Yahoo Stock Prediction

IMPORTING LIBRARIES

```
In [4]: import pandas as pd
   import numpy as np
   import matplotlib.pyplot as plt
   import seaborn as sns
   from sklearn.model_selection import train_test_split
   from sklearn.linear_model import LinearRegression
   from sklearn.metrics import mean_squared_error, r2_score
```

LOADING DATA

```
In [38]: df = pd.read_csv("F:/Data Scientist/ML projects in Resume/Yahoo/yahoo_stock.csv")
    df.head()
```

Out[38]:

	Date	High	Low	Open	Close	Volume	Adj Close
0	2015-11-23	2095.610107	2081.389893	2089.409912	2086.590088	3.587980e+09	2086.590088
1	2015-11-24	2094.120117	2070.290039	2084.419922	2089.139893	3.884930e+09	2089.139893
2	2015-11-25	2093.000000	2086.300049	2089.300049	2088.870117	2.852940e+09	2088.870117
3	2015-11-26	2093.000000	2086.300049	2089.300049	2088.870117	2.852940e+09	2088.870117
4	2015-11-27	2093.290039	2084.129883	2088.820068	2090.110107	1.466840e+09	2090.110107

```
In [14]: df.tail()
```

Out[14]:

	Date	High	Low	Open	Close	Volume	Adj Close
1820	2020-11-16	3628.510010	3600.159912	3600.159912	3626.909912	5.281980e+09	3626.909912
1821	2020-11-17	3623.110107	3588.679932	3610.310059	3609.530029	4.799570e+09	3609.530029
1822	2020-11-18	3619.090088	3567.330078	3612.090088	3567.790039	5.274450e+09	3567.790039
1823	2020-11-19	3585.219971	3543.840088	3559.409912	3581.870117	4.347200e+09	3581.870117
1824	2020-11-20	3581.229980	3556.850098	3579.310059	3557.540039	2.236662e+09	3557.540039

```
In [11]: df.isnull().sum()
Out[11]: Date    0
```

High 0
Low 0
Open 0
Close 0
Volume 0
Adj Close 0
dtype: int64

```
In [15]: df.shape
```

Out[15]: (1825, 7)

```
In [17]: df.describe()
```

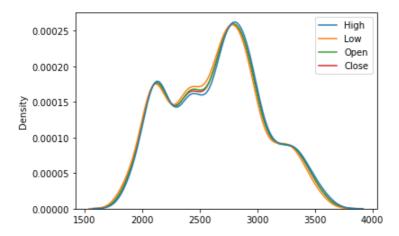
Out[17]:

	High	Low	Open	Close	Volume	Adj Close
count	1825.000000	1825.000000	1825.000000	1825.000000	1.825000e+03	1825.000000
mean	2660.718673	2632.817580	2647.704751	2647.856284	3.869627e+09	2647.856284
std	409.680853	404.310068	407.169994	407.301177	1.087593e+09	407.301177
min	1847.000000	1810.099976	1833.400024	1829.079956	1.296540e+09	1829.079956
25%	2348.350098	2322.250000	2341.979980	2328.949951	3.257950e+09	2328.949951
50%	2696.250000	2667.840088	2685.489990	2683.340088	3.609740e+09	2683.340088
75%	2930.790039	2900.709961	2913.860107	2917.520020	4.142850e+09	2917.520020
max	3645.989990	3600.159912	3612.090088	3626.909912	9.044690e+09	3626.909912

DATA VISUALIZATION

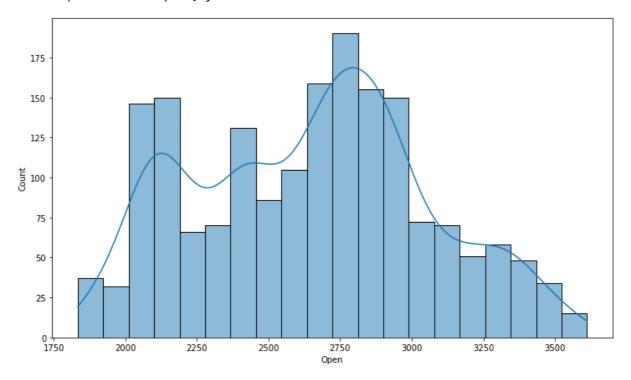
```
In [18]: # Kernel Density Estimator Distribution
sns.kdeplot(data = df[['High', 'Low', 'Open', 'Close']])
```

Out[18]: <AxesSubplot:ylabel='Density'>



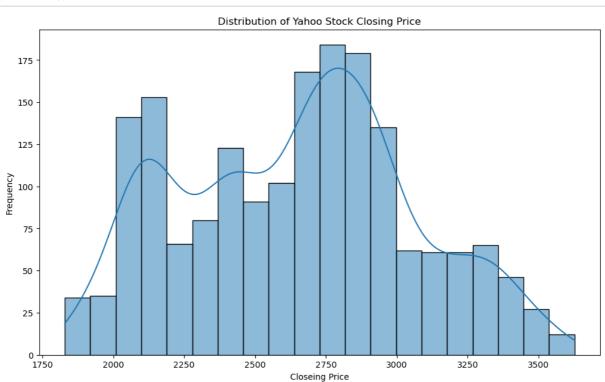
```
In [20]: plt.figure(figsize=(12,7))
sns.histplot(data=df, x='Open', kde=True)
```

Out[20]: <AxesSubplot:xlabel='Open', ylabel='Count'>



DISTRIBUTION OF YAHOO STOCK CLOSING PRICE

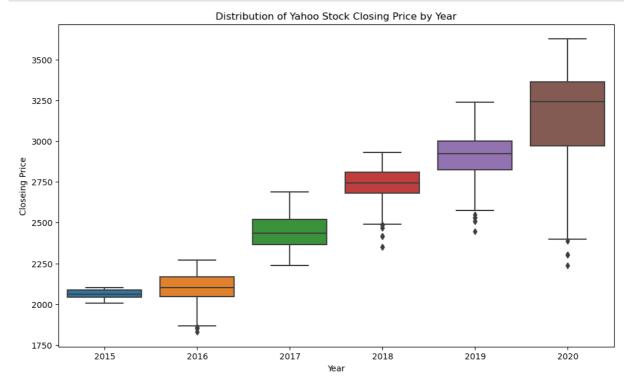
```
In [8]: plt.figure(figsize=(12,7))
    sns.histplot(data=df, x='Close', bins=20, kde=True)
    plt.xlabel('Closeing Price')
    plt.ylabel('Frequency')
    plt.title('Distribution of Yahoo Stock Closing Price')
    plt.show()
```



DISTRIBUTION OF YAHOO STOCK CLOSING PRICE BY YEAR

```
In [9]: df['Year'] = pd.to_datetime(df['Date']).dt.year
    plt.figure(figsize=(12,7))
    sns.boxplot(data=df, x='Year', y='Close')
    plt.xlabel('Year')
    plt.ylabel('Closeing Price')
    plt.title('Distribution of Yahoo Stock Closing Price by Year')

plt.show()
```

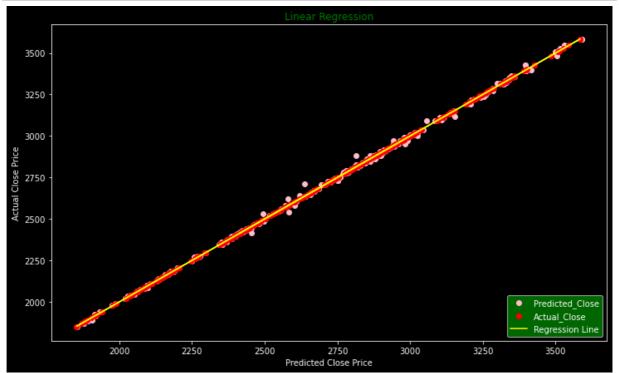


Split the Data Into Features (X) and Target Variable (y)

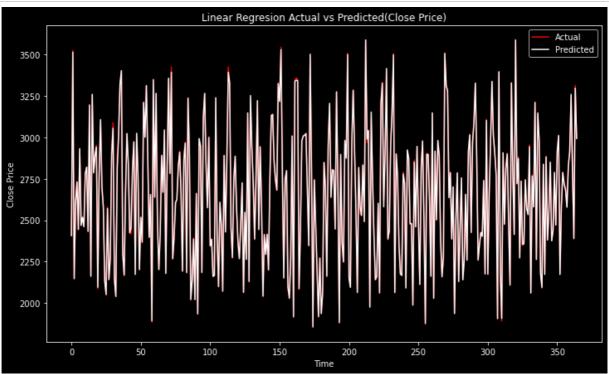
```
In [27]: x_train, x_test, y_train, y_test = train_test_split(x, y, test_size=0.2, random_state=42)
In [28]: model = LinearRegression()
model.fit(x_train, y_train)
Out[28]: LinearRegression()
In [29]: y_pred = model.predict(x_test)
```

Visualization the Linear Regression Predictions for 'Close' Values

```
In [41]: plt.figure(figsize=(12, 7))
    plt.style.use('dark_background')
    plt.title('Linear Regression', color="green")
    plt.scatter(y_pred, y_test, color="#FFC0CB")
    plt.scatter(y_test, y_test, color="red")
    plt.plot(y_test, y_test, color="yellow")
    plt.legend(["Predicted_Close", "Actual_Close", "Regression Line"], loc="lower right", factual_close", plt.xlabel('Predicted Close Price')
    plt.ylabel('Actual Close Price')
    plt.show()
```



```
In [33]: plt.figure(figsize=(12, 7))
    plt.plot(y_test, color='red', label='Actual')
    plt.plot(y_pred, color='white', label='Predicted')
    plt.xlabel('Time')
    plt.ylabel('Close Price')
    plt.title('Linear Regresion Actual vs Predicted(Close Price)')
    plt.legend()
    plt.show()
```



Model Evaluation

```
In [34]: #Calculate MSE
    mse = mean_squared_error(y_test, y_pred)
    print("Mean Squared Error(MSE):", mse)

#Calculate RMSE
    rmse = np.sqrt(mse)
    print("Root Mean Squared Error(RMSE):", rmse)

#Calculate R2 Score
    r2 = r2_score(y_test, y_pred)
    print("R-Squared Score:", r2)
```

Mean Squared Error(MSE): 102.95195436429114 Root Mean Squared Error(RMSE): 10.146524250416551 R-Squared Score: 0.9993804344883417

Saving The Prediction Data as CSV file

```
In [36]: #created df w/the predicted values
    prediction_df = pd.DataFrame({'Predicted': y_pred})

#save df as a csv file
    prediction_df.to_csv('Prediction.csv', index=False)
```