In [1]: !pip install yfinance --upgrade
!pip install prophet

w0786248_Manik Shakya_Lab 07 Requirement already satisfied: yfinance in /Users/manikshakya/anaconda3/env s/hgp/lib/python3.10/site-packages (0.2.21) Collecting yfinance Downloading yfinance-0.2.24-py2.py3-none-any.whl (63 kB) - 63.1/63.1 kB 154.2 kB/s eta 0: 00:00 0:00:01 Requirement already satisfied: requests>=2.26 in /Users/manikshakya/anaconda 3/envs/hgp/lib/python3.10/site-packages (from yfinance) (2.28.0) Requirement already satisfied: appdirs>=1.4.4 in /Users/manikshakya/anaconda 3/envs/hgp/lib/python3.10/site-packages (from yfinance) (1.4.4) Requirement already satisfied: beautifulsoup4>=4.11.1 in /Users/manikshakya/ anaconda3/envs/hgp/lib/python3.10/site-packages (from yfinance) (4.11.1) Requirement already satisfied: frozendict>=2.3.4 in /Users/manikshakya/anaco nda3/envs/hgp/lib/python3.10/site-packages (from yfinance) (2.3.8) Requirement already satisfied: lxml>=4.9.1 in /Users/manikshakya/anaconda3/e nvs/hgp/lib/python3.10/site-packages (from yfinance) (4.9.2) Requirement already satisfied: pytz>=2022.5 in /Users/manikshakya/anaconda3/ envs/hgp/lib/python3.10/site-packages (from yfinance) (2023.3) Requirement already satisfied: multitasking>=0.0.7 in /Users/manikshakya/ana conda3/envs/hgp/lib/python3.10/site-packages (from yfinance) (0.0.11) Requirement already satisfied: html5lib>=1.1 in /Users/manikshakya/anaconda 3/envs/hgp/lib/python3.10/site-packages (from yfinance) (1.1) Requirement already satisfied: pandas>=1.3.0 in /Users/manikshakya/anaconda 3/envs/hgp/lib/python3.10/site-packages (from yfinance) (2.0.3) Requirement already satisfied: numpy>=1.16.5 in /Users/manikshakya/anaconda 3/envs/hgp/lib/python3.10/site-packages (from yfinance) (1.25.0) Requirement already satisfied: soupsieve>1.2 in /Users/manikshakya/anaconda 3/envs/hgp/lib/python3.10/site-packages (from beautifulsoup4>=4.11.1->yfinan ce) (2.3.2.post1) Requirement already satisfied: six>=1.9 in /Users/manikshakya/anaconda3/env s/hgp/lib/python3.10/site-packages (from html5lib>=1.1->yfinance) (1.16.0) Requirement already satisfied: webencodings in /Users/manikshakya/anaconda3/ envs/hgp/lib/python3.10/site-packages (from html5lib>=1.1->yfinance) (0.5.1) Requirement already satisfied: python-dateutil>=2.8.2 in /Users/manikshakya/ anaconda3/envs/hgp/lib/python3.10/site-packages (from pandas>=1.3.0->yfinanc e) (2.8.2) Requirement already satisfied: tzdata>=2022.1 in /Users/manikshakya/anaconda 3/envs/hgp/lib/python3.10/site-packages (from pandas>=1.3.0->yfinance) (202 3.3) Requirement already satisfied: idna<4,>=2.5 in /Users/manikshakya/anaconda3/ envs/hgp/lib/python3.10/site-packages (from requests>=2.26->yfinance) (3.3) Requirement already satisfied: certifi>=2017.4.17 in /Users/manikshakya/anac onda3/envs/hgp/lib/python3.10/site-packages (from requests>=2.26->yfinance) (2022.6.15)Requirement already satisfied: charset-normalizer~=2.0.0 in /Users/manikshak ya/anaconda3/envs/hgp/lib/python3.10/site-packages (from requests>=2.26->yfi nance) (2.0.12) Requirement already satisfied: urllib3<1.27,>=1.21.1 in /Users/manikshakya/a naconda3/envs/hgp/lib/python3.10/site-packages (from requests>=2.26->yfinanc e) (1.26.9)Installing collected packages: yfinance Attempting uninstall: yfinance Found existing installation: yfinance 0.2.21 Uninstalling yfinance-0.2.21: Successfully uninstalled yfinance-0.2.21 Successfully installed yfinance-0.2.24 Collecting prophet Downloading prophet-1.1.4-py3-none-macosx_10_9_x86_64.whl (7.2 MB) - 7.2/7.2 MB ? eta 0:00:000:00: 0100:01

Requirement already satisfied: pandas>=1.0.4 in /Users/manikshakya/anaconda 3/envs/hgp/lib/python3.10/site-packages (from prophet) (2.0.3) Requirement already satisfied: numpy>=1.15.4 in /Users/manikshakya/anaconda 3/envs/hgp/lib/python3.10/site-packages (from prophet) (1.25.0)

```
Collecting importlib-resources
  Downloading importlib_resources-6.0.0-py3-none-any.whl (31 kB)
Collecting convertdate>=2.1.2
  Downloading convertdate-2.4.0-py3-none-any.whl (47 kB)
                                           - 47.9/47.9 kB 132.5 kB/s eta 0:
00:00 0:00:01
Requirement already satisfied: tqdm>=4.36.1 in /Users/manikshakya/anaconda3/
envs/hgp/lib/python3.10/site-packages (from prophet) (4.65.0)
Collecting LunarCalendar>=0.0.9
  Downloading LunarCalendar-0.0.9-py2.py3-none-any.whl (18 kB)
Collecting cmdstanpy>=1.0.4
  Downloading cmdstanpy-1.1.0-py3-none-any.whl (83 kB)
                                            - 83.2/83.2 kB 103.7 kB/s eta 0:
00:0000:01
Collecting holidays>=0.25
  Downloading holidays-0.28-py3-none-any.whl (642 kB)
                                           - 642.9/642.9 kB 1.8 MB/s eta 0:
00:0000:01
Requirement already satisfied: matplotlib>=2.0.0 in /Users/manikshakya/anaco
nda3/envs/hgp/lib/python3.10/site-packages (from prophet) (3.7.1)
Requirement already satisfied: python-dateutil>=2.8.0 in /Users/manikshakya/
anaconda3/envs/hgp/lib/python3.10/site-packages (from prophet) (2.8.2)
Collecting pymeeus<=1,>=0.3.13
  Downloading PyMeeus-0.5.12.tar.gz (5.8 MB)
                                             - 5.8/5.8 MB 258.0 kB/s eta 0:0
0:00:0100:01m
  Preparing metadata (setup.py) ... done
Requirement already satisfied: pytz in /Users/manikshakya/anaconda3/envs/hg
p/lib/python3.10/site-packages (from LunarCalendar>=0.0.9->prophet) (2023.3)
Collecting ephem>=3.7.5.3
  Downloading ephem-4.1.4-cp310-cp310-macosx 10 9 x86 64.whl (1.4 MB)
                                           -- 1.4/1.4 MB 331.6 kB/s eta 0:0
0:000:0100:01
Requirement already satisfied: pyparsing>=2.3.1 in /Users/manikshakya/anacon
da3/envs/hgp/lib/python3.10/site-packages (from matplotlib>=2.0.0->prophet)
Requirement already satisfied: fonttools>=4.22.0 in /Users/manikshakya/anaco
nda3/envs/hgp/lib/python3.10/site-packages (from matplotlib>=2.0.0->prophet)
(4.33.3)
Requirement already satisfied: kiwisolver>=1.0.1 in /Users/manikshakya/anaco
nda3/envs/hgp/lib/python3.10/site-packages (from matplotlib>=2.0.0->prophet)
Requirement already satisfied: pillow>=6.2.0 in /Users/manikshakya/anaconda
3/envs/hgp/lib/python3.10/site-packages (from matplotlib>=2.0.0->prophet)
(9.1.1)
Requirement already satisfied: contourpy>=1.0.1 in /Users/manikshakya/anacon
da3/envs/hgp/lib/python3.10/site-packages (from matplotlib>=2.0.0->prophet)
(1.1.0)
Requirement already satisfied: cycler>=0.10 in /Users/manikshakya/anaconda3/
envs/hgp/lib/python3.10/site-packages (from matplotlib>=2.0.0->prophet) (0.1
Requirement already satisfied: packaging>=20.0 in /Users/manikshakya/anacond
a3/envs/hgp/lib/python3.10/site-packages (from matplotlib>=2.0.0->prophet)
(21.3)
Requirement already satisfied: tzdata>=2022.1 in /Users/manikshakya/anaconda
3/envs/hgp/lib/python3.10/site-packages (from pandas>=1.0.4->prophet) (2023.
Requirement already satisfied: six>=1.5 in /Users/manikshakya/anaconda3/env
s/hgp/lib/python3.10/site-packages (from python-dateutil>=2.8.0->prophet)
(1.16.0)
Building wheels for collected packages: pymeeus
  Building wheel for pymeeus (setup.py) ... done
  Created wheel for pymeeus: filename=PyMeeus-0.5.12-py3-none-any.whl size=7
32001 sha256=2120d443fbd6cbf1488e9875703ebe5b95c2f3fe423c5672a72393f7bf8dcee
```

```
Stored in directory: /Users/manikshakya/Library/Caches/pip/wheels/d6/67/7
8/aa2e8d108639dd23a5e9e72a4fc88bb44f5541894382712f48
Successfully built pymeeus
Installing collected packages: pymeeus, ephem, importlib-resources, convertd
ate, LunarCalendar, holidays, cmdstanpy, prophet
Successfully installed LunarCalendar-0.0.9 cmdstanpy-1.1.0 convertdate-2.4.0
ephem-4.1.4 holidays-0.28 importlib-resources-6.0.0 prophet-1.1.4 pymeeus-0.
5.12
```

```
In [2]:
        import pandas as pd
        import matplotlib.pyplot as plt
        import warnings
        warnings.filterwarnings('ignore')
        import yfinance as yf
        import prophet as prophet
```

MSFT

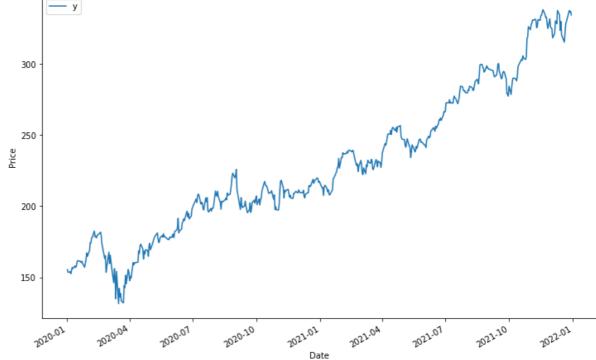
```
In [3]: myticker = 'MSFT'
        mydata = pd.DataFrame()
        mydata[myticker] = yf.download(myticker, start="2020-01-01",end="2021-12-31"
        mydata.columns = {'Close Price'}
        mydata.head(10)
        [********* 100%********* 1 of 1 completed
Out[3]:
                   Close Price
              Date
        2020-01-02 155.422028
        2020-01-03 153.486755
        2020-01-06 153.883514
        2020-01-07 152.480423
        2020-01-08 154.909180
        2020-01-09 156.844452
        2020-01-10 156.118759
        2020-01-13 157.995956
        2020-01-14 156.883163
         2020-01-15 157.899200
In [4]:
        mydata=mydata.reset index()
        mydata[['ds','y']] = mydata[['Date','Close Price']]
        mydata
```

Out[4]:

	Date	Close Price	ds	У
0	2020-01-02	155.422028	2020-01-02	155.422028
1	2020-01-03	153.486755	2020-01-03	153.486755
2	2020-01-06	153.883514	2020-01-06	153.883514
3	2020-01-07	152.480423	2020-01-07	152.480423
4	2020-01-08	154.909180	2020-01-08	154.909180
•••				
499	2021-12-23	330.033112	2021-12-23	330.033112
500	2021-12-27	337.685150	2021-12-27	337.685150
501	2021-12-28	336.501801	2021-12-28	336.501801
502	2021-12-29	337.192078	2021-12-29	337.192078
503	2021-12-30	334.598694	2021-12-30	334.598694

504 rows × 4 columns

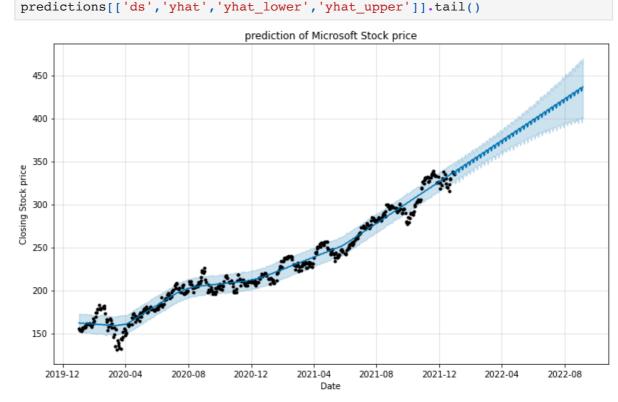
```
In [5]:
        model=prophet.Prophet()
        prophet_mydata=mydata.drop(['Date','Close Price'], axis=1)
In [6]:
       ax = prophet_mydata.set_index('ds').plot(figsize=(12,8))
        ax.set_ylabel('Price')
        ax.set_xlabel('Date')
        plt.show()
```



```
In [7]: model.fit(prophet_mydata)
        17:18:56 - cmdstanpy - INFO - Chain [1] start processing
        17:19:03 - cmdstanpy - INFO - Chain [1] done processing
        cprophet.forecaster.Prophet at 0x11ec0a3b0>
Out[7]:
```

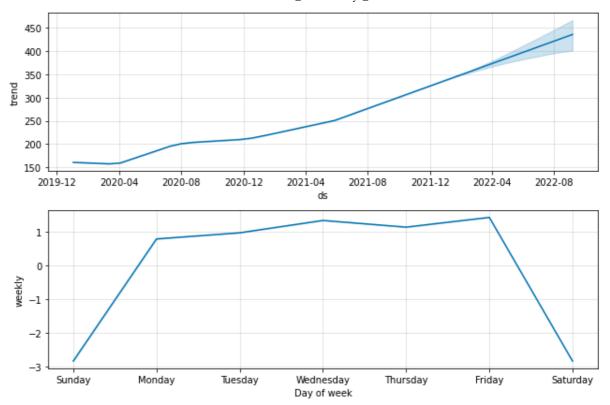
plt.show()

```
In [8]:
        future=model.make_future_dataframe(periods=250)
In [9]:
        predictions=model.predict(future)
        model.plot(predictions)
        plt.title("prediction of Microsoft Stock price")
        plt.xlabel("Date")
        plt.ylabel("Closing Stock price")
```



Out[9]:		ds	yhat	yhat_lower	yhat_upper
	749	2022-09-02	435.428916	401.561670	466.544922
	750	2022-09-03	431.549063	396.517429	464.964830
	751	2022-09-04	431.945594	394.877005	463.551302
	752	2022-09-05	435.976569	400.834753	466.991050
	753	2022-09-06	436.556440	399.868156	469.534799

```
In [10]:
         model.plot_components(predictions)
         plt.show()
```



KO

```
In [11]:
        myticker1 = 'KO'
         mydata1 = pd.DataFrame()
         mydata1[myticker] = yf.download(myticker1, start="2020-01-01",end="2021-12-3")
         mydata1.columns = {'Close Price'}
         mydata1.head(10)
         [********** 100%********** 1 of 1 completed
Out[11]:
                   Close Price
              Date
         2020-01-02
                    49.307655
```

2020-01-03 49.038654 2020-01-06 49.020718 2020-01-07 48.644123 2020-01-08 48.733780 2020-01-09 49.621487 2020-01-10 49.791851 2020-01-13 50.329857 2020-01-14 50.213284 2020-01-15 50.840942

```
In [12]:
         mydata1=mydata1.reset_index()
         mydata1[['ds','y']] = mydata1[['Date','Close Price']]
         mydata1
```

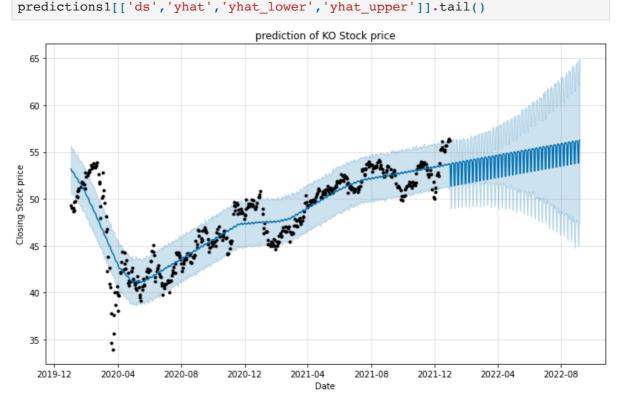
Out[15]:

Out[12]:		Date	Close Price	ds	у
	0	2020-01-02	49.307655	2020-01-02	49.307655
	1	2020-01-03	49.038654	2020-01-03	49.038654
	2	2020-01-06	49.020718	2020-01-06	49.020718
	3	2020-01-07	48.644123	2020-01-07	48.644123
	4	2020-01-08	48.733780	2020-01-08	48.733780
	•••				•••
	499	2021-12-23	55.692444	2021-12-23	55.692444
	500	2021-12-27	56.103775	2021-12-27	56.103775
	501	2021-12-28	56.323795	2021-12-28	56.323795
	502	2021-12-29	56.390751	2021-12-29	56.390751
	503	2021-12-30	56.228130	2021-12-30	56.228130

504 rows × 4 columns

```
In [13]:
          model1=prophet.Prophet()
          prophet_mydata1=mydata1.drop(['Date','Close Price'], axis=1)
In [14]:
          ax1 = prophet_mydata1.set_index('ds').plot(figsize=(12,8))
          ax1.set_ylabel('Price')
          ax1.set_xlabel('Date')
          plt.show()
                 у
            55
            50
          Price
45
            40
            35
                                                         2022.04
                                                                                    2022.01
            2020.01
                     2020-04
                              2020-07
                                       2020-20
                                                2022.02
                                                                  2022.07
                                                                           2021-10
In [15]:
          model1.fit(prophet_mydata1)
          17:19:07 - cmdstanpy - INFO - Chain [1] start processing
          17:19:07 - cmdstanpy - INFO - Chain [1] done processing
          prophet.forecaster.Prophet at 0x11f410ca0>
```

```
In [16]:
         future1=model1.make_future_dataframe(periods=250)
In [17]:
         predictions1=model1.predict(future1)
         model1.plot(predictions1)
         plt.title("prediction of KO Stock price")
         plt.xlabel("Date")
         plt.ylabel("Closing Stock price")
         plt.show()
```



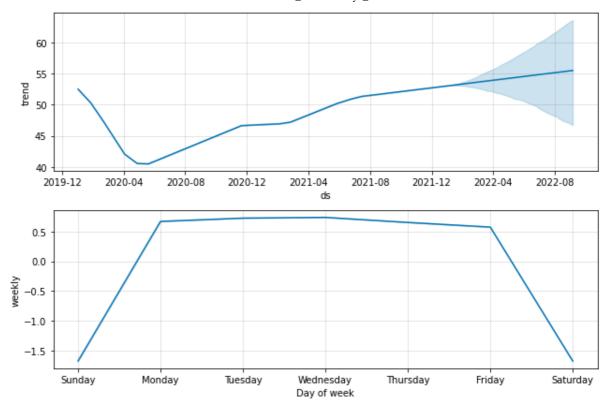
```
Out[17]:
                        ds
                                 yhat yhat_lower
                                                  yhat_upper
           749
                2022-09-02
                            56.056539
                                        47.499611
                                                   64.660475
          750
                2022-09-03
                            53.813638
                                       45.016099
                                                   62.407943
           751 2022-09-04
                            53.823632
                                       45.120440
                                                   62.161768
          752 2022-09-05
                            56.182099
                                        47.482189
                                                   64.967373
```

47.443087

64.829897

In [18]: model1.plot_components(predictions1) plt.show()

753 2022-09-06 56.247636



In []: