주식 데이터 시각화 및 예측 웹 서비스

• 사용 데이터 : Yahoo Finance 에서 크롤링

웹: Streamlit시각화: Pyplot

• 예측: sklearn. LinearRegression

1. 데이터 크롤링 및 로딩

```
data load state = st.text('Loading data...')
# Load data from yahoo finance.
start = st.sidebar.date input("Start date",dt.datetime(2017,1,1))
#end = st.sidebar.date_input('End date', datetime(2022,1,1))
# start=dt.date(2021,1,1)
end=dt.date.today()
#st.markdown("원하는 회사를 입력해주세요. *ex)apple=AAPL, google=GOOG, samsung=005930.KS*")
stocklist=('AAPL','GOOG','TSLA','MSFT','005930.KS','LPL','000660.KS')
st.markdown("```Apple = 'AAPL', Google = 'GOOG', Tesla = 'TSLA', Microsoft = 'MSFT',
Samsung='005930.KS', LG Display = 'LPL', SK Hynix = '00060.KS'`` ")
option = st.selectbox('원하는 회사를 선택해주세요',stocklist)
#user input=st.text input('','AAPL')
data=pdr.get_data_yahoo(option,start,end)
#data=pdr.get data yahoo("005930.KS", start, end)
#fill nan vale with next value within columns
data.fillna(method="ffill",inplace=True)
```

- 웹에 설정된 체크 박스와 달력을 통해 원하는 종목과 날짜를 선택합니다.
- 선택된 종목과 날짜에 해당하는 데이터를 Yahoo Finance로 부터 크롤링합니다.



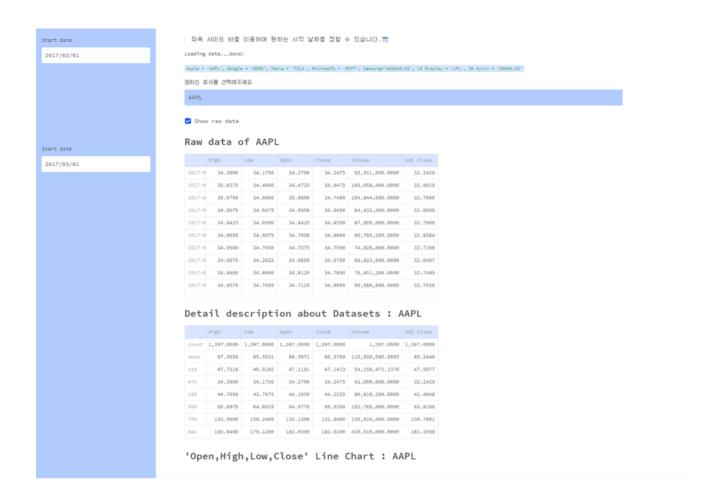
2. 데이터 처리 및 데이터 프레임 생성

```
# Notify the reader that the data was successfully loaded.
data_load_state.text('Loading data...done!')
st.markdown("")
# create checkbox
if st.checkbox('Show raw data'):
    st.subheader(f'Raw data of {option}')
    st.write(data)

# show the description of data
st.subheader(f'Detail description about Datasets : {option}')
descrb=data.describe()
st.write(descrb)

#create new columns like year, month, day
data["Year"]=data.index.year
data["Month"]=data.index.month
data["Weekday"]=data.index.day_name()
```

- pandas를 이용해 데이터를 데이터 프레임 형식으로 저장하고, describe를 통해 요약된 데이터를 보여줍니다.
- 체크박스를 이용하여 raw data의 테이블 여부를 선택하여 볼 수 있습니다.

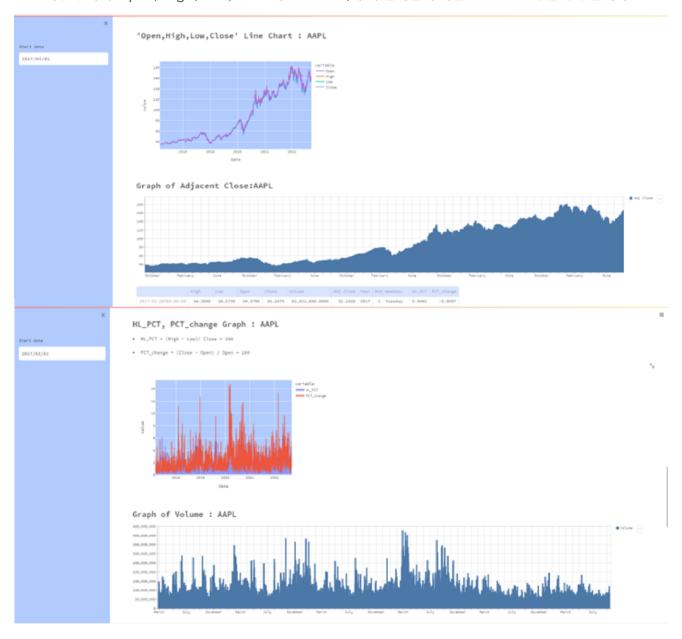


3. 데이터 시각화

```
fig_close = px.line(data[['Open','High','Low','Close']])
st.subheader(f"'Open,High,Low,Close' Line Chart : {option}")
st.plotly chart(fig close)
# st.subheader('Graph of Close & Open:-')
# st.line_chart(data[['Open','High','Low','Close']])
# display plot of Adj Close column in datasets
st.subheader(f'Graph of Adjacent Close:{option}')
st.bar_chart(data['Adj Close'])
#High-low
data['HL_PCT'] = (data['High'] - data['Low']) / data['Close'] * 100.0
data['PCT_change'] = (data['Close'] - data['Open']) / data['Open'] * 100.0
st.subheader(f'HL PCT, PCT change Graph : {option}')
st.markdown("* HL_PCT = (High - Low)/ Close * 100")
st.markdown("* PCT_change = (Close - Open) / Open * 100")
fig_1=px.area(data[['HL_PCT','PCT_change']])
st.plotly_chart(fig_1)
# display plot of volume column in datasets
st.subheader(f'Graph of Volume : {option}')
st.bar_chart(data['Volume'])
```

```
# create new cloumn for data analysis.
data['HL_PCT'] = (data['High'] - data['Low']) / data['Close'] * 100.0
data['PCT_change'] = (data['Close'] - data['Open']) / data['Open'] * 100.0
data = data[['Adj Close', 'HL_PCT', 'PCT_change', 'Volume']]
```

- pyplot을 이용하여 dataframe에 저장된 데이터를 시각화 합니다.
- 해당 종목의 'Open', 'High','Low','Close'의 Line chart, 주가 변화율에 대한 Area chart 등을 생성합니다.



4. 주가 예측

```
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2)
clf = LinearRegression(n_jobs=-1)
clf.fit(X_train, y_train)
confidence = clf.score(X_test, y_test)
```

```
# display the accuracy of forecast value.
st.subheader('Accuracy:')
st.write(confidence)
forecast_set = clf.predict(X_lately)
data['Forecast'] = np.nan
last date = data.iloc[-1].name
last_unix = last_date.timestamp()
one_day = 86400
next_unix = last_unix + one_day
for i in forecast set:
   next_date = datetime.datetime.fromtimestamp(next_unix)
   next unix += 86400
   data.loc[next_date] = [np.nan for _ in range(len(data.columns)-1)]+[i]
   last date = data.iloc[-1].name
   dti = pd.date_range(last_date, periods=forecast_out+1, freq='D')
   index = 1
for i in forecast set:
    data.loc[dti[index]] = [np.nan for _ in range(len(data.columns)-1)] + [i]
    index +=1
# display the forecast value.
st.subheader(f'Forecast value : {option} with LinearRegression')
st.dataframe(data.tail(50))
# display the graph of adj close and forecast columns
st.subheader(f'Graph of Adj Close and Forecast : {option}')
st.area_chart(data[["Adj Close", "Forecast"]])
```

- Sklearn의 LinearRegression 라이브러리를 이용하여 주가를 예측합니다.
- 실제 주가와 비교하여 정확도(Accurancy)를 측정합니다.

Start date

2017/03/01

Accuracy:

Forecast value : AAPL with LinearRegression

	Adj Close	HL_PCT	PCT_change	Volume	labels	Forecast
2022-09-12T09:00:00	<na></na>	<na></na>	(NA)	<na></na>	(NA)	158.1544
2022-09-13T09:00:00	(NA)	(NA)	(NA)	(NA)	(NA)	159.0741
2022-09-14T09:00:00	NA)	<na></na>	<na></na>	<na></na>	ON.	156.7210
2022-09-15T09:00:00	<845	<na></na>	<800>	<n a=""></n>	ON.	155.5600
2022-09-16T09:00:00	<na></na>	<na></na>	-(NA)-	<na></na>	(NA)	157.8469
2022-09-17T09:00:00	(NA)	(NA)	(NA)	(NA)	(NA)	155.5055
2022-09-18709:00:00	<na></na>	<na></na>	<na></na>	<na></na>	ONA>	158.5402
2022-09-19T09:00:00	<na></na>	<na></na>	<na></na>	<na></na>	(NA)	164.4760
2022-09-20T09:00:00	(NA)	(NA)	(NA)	(NA)	OW	154.5027
2022-09-21T09:00:00	(NA)	(NA)	(NA)	(NA)	(NA)	156.3692

Graph of Adj Close and Forecast : AAPL

