Thirumalesh-data science intern task 1

August 06, 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
    \cap
        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
    2
        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
    6
        GOOG 2016-06-23 00:00:00+00:00 701.87 701.95 687.0000 697.45
    7
        GOOG 2016-06-24 00:00:00+00:00 675.22 689.40 673.4500 675.17
    8
        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
    1 1214517 718.92
                           722.98 717.3100 719.00
                                                       1214517 0.0
    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 9 2641085 668.26 672.30 663.2840 671.00 2641085 0.0 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

```
383.333358 387.570873 378.777099
                                                     382.446995
std
      6.960172e+05
      668.260000 672.300000 663.284000
                                                     671.000000
min
      3.467530e+05
    960.802500 968.757500 952.182500
25%
                                                    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
min
        0.0
                     1.0
25%
         0.0
                    1.0
         0.0
50%
                     1.0
75%
         0.0
                     1.0
max
         0.0
                     1.0
<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 =
```

```
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() return
 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'], **{})
chart
```

```
<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',__
   4'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 non-
    null float64
    5 open 1258 non-null float64 6 volume
    1258 non-null int64
    7 adjClose 1258 non-null float64 8
    adjHigh 1258 non-null float64
                1258 non-null float64 10
    9 adjLow
                1258 non-null float64 11
     adjOpen
     adj Volume 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()
                  0
[9]: symbol
    date
                  0
     close
                  0
    high
     low
     open
                  0
     volume
     adjClose
     adjHigh
                  0
     adjLow
                  0
     adj0pen
                  0
    adjVolume
     divCash
     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])) #__
```

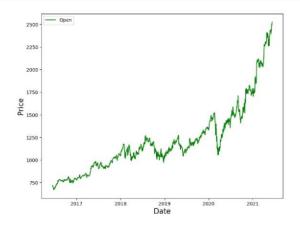
```
df.set_index('date',drop=True,inplace=True) # Setting date column as index df.head(10)
```

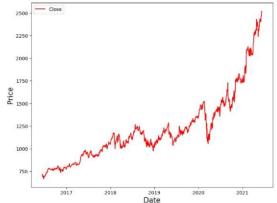
```
[10]: open close date
2016-06-14 716.48 718.27
2016-06-15 719.00 718.92
2016-06-16 714.91 710.36
2016-06-17 708.65 691.72
2016-06-20 698.77 693.71
2016-06-21 698.40 695.94
2016-06-22 699.06 697.46
2016-06-23 697.45 701.87
2016-06-24 675.17 675.22
2016-06-27 671.00 668.26
```

```
[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()
```





```
[12]: # normalizing all the values of all columns using MinMaxScaler
     MMS MinMaxScaler()
     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
      model Sequential()
      # 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) (Not		0
	lstm_1 (LSTM)	(None, 50)	20200
	dense (Dense)	(None, 2)	102
	Total params: 30,902 Trainable params: 30,90 Non-trainable params: 0		
<pre>[18]: # fitting the model by iterating the dataset over 100 times(100</pre>			
			73ms/step - loss: 0.0070
	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

```
mean absolute error: 0.0154 - val loss: 0.0039 -
val mean absolute error: 0.0483
Epoch 4/100
04 mean absolute error: 0.0150 - val loss: 0.0055 -
val mean absolute error: 0.0597
Epoch 5/100
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
28/28 [==================== ] - 1s 38ms/step - loss: 4.0575e-
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
Epoch 10/100
04 mean absolute error: 0.0143 - val loss: 0.0044 -
val mean absolute error: 0.0520
Epoch 11/100
04 mean_absolute_error: 0.0142 - val_loss: 0.0074 -
val mean absolute error: 0.0723
Epoch 12/100
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
Epoch 16/100
28/28 [================== ] - 1s 38ms/step - loss: 3.9181e-
04 mean absolute error: 0.0144 - val loss: 0.0043 -
val mean absolute error: 0.0521
Epoch 17/100
04 mean absolute error: 0.0133 - val loss: 0.0034 -
val mean absolute error: 0.0451
Epoch 18/100
04 mean absolute error: 0.0134 - val loss: 0.0037 -
val mean absolute error: 0.0482
Epoch 19/100
28/28 [=================== ] - 1s 38ms/step - loss: 3.0465e-
04 mean absolute error: 0.0127 - val loss: 0.0023 -
val mean absolute error: 0.0357
Epoch 20/100
04 mean absolute error: 0.0130 - val loss: 0.0030 -
val mean absolute error: 0.0422
Epoch 21/100
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
Epoch 23/100
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
Epoch 27/100
04 mean_absolute_error: 0.0121 - val_loss: 0.0018 -
val mean absolute error: 0.0311
Epoch 28/100
04 mean absolute error: 0.0127 - val loss: 0.0024 -
val mean absolute error: 0.0363
Epoch 29/100
28/28 [=================== ] - 1s 38ms/step - loss: 2.5981e-
04 mean absolute error: 0.0118 - val loss: 0.0039 -
val mean absolute error: 0.0494
Epoch 30/100
28/28 [============== ] - 1s 38ms/step - loss: 2.5348e-
04 mean absolute error: 0.0118 - val loss: 0.0029 -
val mean absolute error: 0.0403
Epoch 31/100
```

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

```
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
Epoch 32/100
04 mean absolute error: 0.0115 - val loss: 0.0027 -
val mean absolute error: 0.0396
Epoch 33/100
28/28 [=================== ] - 1s 37ms/step - loss: 2.4682e-
04 mean absolute error: 0.0117 - val loss: 0.0034 -
val mean absolute error: 0.0449
Epoch 34/100
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
Epoch 38/100
28/28 [================= ] - 1s 37ms/step - loss: 2.3647e-
04 mean absolute error: 0.0113 - val loss: 0.0026 -
val mean absolute error: 0.0388
Epoch 39/100
04 mean absolute error: 0.0114 - val loss: 0.0035 -
val mean absolute error: 0.0457
Epoch 40/100
28/28 [=================== ] - 1s 38ms/step - loss: 2.2272e-
04 mean absolute error: 0.0109 - val loss: 0.0039 -
val mean absolute error: 0.0497
```

```
04 mean absolute error: 0.0117 val loss: 0.0044 -
val mean absolute error: 0.0534
Epoch 37/100
Epoch 41/100
04 mean absolute error: 0.0113 - val loss: 0.0018 -
val mean absolute error: 0.0310
Epoch 42/100
04 mean absolute error: 0.0114 - val loss: 0.0029 -
val mean absolute error: 0.0420
Epoch 43/100
04 mean absolute error: 0.0111 - val loss: 0.0044 -
val mean absolute error: 0.0547
Epoch 44/100
04 mean absolute error: 0.0110 - val loss: 0.0024 -
val mean absolute error: 0.0371
Epoch 45/100
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
```

```
04 mean absolute error: 0.0110 val loss: 0.0023 -
val mean absolute error: 0.0363
Epoch 48/100
04 mean_absolute_error: 0.0113 - val loss: 0.0040 -
val mean absolute error: 0.0505
Epoch 49/100
04 mean absolute error: 0.0107 - val loss: 0.0036 -
val mean absolute error: 0.0467
Epoch 50/100
04 mean absolute error: 0.0103 - val loss: 0.0025 -
val mean absolute error: 0.0386
Epoch 51/100
04 mean absolute error: 0.0109 - val loss: 0.0024 -
val mean absolute error: 0.0371
Epoch 52/100
28/28 [================== ] - 1s 38ms/step - loss: 1.9640e-
04 mean absolute error: 0.0103 - val loss: 0.0022 -
val mean absolute error: 0.0345
Epoch 53/100
04 mean absolute error: 0.0101 - val loss: 0.0029 -
val mean absolute error: 0.0423
Epoch 54/100
04 mean absolute error: 0.0103 - val loss: 0.0024 -
val mean absolute error: 0.0386
Epoch 55/100
04 mean_absolute_error: 0.0103 - val_loss: 0.0019 -
val mean absolute error: 0.0319
Epoch 56/100
04 mean absolute error: 0.0097 - val loss: 0.0026 -
val mean absolute error: 0.0403
```

```
04 mean absolute error: 0.0100 val loss: 0.0019 -
val mean absolute error: 0.0325
Epoch 59/100
28/28 [================= ] - 2s 56ms/step _ loss: 1.7550e_
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
Epoch 60/100
28/28 [================= ] - 1s 40ms/step - loss: 1.9490e-
04 mean_absolute_error: 0.0102 - val_loss: 0.0037 -
val mean absolute error: 0.0507
Epoch 61/100
04 mean absolute error: 0.0097 - val loss: 0.0024 -
val mean absolute error: 0.0382
Epoch 62/100
04 mean absolute error: 0.0103 - val loss: 0.0017 -
val mean absolute error: 0.0306
Epoch 63/100
04 mean absolute error: 0.0092 - val loss: 0.0015 -
val mean absolute error: 0.0292
Epoch 64/100
28/28 [================= ] - 1s 37ms/step - loss: 1.6148e-
04 mean absolute error: 0.0092 - val loss: 0.0011 -
val mean absolute error: 0.0243
Epoch 65/100
04 mean absolute error: 0.0105 - val loss: 0.0026 -
val mean absolute error: 0.0397
Epoch 66/100
```

```
04 mean absolute error: 0.0089 val loss: 0.0020 -
val mean absolute error: 0.0342
Epoch 70/100
04 mean_absolute_error: 0.0092 - val loss: 0.0028 -
val mean absolute error: 0.0431
Epoch 67/100
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
Epoch 71/100
04 mean absolute error: 0.0092 - val loss: 0.0012 -
val mean absolute error: 0.0253
Epoch 72/100
04 mean absolute error: 0.0088 - val loss: 0.0031 -
val mean absolute error: 0.0448
Epoch 73/100
28/28 [================= ] - 1s 38ms/step - loss: 1.5013e-
04 mean absolute error: 0.0087 - val loss: 0.0020 -
val mean absolute error: 0.0336
Epoch 74/100
04 mean absolute error: 0.0090 - val loss: 0.0016 -
val mean absolute error: 0.0295
Epoch 75/100
04 mean_absolute_error: 0.0089 - val_loss: 0.0016 -
val mean absolute error: 0.0297
Epoch 76/100
04 mean absolute error: 0.0088 - val loss: 0.0021 -
val mean absolute error: 0.0354
Epoch 77/100
28/28 [================= ] - 1s 38ms/step - loss: 1.4434e-
```

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

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

```
loss: 1.4757e
                           1s 42ms/step
04 mean absolute error: 0.0088 val loss: 0.0025 -
val mean absolute error: 0.0400
Epoch 81/100
28/28 [============== ] - 1s 51ms/step
                                     loss: 1.4949e
04 mean absolute error: 0.0089 - val loss: 0.0012 -
val mean absolute error: 0.0254
Epoch 82/100
04 mean absolute error: 0.0083 - val loss: 0.0030 -
val mean absolute error: 0.0434
Epoch 83/100
04 mean absolute error: 0.0082 - val loss: 0.0019 -
val mean absolute error: 0.0329
Epoch 84/100
04 mean absolute error: 0.0086 - val loss: 0.0018 -
val mean absolute error: 0.0318
Epoch 85/100
28/28 [================== ] - 1s 38ms/step - loss: 1.3023e-
04 mean absolute error: 0.0081 - val loss: 0.0024 -
val mean absolute error: 0.0382
Epoch 86/100
04 mean absolute error: 0.0080 - val loss: 0.0025 -
val mean absolute error: 0.0389
Epoch 87/100
04 mean absolute error: 0.0084 - val loss: 0.0028 -
val mean absolute error: 0.0416
Epoch 88/100
04 mean absolute error: 0.0087 - val loss: 0.0014 -
val mean absolute error: 0.0268
Epoch 89/100
04 mean absolute error: 0.0083 - val loss: 0.0016 -
val mean absolute error: 0.0295
Epoch 90/100
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
  Epoch 92/100
   28/28 [================== ] - 1s 53ms/step - loss: 1.2139e-
   04 mean absolute error: 0.0081 - val loss: 0.0016 -
   val mean absolute error: 0.0300
   Epoch 93/100
   04 mean absolute error: 0.0079 - val loss: 0.0015 -
   val mean absolute error: 0.0289
   Epoch 94/100
   04 mean absolute error: 0.0082 - val loss: 0.0016 -
   val mean absolute error: 0.0296
  Epoch 95/100
   04 mean absolute error: 0.0080 - val loss: 0.0016 -
   val mean absolute error: 0.0296
  Epoch 96/100
   04 mean absolute error: 0.0076 - val loss: 0.0020 -
   val mean absolute error: 0.0339
  Epoch 97/100
   04 mean_absolute error: 0.0078 - val_loss: 0.0018 -
   val mean absolute error: 0.0311
   Epoch 98/100
   04 mean absolute error: 0.0080 - val loss: 0.0019 -
   val mean absolute error: 0.0326
  Epoch 99/100
   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(),
      DataFrame(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()
[22]:
          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
     2020-05-29 1416.94 1428.92 1392.072021
                                              1394.409180
     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 =
      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, *['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() return
 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'], **{})
chart
<google.colab. quickchart helpers.SectionTitle at</pre>
0x7b92dcee9a80> import numpy as np from google.colab import
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',_
open predicted'], ['open predicted', 'close predicted']]],
**{}) chart
```

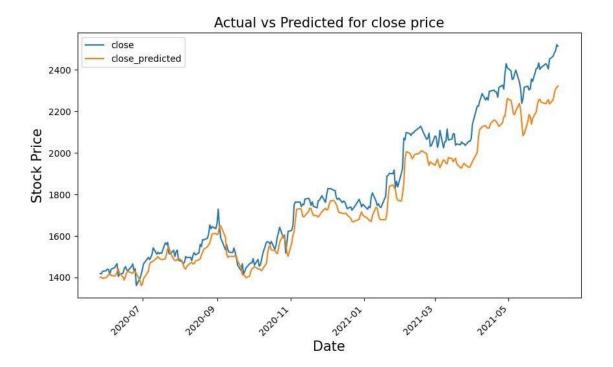
```
[23]: # plotting the actual open and predicted open prices on
    date index

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() return
 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() return
 autoviz.MplChart.from current mpl state()
chart = value plot(df 2077258851996054484, *['close predicted'], **{})
<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
```

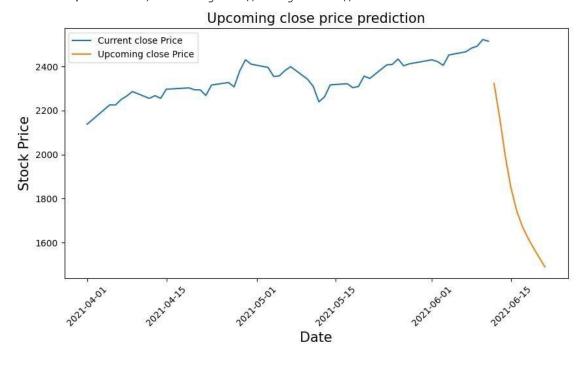
upcoming prediction = pd.DataFrame(columns=['open','close'],index=df merge. ⇔index) upcoming prediction.index=pd.to datetime(upcoming prediction.inde [27]: curr seq = test seq[-1:]for i in range (-10,0): up pred = model.predict(curr seq) upcoming prediction.iloc[i] = up pred curr seq = np.append(curr 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 [======] - 0s 22ms/step 1/1 [=======] - 0s 46ms/step 1/1 [======] - 0s 30ms/step 1/1 [======] - 0s 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. sinverse transform(upcoming prediction[['open','close']]) [29]: # plotting Upcoming Open price on date index fig, ax=plt.subplots(figsize=(10,5))

[26]: # creating a DataFrame and filling values of open and close column



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

```
ax.set_title('Upcoming close price
prediction',size=15) ax.legend() fig.show()
```



[]: