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Rollno 13

Stock Price Prediction

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import numpy as np
import pandas as pd
from sklearn.preprocessing import MinMaxScaler
from tensorflow.keras.models import Sequential
from tensorflow.keras.layers import Conv1D, MaxPooling1D, Flatten, Dense
import matplotlib.pyplot as plt

np.random.seed(42)

dates = pd.date_range(start="2025-10-01", periods=120)
ogdcl_data = pd.DataFrame({
    "Date": dates,
    "Close": np.cumsum(np.random.normal(0.5, 2, 120)) + 90
})

forex_dates = pd.date_range(end="2025-11-20", periods=10)
forex_data = pd.DataFrame({
    "Date": forex_dates,
    "USD_PKR": np.random.uniform(278, 282, 10)
})

def prepare_data(series, window=10):
    X, y = [], []
    for i in range(len(series) - window):
        X.append(series[i:i+window])
        y.append(series[i+window])
    return np.array(X), np.array(y)

scaler_stock = MinMaxScaler()
stock_scaled = scaler_stock.fit_transform(ogdcl_data[["Close"]])
X_stock, y_stock = prepare_data(stock_scaled)
X_stock = X_stock.reshape(X_stock.shape[0], X_stock.shape[1], 1)

scaler_fx = MinMaxScaler()
fx_scaled = scaler_fx.fit_transform(forex_data[["USD_PKR"]])
X_fx, y_fx = prepare_data(fx_scaled, window=4) # Changed window from 3 to 4
X_fx = X_fx.reshape(X_fx.shape[0], X_fx.shape[1], 1)

def cnn_model(input_shape):
    model = Sequential()
    model.add(Conv1D(64, 3, activation='relu', input_shape=input_shape))
    model.add(MaxPooling1D(2))
    model.add(Flatten())
    model.add(Dense(50, activation='relu'))
    model.add(Dense(1))
    model.compile(optimizer='adam', loss='mse')
    return model

stock_model = cnn_model((X_stock.shape[1], 1))
stock_model.fit(X_stock, y_stock, epochs=3, batch_size=16, verbose=0)

fx_model = cnn_model((X_fx.shape[1], 1))
fx_model.fit(X_fx, y_fx, epochs=3, verbose=0)

stock_pred = scaler_stock.inverse_transform(stock_model.predict(X_stock))
y_stock_real = scaler_stock.inverse_transform(y_stock)

fx_pred = scaler_fx.inverse_transform(fx_model.predict(X_fx))
y_fx_real = scaler_fx.inverse_transform(y_fx)

plt.figure()
plt.plot(y_stock_real, label="Actual OGDCL Price")
plt.plot(stock_pred, label="Predicted OGDCL Price")
plt.legend()
plt.title("OGDCL Stock Prediction (CNN)")
plt.show()

plt.figure()
plt.plot(y_fx_real, label="Actual USD/PKR")
plt.plot(fx_pred, label="Predicted USD/PKR")
plt.legend()
plt.title("Forex Prediction USD to PKR (CNN)")
```

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plt.show()
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/usr/local/lib/python3.12/dist-packages/keras/src/layers/convolutional/base_conv.py:113: UserWarning: Do not pass an `input_
  super().__init__(activity_regularizer=activity_regularizer, **kwargs)
4/4 ━━━━━━━━━━━━━━━━━━━━ 0s 20ms/step
1/1 ━━━━━━━━━━━━━━━━━━━━ 0s 77ms/step
```