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!pip install TFANN
import numpy as np
import matplotlib.pyplot as plt
from sklearn.preprocessing import scale
from TFANN import ANNR
from google.colab import files
from scipy import *
import time

def NNmodeling(Nit,tolv,col,figidx):
    #Number of neurons in the input, output, and hidden layers
    input = 1
    output = 1
    hidden = 50

    #array of layers, 3 hidden and 1 output, along with the tanh activation function
    layers = [('F', hidden), ('AF', 'tanh'), ('F', hidden),
              ('AF', 'tanh'), ('F', hidden), ('AF', 'tanh'), ('F',
              output)]
    #construct the model and dictate params
    mlpr = ANNR([input], layers, batchSize = 256, maxIter =Nit, tol = tolv, reg = 1e-4,
    #number of days for the hold-out period used to access progress
    holdDays = 5
    totalDays = len(dates)
    #fit the model to the data "Learning"
    mlpr.fit(dates[0:(totalDays-holdDays)], prices[0:(totalDays-
    holdDays)])
    #Predict the stock price using the model
    pricePredict = mlpr.predict(dates)
    #Display the predicted results against the actual data
    plt.figure(figidx)
    plt.plot(dates, prices)
    plt.plot(dates, pricePredict,label='tol='+str(tolv),c=col)
    plt.legend(loc=0,fontsize=20)
    plt.xlabel("Time",size='large')
    plt.ylabel("Stock price",size='large')
if __name__=="__main__":
    Nit=10000
    ts=time.time()
    #files.upload()
    #!ls
    #reads data from the file and ceates a matrix with only the dates and the prices
    stock_data = loadtxt('ZBH_edited.csv', delimiter=",",skiprows=1, usecols=(1, 4))
    #scales the data to smaller values
    stock_data=scale(stock_data)
    #gets the price and dates from the matrix
    prices = stock_data[:, 1].reshape(-1, 1)
    dates = stock_data[:, 0].reshape(-1, 1)
    #creates a plot of the data and then displays it
    NNmodeling(Nit,0.1,'blue',1)
    NNmodeling(Nit,0.2,'red',1)
    te=time.time()
    print("Running time:",te-ts,"s","with Nit=",Nit)

    plt.show()

```



Requirement already satisfied: TFANN in /usr/local/lib/python3.6/dist-packages  
Running time: 77.99090147018433 s with Nit= 10000

