## Google Stocks price prediction

March 10, 2024

Google stock prices dataset and design a time series analysis and prediction system using RNN.

```
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```

```
[3]: from google.colab import drive drive.mount('/content/drive')
```

Drive already mounted at /content/drive; to attempt to forcibly remount, call drive.mount("/content/drive", force\_remount=True).

```
[]: import pandas as pd import numpy as np
```

```
[]: train_df = pd.read_csv(r'/content/drive/MyDrive/Colab_Notebooks/4/
Google_Stock_Price_Train.csv')
```

```
[]: train_df
```

```
[]:
                                              Close
                                                         Volume
                Date
                        Open
                               High
                                        Low
            1/3/2012
                      325.25
                             332.83
                                                      7,380,500
    0
                                     324.97
                                             663.59
    1
            1/4/2012
                      331.27
                             333.87
                                     329.08
                                             666.45
                                                      5,749,400
    2
            1/5/2012
                                                      6,590,300
                      329.83 330.75 326.89
                                             657.21
    3
            1/6/2012
                      328.34 328.77
                                     323.68
                                             648.24
                                                      5,405,900
    4
            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
                                                        623,400
                                                        789,100
    1254 12/27/2016 790.68 797.86
                                     787.66
                                             791.55
    1255 12/28/2016
                      793.70 794.23 783.20
                                            785.05
                                                      1,153,800
                      783.33 785.93
    1256 12/29/2016
                                     778.92
                                             782.79
                                                        744,300
    1257 12/30/2016
                                                      1,770,000
                      782.75 782.78
                                     770.41
                                            771.82
```

[1258 rows x 6 columns]

```
[ ]: test_df = pd.read_csv(r'/content/drive/MyDrive/Colab_Notebooks/4/
Google_Stock_Price_Test.csv')
```

With the feature of google colab to plot graphs, below graphs are drawn.

```
[]: test_df
[]:
                       Open
                               High
                                              Close
                                                         Volume
              Date
                                        Low
     0
                    778.81
                                              786.14
                                                      1,657,300
          1/3/2017
                             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
                     795.26
                             807.90
                                     792.20
                                             806.15
          1/6/2017
                                                      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
     6
         1/11/2017
                    805.00
                             808.15
                                     801.37
                                             807.91
                                                      1,065,900
     7
                    807.14
                             807.39
         1/12/2017
                                     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
                    807.25
                             820.87
                                             819.31
         1/23/2017
                                     803.74
                                                      1,963,600
     14
         1/24/2017
                    822.30
                             825.90
                                     817.82
                                             823.87
                                                      1,474,000
         1/25/2017
                     829.62
                             835.77
                                     825.06
                                             835.67
                                                      1,494,500
     15
                                             832.15
     16
         1/26/2017
                    837.81
                             838.00
                                     827.01
                                                      2,973,900
     17
         1/27/2017
                     834.71
                             841.95
                                     820.44
                                             823.31
                                                      2,965,800
         1/30/2017
                    814.66
                             815.84
                                     799.80
                                             802.32
                                                      3,246,600
     18
     19
         1/31/2017
                    796.86
                             801.25
                                     790.52
                                             796.79
                                                      2,160,600
[]: 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
     1
         Open
                  20 non-null
                                   float64
         High
     2
                  20 non-null
                                   float64
     3
         Low
                  20 non-null
                                   float64
     4
         Close
                                   float64
                  20 non-null
         Volume
                 20 non-null
                                   object
    dtypes: float64(4), object(2)
    memory usage: 1.1+ KB
[]: from sklearn.preprocessing import MinMaxScaler
[]: train df['Close'] = train df['Close'].astype(str).str.replace(',', '').
      →astype(float)
     test_df['Close'] = test_df['Close'].astype(str).str.replace(',', '').
       ⇔astype(float)
```

```
[]: train_scaler = MinMaxScaler()
     train_df['Normalized Close'] = train_scaler.fit_transform(train_df['Close'].
      \hookrightarrow values.reshape(-1, 1))
     test scaler = MinMaxScaler()
     test_df['Normalized Close'] = test_scaler.fit_transform(test_df['Close'].values.
      \rightarrowreshape(-1, 1))
[]: train_df['Normalized Close']
[]: 0
             0.237573
     1
             0.241514
     2
             0.228781
     3
             0.216419
             0.178548
     1253
             0.411656
     1254
             0.413916
     1255
             0.404958
     1256
             0.401844
     1257
             0.386726
     Name: Normalized Close, Length: 1258, dtype: float64
[]: train_df['Normalized Close'].values[:-1]
[]: array([0.23757287, 0.24151427, 0.22878051, ..., 0.41391618, 0.40495845,
            0.40184391])
[]: 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)
[]: 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)
[]: x_train
[]: array([[[0.23757287]],
            [[0.24151427]],
```

```
[[0.41391618]],
            [[0.40495845]],
            [[0.40184391]])
[]:
    test_df
[]:
                       Open
                                               Close
                                                         Volume
                                                                  Normalized Close
              Date
                               High
                                        Low
     0
          1/3/2017
                    778.81
                             789.63
                                     775.80
                                             786.14
                                                      1,657,300
                                                                          0.000000
     1
                                              786.90
          1/4/2017
                    788.36
                             791.34
                                     783.16
                                                      1,073,000
                                                                          0.015344
     2
                                              794.02
          1/5/2017
                    786.08
                             794.48
                                     785.02
                                                      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
                    805.00
                             808.15
                                     801.37
                                              807.91
                                                      1,065,900
         1/11/2017
                                                                          0.439532
     7
                    807.14
         1/12/2017
                             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
                                                      1,474,000
                    822.30
                                             823.87
     14
         1/24/2017
                             825.90
                                     817.82
                                                                          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
                                              823.31
                                                      2,965,800
                                     820.44
                                                                          0.750454
         1/30/2017
                    814.66
                             815.84
                                     799.80
                                              802.32
                                                      3,246,600
     18
                                                                          0.326671
         1/31/2017
     19
                    796.86
                             801.25
                                     790.52
                                              796.79
                                                      2,160,600
                                                                          0.215021
[]: 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
                            20 non-null
         Date
                                             object
     1
         Open
                            20 non-null
                                             float64
     2
         High
                            20 non-null
                                             float64
     3
         Low
                            20 non-null
                                             float64
         Close
                            20 non-null
                                             float64
```

[[0.22878051]],

```
Normalized Close 20 non-null
                        float64
  dtypes: float64(5), object(2)
  memory usage: 1.2+ KB
  Model Building
[]: from keras.models import Sequential
  from keras.layers import LSTM, Dense
[]: 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"
  Layer (type)
                  Output Shape
                                 Param #
  ______
   1stm (LSTM)
                   (None, 4)
                                 96
  dense (Dense)
                   (None, 1)
                                 5
  Total params: 101 (404.00 Byte)
  Trainable params: 101 (404.00 Byte)
  Non-trainable params: 0 (0.00 Byte)
[]: model.fit(x_train, y_train, epochs=100, batch_size=1, verbose=1)
  Epoch 1/100
  Epoch 2/100
  Epoch 3/100
  Epoch 4/100
  Epoch 5/100
  1257/1257 [============] - 5s 4ms/step - loss: 7.7490e-04
  Epoch 6/100
  Epoch 7/100
  Epoch 8/100
```

Volume

20 non-null

object

Epoch 9/100
1257/1257 [====================================
Epoch 10/100
1257/1257 [====================================
Epoch 11/100
1257/1257 [====================================
Epoch 12/100
1257/1257 [====================================
Epoch 13/100
1257/1257 [====================================
Epoch 14/100
1257/1257 [============] - 5s 4ms/step - loss: 7.5110e-04
Epoch 15/100
1257/1257 [====================================
Epoch 16/100
1257/1257 [====================================
Epoch 17/100
1257/1257 [====================================
Epoch 18/100
1257/1257 [====================================
Epoch 19/100 1257/1257 [====================================
Epoch 20/100 1257/1257 [====================================
Epoch 21/100
1257/1257 [====================================
Epoch 22/100
1257/1257 [====================================
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 [====================================
Epoch 47/100
1257/1257 [====================================
Epoch 48/100
1257/1257 [====================================
Epoch 49/100
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
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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 [====================================
Epoch 66/100
1257/1257 [====================================
Epoch 67/100 1257/1257 [====================================
Epoch 68/100
1257/1257 [====================================
Epoch 69/100
1257/1257 [====================================
Epoch 70/100
1257/1257 [====================================
Epoch 71/100
1257/1257 [====================================
Epoch 72/100
1257/1257 [====================================
Epoch 73/100
1257/1257 [====================================
Epoch 74/100
1257/1257 [====================================
Epoch 75/100
1257/1257 [====================================
Epoch 76/100
1257/1257 [====================================
Epoch 77/100
1257/1257 [====================================
Epoch 78/100
1257/1257 [============] - 5s 4ms/step - loss: 7.4540e-04
Epoch 79/100
1257/1257 [====================================
Epoch 80/100
1257/1257 [====================================

```
Epoch 81/100
Epoch 82/100
1257/1257 [============] - 5s 4ms/step - loss: 7.4600e-04
Epoch 83/100
Epoch 84/100
Epoch 85/100
Epoch 86/100
Epoch 87/100
Epoch 88/100
Epoch 89/100
Epoch 90/100
Epoch 91/100
Epoch 92/100
Epoch 93/100
Epoch 94/100
Epoch 95/100
Epoch 96/100
Epoch 97/100
Epoch 98/100
Epoch 99/100
Epoch 100/100
1257/1257 [=============] - 5s 4ms/step - loss: 7.4180e-04
```

[]: <keras.src.callbacks.History at 0x7f994776cd30>

**Evaluating Model** 

```
[]: test_loss = model.evaluate(x_test, y_test)
print('Testing loss: ', test_loss)
```

```
1/1 [============= ] - Os 431ms/step - loss: 0.0253
    Testing loss: 0.02531779371201992
    Testing Model
[ ]: y_pred = model.predict(x_test)
    1/1 [======] - Os 396ms/step
[]: y_test_actual = test_scaler.inverse_transform(y_test.reshape(-1, 1))
    y_pred_actual = test_scaler.inverse_transform(y_pred.reshape(-1, 1))
[]: i=3
[]: print("Actual value: {:.2f}".format(y_test_actual[i][0]))
    print("Predicted value: {:.2f}".format(y_pred_actual[i][0]))
    Actual value: 806.65
    Predicted value: 806.18
[]: x_test[1][0]
[]: array([0.01534424])
[]: value = [[[0.41409247]]]
    pred = model.predict(value)
    value[0][0][0]
    1/1 [=======] - Os 38ms/step
[]: 0.41409247
[]: y_pred_actual = test_scaler.inverse_transform(pred.reshape(-1, 1))
[]: a = [0,1,2,3,4,5,6,7,8,9,10]
    print(a[1:])
    [1, 2, 3, 4, 5, 6, 7, 8, 9, 10]
[]: y_pred_actual
[]: array([[806.68756]], dtype=float32)
```