## StockPrediction RNN

## December 22, 2018

```
In [1]: import pandas as pd
        from keras.layers.core import Dense, Dropout
        from keras.layers.recurrent import GRU
        from keras.models import Sequential, load_model
        import matplotlib.pyplot as plt
        import numpy as np
        from sklearn.model_selection import train_test_split
        from sklearn.preprocessing import MinMaxScaler
        import matplotlib.dates as mdates
Using TensorFlow backend.
   <!DOCTYPE html>
  Stock Price Ananlysis
  RRN
In [2]: prices = pd.read_csv('N:/Stock Prediction project/Micrisoft Dataset/New folder/Stock-Prediction
In [3]: prices.index
Out[3]: Index(['2016-01-05 00:00:00', '2016-01-06 00:00:00', '2016-01-07 00:00:00',
               '2016-01-08 00:00:00', '2016-01-11 00:00:00', '2016-01-12 00:00:00',
               '2016-01-13 00:00:00', '2016-01-14 00:00:00', '2016-01-15 00:00:00',
               '2016-01-19 00:00:00',
               '2016-12-30', '2016-12-30', '2016-12-30', '2016-12-30', '2016-12-30',
               '2016-12-30', '2016-12-30', '2016-12-30', '2016-12-30 00:00:00',
               '2016-12-30 00:00:00'],
              dtype='object', name='date', length=851264)
In [4]: prices
Out [4]:
                            symbol
                                          open
                                                     close
                                                                   low
                                                                              high \
        date
        2016-01-05 00:00:00
                              WLTW 123.430000 125.839996 122.309998 126.250000
        2016-01-06 00:00:00
                              WLTW 125.239998 119.980003 119.940002 125.540001
        2016-01-07 00:00:00
                              WLTW 116.379997 114.949997 114.930000 119.739998
        2016-01-08 00:00:00
                              WLTW 115.480003 116.620003 113.500000 117.440002
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2016-01-11 00:00:00
                       WLTW
                             117.010002
                                          114.970001
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                                                                    117.330002
2016-01-12 00:00:00
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2016-12-30
                        WBA
                               83.459999
                                           82.760002
                                                        82.419998
                                                                     83.620003
                        WDC
2016-12-30
                               68.550003
                                           67.949997
                                                        67.610001
                                                                     69.400002
2016-12-30
                        WEC
                               58.980000
                                           58.650002
                                                        58.419998
                                                                     59.119999
                        WFC
                                                        54.790001
                                                                     55.360001
2016-12-30
                               54.889999
                                           55.110001
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                                                                     31.299999
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                        WMT
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                                           69.120003
                                                        68.830002
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                                           50.770000
                                                        50.529999
                                                                     51.840000
2016-12-30
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                               21.840000
                                           21.719999
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                                                                     21.900000
2016-12-30
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2016-12-30
                        WYN
                               76.849998
                                           76.370003
                                                        76.180000
                                                                     76.970001
2016-12-30
                       WYNN
                               87.099998
                                           86.510002
                                                        85.570000
                                                                     87.449997
2016-12-30
                        XEC
                              136.520004
                                          135.899994
                                                       135.309998
                                                                    137.559998
2016-12-30
                        XEL
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                         XL
                               37.360001
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                                                                     37.419998
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                       XLNX
                               61.090000
                                           60.369999
                                                        60.020000
                                                                     61.480000
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                        MOX
                               90.029999
                                           90.260002
                                                        90.010002
                                                                     90.699997
                       XRAY
                               58.290001
                                           57.730000
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                                                        57.540001
                                                                     58.360001
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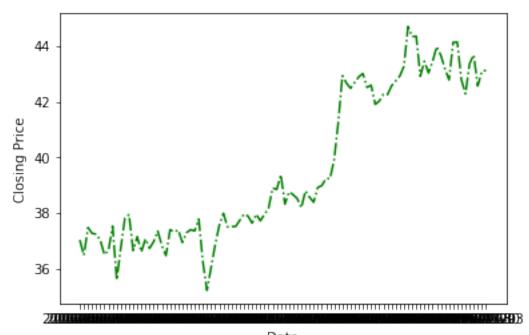
2016-12-30	XRX	8.720000	8.730000	8.700000	8.800000
2016-12-30	XYL	49.980000	49.520000	49.360001	50.000000
2016-12-30	YHOO	38.720001	38.669998	38.430000	39.000000
2016-12-30	YUM	63.930000	63.330002	63.160000	63.939999
2016-12-30	ZBH	103.309998	103.199997	102.849998	103.930000
2016-12-30	ZION	43.070000	43.040001	42.689999	43.310001
2016-12-30	ZTS	53.639999	53.529999	53.270000	53.740002
2016-12-30 00:00:00	AIV	44.730000	45.450001	44.410000	45.590000
2016-12-30 00:00:00	FTV	54.200001	53.630001	53.389999	54.480000

## volume

date		
2016-01-05	00:00:00	2163600.0
2016-01-06	00:00:00	2386400.0
2016-01-07	00:00:00	2489500.0
2016-01-08	00:00:00	2006300.0
2016-01-11	00:00:00	1408600.0
2016-01-12	00:00:00	1098000.0
2016-01-13	00:00:00	949600.0
2016-01-14	00:00:00	785300.0
2016-01-15	00:00:00	1093700.0
2016-01-19	00:00:00	1523500.0
2016-01-20	00:00:00	1653900.0
2016-01-21	00:00:00	944300.0
2016-01-22	00:00:00	744900.0
2016-01-25	00:00:00	703800.0
2016-01-26	00:00:00	563100.0
2016-01-27	00:00:00	896100.0
2016-01-28	00:00:00	680400.0
2016-01-29	00:00:00	749900.0
2016-02-01	00:00:00	574200.0
2016-02-02	00:00:00	694800.0
2016-02-03	00:00:00	896300.0
2016-02-04	00:00:00	956300.0
2016-02-05	00:00:00	997100.0
2016-02-08	00:00:00	1200500.0
2016-02-09	00:00:00	1725200.0
2016-02-10	00:00:00	1946000.0
2016-02-11	00:00:00	1319500.0
2016-02-12	00:00:00	922400.0
2016-02-16	00:00:00	1185100.0
2016-02-17	00:00:00	921500.0
2016-12-30		464200.0
2016-12-30		3343200.0
2016-12-30		2824100.0
2016-12-30		1221800.0
2016-12-30		15095500.0

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2016-12-30
                              2707500.0
        2016-12-30
                               458200.0
        2016-12-30
                              1230600.0
        2016-12-30
                              3980300.0
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                              6872000.0
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                              2538900.0
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                               524600.0
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                               959200.0
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                               949200.0
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                              6431600.0
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                              1887100.0
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                              1701200.0
        2016-12-30 00:00:00
                              1380900.0
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                               705100.0
        [851264 rows x 6 columns]
In [5]: # selecting YHOO stocks
        yahoo = prices[prices['symbol']=='YHOO']
In [6]: # preparing input features
        yahoo = yahoo.drop(['symbol'], axis=1)
        yahoo = yahoo.drop(['volume'], axis=1)
        #Preparing andropping columns
        # square_stock = square_stock.drop('TRADING CODE', axis=1)
        # square_stock = square_stock.drop('LTP*', axis=1)
        # square_stock = square_stock.drop('YCP', axis=1)
        # square_stock = square_stock.drop('TRADE', axis=1)
        # square_stock = square_stock.drop('VALUE (mn)', axis=1)
        # square_stock = square_stock.drop('VOLUME', axis=1)
In [9]: yahoo = yahoo[['open', 'low', 'high', 'close']]
        #Converting to numpy arrays
        yahoo_nmp = yahoo.values
```

```
# plt.plot(yahoo_nmp[:,3],'-r')
# plt.ylabel("Closing Price")
# plt.xlabel("Index")
# plt.show()
# plt.plot(yahoo_nmp[:,2],yahoo_nmp[:,3],'.g')
# plt.ylabel("Closing Price")
# plt.xlabel("Hign")
# plt.show()
In [10]: plt.plot(yahoo.index[1600:1700],yahoo_nmp[1600:1700,3],'-.g')
plt.ylabel("Closing Price")
plt.xlabel("Date")
plt.show()
```



Date

Out[14]:		0202	1 0**	h i mh	موما
Uut[14].	0	open 17.219999	low 17.000000	high 17.230000	close 17.230000
	1	17.170000	17.070000	17.299999	17.170000
	2	16.809999	16.570000	16.900000	16.700001
	3	16.680000	16.620001	16.760000	16.700001
	4 5	16.770000	16.480000	16.830000	16.740000
		16.650000	16.600000	16.860001	16.680000
	6	16.879999	16.650000	16.980000	16.900000
	7	16.809999	16.799999	17.230000	17.120001
	8	17.250000	16.750000	17.250000	16.820000
	9	16.780001	16.639999	16.959999	16.750000
	10	16.650000	16.250000	16.680000	16.379999
	11	16.389999	16.100000	16.580000	16.200001
	12	16.080000	15.810000	16.209999	15.880000
	13	16.070000	15.740000	16.110001	15.860000
	14	15.820000	15.700000	16.170000	15.990000
	15	16.459999	15.770000	16.490000	15.980000
	16	15.930000	15.440000	15.960000	15.440000
	17	15.510000	14.900000	15.670000	15.010000
	18	15.140000	14.870000	15.300000	15.050000
	19	15.100000	15.030000	15.320000	15.170000
	20	15.120000	15.120000	15.600000	15.460000
	21	15.340000	14.990000	15.520000	15.010000
	22	15.010000	14.920000	15.250000	15.190000
	23	15.180000	14.950000	15.470000	14.990000
	24	15.200000	14.940000	15.240000	15.070000
	25	15.020000	14.480000	15.020000	14.800000
	26	14.870000	14.770000	15.250000	15.220000
	27	15.070000	14.850000	15.190000	15.170000
	28	15.230000	15.180000	15.480000	15.410000
	29	15.500000	15.320000	15.520000	15.440000
	1732	41.480000	40.900002	41.650002	41.189999
	1733	41.439999	40.939999	41.480000	41.110001
	1734	41.200001	40.830002	41.400002	41.009998
	1735	40.910000	40.549999	40.980000	40.959999
	1736	41.080002	40.709999	41.080002	40.869999
	1737	40.849998	40.740002	41.700001	41.450001
	1738	41.430000	41.119999	41.830002	41.599998
	1739	41.619999	40.880001	41.669998	41.020000
	1740	41.000000	39.529999	41.040001	39.630001
	1741	39.770000	39.580002	40.320000	40.070000
	1742	40.020000	39.849998	40.389999	40.200001
	1743	40.310001	39.880001	40.419998	39.970001
	1744	39.980000	39.750000	40.570000	40.520000
	1745	40.660000	40.419998	41.599998	41.410000
	1746	41.520000	41.439999	41.799999	41.759998
	1747	41.450001	41.130001	41.529999	41.299999

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1748 41.349998 41.139999 41.790001 41.470001
1749 41.439999 40.830002 41.529999
                                      40.910000
1750 40.000000
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                            39.220001
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1753
     38.400002
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1761
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[1762 rows x 4 columns]

Out[15]:		open	low	high	close
	date				
	2010-01-04	16.940001	16.879999	17.200001	17.100000
	2010-01-05	17.219999	17.000000	17.230000	17.230000
	2010-01-06	17.170000	17.070000	17.299999	17.170000
	2010-01-07	16.809999	16.570000	16.900000	16.700001
	2010-01-08	16.680000	16.620001	16.760000	16.700001
	2010-01-11	16.770000	16.480000	16.830000	16.740000
	2010-01-12	16.650000	16.600000	16.860001	16.680000
	2010-01-13	16.879999	16.650000	16.980000	16.900000
	2010-01-14	16.809999	16.799999	17.230000	17.120001
	2010-01-15	17.250000	16.750000	17.250000	16.820000
	2010-01-19	16.780001	16.639999	16.959999	16.750000
	2010-01-20	16.650000	16.250000	16.680000	16.379999
	2010-01-21	16.389999	16.100000	16.580000	16.200001
	2010-01-22	16.080000	15.810000	16.209999	15.880000
	2010-01-25	16.070000	15.740000	16.110001	15.860000
	2010-01-26	15.820000	15.700000	16.170000	15.990000
	2010-01-27	16.459999	15.770000	16.490000	15.980000
	2010-01-28	15.930000	15.440000	15.960000	15.440000
	2010-01-29	15.510000	14.900000	15.670000	15.010000
	2010-02-01	15.140000	14.870000	15.300000	15.050000
	2010-02-02	15.100000	15.030000	15.320000	15.170000
	2010-02-03	15.120000	15.120000	15.600000	15.460000
	2010-02-04	15.340000	14.990000	15.520000	15.010000
	2010-02-05	15.010000	14.920000	15.250000	15.190000
	2010-02-08	15.180000	14.950000	15.470000	14.990000

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2010-02-09 15.200000 14.940000
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                                                      41.189999
         2016-11-21 41.439999
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         2016-11-22 41.200001
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         2016-11-23 40.910000
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                                           40.980000
                                                      40.959999
         2016-11-25 41.080002
                                40.709999
                                           41.080002
                                                      40.869999
         2016-11-28 40.849998
                                40.740002
                                           41.700001
                                                      41.450001
         2016-11-29 41.430000
                                41.119999
                                           41.830002
                                                      41.599998
         2016-11-30 41.619999
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         2016-12-01 41.000000
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         2016-12-30 38.720001
                                38.430000
                                           39.000000
                                                      38.669998
         [1762 rows x 4 columns]
In [16]: # adjusting the shape of both
         yahoo.drop(yahoo.index[len(yahoo)-1], axis=0, inplace=True)
         label.drop(label.index[len(label)-1], axis=0, inplace=True)
In [17]: train_start_date = '2016-01-03'
         train_end_date = '2017-01-01'
         test_start_date = '2017-01-02'
         test end date = '2018-11-29'
In [18]: trainX = yahoo.loc[train_start_date:train_end_date]
```

```
testX = yahoo.loc[test_start_date:test_end_date]
         trainY = label.loc[train_start_date:train_end_date]
         testY = label.loc[test_start_date:test_end_date]
In [19]: # conversion to numpy array x-Features y-labels
         x, y = yahoo.values, label.values
         #Plotting label(Closing Price) against Date
         # plt.plot(yahoo.index,y,'-.g')
         # plt.ylabel("Closing Price")
         # plt.xlabel("Date")
         # plt.show()
         # y
In [20]: # scaling values for model
         x_scale = MinMaxScaler()
         y_scale = MinMaxScaler()
In [21]: X = x_scale.fit_transform(x)
         Y = y_scale.fit_transform(y.reshape(-1,1))
In [22]: X[:1,:]
Out[22]: array([[0.13762814, 0.14278666, 0.13228812, 0.14559109]])
In [23]: # splitting train and test
         X_train, X_test, y_train, y_test = train_test_split(X, Y, test_size=0.33)
         X_{\text{train}} = X_{\text{train.reshape}}((-1,1,4))
         X_{\text{test}} = X_{\text{test.reshape}}((-1,1,4))
         print('x_train shape:',X_train.shape)
         print('Number of samples in x train', X train.shape[0])
         print('Number of samples in x_test', X_test.shape[0])
         print('Y_train shape:',y_train.shape)
x_train shape: (1179, 1, 4)
Number of samples in x train 1179
Number of samples in x_test 582
Y_train shape: (1179, 1)
In [24]: X_test
Out[24]: array([[[0.07881894, 0.06880395, 0.06712396, 0.07146318]],
                [[0.66300639, 0.6697904, 0.67613921, 0.68289728]],
                [[0.09272816, 0.097164, 0.08623224, 0.09883721]],
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In [25]: y_test
Out[25]: array([[0.06661822],
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In [26]: # creating model using Keras
     # tf.reset_default_graph()
     model_name = 'stock_price_GRU'
     model = Sequential()
     model.add(GRU(units=512,return sequences=True,input shape=(1, 4)))
     model.add(Dropout(0.2))
     model.add(GRU(units=256))
     model.add(Dropout(0.2))
     model.add(Dense(1, activation='sigmoid'))
     model.compile(loss='mse', optimizer='adam')
In [27]: model.fit(X_train,y_train,batch_size=250, epochs=500, validation_split=0.1, verbose=1
     model.save("{}.h5".format(model_name))
     print('MODEL-SAVED')
Train on 1061 samples, validate on 118 samples
Epoch 1/500
Epoch 2/500
Epoch 3/500
Epoch 4/500
Epoch 5/500
Epoch 6/500
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Epoch 7/500
Epoch 8/500
Epoch 9/500
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Epoch 31/500
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Epoch 55/500
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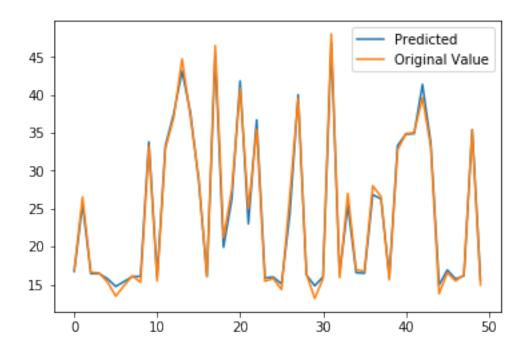
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MODEL-SAVED
In [33]: #Load saved Model
  model = load_model("{}.h5".format(model_name))
  print("MODEL-LOADED")
MODEL-LOADED
In [34]: score = model.evaluate(X_test, y_test)
  print('Score: {}'.format(score))
582/582 [========= ] - Os 654us/step
Score: 0.0005604520740541166
In [35]: X_test.size
Out[35]: 2328
```



Test MSE: 0.955