model = RNNClassifier(input_dim, hidden_dim, output_dim)
         criterion = nn.MSELoss()
         optimizer = torch.optim.Adam(model.parameters())
In [12]:
         train_accs = []
         val_accs = []
         train_losses = []
         val losses = []
         epoch = 0
```

```
In [13]: t0 = time.time()
         num epochs = 3
         for ep in range(num_epochs):
              tstart = time.time()
              for i, data in enumerate(loader):
                  print(i, end='\r')
                  optimizer.zero_grad()
                  outputs = model(data[0])
                  loss = criterion(outputs, data[1])
                  loss.backward()
                  optimizer.step()
                  if i % 100==0:
                      train losses.append(loss.item())
                      pXval = model(X_val)
                      vloss = criterion(pXval, y_val)
                      val losses.append(vloss.item())
                      print("training loss: {:<3.3f} \t val loss: {:<3.3f}".format</pre>
          (loss, vloss))
              ptrain = model(X_train)
              tloss = criterion(ptrain, y_train)
              train_losses.append(tloss.item())
              pXval = model(X val)
              vloss = criterion(pXval, y_val)
              val_losses.append(vloss.item())
              epoch += 1
              tend = time.time()
              print('epoch: {:<3d} \t time: {:<3.2f} \t training loss: {:<3.3f} \t</pre>
         val loss: {:<3.3f}'.format(epoch,</pre>
                      tend - tstart, tloss.item(), vloss.item()))
         time total = time.time() - t0
         print('Total time: {:4.3f}, average time per epoch: {:4.3f}'.format(time
          _total, time_total / num_epochs))
```

```
training loss: 2.308
                          val loss: 2.246
training loss: 0.162
                          val loss: 0.592
training loss: 0.355
                          val loss: 0.460
training loss: 0.247
                          val loss: 0.408
training loss: 0.336
                          val loss: 0.361
                          val loss: 0.364
training loss: 0.255
training loss: 0.236
                          val loss: 0.346
training loss: 0.372
                          val loss: 0.311
training loss: 0.121
                          val loss: 0.290
training loss: 0.197
                          val loss: 0.305
training loss: 0.209
                          val loss: 0.296
training loss: 0.445
                          val loss: 0.280
training loss: 0.235
                          val loss: 0.288
training loss: 0.426
                          val loss: 0.275
training loss: 0.213
                          val loss: 0.293
training loss: 0.596
                          val loss: 0.288
training loss: 0.207
                          val loss: 0.261
training loss: 0.100
                          val loss: 0.274
training loss: 0.161
                          val loss: 0.251
training loss: 0.393
                          val loss: 0.249
training loss: 0.223
                          val loss: 0.267
training loss: 0.374
                          val loss: 0.238
training loss: 0.594
                          val loss: 0.255
training loss: 0.215
                          val loss: 0.245
training loss: 0.229
                          val loss: 0.248
training loss: 0.173
                          val loss: 0.265
training loss: 0.158
                          val loss: 0.253
training loss: 0.239
                          val loss: 0.247
training loss: 0.187
                          val loss: 0.251
training loss: 0.289
                          val loss: 0.244
training loss: 0.129
                          val loss: 0.244
training loss: 0.451
                          val loss: 0.257
training loss: 0.182
                          val loss: 0.250
training loss: 0.152
                          val loss: 0.237
training loss: 0.212
                          val loss: 0.230
training loss: 0.504
                          val loss: 0.239
training loss: 0.224
                          val loss: 0.228
training loss: 0.306
                          val loss: 0.250
training loss: 0.202
                          val loss: 0.230
training loss: 0.411
                          val loss: 0.338
training loss: 0.452
                          val loss: 0.274
training loss: 0.184
                          val loss: 0.267
training loss: 0.218
                          val loss: 0.257
training loss: 0.204
                          val loss: 0.244
training loss: 0.258
                          val loss: 0.253
training loss: 0.249
                          val loss: 0.250
training loss: 0.113
                          val loss: 0.236
training loss: 0.204
                          val loss: 0.241
training loss: 0.130
                          val loss: 0.225
training loss: 0.099
                          val loss: 0.237
training loss: 0.390
                          val loss: 0.238
training loss: 0.356
                          val loss: 0.242
training loss: 0.246
                          val loss: 0.256
training loss: 0.124
                          val loss: 0.247
training loss: 0.247
                          val loss: 0.222
training loss: 0.193
                          val loss: 0.233
epoch: 1
                 time: 435.96
                                  training loss: 5.245
                                                           val loss: 0.23
```

training loss: 0.193 val loss: 0.231 val loss: 0.236 training loss: 0.084 training loss: 0.232 val loss: 0.252 training loss: 0.139 val loss: 0.228 training loss: 0.184 val loss: 0.233 training loss: 0.215 val loss: 0.235 training loss: 0.152 val loss: 0.247 training loss: 0.235 val loss: 0.241 training loss: 0.172 val loss: 0.217 training loss: 0.198 val loss: 0.233 training loss: 0.148 val loss: 0.231 training loss: 0.522 val loss: 0.219 training loss: 0.195 val loss: 0.221 training loss: 0.328 val loss: 0.228 training loss: 0.120 val loss: 0.233 training loss: 0.385 val loss: 0.228 val loss: 0.224 training loss: 0.165 training loss: 0.174 val loss: 0.242 training loss: 0.345 val loss: 0.230 training loss: 0.281 val loss: 0.220 training loss: 0.097 val loss: 0.229 training loss: 0.407 val loss: 0.240 training loss: 0.281 val loss: 0.226 training loss: 0.178 val loss: 0.223 training loss: 0.201 val loss: 0.234 training loss: 0.366 val loss: 0.233 training loss: 0.168 val loss: 0.230 training loss: 0.251 val loss: 0.225 training loss: 0.158 val loss: 0.243 training loss: 0.127 val loss: 0.221 training loss: 0.094 val loss: 0.233 training loss: 0.407 val loss: 0.232 training loss: 0.202 val loss: 0.232 training loss: 0.197 val loss: 0.226 training loss: 0.144 val loss: 0.225 training loss: 0.488 val loss: 0.232 training loss: 0.165 val loss: 0.224 training loss: 0.285 val loss: 0.224 training loss: 0.177 val loss: 0.231 training loss: 0.273 val loss: 0.327 training loss: 0.251 val loss: 0.279 training loss: 0.242 val loss: 0.249 training loss: 0.249 val loss: 0.256 training loss: 0.188 val loss: 0.248 training loss: 0.288 val loss: 0.241 training loss: 0.243 val loss: 0.232 training loss: 0.176 val loss: 0.237 training loss: 0.107 val loss: 0.240 training loss: 0.118 val loss: 0.225 training loss: 0.093 val loss: 0.247 training loss: 0.312 val loss: 0.234 training loss: 0.166 val loss: 0.216 training loss: 0.245 val loss: 0.235 training loss: 0.135 val loss: 0.241 training loss: 0.245 val loss: 0.233 training loss: 0.153 val loss: 0.247

```
epoch: 2
                 time: 464.82
                                  training loss: 5.239
                                                           val loss: 0.21
training loss: 0.180
                          val loss: 0.224
training loss: 0.092
                          val loss: 0.226
training loss: 0.135
                          val loss: 0.221
training loss: 0.135
                          val loss: 0.236
training loss: 0.097
                          val loss: 0.231
training loss: 0.251
                          val loss: 0.238
training loss: 0.182
                          val loss: 0.223
training loss: 0.109
                         val loss: 0.241
training loss: 0.104
                         val loss: 0.229
training loss: 0.247
                          val loss: 0.229
training loss: 0.149
                          val loss: 0.229
training loss: 0.338
                          val loss: 0.227
training loss: 0.192
                          val loss: 0.207
training loss: 0.318
                          val loss: 0.234
                          val loss: 0.238
training loss: 0.178
training loss: 0.804
                          val loss: 0.212
training loss: 0.122
                          val loss: 0.238
training loss: 0.137
                          val loss: 0.228
training loss: 0.134
                          val loss: 0.221
training loss: 0.264
                          val loss: 0.218
training loss: 0.116
                          val loss: 0.229
training loss: 0.247
                          val loss: 0.229
training loss: 0.190
                          val loss: 0.214
training loss: 0.226
                          val loss: 0.224
training loss: 0.215
                          val loss: 0.229
training loss: 0.235
                          val loss: 0.240
training loss: 0.138
                         val loss: 0.222
training loss: 0.252
                         val loss: 0.239
training loss: 0.125
                          val loss: 0.231
training loss: 0.186
                          val loss: 0.245
training loss: 0.255
                          val loss: 0.219
training loss: 0.382
                         val loss: 0.225
training loss: 0.129
                          val loss: 0.223
training loss: 0.214
                          val loss: 0.227
training loss: 0.198
                          val loss: 0.220
training loss: 0.538
                          val loss: 0.219
training loss: 0.140
                         val loss: 0.235
training loss: 0.361
                         val loss: 0.235
training loss: 0.198
                          val loss: 0.236
training loss: 0.291
                         val loss: 0.319
training loss: 0.324
                          val loss: 0.267
training loss: 0.182
                          val loss: 0.239
training loss: 0.258
                          val loss: 0.236
training loss: 0.311
                          val loss: 0.252
training loss: 0.316
                          val loss: 0.244
training loss: 0.237
                          val loss: 0.244
training loss: 0.102
                         val loss: 0.225
training loss: 0.147
                          val loss: 0.231
training loss: 0.126
                          val loss: 0.232
training loss: 0.145
                         val loss: 0.241
training loss: 0.323
                          val loss: 0.235
training loss: 0.238
                         val loss: 0.217
training loss: 0.167
                          val loss: 0.229
training loss: 0.253
                          val loss: 0.219
```

val loss: 0.222

training loss: 0.319

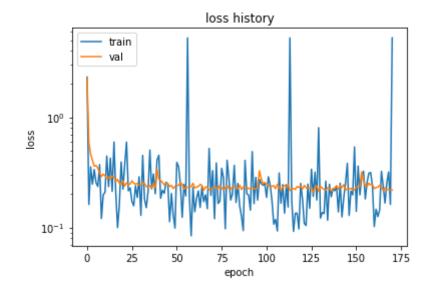
```
training loss: 0.162 val loss: 0.218
epoch: 3 time: 520.55 training loss: 5.241 val loss: 0.21
8
Total time: 1421.373, average time per epoch: 473.791

In []: torch.save(model, 'assets/model.pt')
```

Model evaluation

```
In []: model = torch.load('assets/model.pt')
In [14]: t_losses = [i for i in train_losses if i < 4000]
    plt.plot(t_losses)
    plt.plot(val_losses)
    plt.title('loss history')
    plt.xlabel('epoch')
    plt.ylabel('loss')
    plt.yscale('log')
    plt.legend(['train', 'val'])</pre>
```

Out[14]: <matplotlib.legend.Legend at 0x112caae80>

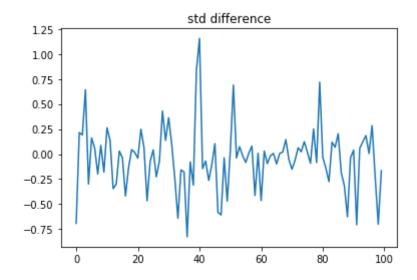


Model predictions compared to standard deviations

```
In [136]: pred = model(X_val)

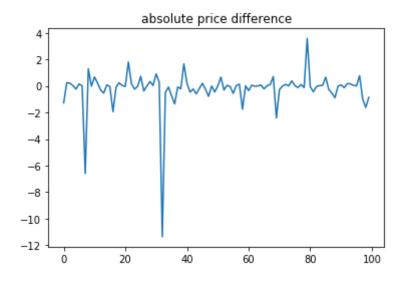
plt.plot((pred - y_val).detach()[1000:1100])
plt.title('std difference')
```

Out[136]: Text(0.5,1,'std difference')



Model predictions compared to actual price

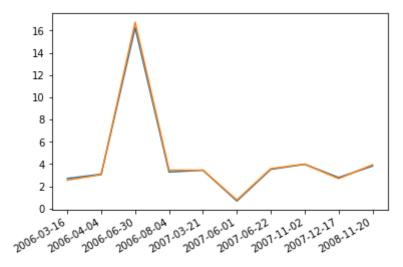
Out[139]: Text(0.5,1, 'absolute price difference')



Testing and visualizing random stock in test data

```
In [138]: val_names_and_dates = np.array(name_and_date)[val_selector]
    stock = "AUTO";
    stock_selector = torch.tensor(val_names_and_dates[:,0] == (stock + ".tx t"))
    s_pred_abs = pred_abs[stock_selector]
    s_y_val_abs = y_val_abs[stock_selector]
    stock_dates = val_names_and_dates[stock_selector][:,1]
```

```
In [143]: stock_dates.sort()
    fig, ax = plt.subplots()
    ax.plot(stock_dates[10:20], s_pred_abs.detach()[10:20])
    ax.plot(stock_dates[10:20], s_y_val_abs.detach()[10:20])
    fig.autofmt_xdate()
    start, end = ax.get_xlim()
    plt.show()
```

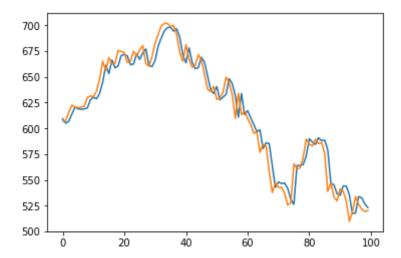


Testing random unseen stock (skipped over in the data loading stage)

```
In [135]: seq = []
          test y = []
          test_name and date = []
          window_size = 122
          with open(root_path + "AAPL.txt") as f:
              data = json.load(f)
              temp1 = [] # for prices
              temp2 = [] # for name and date
              for k, v in data.items():
                  temp1.append(torch.tensor([ float(i[1]) for i in v.items() if i[
          0] != "5. volume" ]).unsqueeze(0))
                  temp2.append(k)
              # reverse so that data is increasing in time
              temp1.reverse()
              temp2.reverse()
              prices = torch.cat(temp1, 0)
              for i in range(len(prices) - window_size - 1):
                  seq.append(prices[i:i+window size].unsqueeze(0))
                  test y.append(prices[i+window size][3].item()) # predict the clo
          sing price
                  test_name_and_date.append(['AAPL', temp2[i + window_size + 1]])
          test_X = torch.cat(seq, 0)
          test y = torch.tensor(test y).unsqueeze(1) # from (N,) to (N,1)
          test_X_mean = torch.mean(test_X, dim=1).unsqueeze(1)
          test X std = torch.std(test X, dim=1).unsqueeze(1)
          test_X = (test_X - test_X_mean) / test_X_std
          test_y = (test_y - test_X_mean[:,:,3]) / test_X_std[:,:,3]
          test_pred = model(test_X)
          print(criterion(test pred, test y))
          test_pred = test_pred * test_X_std[:,:,3] + test_X_mean[:,:,3]
          test y = test y * test X std[:,:,3] + test X mean[:,:,3]
          plt.plot(test_pred.detach()[3000:3100])
          plt.plot(test_y[3000:3100])
```

tensor(0.1389, grad_fn=<MseLossBackward>)

Out[135]: [<matplotlib.lines.Line2D at 0x274962fd0>]



```
In [122]: dates = [i[1] for i in test_name_and_date]
    print(dates)
    temp_pred = [ i.data[0] for i in test_pred.detach().numpy() ]
    temp_y = [ i.data[0] for i in test_y.detach().numpy() ]
```

```
'2000-08-31', '2000-09-01',
['2000-08-29', '2000-08-30',
               '2000-09-07'
                              '2000-09-08',
                                              '2000-09-11'
                                                             '2000-09-12'
               '2000-09-14',
                              '2000-09-15',
                                              '2000-09-18',
'2000-09-13'
                                                             '2000-09-19'
                              '2000-09-22'
                                              '2000-09-25',
'2000-09-20',
               '2000-09-21'
                                                             '2000-09-26
'2000-09-27'
               '2000-09-28'
                              '2000-09-29'
                                              '2000-10-02'
                                                             2000-10-03
'2000-10-04'
               '2000-10-05'
                              '2000-10-06',
                                              '2000-10-09',
                                                             '2000-10-10
'2000-10-11'
               '2000-10-12'
                               '2000-10-13'
                                              '2000-10-16
                                                             '2000-10-17
'2000-10-18'
                              '2000-10-20',
               '2000-10-19',
                                              '2000-10-23',
                                                             '2000-10-24
'2000-10-25'
                                              '2000-10-30'
                                                             '2000-10-31
               '2000-10-26'
                              '2000-10-27'
'2000-11-01'
                              '2000-11-03'
                                              '2000-11-06'
               '2000-11-02'
                                                             '2000-11-07
'2000-11-08'
               '2000-11-09'
                              '2000-11-10',
                                              '2000-11-13',
                                                             '2000-11-14
'2000-11-15'
               '2000-11-16'
                              '2000-11-17'
                                              '2000-11-20'
                                                             '2000-11-21
'2000-11-22'
               '2000-11-24',
                              '2000-11-27'
                                              '2000-11-28',
                                                             '2000-11-29
                                              '2000-12-05',
'2000-11-30'
               '2000-12-01'
                              '2000-12-04'
                                                             '2000-12-06
'2000-12-07'
               '2000-12-08'
                              '2000-12-11'
                                              '2000-12-12'
                                                             '2000-12-13
'2000-12-14'
               '2000-12-15'
                              '2000-12-18'
                                              '2000-12-19'
                                                             '2000-12-20
'2000-12-21'
               '2000-12-22'
                              '2000-12-26'
                                              '2000-12-27'
                                                             '2000-12-28
'2000-12-29',
               '2001-01-02',
                              '2001-01-03',
                                              '2001-01-04',
                                                             '2001-01-05
                                              '2001-01-11'
'2001-01-08'
               '2001-01-09'
                              '2001-01-10'
                                                             '2001-01-12
'2001-01-16'
                              '2001-01-18'
                                              '2001-01-19'
                                                             '2001-01-22
               '2001-01-17'
                                              '2001-01-26'
'2001-01-23'
                               '2001-01-25'
                                                             '2001-01-29
               '2001-01-24
'2001-01-30'
               '2001-01-31'
                              '2001-02-01'
                                              '2001-02-02'
                                                             '2001-02-05
'2001-02-06',
               '2001-02-07',
                              '2001-02-08',
                                              '2001-02-09',
                                                             '2001-02-12
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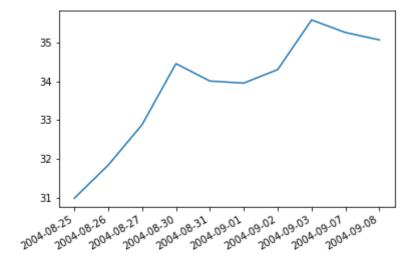
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             '2020-01-17', '2020-01-21', '2020-01-22',
'2020-01-16',
                                                         '2020-01-23'
'2020-01-24', '2020-01-27', '2020-01-28', '2020-01-29', '2020-01-30',
'2020-01-31', '2020-02-03', '2020-02-04', '2020-02-05',
                                                        '2020-02-06',
'2020-02-07', '2020-02-10', '2020-02-11', '2020-02-12', '2020-02-13',
'2020-02-14', '2020-02-18', '2020-02-19', '2020-02-20', '2020-02-21',
             '2020-02-25', '2020-02-26', '2020-02-27', '2020-02-28',
'2020-02-24',
'2020-03-02', '2020-03-03', '2020-03-04', '2020-03-05', '2020-03-06']
```

In [131]: import matplotlib.ticker as mticker

```
fig, ax = plt.subplots()
ax.plot(dates[1000:1010], temp_pred[1000:1010])
fig.autofmt_xdate()
start, end = ax.get_xlim()
plt.show()
```



```
In [133]: fig, ax = plt.subplots()
    ax.plot(dates[1000:1010], temp_y[1000:1010])
    fig.autofmt_xdate()
    start, end = ax.get_xlim()
    plt.show()
```

