Deep Learning Practical Assignment 4

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```
import pandas as pd
[1]:
      import numpy as np
[2]:
      train_df = pd.read_csv(r*D:\DL Practical\Google_Stock_Price_Train.csv*) #Path_
       where the CSV file is stored.
[3]:
      train_df
[3]:
                 Date
                        Open
                                High
                                         Low
                                               Close
                                                         Volume
     0
             1/3/2012 325.25 332.83
                                      324.97 663.59
                                                      7,380,500
     1
             1/4/2012 331.27 333.87
                                      329.08 666.45
                                                      5,749,400
     2
                                      326.89 657.21
             1/5/2012 329.83 330.75
                                                      6,590,300
     3
             1/6/2012 328.34 328.77
                                                      5,405,900
                                      323.68 648.24
     4
             1/9/2012 322.04 322.29
                                      309.46 620.76
                                                     11,688,800
      1253 12/23/2016 790.90 792.74
                                      787.28 789.91
                                                        623,400
      1254 12/27/2016 790.68 797.86
                                      787.66 791.55
                                                        789,100
      1255 12/28/2016 793.70 794.23
                                      783.20 785.05
                                                      1,153,800
      1256 12/29/2016 783.33 785.93
                                      778.92 782.79
                                                        744,300
      1257 12/30/2016 782.75 782.78 770.41 771.82
                                                      1,770,000
     [1258 rows x 6 columns]
[4]:
      test_df = pd_read_csv(r*D:\DL Practical\Google_Stock_Price_Test.csv*) #Path__
       where the CSV file is stored.
[5]:
      test df
[5]:
               Date
                      Open
                              High
                                      Low
                                            Close
                                                      Volume
      0
          1/3/2017 778.81 789.63 775.80 786.14 1.657.300
      1
          1/4/2017 788.36 791.34 783.16 786.90 1,073,000
      2
          1/5/2017 786.08 794.48 785.02 794.02 1,335,200
      3
          1/6/2017 795.26 807.90 792.20 806.15 1,640,200
      4
          1/9/2017 806.40 809.97 802.83 806.65 1,272,400
      5
         1/10/2017 807.86 809.13 803.51 804.79 1,176,800
```

```
1/11/2017 805.00 808.15 801.37 807.91 1,065,900
6
7
    1/12/2017 807.14 807.39 799.17 806.36 1,353,100
    1/13/2017 807.48 811.22 806.69 807.88 1,099,200
8
9
    1/17/2017 807.08 807.14 800.37 804.61 1,362,100
10 1/18/2017 805.81 806.21 800.99 806.07 1,294,400
    1/19/2017 805.12 809.48 801.80 802.17
11
                                              919,300
12 1/20/2017 806.91 806.91 801.69 805.02 1,670,000
13 1/23/2017 807.25 820.87 803.74 819.31 1,963,600
14 1/24/2017 822.30 825.90 817.82 823.87 1,474,000
15 1/25/2017 829.62 835.77 825.06 835.67 1,494,500
16 1/26/2017 837.81 838.00 827.01 832.15 2,973,900
17 1/27/2017 834.71 841.95 820.44 823.31 2,965,800
18 1/30/2017 814.66 815.84 799.80 802.32 3,246,600
19 1/31/2017 796.86 801.25 790.52 796.79 2,160,600
test_df.info()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 20 entries, 0 to 19
Data columns (total 6 columns):
#
    Column Non-Null Count Dtype
            20 non-null
0
    Date
                           object
1
            20 non-null
                           float64
    Open
2
    High
            20 non-null
                           float64
3
    Low
            20 non-null
                           float64
4
    Close
            20 non-null
                           float64
    Volume 20 non-null
                           object
dtypes: float64(4), object(2)
memory usage: 1.1 + KB
Data Preprocessing
from sklearn_preprocessing import MinMaxScaler
# Convert 'Close' column to string type and remove commas
train_df["Close"] = train_df["Close"].astype(str).str.replace(",", "").
  test_df["Close"] = test_df["Close"].astype(str).str.replace(",", "").

¬astype(float)
# Normalize the training and testing data separately
train scaler = MinMaxScaler()
train_df["Normalized Close"] = train_scaler.fit_transform(train_df["Close"].
```

[6]:

[7]:

[8]:

[9]:

values.reshape(−1, 1))

test_scaler = MinMaxScaler()

```
test_df["Normalized Close"] = test_scaler_fit_transform(test_df["Close"].values_

    reshape(-1, 1))

[10]:
      # Convert the data to the appropriate format for RNN
       x_train = train_df["Normalized Close"].values[:-1].reshape(-1, 1, 1)
       y_train = train_df["Normalized Close"].values[1:].reshape(-1, 1, 1)
       x_test = test_df["Normalized Close"].values[:-1].reshape(-1, 1, 1)
       y_test = test_df["Normalized Close"].values[1:].reshape(-1, 1, 1)
      print("x_train shape: ",x_train.shape)
[111]:
       print("y_train shape: ",y_train.shape)
       print("x_test shape: ",x_test.shape)
       print("y_test shape: ",y_test.shape)
      x_train shape: (1257, 1, 1)
      y_train shape: (1257, 1, 1)
      x_test shape: (19, 1, 1)
      y_test shape: (19, 1, 1)
[12]:
      train_df
[12]:
                  Date
                         Open
                                 High
                                          Low
                                                Close
                                                          Volume
                                                                  Normalized Close
              1/3/2012 325.25 332.83
      0
                                       324.97 663.59
                                                       7,380,500
                                                                         0.237573
      1
              1/4/2012 331.27 333.87
                                        329.08 666.45
                                                       5,749,400
                                                                         0.241514
      2
              1/5/2012 329.83 330.75
                                        326.89 657.21
                                                       6,590,300
                                                                         0.228781
      3
              1/6/2012 328.34 328.77
                                        323.68 648.24
                                                       5,405,900
                                                                         0.216419
              1/9/2012 322.04 322.29
      4
                                        309.46 620.76
                                                      11,688,800
                                                                         0.178548
                                        ...
       1253 12/23/2016 790.90 792.74
                                        787.28 789.91
                                                         623,400
                                                                         0.411656
       1254 12/27/2016 790.68 797.86
                                       787.66 791.55
                                                         789,100
                                                                         0.413916
       1255 12/28/2016 793.70 794.23
                                       783.20 785.05
                                                        1,153,800
                                                                         0.404958
       1256 12/29/2016 783.33 785.93
                                       778.92 782.79
                                                         744.300
                                                                         0.401844
       1257 12/30/2016 782.75 782.78 770.41 771.82
                                                       1,770,000
                                                                         0.386726
      [1258 rows x 7 columns]
[13]:
      test_df
[13]:
                               High
                                       Low
                                             Close
                                                       Volume Normalized Close
               Date
                       Open
            1/3/2017 778.81 789.63 775.80 786.14 1,657,300
                                                                       0.000000
       0
       1
            1/4/2017 788.36 791.34 783.16 786.90 1,073,000
                                                                       0.015344
       2
            1/5/2017 786.08 794.48 785.02 794.02 1,335,200
                                                                       0.159095
       3
           1/6/2017 795.26 807.90 792.20 806.15 1,640,200
                                                                       0.403998
       4
           1/9/2017 806.40 809.97 802.83 806.65 1,272,400
                                                                       0.414092
       5
          1/10/2017 807.86 809.13 803.51 804.79 1,176,800
                                                                       0.376539
       6
          1/11/2017 805.00 808.15 801.37 807.91
                                                   1,065,900
                                                                       0.439532
       7
          1/12/2017 807.14 807.39 799.17 806.36 1,353,100
                                                                       0.408237
```

```
8
   1/13/2017 807.48 811.22 806.69 807.88 1,099,200
                                                           0.438926
9
   1/17/2017 807.08 807.14 800.37 804.61 1,362,100
                                                           0.372905
10 1/18/2017 805.81 806.21 800.99 806.07 1,294,400
                                                           0.402382
11
   1/19/2017 805.12 809.48 801.80 802.17
                                           919,300
                                                           0.323642
12 1/20/2017 806.91 806.91 801.69 805.02 1,670,000
                                                           0.381183
   1/23/2017 807.25 820.87 803.74 819.31 1,963,600
13
                                                           0.669695
14 1/24/2017 822.30 825.90 817.82 823.87 1,474,000
                                                           0.761761
15 1/25/2017 829.62 835.77 825.06 835.67 1,494,500
                                                           1.000000
16 1/26/2017 837.81 838.00 827.01 832.15 2,973,900
                                                           0.928932
17 1/27/2017 834.71 841.95 820.44 823.31 2,965,800
                                                           0.750454
18 1/30/2017 814.66 815.84 799.80 802.32 3,246,600
                                                           0.326671
19 1/31/2017 796.86 801.25 790.52 796.79 2,160,600
                                                           0.215021
```

[14]: test_df.info()

<class 'pandas.core.frame.DataFrame'> RangeIndex: 20 entries, 0 to 19 Data columns (total 7 columns):

#	Column	Non-Null Count	Dtype
0	Date	20 non-null	object
1	Open	20 non-null	float64
2	High	20 non-null	float64
3	Low	20 non-null	float64
4	Close	20 non-null	float64
5	Volume	20 non-null	object
6	Normalized Close	20 non-null	float64

dtypes: float64(5), object(2)

memory usage: 1.2+ KB

Building our Model

[15]: from keras_models import Sequential from keras_layers import LSTM, Dense

[16]: model = Sequential()
 model_add(LSTM(4, input_shape=(1, 1)))
 model_add(Dense(1))
 model_compile(loss="mean_squared_error", optimizer="adam")
 model.summary()

Model: "sequential_4"

Layer (type)	Output Shape	Param #
lstm_4 (LSTM)	(None, 4)	96
dense_4 (Dense)	(None, 1)	5

Total params: 101 Trainable params: 101 Non-trainable params: 0

Training our Model

[17]: model_fit(x_train, y_train, epochs=100, batch_size=1, verbose=1)

Epoch 1/100
1257/1257 [====================================
Epoch 2/100
1257/1257 [====================================
Epoch 3/100
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Epoch 4/100
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Epoch 5/100
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Epoch 6/100
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Epoch 7/100
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Epoch 8/100
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Epoch 9/100
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Epoch 10/100
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Epoch 11/100
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Epoch 14/100
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Epoch 15/100
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Epoch 16/100
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Epoch 20/100

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Epoch 44/100

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Epoch 45/100
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Epoch 48/100 1257/1257 [====================================
Epoch 49/100
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Epoch 68/100

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Epoch 74/100
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Epoch 75/100
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Epoch 76/100
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Epoch 77/100 1257/1257 [====================================
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Epoch 80/100
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Epoch 81/100
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Epoch 83/100
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Epoch 89/100
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Epoch 90/100
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Epoch 91/100 1257/1257 [====================================
Epoch 92/100

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Epoch 93/100
   Epoch 94/100
   Epoch 95/100
   Epoch 96/100
   Epoch 97/100
   Epoch 98/100
   Epoch 99/100
   Epoch 100/100
   [17]: <keras.callbacks.History at 0x27733114c70>
   Evaluating our Model
[18]:
   test_loss = model.evaluate(x_test, v_test)
   print("Testing loss: ", test_loss)
   Testing loss: 0.02449163608253002
   Testing our Model
[19]:
   y_pred = model.predict(x_test)
   [20]:
   # Inverse transform the normalized values to get the actual values
   y_test_actual = test_scaler.inverse_transform(y_test.reshape(-1, 1))
   y_pred_actual = test_scaler.inverse_transform(y_pred.reshape(-1, 1))
[21]:
   i = 1
[22]:
   print("Actual value: {:.2f}".format(y_test_actual[i][0]))
   print("Predicted value: {:.2f}".format(y_pred_actual[i][0]))
   Actual value: 794.02
```

Predicted value: 787.65