chaitanya-data science intern task 1

August 08, 2023

```
[1]: #importing libraries to be used import numpy as np
     # for linear algebra import pandas as pd # data
     preprocessing import matplotlib.pyplot as plt # data
     visualization library import seaborn as sns # data
     visualization library %matplotlib inline import
     warnings
     warnings.filterwarnings('ignore') # ignore warnings
     from sklearn.preprocessing import MinMaxScaler # for normalization
     from keras.models import Sequential from keras.layers import
     Dense, Dropout, LSTM, Bidirectional
[5]: df = pd.read csv('/content/drive/MyDrive/Dataset/GOOG .csv') #
     data importing df.head(10) # fetching first 10 rows of dataset
                                 date close high
[5]: symbol
                                                        low open \
        GOOG 2016-06-14 00:00:00+00:00 718.27 722.47 713.1200 716.48
        GOOG 2016-06-15 00:00:00+00:00 718.92 722.98 717.3100 719.00
        GOOG 2016-06-16 00:00:00+00:00 710.36 716.65 703.2600 714.91
        GOOG 2016-06-17 00:00:00+00:00 691.72 708.82 688.4515 708.65
    3
        GOOG 2016-06-20 00:00:00+00:00 693.71 702.48 693.4100 698.77
    4
        GOOG 2016-06-21 00:00:00+00:00 695.94 702.77 692.0100 698.40
        GOOG 2016-06-22 00:00:00+00:00 697.46 700.86 693.0819 699.06
    7
        GOOG 2016-06-23 00:00:00+00:00 701.87 701.95 687.0000 697.45
        GOOG 2016-06-24 00:00:00+00:00 675.22 689.40 673.4500 675.17
        GOOG 2016-06-27 00:00:00+00:00 668.26 672.30 663.2840 671.00
        volume adjClose adjHigh adjLow adjOpen adjVolume divCash \
    0 1306065 718.27
                           722.47 713.1200 716.48
                                                      1306065 0.0
                                                      1214517 0.0
    1 1214517 718.92
                           722.98 717.3100 719.00
    2 1982471 710.36
                           716.65 703.2600 714.91
                                                      1982471 0.0
    3 3402357 691.72
                           708.82 688.4515 708.65
                                                      3402357 0.0
```

```
4 2082538 693.71
                          702.48 693.4100 698.77
                                                     2082538 0.0
    5 1465634 695.94
                          702.77 692.0100 698.40
                                                     1465634 0.0
    6 1184318 697.46
                          700.86 693.0819 699.06
                                                      1184318 0.0
    7 2171415 701.87
                          701.95 687.0000 697.45
                                                      2171415 0.0
    8 4449022 675.22
                          689.40 673.4500 675.17
                                                     4449022 0.0
                          672.30 663.2840 671.00
                                                     2641085 0.0
    9 2641085 668.26
       splitFactor
          1.0 1
     1.0 2 1.0 3
    1.0 4 1.0 5
     1.0 6 1.0 7
      1.0 81.0
               1.0
  [6]: # shape of data
      print("Shape of data: ", df.shape)
     Shape of data: (1258, 14)
  [7]: # statistical description of data
      df.describe()
 [7]: close high low open volume \ count 1258.000000 1258.000000
     1258.000000 1258.000000 1.258000e+03 mean 1216.317067
     1227.430934 1204.176430 1215.260779
1.601590e+06
      std 383.333358 387.570872 378.777094
                                                        382.446995
6.960172e+05
      min 668.260000 672.300000 663.284000
                                                        671.000000
3.467530e+05
      25% 960.802500 968.757500 952.182500
                                                        959.005000
1.173522e+06
50% 1132.460000 1143.935000 1117.915000 1131.150000 1.412588e+06
75% 1360.595000 1374.345000 1348.557500 1361.075000
1.812156e+06 max 2521.600000 2526.990000
2498.290000 2524.920000
6.207027e+06
              adjClose adjHigh adjLow adjOpen adjVolume \
    count 1258.000000 1258.000000 1258.000000 1258.000000 1.258000e+03 mean
          1216.317067 1227.430936 1204.176436 1215.260779
```

```
1.601590e+06
 std 383.333358 387.570873 378.777099
                                                     382.446995
      6.960172e+05
 min 668.260000 672.300000 663.284000
                                                     671.000000
      3.467530e+05
 25% 960.802500 968.757500 952.182500
                                                    959.005000
      1.173522e+06
50% 1132.460000 1143.935000 1117.915000 1131.150000 1.412588e+06
75% 1360.595000 1374.345000 1348.557500 1361.075000
      1.812156e+06 max 2521.600000 2526.990000
2498.290000 2524.920000
      6.207027e+06 divCash splitFactor
count 1258.0
                 1258.0
mean 0.0
                     1.0
std
        0.0
                     0.0
        0.0
min
                    1.0
25%
        0.0
                     1.0
50%
        0.0
                     1.0
75%
         0.0
                     1.0
         0.0
                     1.0
max
<google.colab. quickchart helpers.SectionTitle at</pre>
0x7b92df122c80> import numpy as np from google.colab import
autoviz df 8454858346676847654 =
autoviz.get df('df 8454858346676847654')
def value plot(df, y, sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as plt if
 sort ascending:
   df =
 df.sort values(y).reset index(drop=True) , ax
 = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right', | ] .set visible (False) plt.tight layout()
 return
 autoviz.MplChart.from current mpl state()
chart = value plot(df 8454858346676847654, *['close'], **{})
chart import numpy as np from google.colab import autoviz
df 8454858346676847654 =
autoviz.get df('df 8454858346676847654')
def value plot(df, y, sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as plt if
 sort ascending:
   df =
```

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df.sort values(y).reset index(drop=True) , ax
 = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
 return
 autoviz.MplChart.from current mpl state() chart
 = value plot(df 8454858346676847654, *['high'],
 **{}) chart import numpy as np from
 google.colab import autoviz
df 8454858346676847654 =
autoviz.get df('df 8454858346676847654') def value plot(df, y,
sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as plt if
 sort_ascending:
   df =
 df.sort values(y).reset index(drop=True) , ax
 = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
 autoviz.MplChart.from current mpl state()
chart = value plot(df 8454858346676847654, *['low'], **{}) chart
import numpy as np from google.colab import autoviz
df 8454858346676847654 =
autoviz.get df('df 8454858346676847654')
def value plot(df, y, sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as plt if
 sort ascending:
   df =
 df.sort values(y).reset index(drop=True) , ax
 = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
 return
 autoviz.MplChart.from current mpl state()
chart = value plot(df 8454858346676847654, *['open'], **{})
<google.colab. quickchart helpers.SectionTitle at</pre>
```

```
0x7b92dcff1ab0> import numpy as np from google.colab import autoviz
df 8454858346676847654 = autoviz.get df('df 8454858346676847654')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as plt _, ax
 = plt.subplots(figsize=figsize) plt.hist(df[colname],
 bins=num bins, histtype='stepfilled')
 plt.ylabel('count') plt.title(colname)
 ax.spines[['top',
 'right',]].set visible(False) plt.tight layout() return
 autoviz.MplChart.from current mpl state()
chart = histogram(df 8454858346676847654, *['close'],
**{}) chart import numpy as np from google.colab import autoviz
df 8454858346676847654 =
autoviz.get df('df 8454858346676847654')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as plt , ax
 = plt.subplots(figsize=figsize) plt.hist(df[colname],
 bins=num bins, histtype='stepfilled')
 plt.ylabel('count') plt.title(colname)
 ax.spines[['top',
 'right',]].set_visible(False) plt.tight_layout() return
 autoviz.MplChart.from current mpl state()
chart = histogram(df 8454858346676847654, *['high'],
**{}) chart import numpy as np from google.colab import
autoviz
df 8454858346676847654 = autoviz.get df('df 8454858346676847654')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as plt
 , ax = plt.subplots(figsize=figsize)
 plt.hist(df[colname], bins=num_bins,
 histtype='stepfilled') plt.ylabel('count')
 plt.title(colname) ax.spines[['top',
 'right',]].set visible(False) plt.tight layout() return
 autoviz.MplChart.from current mpl state()
chart = histogram(df 8454858346676847654, *['low'], **{}) chart
import numpy as np from google.colab import autoviz
df 8454858346676847654 = autoviz.get df('df 8454858346676847654')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as
```

```
plt , ax = plt.subplots(figsize=figsize)
  plt.hist(df[colname], bins=num bins, histtype='stepfilled')
  plt.ylabel('count') plt.title(colname) ax.spines[['top',
  'right',]].set visible(False) plt.tight layout() return
autoviz.MplChart.from current mpl state() chart
= histogram(df 8454858346676847654,
*['open'], **{}) chart
<google.colab. quickchart helpers.SectionTitle at</pre>
0x7b92dcd69d80> import numpy as np from google.colab import
autoviz df 8454858346676847654 =
autoviz.get df('df 8454858346676847654')
def scatter plots(df, colname_pairs, scatter_plot_size=2.5, size=8,
  alpha=.6): from matplotlib import pyplot as plt
  plt.figure(figsize=(len(colname pairs) * scatter_plot_size,
  scatter plot size)) for plot i, (x colname, y colname) in
  enumerate(colname pairs, start=1):
    ax = plt.subplot(1, len(colname pairs), plot i)
    ax.scatter(df[x colname], df[y colname], s=size,
    alpha=alpha) plt.xlabel(x colname) plt.ylabel(y colname)
    ax.spines[['top', 'right',]].set visible(False)
  plt.tight layout() return
autoviz.MplChart.from current mpl state() chart =
scatter plots(df 8454858346676847654, *[[['close', 'high'],
['high',_
 •'low'], ['low', 'open'], ['open', 'volume']]], **{})
chart
[8]: # summary of data
    df info()
<class
'pandas.core.frame.DataFrame'>
RangeIndex: 1258 entries, 0 to 1257
Data columns (total 14 columns):
 # Column
               Non-Null Count Dtype
               _____
0 symbol 1258 non-null object 1 date
1258 non-null object
2 close 1258 non-null float64 3 high
1258 non-null float64 4 low 1258
nonnull float64
```

```
non-null int64
    7 adjClose 1258 non-null float64 8 adjHigh
    1258 non-null float64
    9 adjLow 1258 non-null float64 10 adjOpen
     1258 non-null float64 11 adjVolume 1258
     non-null int64
     12 divCash
                     1258 non-null float64
     13 splitFactor 1258 non- float64 null
    dtypes: float64(10), int64(2), object(2) memory
    usage: 137.7+ KB
    [9]: # checking null values
        df isnull() sum()
[9]: symbol
     date
     close
                  0
     high
                  0
     low
     open
     volume
     adjClose
     adjHigh
                  0
     adjLow
                  0
     adjOpen
                  0
    adjVolume
     divCash
                  0
     splitFactor 0 dtype:
     int64
[10]: df = df[['date', 'open', 'close']] # Extracting required columns
     df['date'] = pd.to datetime(df['date'].apply(lambda x: x.split()[0]))
     #___
      *converting object dtype of date column to datetime dtype
     df.set index('date',drop=True,inplace=True) # Setting date column
     as index df.head(10)
           open close date
[10]:
    2016-06-14 716.48 718.27
    2016-06-15 719.00 718.92
    2016-06-16 714.91 710.36
    2016-06-17 708.65 691.72
    2016-06-20 698.77 693.71
    2016-06-21 698.40 695.94
    2016-06-22 699.06 697.46
    2016-06-23 697.45 701.87
```

5 open 1258 non-null float64 6 volume 1258

```
[11]: # plotting open and closing price on date
     index fig, ax
     =plt.subplots(1,2,figsize=(20,7))
     ax[0].plot(df['open'],label='Open',color='
     green') ax[0].set xlabel('Date', size=15)
     ax[0].set ylabel('Price', size=15)
     ax[0].legend()
     ax[1].plot(df['close'], label='Close', color='red')
     ax[1].set xlabel('Date', size=15)
     ax[1].set ylabel('Price', size=15)
     ax[1].legend()
     fig.show()
          2250
          2000
                                              2000
          1250
          1000
[12]: # normalizing all the values of all columns using MinMaxScaler
          MinMaxScaler()
     df[df.columns]
                     MMS.fit transform(df)
     df.head(10)
[12]:
                    open
                             close
     date
   2016-06-14 0.024532 0.026984 2016-06-15 0.025891 0.027334
   2016-06-16 0.023685 0.022716
   2016-06-17 0.020308 0.012658
   2016-06-20 0.014979 0.013732
   2016-06-21 0.014779 0.014935
   2016-06-22 0.015135 0.015755
   2016-06-23 0.014267 0.018135
   2016-06-24 0.002249 0.003755
   2016-06-27 0.000000 0.000000
```

[13]: # splitting the data into training and test set training_size = round(len(df) * 0.75) # Selecting 75 % for training and 25 %_

for testing training_size

```
[13]: 944
 [14]: train data df[:training size]
       test data = df[training size:]
       train data.shape, test data.shape
 [14]: ((944, 2), (314, 2))
 [15]: # Function to create sequence of data for training and testing
       def create sequence(dataset):
         sequences []
         labels []
         start idx 0
         for stop idx in range (50 len (dataset)): # Selecting 50 rows at a time
           sequences.append(dataset.iloc[start idx:stop idx])
           labels.append(dataset.iloc[stop idx])
           start idx += 1
         return (np.array(sequences), np array(labels))
 [16]: train seq, train label = create sequence(train data)
       test seq, test label = create sequence(test data)
       train seq.shape, train label.shape, test seq.shape, test label.shape
[16]: ((894, 50, 2), (894, 2), (264, 50, 2), (264, 2))
 [17]: # imported Sequential from keras.models
             Sequential()
       model
       # importing Dense, Dropout, LSTM, Bidirectional from keras.layers
       model.add(LSTM(units=50, return sequences=True input shape = (train seq.
       ⇒shape[1], train seq.shape[2])))
       model.add(Dropout(0.1))
       model.add(LSTM(units=50))
       model.add(Dense(2))
       model.compile(loss='mean squared error , optimizer='adam'
        →metrics=['mean absolute error ])
       model.summary()
     Model: "sequential"
     Layer (type)
                                Output Shape
                                                          Param #
```

lstm (LSTM) (None, 50, 50) 10600 dropout (Dropout) (None, 50, 50) (None, 50) lstm 1 (LSTM) 20200 dense (Dense) (None, 2) 102 ______ Total params: 30,902 Trainable params: 30,902 Non-trainable params: 0 [18]: # fitting the model by iterating the dataset over 100 times (100 epochs) model.fit(train_seq, train_label, epochs=100, validation data=(test seq, _ 4test label), verbose=1) Epoch 1/100 mean absolute error: 0.0597 - val loss: 0.0155 val mean absolute error: 0.1008 Epoch 2/100 28/28 [=============] - 1s 42ms/step - loss: 6.9591e-04 mean absolute error: 0.0209 - val loss: 0.0064 val mean absolute error: 0.0646 Epoch 3/100

```
4.4913e mean absolute error: 0.0154 - val loss: 0.0039 -
val mean absolute error: 0.0483
Epoch 4/100
28/28 [============== ] - 1s 49ms/step - loss:
04 mean absolute error: 0.0150 - val loss: 0.0055 -
val mean absolute error: 0.0597
Epoch 5/100
28/28 [==================== ] - 1s 38ms/step - loss: 4.1487e-
04 mean_absolute error: 0.0150 - val_loss: 0.0040 -
val mean absolute error: 0.0490
Epoch 6/100
04 mean absolute error: 0.0148 - val loss: 0.0055 -
val mean absolute error: 0.0592
Epoch 7/100
04 mean absolute error: 0.0149 - val loss: 0.0065 -
val mean absolute error: 0.0658
Epoch 8/100
04 mean_absolute error: 0.0148 - val_loss: 0.0031 -
val mean absolute error: 0.0420
Epoch 9/100
04 mean absolute error: 0.0145 - val loss: 0.0036 -
val mean absolute error: 0.0455
loss: 3.8019e-
04 mean absolute error: 0.0143 - val loss: 0.0044 -
val mean absolute error: 0.0520
loss: 3.7979e-
```

```
04 mean absolute error: 0.0142 - val loss: 0.0074 -
val mean absolute error: 0.0723
loss: 4.0588e-
04 mean absolute error: 0.0149 - val loss: 0.0049 -
val mean absolute error: 0.0552
       - 1s 53ms/step - loss: 3.6978e- -
04 mean absolute error: 0.0141 val loss: 0.0036 -
val mean absolute error: 0.0463
Epoch 15/100
Epoch 13/100
04 mean absolute error: 0.0146 val loss: 0.0027
val mean absolute error: 0.0381
Epoch 14/100
04 mean absolute error: 0.0134 - val loss: 0.0026 -
val mean absolute error: 0.0375
loss: 3.9181e-
04 mean absolute error: 0.0144 - val loss: 0.0043 -
val mean absolute error: 0.0521
loss: 3.3263e-
04 mean_absolute_error: 0.0133 - val loss: 0.0034 -
val mean absolute error: 0.0451
loss: 3.3538e-
04 mean absolute error: 0.0134 - val loss: 0.0037 -
val mean absolute error: 0.0482
loss: 3.0465e-
04 mean absolute error: 0.0127 - val loss: 0.0023 -
val mean absolute error: 0.0357
loss: 3.1931e-
04 mean_absolute_error: 0.0130 - val_loss: 0.0030 -
val mean absolute error: 0.0422
```

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28/28 [========== ] -
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loss: 3.0678e-04 mean_absolute_error: 0.0128 - val_loss: 0.0052 val mean absolute error: 0.0599 Epoch 22/100 - - -04 mean_absolute_error: 0.0133 - val_loss: 0.0052 val mean absolute error: 0.0596 loss: 2.9412e-04 mean absolute error: 0.0127 - val loss: 0.0032 val mean absolute error: 0.0444 Epoch 24/100 04 mean absolute error: 0.0121 val loss: 0.0033 val mean absolute error: 0.0447 Epoch 25/100 04 mean absolute error: 0.0118 - val loss: 0.0025 val mean absolute error: 0.0372 loss: 2.6288e-04 mean absolute error: 0.0121 - val loss: 0.0018 val mean absolute error: 0.0311 loss: 3.0022e-04 mean absolute error: 0.0127 - val loss: 0.0024 val mean absolute error: 0.0363 loss: 2.5981e-

04 mean absolute error: 0.0118 - val loss: 0.0039 -

val_mean_absolute_error: 0.0494

loss: 2.5348e-

04 mean_absolute_error: 0.0118 - val_loss: 0.0029 -

val_mean_absolute_error: 0.0403

Epoch 31/100

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28/28 [==========]
                    2s 54ms/step 04 - loss: 2.7607e- -
mean absolute error: 0.0121 - val loss: 0.0057 -
val mean absolute error: 0.0621
Epoch 26/100
04 mean absolute error: 0.0118 - val loss: 0.0035 -
val mean absolute error: 0.0465
loss: 2.4600e-
04 mean absolute error: 0.0115 - val loss: 0.0027 -
val mean absolute error: 0.0396
loss: 2.4682e-
04 mean absolute error: 0.0117 - val loss: 0.0034 -
val mean absolute error: 0.0449
loss: 2.4333e-
04 mean absolute error: 0.0115 - val loss: 0.0034 -
val mean absolute error: 0.0453
Epoch 35/100
04 mean absolute error: 0.0111 val loss: 0.0043
val mean absolute error: 0.0523
Epoch 36/100
04 mean absolute error: 0.0123 - val loss: 0.0044 -
val mean absolute error: 0.0538
loss: 2.3647e-
04 mean absolute error: 0.0113 - val loss: 0.0026 -
val mean absolute error: 0.0388
loss: 2.3214e-
04 mean absolute error: 0.0114 - val loss: 0.0035 -
val mean absolute error: 0.0457
loss: 2.2272e-
04 mean_absolute error: 0.0109 - val_loss: 0.0039 -
val mean absolute error: 0.0497
```

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28/28 [========== ] -
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- 1 s 51ms/step loss: 2.5588e
04 mean absolute error: 0.0117 val loss: 0.0044 - -
val mean absolute error: 0.0534
Epoch 37/100
loss: 2.3288e-
04 mean absolute error: 0.0113 - val_loss: 0.0018 -
val mean absolute error: 0.0310
loss: 2.3720e-
04 mean absolute error: 0.0114 - val loss: 0.0029 -
val mean absolute error: 0.0420
loss: 2.2844e-
04 mean absolute error: 0.0111 - val loss: 0.0044 -
val mean absolute error: 0.0547
loss: 2.2612e-
04 mean absolute error: 0.0110 - val loss: 0.0024 -
val mean absolute error: 0.0371
loss: 2.1131e-
04 mean absolute error: 0.0105 - val loss: 0.0021 -
val mean absolute error: 0.0342
Epoch 46/100
04 mean absolute error: 0.0105 val loss: 0.0023
val mean absolute error: 0.0362
Epoch 47/100
```

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28/28 [========== ] -
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```
loss: 2.2767e
50ms/step 04 mean absolute error: 0.0110 val loss:
0.0023 - - val mean absolute error: 0.0363
Epoch 48/100
loss: 2.3243e
04 mean absolute error: 0.0113 - val loss: 0.0040 -
val mean absolute error: 0.0505
loss: 2.1314e-
04 mean absolute error: 0.0107 - val loss: 0.0036 -
val mean absolute error: 0.0467
loss: 1.9676e-
04 mean absolute error: 0.0103 - val loss: 0.0025 -
val mean absolute error: 0.0386
loss: 2.1936e-
04 mean absolute error: 0.0109 - val loss: 0.0024 -
val mean absolute error: 0.0371
loss: 1.9640e-
04 mean absolute error: 0.0103 - val loss: 0.0022 -
val mean absolute error: 0.0345
loss: 1.9537e-
04 mean absolute error: 0.0101 - val loss: 0.0029 -
val mean absolute error: 0.0423
loss: 2.0339e-
04 mean absolute error: 0.0103 - val loss: 0.0024 -
val mean absolute error: 0.0386
loss: 2.0150e-
```

```
28/28 [========== ] -
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```
04 mean absolute error: 0.0103 - val loss: 0.0019 -
val mean absolute error: 0.0319
loss: 1.8074e-
04 mean absolute error: 0.0097 - val loss: 0.0026 -
val mean absolute error: 0.0403
       - 1 s 46ms/step loss: 1.9212e
04 mean absolute error: 0.0100 val loss: 0.0019 - -
val mean absolute error: 0.0325
Epoch 59/100
Epoch 57/100
04 mean absolute error: 0.0104 val loss: 0.0029
val mean absolute error: 0.0435
Epoch 58/100
04 mean absolute error: 0.0098 - val loss: 0.0025 -
val mean absolute error: 0.0388
loss: 1.9490e-
04 mean absolute error: 0.0102 - val loss: 0.0037 -
val mean absolute error: 0.0507
loss: 1.8077e-
04 mean absolute error: 0.0097 - val loss: 0.0024 -
val mean absolute error: 0.0382
loss: 2.0307e-
04 mean absolute error: 0.0103 - val loss: 0.0017 -
val mean absolute error: 0.0306
loss: 1.6272e-
04 mean absolute error: 0.0092 - val loss: 0.0015 -
val mean absolute error: 0.0292
```

```
28/28 [=========] -
```

```
loss: 1.5642e
                          1
44ms/step 04 mean absolute error: 0.0089 val loss:
0.0020 - - val mean absolute error: 0.0342
Epoch 70/100
loss: 1.5181e
04 mean_absolute_error: 0.0092 - val loss: 0.0028 -
val mean absolute error: 0.0431
loss: 1.8140e-
04 mean absolute error: 0.0098 - val loss: 0.0011 -
val_mean_absolute_error: 0.0243
Epoch 68/100
04 mean absolute error: 0.0090 val loss: 0.0016
val mean absolute error: 0.0297
Epoch 69/100
04 mean absolute error: 0.0089 - val loss: 0.0012 -
val mean absolute error: 0.0250
loss: 1.5722e-
04 mean absolute error: 0.0092 - val loss: 0.0012 -
val mean absolute error: 0.0253
loss: 1.5028e-
04 mean absolute error: 0.0088 - val loss: 0.0031 -
val mean absolute error: 0.0448
loss: 1.5013e-
04 mean absolute error: 0.0087 - val loss: 0.0020 -
val mean absolute error: 0.0336
loss: 1.5820e-
04 mean absolute error: 0.0090 - val loss: 0.0016 -
val mean absolute error: 0.0295
loss: 1.4808e-
04 mean absolute error: 0.0089 - val loss: 0.0016 -
val mean absolute error: 0.0297
loss: 1.4740e-
04 mean absolute error: 0.0088 - val loss: 0.0021 -
val mean absolute error: 0.0354
Epoch 77/100
```

28/28 [=========] -

Epoch 80/100

- -

```
1s 42ms/step loss: 1.4757e
04 mean absolute error: 0.0088 val loss: 0.0025 -
val mean absolute error: 0.0400
Epoch 81/100
04 mean_absolute_error: 0.0089 - val loss: 0.0012 -
val mean absolute error: 0.0254
loss: 1.3308e-
04 mean_absolute error: 0.0083 - val_loss: 0.0030 -
val mean absolute error: 0.0434
loss: 1.3501e-
04 mean absolute error: 0.0082 - val loss: 0.0019 -
val mean absolute error: 0.0329
loss: 1.3702e-
04 mean absolute error: 0.0086 - val loss: 0.0018 -
val mean absolute error: 0.0318
loss: 1.3023e-
04 mean absolute error: 0.0081 - val loss: 0.0024 -
val mean absolute error: 0.0382
loss: 1.2756e-
04 mean absolute error: 0.0080 - val loss: 0.0025 -
val mean absolute error: 0.0389
loss: 1.3654e-
04 mean absolute error: 0.0084 - val loss: 0.0028 -
val mean absolute error: 0.0416
loss: 1.4430e-
04 mean absolute error: 0.0087 - val loss: 0.0014 -
val mean absolute error: 0.0268
loss: 1.3139e-
04 mean absolute error: 0.0083 - val loss: 0.0016 -
```

28/28 [=========] -

val mean absolute error: 0.0295

28/28 [========] -

_ _

loss: 1.2766e-

04 mean_absolute_error: 0.0082 - val_loss: 0.0013 -

val_mean_absolute_error: 0.0267 Epoch 91/100

```
04 mean absolute error: 0.0082 - val loss: 0.0014 -
   val mean absolute error: 0.0280
   loss: 1.2139e-
   04 mean_absolute_error: 0.0081 - val loss: 0.0016 -
   val mean absolute error: 0.0300
   loss: 1.2566e-
   04 mean absolute error: 0.0079 - val loss: 0.0015 -
   val mean absolute error: 0.0289
   loss: 1.2364e-
   04 mean absolute error: 0.0082 - val loss: 0.0016 -
   val mean absolute error: 0.0296
   loss: 1.2415e-
   04 mean absolute error: 0.0080 - val loss: 0.0016 -
   val mean absolute error: 0.0296
   loss: 1.1602e-
   04 mean absolute error: 0.0076 - val loss: 0.0020 -
   val mean absolute error: 0.0339
   loss: 1.1907e-
   04 mean absolute error: 0.0078 - val loss: 0.0018 -
   val mean absolute error: 0.0311
   loss: 1.2545e-
   04 mean absolute error: 0.0080 - val loss: 0.0019 -
   val mean absolute error: 0.0326
   loss: 1.2563e-
   04 mean absolute error: 0.0079 - val loss: 0.0015 -
   val mean absolute error: 0.0290 Epoch 100/100
   04 mean absolute error: 0.0084 - val loss: 0.0028 -
   val mean absolute error: 0.0426
[18]: <keras.callbacks.History at 0x7b92dc653970>
  [19]: # predicting the values after running the model
     test predicted model.predict(test seq)
     test predicted[:5]
   9/9 [======= ] - 1s 8ms/step
[19]: array([[0.3925917 , 0.3948203 ],
       [0.39278576, 0.39529413],
       [0.3889445, 0.39180565],
```

```
[0.3916219 , 0.3940799 ],
           [0.39539546, 0.3975677 ]], dtype=float32)
[20]: # Inversing normalization/scaling on predicted data
     test inverse predicted = MMS.inverse transform(test predicted)
    test inverse predicted[:5]
[20]: array([[1398.8336, 1399.9962],
           [1399.1934, 1400.8745],
           [1392.072 , 1394.4092],
           [1397.0356, 1398.624],
           [1404.0315, 1405.0881]], dtype=float32)
[21]: # Merging actual and predicted data for better visualization
     df merge = pd.concat([df.iloc[264:].copy(), pd.
      4DataFrame(test inverse predicted, columns=['open predicted', 'close p
                                       redicted'], index=df.iloc[-
                                       264:].index)], axis=1)
[22]: # Inversing normalization/scaling df merge[['open','close']] =
     MMS.inverse transform(df merge[['open','close']]) df merge.head()
         open close open predicted close predicted date
     2020-05-27 1417.25 1417.84 1398.833618 1399.996216
     2020-05-28 1396.86 1416.73 1399.193359
                                              1400.874512
                                              1394.409180
     2020-05-29 1416.94 1428.92 1392.072021
     2020-06-01 1418.39 1431.82 1397.035645
                                              1398.624023
     2020-06-02 1430.55 1439.22 1404.031494 1405.088135
    <google.colab. quickchart helpers.SectionTitle at</pre>
    0x7b92dcd87d00> import numpy as np from google.colab import
    autoviz df 2868927680624221977 =
    autoviz.get df('df 2868927680624221977')
    def value plot(df, y, sort ascending=False, figsize=(2, 1)):
      from matplotlib import pyplot as
      plt if sort ascending:
      df.sort values(y).reset index(drop=True) , ax
      = plt.subplots(figsize=figsize)
      df[y].plot(kind='line') plt.title(y)
      ax.spines[['top',
      'right',]].set visible(False) plt.tight layout()
      autoviz.MplChart.from current mpl state() chart
      = value plot(df 2868927680624221977, *['open'],
      **{}) chart import numpy as np from
      google.colab import autoviz
    df 2868927680624221977 = autoviz.get df('df 2868927680624221977') def
    value plot(df, y, sort ascending=False, figsize=(2, 1)):
```

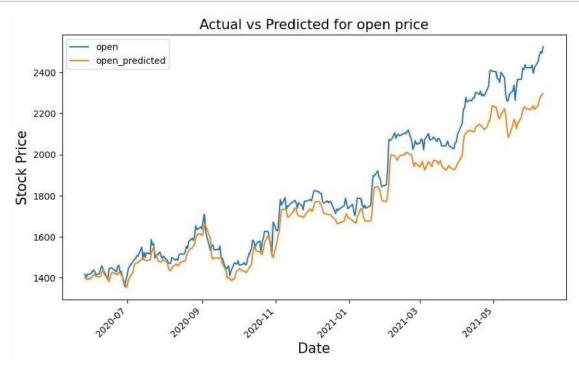
```
from matplotlib import pyplot as plt if
 sort ascending:
   df =
 df.sort values(y).reset index(drop=True) , ax
 = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
 return
 autoviz.MplChart.from current mpl state()
chart = value plot(df 2868927680624221977, *['close'], **{})
chart import numpy as np from google.colab import autoviz
df 2868927680624221977 =
autoviz.get df('df 2868927680624221977')
def value_plot(df, y, sort_ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as plt if
 sort ascending:
   df =
 df.sort values(y).reset index(drop=True) , ax
 = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right', ]].set visible (False) plt.tight layout()
 autoviz.MplChart.from current mpl state()
chart = value plot(df 2868927680624221977,
*['open predicted'], **{}) chart import numpy as np from
google.colab import autoviz df 2868927680624221977 =
autoviz.get df('df 2868927680624221977')
def value plot(df, y, sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as plt if
 sort ascending:
   df =
 df.sort values(y).reset index(drop=True) , ax
 = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False)
 plt.tight layout() return autoviz.MplChart.from current mpl state()
chart = value plot(df 2868927680624221977, *['close predicted'], **{})
<google.colab. quickchart helpers.SectionTitle at</pre>
```

```
0x7b92dcee9a80> import numpy as np from google.colab import
autoviz df 2868927680624221977 =
autoviz.get df('df 2868927680624221977')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as plt , ax
 = plt.subplots(figsize=figsize) plt.hist(df[colname],
 bins=num bins, histtype='stepfilled')
 plt.ylabel('count') plt.title(colname)
 ax.spines[['top',
 'right',]].set visible(False) plt.tight layout() return
 autoviz.MplChart.from current mpl state()
chart = histogram(df 2868927680624221977, *['open'], **{}) chart
import numpy as np from google.colab import autoviz
df 2868927680624221977 =
autoviz.get df('df 2868927680624221977')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as plt , ax
 = plt.subplots(figsize=figsize) plt.hist(df[colname],
 bins=num bins, histtype='stepfilled')
 plt.ylabel('count') plt.title(colname)
 ax.spines[['top',
 'right',]].set visible(False) plt.tight layout() return
 autoviz.MplChart.from current mpl state()
chart = histogram(df 2868927680624221977, *['close'],
**{}) chart import numpy as np from google.colab import
autoviz
df 2868927680624221977 = autoviz.get df('df 2868927680624221977')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as plt
 _, ax =
 plt.subplots(figsize=figsize)
 plt.hist(df[colname],
 bins=num bins,
 histtype='stepfilled')
 plt.ylabel('count')
 plt.title(colname)
 ax.spines[['top',
 'right',]].set_visible(False) plt.tight_layout() return
 autoviz.MplChart.from current mpl state()
chart = histogram(df 2868927680624221977,
*['open predicted'], **{}) chart import numpy as np from
google.colab import autoviz df 2868927680624221977 =
autoviz.get df('df 2868927680624221977')
```

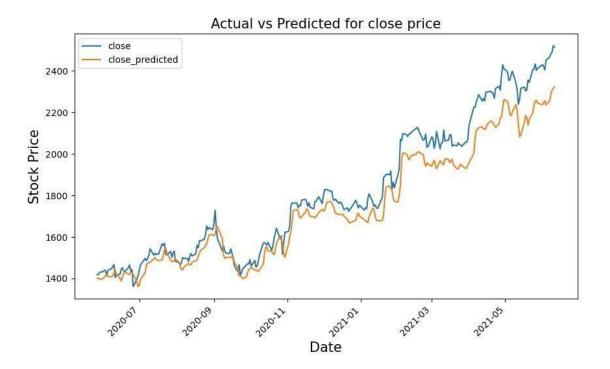
```
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as plt _, ax
 = plt.subplots(figsize=figsize) plt.hist(df[colname],
 bins=num bins, histtype='stepfilled')
 plt.ylabel('count') plt.title(colname)
 ax.spines[['top',
 'right',]].set visible(False) plt.tight layout() return
 autoviz.MplChart.from current mpl state()
chart = histogram(df 2868927680624221977, *['close predicted'], **{})
chart
<google.colab. quickchart helpers.SectionTitle at</pre>
0x7b92dceb1240> import numpy as np from google.colab import
autoviz df 2868927680624221977 =
autoviz.get df('df 2868927680624221977')
def scatter plots(df, colname pairs, scatter plot size=2.5, size=8,
 alpha=.6): from matplotlib import pyplot as plt
 plt.figure(figsize=(len(colname pairs) * scatter plot size,
 scatter plot size)) for plot i, (x colname, y colname) in
 enumerate(colname pairs, start=1):
   ax = plt.subplot(1, len(colname pairs), plot i)
   ax.scatter(df[x_colname], df[y_colname], s=size, alpha=alpha)
   plt.xlabel(x colname) plt.ylabel(y_colname)
   ax.spines[['top', 'right',]].set visible(False)
 plt.tight layout() return
 autoviz.MplChart.from current mpl state() chart =
scatter plots(df 2868927680624221977, *[[['open', 'close'],
['close',_
4'open predicted'], ['open predicted', 'close predicted']]],
**{}) chart
```

```
[23]: # plotting the actual open and predicted open prices on
    date index

df_merge[['open','open_predicted']].plot(figsize=(10,6))
    plt.xticks(rotation=45) plt.xlabel('Date',size=15)
    plt.ylabel('Stock Price',size=15)
    plt.title('Actual vs Predicted for open price',size=15)
    plt show()
```



```
[24]: # plotting the actual close and predicted close prices on date
  index df_merge[['close','close_predicted']].plot(figsize=(10,6))
  plt.xticks(rotation=45) plt.xlabel('Date',size=15)
  plt.ylabel('Stock Price',size=15) plt.title('Actual vs
  Predicted for close price',size=15) plt.show()
```



```
[25]: # Creating a dataframe and adding 10 days to existing index
     df merge = df merge.append(pd.DataFrame(columns=df merge.columns,
     index=pd.date range(start=df merge. ≤index[-1], periods=11, freq='D',
     closed='right'))) df merge['2021-06-09':'2021-06-16']
[25]: open close open predicted close predicted 2021-06-09 2499.50 2491.40
     2283.043457 2308.479004
     2021-06-10 2494.01 2521.60 2288.935547
                                                 2315.539062
     2021-06-11 2524.92 2513.93 2295.734131
                                                 2322.352783
       2021-06-12 NaN
                        NaN
                                         NaN
                                                        NaN
       2021-06-13
                   NaN
                        NaN
                                         NaN
                                                        NaN
       2021-06-14
                   NaN
                        NaN
                                         NaN
                                                        NaN
       2021-06-15
                  NaN
                        NaN
                                         NaN
                                                        NaN
       2021-06-16 NaN
                        NaN
                                         NaN
                                                        NaN
    <google.colab. quickchart helpers.SectionTitle at</pre>
    0x7b92dcb7da50> import numpy as np from google.colab import
    autoviz df 2077258851996054484 =
    autoviz.get df('df 2077258851996054484')
    def value plot(df, y, sort ascending=False, figsize=(2, 1)):
      from matplotlib import pyplot as plt if
      sort ascending:
        df =
```

```
df.sort values(y).reset index(drop=True) , ax
 = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
 return
 autoviz.MplChart.from current mpl state()
chart = value plot(df 2077258851996054484, *['open'], **{})
chart import numpy as np from google.colab import autoviz
df 2077258851996054484 =
autoviz.get df('df 2077258851996054484')
def value plot(df, y, sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as plt if
 sort ascending:
   df =
 df.sort values(y).reset index(drop=True) , ax
 = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right', ]].set visible (False) plt.tight layout()
 autoviz.MplChart.from current mpl state()
chart = value plot(df 2077258851996054484, *['close'], **{})
chart import numpy as np from google.colab import autoviz
df 2077258851996054484 =
autoviz.get df('df 2077258851996054484')
def value plot(df, y, sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as plt if
 sort ascending:
   df =
 df.sort values(y).reset index(drop=True) , ax
 = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
 return autoviz.MplChart.from current mpl state()
chart = value plot(df 2077258851996054484,
*['open predicted'], **{}) chart import numpy as np from
google.colab import autoviz df 2077258851996054484 =
autoviz.get df('df 2077258851996054484')
def value plot(df, y, sort ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as plt if
 sort ascending:
```

```
df =
 df.sort values(y).reset index(drop=True) , ax
 = plt.subplots(figsize=figsize)
 df[y].plot(kind='line') plt.title(y)
 ax.spines[['top',
 'right',]].set visible(False) plt.tight layout()
 autoviz.MplChart.from current mpl state()
chart = value plot(df 2077258851996054484, *['close predicted'], **{})
chart
<google.colab. quickchart helpers.SectionTitle at</pre>
0x7b92ca5342b0> import numpy as np from google.colab import
autoviz df 2077258851996054484 =
autoviz.get df('df 2077258851996054484')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as plt , ax
 = plt.subplots(figsize=figsize) plt.hist(df[colname],
 bins=num bins, histtype='stepfilled')
 plt.ylabel('count') plt.title(colname)
 ax.spines[['top',
 'right',]].set visible(False) plt.tight layout() return
 autoviz.MplChart.from current mpl state()
chart = histogram(df 2077258851996054484, *['open'], **{}) chart
import numpy as np from google.colab import autoviz
df 2077258851996054484 =
autoviz.get df('df 2077258851996054484')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as plt , ax
 = plt.subplots(figsize=figsize) plt.hist(df[colname],
 bins=num bins, histtype='stepfilled')
 plt.ylabel('count') plt.title(colname)
 ax.spines[['top',
 'right',]].set visible(False) plt.tight layout() return
 autoviz.MplChart.from current mpl state()
chart = histogram(df 2077258851996054484, *['close'], **{})
chart import numpy as np from google.colab import autoviz
df 2077258851996054484 =
autoviz.get df('df 2077258851996054484') def histogram(df,
colname, num bins=20, figsize=(2, 1)):
 from matplotlib import pyplot as plt , ax
 = plt.subplots(figsize=figsize) plt.hist(df[colname],
 bins=num bins, histtype='stepfilled')
```

```
plt.ylabel('count') plt.title(colname)
      ax.spines[['top',
      'right',]].set visible(False) plt.tight layout() return
      autoviz.MplChart.from current mpl state()
    chart = histogram(df 2077258851996054484,
    *['open predicted'], **{}) chart import numpy as np from
    google.colab import autoviz df 2077258851996054484 =
    autoviz.get_df('df_2077258851996054484')
    def histogram(df, colname, num bins=20, figsize=(2, 1)):
      from matplotlib import pyplot as plt , ax
      = plt.subplots(figsize=figsize) plt.hist(df[colname],
      bins=num bins, histtype='stepfilled')
      plt.ylabel('count') plt.title(colname)
      ax.spines[['top',
      'right',]].set visible(False) plt.tight layout() return
      autoviz.MplChart.from current mpl state()
    chart = histogram(df_2077258851996054484, *['close_predicted'], **{})
    chart
    <google.colab. quickchart helpers.SectionTitle at</pre>
    0x7b92ca303520> import numpy as np from google.colab import
    autoviz df 2077258851996054484 =
    autoviz.get df('df 2077258851996054484')
    def scatter plots(df, colname pairs, scatter plot size=2.5, size=8,
      alpha=.6): from matplotlib import pyplot as plt
      plt.figure(figsize=(len(colname pairs) * scatter plot size,
      scatter plot size)) for plot i, (x colname, y colname) in
      enumerate(colname_pairs, start=1):
        ax = plt.subplot(1, len(colname pairs), plot i)
        ax.scatter(df[x colname], df[y colname], s=size, alpha=alpha)
        plt.xlabel(x colname) plt.ylabel(y colname)
        ax.spines[['top', 'right',]].set visible(False)
      plt.tight layout() return
    autoviz.MplChart.from current mpl state() chart =
    scatter plots(df 2077258851996054484, *[[['open', 'close'],
    ['close', _
     -'open predicted'], ['open predicted', 'close predicted']]],
    **{}) chart
[26]: # creating a DataFrame and filling values of open and close column
     upcoming prediction = pd . DataFrame(columns = [ 'open' , 'close'
     ] ,index = df merge .
     • index) upcoming prediction . index = p d .
     to datetime (upcoming prediction . inde x)
```

```
[27]: curr seq = test seq[-1:]
    for i in range ( - 10, 0 ):
     up pred = model . predict(curr seq)
     upcoming prediction . iloc[i] = up pred
     curr seq =
     np . append(curr_seq[ 0 ][1 :] ,up_pred,axis =0)
   curr seq =
            curr seq . reshape(test seq[ -
     1:].shape)
   1/1 [=======] - 0s 26ms/step
   1/1 [=======] - 0s 20ms/step
   1/1 [=======] - 0s 17ms/step
   1/1 [======] - Os 22ms/step
   1/1 [======= ] - 0s 46ms/step
   1/1 [======= ] - 0s 30ms/step
   1/1 [======] - Os 29ms/step
   1/1 [=======] - 0s 37ms/step
   1/1 [=======] - 0s 31ms/step
   1/1 [======] - 0s 50ms/step
[28]: # inversing Normalization/scaling
    upcoming prediction[['open','close']] = MMS.
     ⇒inverse transform(upcoming prediction[['open','close']])
[29]: # plotting Upcoming Open price on date index
    fig, ax=plt.subplots(figsize=(10,5))
```



[30]: # plotting Upcoming Close price on date index

fig,ax=plt.subplots(figsize=(10,5)) ax.plot(df_merge.loc['2021-04ax.set_title('Upcoming close price prediction',size=15) ax.legend()
fig.show()

