# test

March 14, 2025

## 1 Import Library

```
[1]: import pandas as pd
     import numpy as np
     import matplotlib.pyplot as plt
     from sklearn.preprocessing import StandardScaler, MinMaxScaler
     from tensorflow.keras.models import Sequential
     from tensorflow.keras.layers import Dense, LSTM, Dropout
     from tensorflow.keras.optimizers import Adam
     from tensorflow.keras.callbacks import EarlyStopping
     from sklearn.metrics import mean_squared_error
```

```
[2]: fpt_data = pd.read_csv('FPT.csv', delimiter=',', header=0)
```

```
[3]: fpt_data.head()
```

```
[3]:   Ticker        Date/Time   Open   High    Low  Close  Volume  Open Interest
     0    FPT  12/25/2018 9:15  30.89  30.89  30.89  30.89   35410              0
     1    FPT  12/25/2018 9:16  30.81  30.81  30.81  30.81     190              0
     2    FPT  12/25/2018 9:17  30.74  30.81  30.74  30.74    1120              0
     3    FPT  12/25/2018 9:18  30.74  30.74  30.74  30.74    2120              0
     4    FPT  12/25/2018 9:19  30.74  30.74  30.74  30.74   22500              0
```

```
[4]: print(fpt_data.describe())
```

```
                 Open          High           Low         Close        Volume  \
count  97406.000000  97406.000000  97406.000000  97406.000000  9.740600e+04
mean      45.071630     45.090138     45.051430     45.071631  8.044173e+03
std        6.359803      6.364950      6.354245      6.359799  1.753203e+04
min       30.250000     30.250000     30.220000     30.250000  1.000000e+01
25%       39.740000     39.740000     39.700000     39.740000  7.500000e+02
50%       46.950000     46.950000     46.950000     46.950000  2.960000e+03
75%       49.200000     49.250000     49.170000     49.200000  8.960000e+03
max       58.400000     58.500000     58.400000     58.400000  1.255930e+06

          Open Interest
count          97406.0
mean               0.0
```

1

```
std           0.0
min           0.0
25%           0.0
50%           0.0
75%           0.0
max           0.0
```

## 2 Preprocessing data

```python
[5]:  # Drop column open interest since they are all valued 0
      fpt_data = fpt_data.drop(columns=['Open Interest'])
```

```python
[6]:  fpt_data['Date/Time'] = pd.to_datetime(fpt_data['Date/Time'])
```

```python
[7]:  fpt_data.head()
```

```
[7]:    Ticker           Date/Time   Open   High    Low  Close  Volume
     0    FPT  2018-12-25 09:15:00  30.89  30.89  30.89  30.89   35410
     1    FPT  2018-12-25 09:16:00  30.81  30.81  30.81  30.81     190
     2    FPT  2018-12-25 09:17:00  30.74  30.81  30.74  30.74    1120
     3    FPT  2018-12-25 09:18:00  30.74  30.74  30.74  30.74    2120
     4    FPT  2018-12-25 09:19:00  30.74  30.74  30.74  30.74   22500
```

### 2.0.1 Feature Engineering

```python
[8]:  # Drop column Ticker
      import pandas_ta as ta

      fpt_data = fpt_data.drop(columns=['Ticker'])
      # Change position of columns
      fpt_data = fpt_data[['Date/Time', 'Open', 'High', 'Low', 'Volume', 'Close']]
      #  A momentum oscillator that measures the speed and change of price movements,␣
       ↪calculated over a specified period
      fpt_data['RSI'] = ta.rsi(fpt_data['Close'], length=14)
      fpt_data['EMAF'] = ta.ema(fpt_data['Close'], length=20)
      fpt_data['EMAM'] = ta.ema(fpt_data['Close'], length=100)
      fpt_data['EMAS'] = ta.ema(fpt_data['Close'], length=150)

      fpt_data['Target'] = fpt_data['Close'].shift(-1) - fpt_data['Close']
      fpt_data['Increase_Decrease'] = np.where(fpt_data['Target'] > 0, 1, 0)
      fpt_data['TargetNextClose'] = fpt_data['Close'].shift(-1)
      # Fill by median
      fpt_data = fpt_data.fillna(fpt_data.median())
      # fpt_data.dropna(inplace=True)
      fpt_data.set_index('Date/Time', inplace=True)
```

```python
[9]:  fpt_data.head()
```

```
[9]:                         Open   High    Low  Volume  Close        RSI       EMAF  \
     Date/Time
     2018-12-25 09:15:00    30.89  30.89  30.89   35410  30.89  49.864336  46.960709
     2018-12-25 09:16:00    30.81  30.81  30.81     190  30.81  49.864336  46.960709
     2018-12-25 09:17:00    30.74  30.81  30.74    1120  30.74  49.864336  46.960709
     2018-12-25 09:18:00    30.74  30.74  30.74    2120  30.74  49.864336  46.960709
     2018-12-25 09:19:00    30.74  30.74  30.74   22500  30.74  49.864336  46.960709

                              EMAM      EMAS  Target  Increase_Decrease  \
     Date/Time
     2018-12-25 09:15:00  46.964868  46.96485   -0.08                  0
     2018-12-25 09:16:00  46.964868  46.96485   -0.07                  0
     2018-12-25 09:17:00  46.964868  46.96485    0.00                  0
     2018-12-25 09:18:00  46.964868  46.96485    0.00                  0
     2018-12-25 09:19:00  46.964868  46.96485    0.00                  0

                          TargetNextClose
     Date/Time
     2018-12-25 09:15:00            30.81
     2018-12-25 09:16:00            30.74
     2018-12-25 09:17:00            30.74
     2018-12-25 09:18:00            30.74
     2018-12-25 09:19:00            30.74
```

```python
# Switch position of columns
fpt_data = fpt_data[['Open', 'High', 'Low', 'Volume', 'Close', 'RSI', 'EMAF',
 'EMAM', 'EMAS', 'Increase_Decrease','TargetNextClose', 'Target']]
fpt_data.head()
```

```
[10]:                         Open   High    Low  Volume  Close        RSI       EMAF  \
     Date/Time
     2018-12-25 09:15:00    30.89  30.89  30.89   35410  30.89  49.864336  46.960709
     2018-12-25 09:16:00    30.81  30.81  30.81     190  30.81  49.864336  46.960709
     2018-12-25 09:17:00    30.74  30.81  30.74    1120  30.74  49.864336  46.960709
     2018-12-25 09:18:00    30.74  30.74  30.74    2120  30.74  49.864336  46.960709
     2018-12-25 09:19:00    30.74  30.74  30.74   22500  30.74  49.864336  46.960709

                              EMAM      EMAS  Increase_Decrease  TargetNextClose  \
     Date/Time
     2018-12-25 09:15:00  46.964868  46.96485                  0            30.81
     2018-12-25 09:16:00  46.964868  46.96485                  0            30.74
     2018-12-25 09:17:00  46.964868  46.96485                  0            30.74
     2018-12-25 09:18:00  46.964868  46.96485                  0            30.74
     2018-12-25 09:19:00  46.964868  46.96485                  0            30.74

                          Target
     Date/Time
```
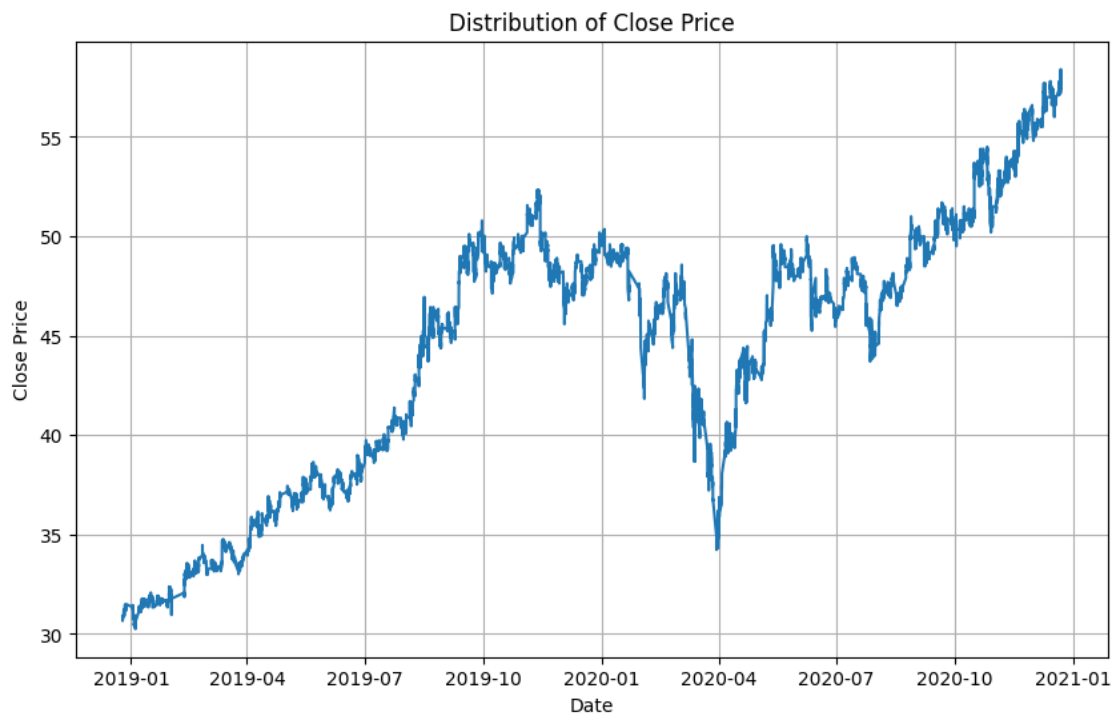
```
2018-12-25 09:15:00    -0.08
2018-12-25 09:16:00    -0.07
2018-12-25 09:17:00     0.00
2018-12-25 09:18:00     0.00
2018-12-25 09:19:00     0.00
```

[11]:
```python
# Plot the distribution of the close price
plt.figure(figsize=(10, 6))
plt.grid(True)
plt.xlabel('Date')
plt.ylabel('Close Price')
plt.title('Distribution of Close Price')
plt.plot(fpt_data.index, fpt_data['Close'])
plt.show()
```



### 2.0.2   Scale data

[12]:
```python
features = fpt_data.drop(columns=['Target'])
target = fpt_data['Target']

# Initialize the scaler
sc = MinMaxScaler()

# Fit and transform the features
```

```
features_scaled = sc.fit_transform(features)

# Convert the scaled features back to a DataFrame
features_scaled_df = pd.DataFrame(features_scaled, columns=features.columns,␣
 ↪index=features.index)

# Recombine the scaled features with the target
fpt_data_scaled = pd.concat([features_scaled_df, target], axis=1)

fpt_data_scaled = fpt_data_scaled.to_numpy()

# Display the scaled data
print(fpt_data_scaled)
```

```
[[ 0.02273535  0.02265487  0.02377573 …  0.          0.01989343
  -0.08       ]
 [ 0.01989343  0.01982301  0.02093683 …  0.          0.01740675
  -0.07       ]
 [ 0.01740675  0.01982301  0.0184528  …  0.          0.01740675
   0.         ]
 …
 [ 0.9928952   0.98938053  0.99290277 …  0.          0.98934281
  -0.1        ]
 [ 0.98934281  0.98584071  0.98935415 …  0.          0.98934281
   0.         ]
 [ 0.98934281  0.98584071  0.98935415 …  0.          0.59325044
   0.         ]]
```

[13]: `fpt_data_scaled[0].size`

[13]: 12

[14]:
```
# Initialize X and y
X = []
y = []

# Define the number of past days to consider
back_days = 60

# Create sequences for each feature
for j in range(9):
    feature_sequences = []
    for i in range(back_days, fpt_data_scaled.shape[0]):
        feature_sequences.append(fpt_data_scaled[i - back_days:i, j])
    X.append(feature_sequences)

# Rearrange the axes to match the expected input shape for LSTM
X = np.moveaxis(X, [0], [2])
```

```python
# Create the target variable y
X, yi = np.array(X), np.array(fpt_data_scaled[back_days:, -1])
y = np.reshape(yi, (yi.shape[0], 1))

target_scaler = MinMaxScaler(feature_range=(0, 1))
y = target_scaler.fit_transform(y)

# Print the shapes of X and y
print(X.shape)  # Should be (samples, timesteps, features)
print(y.shape)  # Should be (samples, 1)
```

```
(97346, 60, 9)
(97346, 1)
```

[15]: `print(y)`

```
[[0.64769648]
 [0.64769648]
 [0.63685637]
 …
 [0.62059621]
 [0.64769648]
 [0.64769648]]
```

[16]: `print(X)`

```
[[[0.02273535 0.02265487 0.02377573 … 0.59812479 0.60382786 0.60522834]
  [0.01989343 0.01982301 0.02093683 … 0.59812479 0.60382786 0.60522834]
  [0.01740675 0.01982301 0.0184528  … 0.59812479 0.60382786 0.60522834]
  …
  [0.03055062 0.03044248 0.03158268 … 0.02867116 0.60382786 0.60522834]
  [0.03055062 0.03044248 0.03158268 … 0.0286582  0.60382786 0.60522834]
  [0.03055062 0.03044248 0.03158268 … 0.02864648 0.60382786 0.60522834]]

 [[0.01989343 0.01982301 0.02093683 … 0.59812479 0.60382786 0.60522834]
  [0.01740675 0.01982301 0.0184528  … 0.59812479 0.60382786 0.60522834]
  [0.01740675 0.01734513 0.0184528  … 0.59812479 0.60382786 0.60522834]
  …
  [0.03055062 0.03044248 0.03158268 … 0.0286582  0.60382786 0.60522834]
  [0.03055062 0.03044248 0.03158268 … 0.02864648 0.60382786 0.60522834]
  [0.03197158 0.03185841 0.03158268 … 0.02877277 0.60382786 0.60522834]]

 [[0.01740675 0.01982301 0.0184528  … 0.59812479 0.60382786 0.60522834]
  [0.01740675 0.01734513 0.0184528  … 0.59812479 0.60382786 0.60522834]
  [0.01740675 0.01734513 0.0184528  … 0.59812479 0.60382786 0.60522834]
  …
  [0.03055062 0.03044248 0.03158268 … 0.02864648 0.60382786 0.60522834]
  [0.03197158 0.03185841 0.03158268 … 0.02877277 0.60382786 0.60522834]
```

```
  [0.03197158 0.03185841 0.03300213 … 0.02888703 0.60382786 0.60522834]]


 …


 [[0.97158082 0.96814159 0.97161107 … 0.97959629 0.98702888 0.98976282]
  [0.97158082 0.96814159 0.97161107 … 0.97967702 0.98710773 0.98982679]
  [0.97158082 0.96814159 0.96806246 … 0.97940783 0.98711292 0.98984142]

  …
  [0.9928952  0.98938053 0.99290277 … 0.99929795 0.99880583 0.9989614 ]
  [0.9928952  0.98938053 0.99290277 … 0.99955574 0.99908401 0.99919448]
  [0.9928952  0.98938053 0.99290277 … 0.99978897 0.99935669 0.99942447]]

 [[0.97158082 0.96814159 0.97161107 … 0.97967702 0.98710773 0.98982679]
  [0.97158082 0.96814159 0.96806246 … 0.97940783 0.98711292 0.98984142]
  [0.97158082 0.96814159 0.97161107 … 0.97950651 0.98719011 0.98990435]

  …
  [0.9928952  0.98938053 0.99290277 … 0.99955574 0.99908401 0.99919448]
  [0.9928952  0.98938053 0.99290277 … 0.99978897 0.99935669 0.99942447]
  [0.9928952  0.98938053 0.99290277 … 1.         0.99962397 0.99965142]]

 [[0.97158082 0.96814159 0.96806246 … 0.97940783 0.98711292 0.98984142]
  [0.97158082 0.96814159 0.97161107 … 0.97950651 0.98719011 0.98990435]
  [0.97158082 0.96814159 0.96806246 … 0.97925355 0.98719367 0.98991795]

  …
  [0.9928952  0.98938053 0.99290277 … 0.99978897 0.99935669 0.99942447]
  [0.9928952  0.98938053 0.99290277 … 1.         0.99962397 0.99965142]
  [0.98934281 0.98584071 0.98935415 … 0.99984869 0.99981387 0.99982687]]]
```

## 3 Build Models

- Neural Network

```
[17]: train_size = int(0.8 * len(X))

      X_train, X_test = X[:train_size], X[train_size:]
      y_train, y_test = y[:train_size], y[train_size:]


      print(X_train.shape)
      print(X_test.shape)
      print(y_train.shape)
      print(y_test.shape)
```

```
(77876, 60, 9)
(19470, 60, 9)
(77876, 1)
(19470, 1)
```

```python
from keras.layers import Dense, Dropout, LSTM, Input, Activation,␣
 ↪TimeDistributed, LeakyReLU, BatchNormalization
from keras.models import Model
from keras import optimizers
backcandles = 60
lstm_input = Input(shape=(backcandles, 9), name='lstm_input')

# Dense Layer: Fully connected layer where each neuron is connected to every␣
 ↪neuron in the previous layer.
# LeakyReLU: Activation function that allows a small gradient when the unit is␣
 ↪not active, helping to avoid the "dying ReLU" problem. func = max(alpha*x,x)
# Dropout: Regularization technique that randomly sets a fraction of input␣
 ↪units to zero during training to prevent overfitting.
# BatchNormalization: Technique to normalize the inputs of each layer,␣
 ↪stabilizing and accelerating the training process.
# First LSTM layer
x = LSTM(100, return_sequences=True, name='first_layer')(lstm_input)
x = LeakyReLU(negative_slope=0.1)(x)
x = Dropout(0.3)(x)
x = BatchNormalization()(x)

# Second LSTM layer
x = LSTM(100, return_sequences=True, name='second_layer')(x)
x = LeakyReLU(negative_slope=0.1)(x)
x = Dropout(0.3)(x)
x = BatchNormalization()(x)

# Third LSTM layer
x = LSTM(100, return_sequences=False, name='third_layer')(x)
x = LeakyReLU(negative_slope=0.1)(x)
x = Dropout(0.3)(x)
x = BatchNormalization()(x)

# Dense layer
x = Dense(50, name='dense_layer')(x)
x = LeakyReLU(negative_slope=0.1)(x)
x = Dropout(0.3)(x)
x = BatchNormalization()(x)

# Output layer
output = Dense(1, activation='linear', name='output')(x)

# Compile the model
model = Model(inputs=lstm_input, outputs=output)
adam = optimizers.Adam(learning_rate=0.001)
model.compile(optimizer=adam, loss='mape')
```

```python
# Early stopping
early_stopping = EarlyStopping(monitor='val_loss', patience=10,␣
 ↪restore_best_weights=True)

# Train the model
model.fit(x=X_train, y=y_train, batch_size=32, epochs=20, shuffle=True,␣
 ↪validation_split=0.1, callbacks=[early_stopping])
```

```
Epoch 1/20
2191/2191                248s 110ms/step
- loss: 10745.9824 - val_loss: 24.3428
Epoch 2/20
2191/2191                272s 124ms/step
- loss: 4882.5635 - val_loss: 110.2719
Epoch 3/20
2191/2191                275s 125ms/step
- loss: 2594.0166 - val_loss: 124.1816
Epoch 4/20
2191/2191                283s 129ms/step
- loss: 13068.3389 - val_loss: 79.3958
Epoch 5/20
2191/2191                221s 101ms/step
- loss: 2109.4343 - val_loss: 94.5008
Epoch 6/20
2191/2191                203s 93ms/step
- loss: 17931.4180 - val_loss: 99.4584
Epoch 7/20
2191/2191                193s 88ms/step
- loss: 9404.8643 - val_loss: 63.8244
Epoch 8/20
2191/2191                208s 95ms/step
- loss: 5959.8877 - val_loss: 237.9564
Epoch 9/20
2191/2191                207s 94ms/step
- loss: 21644.3262 - val_loss: 138.9748
Epoch 10/20
2191/2191                194s 89ms/step
- loss: 20865.0723 - val_loss: 237.4596
Epoch 11/20
2191/2191                198s 90ms/step
- loss: 46588.3281 - val_loss: 137.7966
```

[18]: <keras.src.callbacks.history.History at 0x22bbb443c50>

```python
[19]: y_pred = model.predict(X_test)
      y_pred = y_pred.reshape(-1, 1)
      y_test = y_test.reshape(-1, 1)
      y_pred = target_scaler.inverse_transform(y_pred)
```

```
y_test = target_scaler.inverse_transform(y_test)
```

**609/609**          **19s** 30ms/step

[20]:
```
for i in range(len(y_pred)):
    print(y_pred[i], y_test[i])
```

```
[-0.639127] [0.]
[-0.64395803] [0.]
[-0.64992064] [0.]
[-0.6564269] [-0.05]
[-0.66033745] [0.05]
[-0.6643445] [0.]
[-0.67253137] [0.]
[-0.67673993] [-0.05]
[-0.67987883] [0.]
[-0.68490416] [0.]
[-0.6882701] [0.]
[-0.69248253] [0.]
[-0.69599706] [0.]
[-0.69526225] [0.]
[-0.69497305] [0.05]
[-0.6941705] [0.]
[-0.6928554] [-0.05]
[-0.6925782] [0.05]
[-0.68900514] [0.]
[-0.68589246] [0.]
[-0.68106085] [-0.05]
[-0.6778855] [0.]
[-0.673047] [-0.05]
[-0.6705178] [0.]
[-0.6668175] [-0.05]
[-0.6631745] [0.]
[-0.6588685] [0.05]
[-0.65488493] [-0.05]
[-0.6508481] [0.]
[-0.64613366] [0.05]
[-0.64076483] [-0.05]
[-0.63252616] [0.]
[-0.6258419] [0.]
[-0.6196872] [0.05]
[-0.61315626] [0.]
[-0.6097188] [-0.05]
[-0.60242784] [0.]
[-0.5967174] [0.]
[-0.5911894] [0.]
[-0.5852654] [0.]
[-0.5785427] [0.]
```

```
[-0.5724709] [0.]
[-0.56508857] [0.1]
[-0.55755186] [0.]
[-0.5520976] [0.]
[-0.5470161] [0.]
[-0.54398125] [0.05]
[-0.5392637] [-0.05]
[-0.53435993] [-0.1]
[-0.52556956] [0.1]
[-0.51719064] [0.05]
[-0.51111037] [-0.05]
[-0.5058241] [-0.05]
[-0.49993363] [0.1]
[-0.4938648] [-0.05]
[-0.48853144] [0.05]
[-0.4862095] [-0.05]
[-0.48512566] [0.05]
[-0.48516458] [0.]
[-0.48478562] [0.]
[-0.48438665] [-0.05]
[-0.48400638] [0.]
[-0.48208255] [-0.05]
[-0.47936472] [0.]
[-0.47536555] [0.05]
[-0.47644547] [0.]
[-0.47461092] [0.05]
[-0.471186] [-0.1]
[-0.46598396] [0.]
[-0.46368843] [-0.05]
[-0.46181762] [0.]
[-0.4592749] [0.05]
[-0.45686013] [0.05]
[-0.45577407] [0.]
[-0.45585874] [0.]
[-0.45631006] [0.]
[-0.45367453] [0.05]
[-0.44994652] [-0.05]
[-0.45168427] [0.05]
[-0.44935927] [0.]
[-0.44685766] [0.]
[-0.44161645] [-0.05]
[-0.44059968] [0.]
[-0.43817174] [-0.05]
[-0.43860042] [0.]
[-0.439002] [0.]
[-0.44282988] [0.05]
[-0.44800642] [-0.05]
[-0.44946176] [0.]
```

```
[-0.45331028] [0.]
[-0.45745355] [0.]
[-0.45612442] [0.]
[-0.45716166] [0.]
[-0.45854622] [-0.05]
[-0.4597183] [-0.05]
[-0.45720348] [0.]
[-0.45298523] [0.05]
[-0.4499408] [-0.05]
[-0.4469142] [0.]
[-0.44393727] [-0.05]
[-0.4409419] [0.]
[-0.43869478] [0.]
[-0.43761858] [0.]
[-0.43905482] [-0.05]
[-0.43582562] [-0.05]
[-0.43475363] [0.05]
[-0.43511477] [0.]
[-0.43540576] [0.]
[-0.43190584] [0.]
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[-0.2866543] [0.]
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[-0.29430142] [-0.05]
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[-0.24317083] [0.05]
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[-0.23860617] [0.05]
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[-0.22410852] [-0.05]
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[-0.21768074] [0.]
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[-0.20121749] [-0.05]
[-0.19990927] [0.1]
[-0.20085062] [0.]
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[-0.20074043] [0.1]
[-0.2006927] [0.05]
[-0.19883728] [0.1]
[-0.19463244] [0.15]
[-0.19079798] [0.1]
[-0.18785232] [0.1]
[-0.18418106] [0.05]
[-0.1827851] [0.05]
[-0.18064177] [0.]
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[-0.18632175] [0.]
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[-0.19431704] [0.]
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[-0.44191974] [-0.1]
[-0.4682839] [0.55]
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[-0.7476936] [0.]
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[-0.7686729] [-0.1]
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[-0.7755596] [-0.1]
[-0.77716726] [-0.2]
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[-0.77040416] [0.]
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[-0.76149905] [0.]
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[-0.35784858] [0.1]
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[-0.24423887] [-0.1]
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[-0.08371525] [0.]
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[-0.06285185] [-0.1]
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[-0.03922182] [0.]
[-0.03504426] [-0.1]
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[-0.00847558] [-0.1]
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[0.00388093]  [0.1]
[0.0057898]   [-0.1]
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[0.02103392]  [0.]
[0.02474565]  [-0.1]
[0.0275279]   [0.]
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[0.03673266] [0.]
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[0.0378394] [0.]
[0.03672232] [0.1]
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[0.04032781] [0.1]
[0.03930113] [-0.1]
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[0.0380523] [0.1]
[0.03651557] [-0.1]
[0.03748463] [0.1]
[0.03700758] [-0.1]
[0.03799776] [-0.1]
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[0.0386622] [0.]
[0.03889798] [-0.1]
[0.03860677] [0.]
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[0.03688771] [0.1]
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[0.02858978] [-0.1]
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[-0.03453597] [-0.1]
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[0.01119705]  [0.]
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[0.0213095]  [-0.1]
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[0.02681089]  [-0.1]
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[0.01470687] [-0.1]
[0.01300893] [0.1]
[0.01003422] [-0.1]
[0.00986597] [0.1]
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[0.00857029] [0.]
[0.0090832] [0.]
[0.00790607] [0.]
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[0.01037821] [0.1]
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[0.03073618] [-0.1]
[0.02993493] [0.1]
[0.02736316] [-0.1]
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[0.03127525] [-0.1]
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[0.04075032] [0.1]
[0.04169871] [0.]
[0.04377781] [-0.1]
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[0.0487366] [0.]
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[0.05314752] [-0.1]
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[0.05516086] [0.1]
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[0.06768409] [-0.2]
[0.06854186] [-0.5]
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[0.06431086] [0.]
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[0.06557684] [0.1]
[0.06575587] [0.1]
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[0.06590191] [-0.2]
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[0.06401834] [0.3]
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[0.02099081] [0.]
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[0.02143025] [0.]
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[0.05473022] [-0.1]
[0.05453007] [0.]
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[0.4151737] [0.1]
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[0.654544] [-0.1]
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[0.5104724] [0.1]
[0.5094387] [0.]
[0.5079761] [-0.1]
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[0.49630383] [0.1]
[0.48121455] [0.]
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[0.08075278] [0.]
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[0.06270859] [-0.1]
[0.06133021] [0.1]
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[0.06196694] [0.]
[0.06345001] [0.]
[0.06397039] [0.]
[0.06430382] [0.1]
[0.06462824] [0.]
[0.06564876] [-0.1]
[0.06598461] [0.]
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[0.06483058] [0.]
[0.0653492] [0.]
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[0.06713007] [-0.1]
[0.0676632] [0.1]
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[-0.01226627] [0.]
[-0.01450747] [0.1]
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[-0.02401816] [0.]
[-0.02755042] [0.1]
[-0.03205702] [0.]
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[-0.04613831] [-0.2]
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[-0.06206314] [-0.1]
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[-0.07881584] [-0.1]
[-0.08344164] [0.]
[-0.0877516] [0.]
[-0.09503782] [-0.1]
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[-0.10653458] [-0.1]
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[-0.11306463] [-0.1]
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[0.03874512] [0.]
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[0.0479822] [0.]
[0.05253587] [0.]
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[0.3240688] [-0.2]
[0.32346112] [0.1]
[0.3223225] [0.1]
[0.32252637] [-0.1]
[0.32290092] [0.1]
[0.3239795] [0.]
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[0.32692277] [0.1]
[0.32724917] [0.]
[0.32953742] [0.]
[0.33078492] [0.]
[0.3321411] [-0.1]
[0.3324191] [0.]
[0.3330719] [0.1]
[0.33439174] [-0.1]
[0.33529153] [0.]
[0.33705238] [0.]
[0.33848596] [0.]
[0.33976644] [0.]
[0.34164914] [0.]
[0.34354043] [0.]
[0.34519944] [0.]
[0.3473522] [0.]
[0.3488034] [0.]
[0.35103118] [0.]
[0.35262948] [0.]
[0.35401577] [0.1]
[0.35524502] [-0.1]
[0.3550893] [-0.1]
[0.35395133] [0.1]
[0.35432434] [0.]
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[0.35480955] [0.1]
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[0.34353712] [0.]
[0.3396952] [0.1]
[0.3346405] [-0.1]
[0.33208477] [0.]
[0.330234] [0.]
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[0.33546484] [0.]
[0.3383663] [0.]
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[0.3425927] [0.]
[0.34684062] [0.1]
[0.35350528] [-0.1]
[0.3604273] [0.]
[0.3654877] [0.]
[0.3717734] [0.]
[0.37733722] [0.]
[0.38339618] [0.]
[0.38904205] [0.]
[0.39489338] [0.]
[0.40069586] [0.]
[0.40585876] [0.]
[0.411385] [0.]
[0.41678828] [-0.1]
[0.42120713] [0.]
[0.4268517] [-0.1]
[0.43539158] [0.]
[0.44644803] [0.]
[0.46276325] [0.]
[0.48108435] [0.]
[0.5012903] [0.]
[0.5215427] [0.]
[0.5422847] [0.]
[0.56323016] [-0.1]
[0.5836809] [0.]
[0.6051835] [0.1]
[0.62831736] [-0.1]
[0.6479374] [0.]
[0.6620812] [-0.1]
[0.673565] [0.]
[0.6842893] [0.1]
[0.6877063] [0.]
[0.6911919] [0.]
[0.69139075] [0.1]
[0.6895586] [-0.1]
[0.6869611] [0.1]
[0.6806765] [0.1]
[0.6749497] [-0.1]
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[0.587074] [0.]
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[0.48015597] [0.]
[0.46828508] [0.]
[0.45924902] [-0.1]
[0.4511631] [0.]
[0.44554275] [0.2]
[0.44383115] [-0.1]
[0.44179627] [0.1]
[0.43814084] [-0.1]
[0.43416122] [0.]
[0.42977428] [-0.1]
[0.4261338] [-0.1]
[0.42392054] [-0.1]
[0.423418] [0.1]
[0.42698675] [-0.2]
[0.43325242] [0.1]
[0.44076297] [0.]
[0.44962704] [0.]
[0.45812294] [0.]
[0.46629813] [0.1]
[0.47433126] [0.2]
[0.48141822] [0.1]
[0.4851737] [-0.1]
[0.48395193] [0.1]
[0.4799292] [0.]
[0.47431633] [0.]
[0.46677983] [0.]
[0.45771867] [0.]
[0.44907147] [0.]
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[0.43334612] [0.]
[0.4265275] [0.]
[0.420429] [-0.1]
[0.41454864] [0.]
[0.4093677] [0.]
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[0.40328676] [0.1]
[0.40165216] [0.1]
[0.4015611] [0.]
[0.40158135] [0.]
[0.3999089] [0.1]
[0.3978762] [-0.1]
[0.3940532] [0.]
[0.38932094] [0.]
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[0.37319267] [-0.1]
[0.37028658] [0.]
[0.36742073] [-0.2]
[0.3658031] [0.1]
[0.36589038] [-0.1]
[0.36764488] [0.1]
[0.36987066] [0.]
[0.37224868] [0.]
[0.3746799] [-0.1]
[0.37639105] [0.]
[0.37870264] [0.]
[0.3819725] [0.]
[0.38560966] [0.]
[0.38953516] [0.]
[0.3941944] [0.1]
[0.39875907] [-0.1]
[0.40239096] [0.]
[0.40600348] [0.]
[0.40985772] [-0.1]
[0.41457635] [-0.1]
[0.41982877] [0.]
[0.42745742] [0.1]
[0.43730748] [0.1]
[0.44713733] [0.]
[0.45398715] [0.]
[0.457526] [0.]
[0.45844316] [0.]
[0.45802352] [0.]
[0.45647162] [0.]
[0.4540206] [0.]
[0.45085123] [0.]
[0.44800037] [-0.1]
[0.44570088] [0.1]
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[0.44641855] [-0.1]
[0.45131224] [0.]
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[0.4540395]  [0.]
[0.45667836] [0.]
[0.45848715] [-0.1]
[0.46029067] [0.1]
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[0.4654382]  [0.1]
[0.46781772] [-0.2]
[0.47046405] [-0.1]
[0.4732241]  [0.1]
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[0.48493814] [0.]
[0.49212143] [0.]
[0.5005487]  [0.]
[0.5097185]  [0.3]
[0.5200199]  [0.]
[0.52873546] [-0.2]
[0.53291917] [0.1]
[0.5358563]  [-0.2]
[0.53873575] [-0.2]
[0.5417648]  [-0.1]
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[0.55741227] [-0.1]
[0.5573619]  [0.1]
[0.55527663] [-0.1]
[0.5531969]  [0.1]
[0.5498731]  [0.]
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[0.5282745]  [0.1]
[0.5266588]  [0.]
[0.52539635] [-0.1]
[0.52289736] [0.1]
[0.5195894]  [0.]
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[0.5112915]  [0.]
[0.5091159]  [0.]
[0.5066437]  [0.]
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[0.4278467] [-0.1]
[0.428796] [0.1]
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[0.3762496] [0.]
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[0.384429] [0.]
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[0.3479742] [0.1]
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[0.32685152] [-0.1]
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[0.3299056] [0.2]
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[0.40859923] [0.]
[0.4112218] [0.1]
[0.41364115] [-0.1]
[0.41571212] [0.1]
[0.4154878] [0.]
[0.41629672] [-0.1]
```

```
[0.4156998] [-0.1]
[0.4145517] [0.]
[0.4149133] [0.1]
[0.41728118] [-0.1]
[0.4207813] [0.2]
[0.42234907] [0.]
[0.42453572] [-0.1]
[0.42378265] [0.]
[0.42188764] [0.1]
[0.4210743] [-0.1]
[0.42099446] [0.1]
[0.4196706] [-0.1]
[0.41968405] [0.]
[0.41857928] [0.1]
[0.41846842] [-0.1]
[0.41881946] [0.1]
[0.41779804] [-0.1]
[0.41780287] [0.1]
[0.4167608] [-0.1]
[0.41658485] [0.]
[0.41539827] [0.]
[0.41529092] [0.]
[0.41542268] [0.]
[0.41571167] [0.]
[0.41600993] [0.1]
[0.41660377] [0.]
[0.41673705] [-0.1]
[0.41535097] [0.]
[0.41326505] [0.]
[0.4128023] [0.]
[0.41316387] [0.]
[0.41382766] [0.]
[0.41454336] [0.]
[0.41509718] [0.]
[0.41539672] [-0.1]
[0.4154383] [0.1]
[0.4154152] [0.]
[0.41786316] [0.]
[0.41860458] [-0.1]
[0.41859335] [0.1]
[0.4179586] [0.]
[0.4198202] [0.]
[0.41981512] [-0.1]
[0.41948366] [0.1]
[0.4185595] [-0.1]
[0.41992489] [0.1]
[0.41978368] [0.]
[0.42118734] [0.]
```
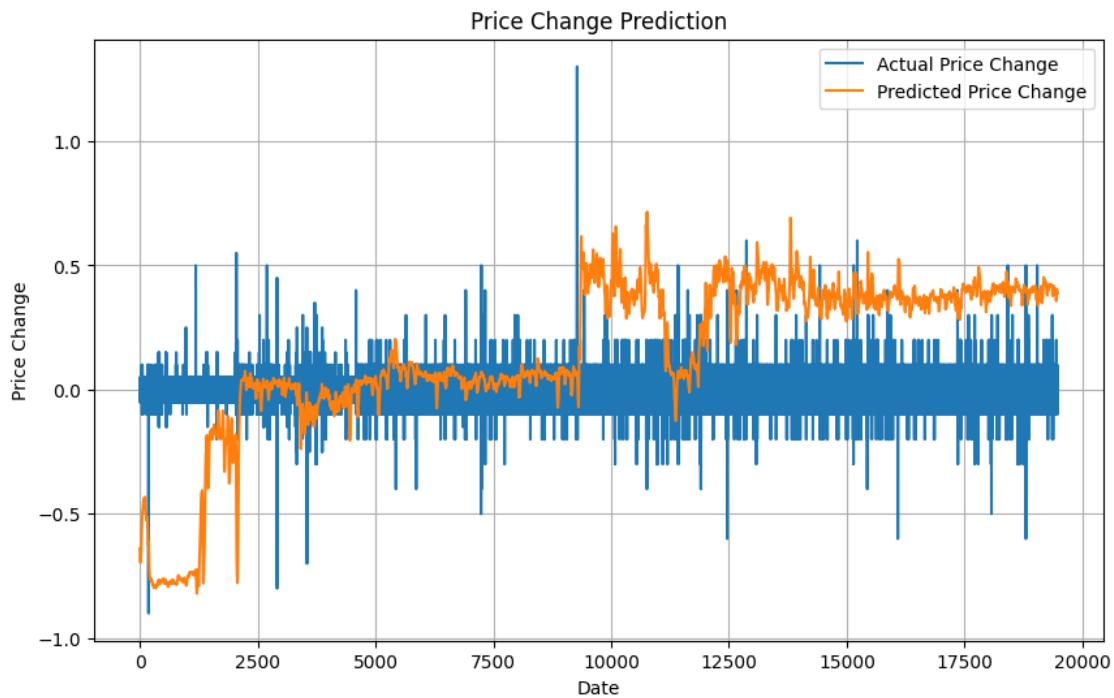
```
[0.42072612] [0.]
[0.4197168] [0.]
[0.41850537] [0.]
[0.41726512] [0.]
[0.41634247] [-0.1]
[0.4153602] [0.1]
[0.41423103] [0.]
[0.4156257] [0.]
[0.4155111] [0.]
[0.41496718] [-0.1]
[0.41415977] [0.1]
[0.41301697] [-0.1]
[0.41472194] [0.]
[0.41465244] [0.]
[0.4158984] [0.]
[0.41741446] [0.1]
[0.41904026] [0.]
[0.420524] [0.]
[0.41967723] [0.]
[0.4178007] [0.]
[0.4156158] [0.]
[0.41349664] [0.1]
[0.4110828] [0.3]
[0.40917063] [-0.2]
[0.40411046] [0.]
[0.39485994] [0.1]
[0.38913465] [0.]
[0.38523135] [-0.1]
[0.38144618] [0.]
[0.37808856] [0.1]
[0.3772343] [-0.1]
[0.37752065] [-0.1]
[0.37673855] [0.]
[0.37709573] [0.]
[0.37929976] [0.]
[0.3822415] [0.]
[0.38517153] [0.]
[0.38797885] [0.]
[0.39059398] [-0.1]
[0.39297065] [0.1]
[0.3947029] [-0.2]
[0.39803764] [0.]
[0.39945936] [0.1]
[0.40315437] [0.]
[0.40764335] [0.]
[0.41039857] [0.]
[0.41230172] [0.]
[0.4137001] [0.]
```

```
[0.41478044] [0.]
[0.41578338] [0.1]
[0.4167256] [0.]
[0.4176586] [0.1]
[0.416313] [0.]
[0.41450837] [0.]
[0.41071] [0.]
[0.4066422] [0.]
[0.40256095] [-0.1]
[0.39872167] [0.]
[0.39501324] [0.1]
[0.3947491] [0.]
[0.39642197] [0.]
[0.39614308] [0.]
[0.39517072] [0.1]
[0.3932381] [-0.1]
[0.39149308] [0.]
[0.38766566] [0.]
[0.3857469] [0.]
[0.38515922] [0.]
[0.38502967] [0.]
[0.38525972] [0.]
[0.38565847] [0.]
[0.38601127] [-0.1]
[0.38642827] [0.1]
[0.38625717] [-0.1]
[0.39008987] [0.]
[0.39159447] [0.]
[0.39490262] [0.1]
[0.39831433] [0.]
[0.4017186] [-0.1]
[0.40235928] [0.1]
[0.40141287] [0.]
[0.40258253] [-0.1]
[0.4024224] [0.]
[0.40150875] [0.1]
[0.40301976] [-0.1]
[0.40522203] [0.1]
[0.40534937] [0.]
[0.4071175] [0.]
[0.40690437] [-0.1]
[0.40615436] [0.1]
[0.4051545] [0.]
[0.40617415] [0.1]
[0.4059199] [0.]
[0.40522358] [0.]
[0.4031724] [0.]
[0.4005551] [0.1]
```

```
[0.39690453] [0.1]
[0.39381742] [0.]
[0.3896491] [0.]
[0.38430035] [-0.1]
[0.37906092] [0.1]
[0.37354127] [0.1]
[0.3707588] [0.]
[0.36816064] [0.]
[0.36406335] [0.1]
[0.35952553] [0.1]
[0.3573083] [0.2]
[0.35689172] [0.]
[0.36043432] [-0.1]
[0.36420366] [0.1]
[0.3671201] [0.]
[0.37359253] [-0.1]
[0.38005593] [-0.1]
[0.38544735] [0.1]
[0.39128107] [-0.1]
[0.39728808] [-0.1]
[0.4005894] [0.1]
[0.40264893] [0.]
[0.40463457] [-0.1]
[0.40465832] [0.]
[0.40222928] [0.]
[0.3994325] [0.]
[0.39602518] [0.]
[0.39185905] [0.]
[0.39135298] [0.]
[0.39027506] [0.]
[0.38906053] [0.1]
[0.3893821] [0.]
[0.39073032] [0.]
[0.39007536] [0.]
[0.3889356] [-0.1]
[0.38790408] [0.]
[0.3869768] [0.]
```

[21]:
```python
# Vẽ biểu đồ dự đoán
plt.figure(figsize=(10, 6))
plt.grid(True)
plt.xlabel('Date')
plt.ylabel('Price Change')
plt.title('Price Change Prediction')
plt.plot(y_test, label='Actual Price Change')
plt.plot(y_pred, label='Predicted Price Change')
plt.legend()
```

```
plt.show()
```



Price Change Prediction
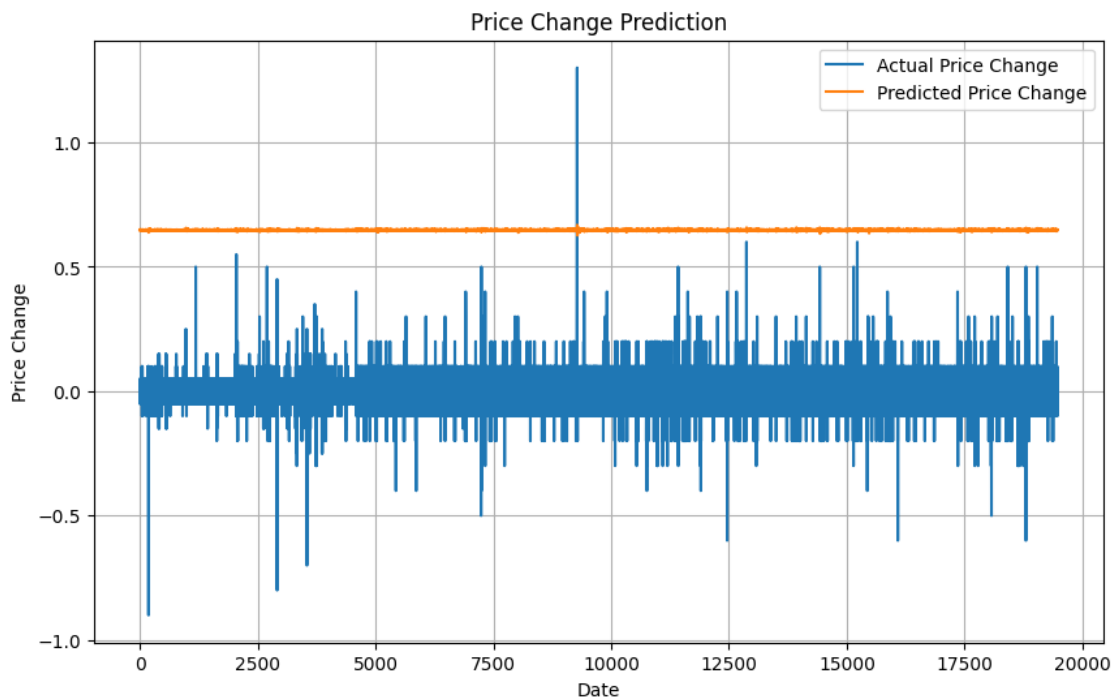
- Linear Regression

```
[22]:  # Use linear regression to predict the price_change
       from sklearn.linear_model import LinearRegression

       reg = LinearRegression().fit(X_train.reshape(X_train.shape[0], -1), y_train)
       y_pred = reg.predict(X_test.reshape(X_test.shape[0], -1))
       print(y_pred)
       print(y_test)
```

```
[[0.6489209 ]
 [0.64754594]
 [0.65026558]
 …
 [0.65046895]
 [0.64585174]
 [0.64664758]]
[[ 0. ]
 [ 0. ]
 [ 0. ]
 …
 [-0.1]
 [ 0. ]
```

```
[ 0. ]]
```

```
[23]: # Vẽ biểu đồ dự đoán
      plt.figure(figsize=(10, 6))
      plt.grid(True)
      plt.xlabel('Date')
      plt.ylabel('Price Change')
      plt.title('Price Change Prediction')
      plt.plot(y_test, label='Actual Price Change')
      plt.plot(y_pred, label='Predicted Price Change')
      plt.legend()
      plt.show()
```



```
[24]: # Calculate RMSE
      rmse = np.sqrt(mean_squared_error(y_test, y_pred))
      print(f'RMSE: {rmse}')
      # Calculate MAPE
      mape = np.mean(np.abs(y_test - y_pred) / np.abs(y_test)) * 100
      print(f'MAPE: {mape}')
      # Calculate MAE
      mae = np.mean(np.abs(y_test - y_pred))
      print(f'MAE: {mae}')
      # Calculate R2
      from sklearn.metrics import r2_score
```

```python
r2 = r2_score(y_test, y_pred)
print(f'R2: {r2}')
```

RMSE: 0.6509151776500515
MAPE: inf
MAE: 0.6471449773597199
R2: -84.04175239245642

C:\Users\ACER\AppData\Local\Temp\ipykernel_8580\3701941362.py:5: RuntimeWarning:
divide by zero encountered in divide
  mape = np.mean(np.abs(y_test - y_pred) / np.abs(y_test)) * 100

- CNN

```python
# Use cnn to predict the price_change
from keras.layers import Conv1D, MaxPooling1D, Flatten
# Conv1D: Applies n filters of size m to the input data. Each filter learns a
 ↪specific pattern from the time series (e.g., trends, spikes).
# ReLU Activation: Introduces non-linearity to the extracted features.
# MaxPooling1D: Reduces the dimensionality of the output by keeping only the
 ↪most important features (pool size = 2 halves the time steps).
# Dropout (n): Reduces overfitting by randomly dropping (n*100)% of the neurons
 ↪during training.
# BatchNormalization: Normalizes the layer's output, improving convergence and
 ↪stability.

cnn_input = Input(shape=(backcandles, 9), name='cnn_input')

# First CNN layer
x = Conv1D(filters=128, kernel_size=3, activation='relu',
 ↪name='first_layer')(cnn_input)
x = MaxPooling1D(pool_size=2)(x)
x = Dropout(0.3)(x)
x = BatchNormalization()(x)

# Second CNN layer
x = Conv1D(filters=128, kernel_size=3, activation='relu',
 ↪name='second_layer')(x)
x = MaxPooling1D(pool_size=2)(x)
x = Dropout(0.3)(x)
x = BatchNormalization()(x)

# Third CNN layer
x = Conv1D(filters=64, kernel_size=3, activation='relu', name='third_layer')(x)
x = MaxPooling1D(pool_size=2)(x)
x = Dropout(0.3)(x)
x = BatchNormalization()(x)
```

```python
# Flatten layer
# Converts the 3D tensor from the final convolutional layer into a 1D vector.
# This step is necessary to connect the extracted features to fully connected
 ↪(Dense) layers.
x = Flatten()(x)

# First Dense layer
x = Dense(100, name='dense_layer_1')(x)
# LeakyReLU: Avoids the "dying ReLU" problem by allowing small gradients for
 ↪negative values (alpha=0.1).
x = LeakyReLU(alpha=0.1)(x)
x = Dropout(0.3)(x)
x = BatchNormalization()(x)

# Second Dense layer
x = Dense(50, name='dense_layer_2')(x)
x = LeakyReLU(alpha=0.1)(x)
x = Dropout(0.3)(x)
x = BatchNormalization()(x)

# Output layer
output = Dense(1, activation='linear', name='output')(x)

# Compile the model
model = Model(inputs=cnn_input, outputs=output)

# Combination of adaptive learning rates and momentum-based optimization
adam = optimizers.Adam(learning_rate=0.0005)
# The financial data (like price_change) tends to be noisy and non-stationary.
 ↪Adam adjusts the learning rate for each parameter dynamically based on its
 ↪first moment (mean) and second moment (uncentered variance).
# This makes it highly adaptive to data with varying patterns and helps the
 ↪model converge efficiently without requiring significant manual tuning of
 ↪the learning rate.
model.compile(optimizer=adam, loss='mape')

# Early stopping
early_stopping = EarlyStopping(monitor='val_loss', patience=20,
 ↪restore_best_weights=True)


model.fit(x=X_train, y=y_train, batch_size=32, epochs=10, shuffle=True,
 ↪validation_split=0.1, callbacks=[early_stopping])
```

c:\Users\ACER\AppData\Local\Programs\Python\Python311\Lib\site-
packages\keras\src\layers\activations\leaky_relu.py:41: UserWarning: Argument
`alpha` is deprecated. Use `negative_slope` instead.

```
    warnings.warn(

Epoch 1/10
2191/2191              31s 12ms/step -
loss: 9711.4150 - val_loss: 79.5546
Epoch 2/10
2191/2191              26s 12ms/step -
loss: 6111.4912 - val_loss: 86.1779
Epoch 3/10
2191/2191              26s 12ms/step -
loss: 8663.4961 - val_loss: 34.1304
Epoch 4/10
2191/2191              26s 12ms/step -
loss: 11746.0693 - val_loss: 113.2437
Epoch 5/10
2191/2191              26s 12ms/step -
loss: 4896.7495 - val_loss: 107.3431
Epoch 6/10
2191/2191              26s 12ms/step -
loss: 16726.1426 - val_loss: 165.9789
Epoch 7/10
2191/2191              27s 12ms/step -
loss: 15098.0391 - val_loss: 9.8533
Epoch 8/10
2191/2191              26s 12ms/step -
loss: 19577.5449 - val_loss: 151.0557
Epoch 9/10
2191/2191              26s 12ms/step -
loss: 11932.1699 - val_loss: 16.6381
Epoch 10/10
2191/2191              27s 12ms/step -
loss: 30617.7598 - val_loss: 55.8183
```
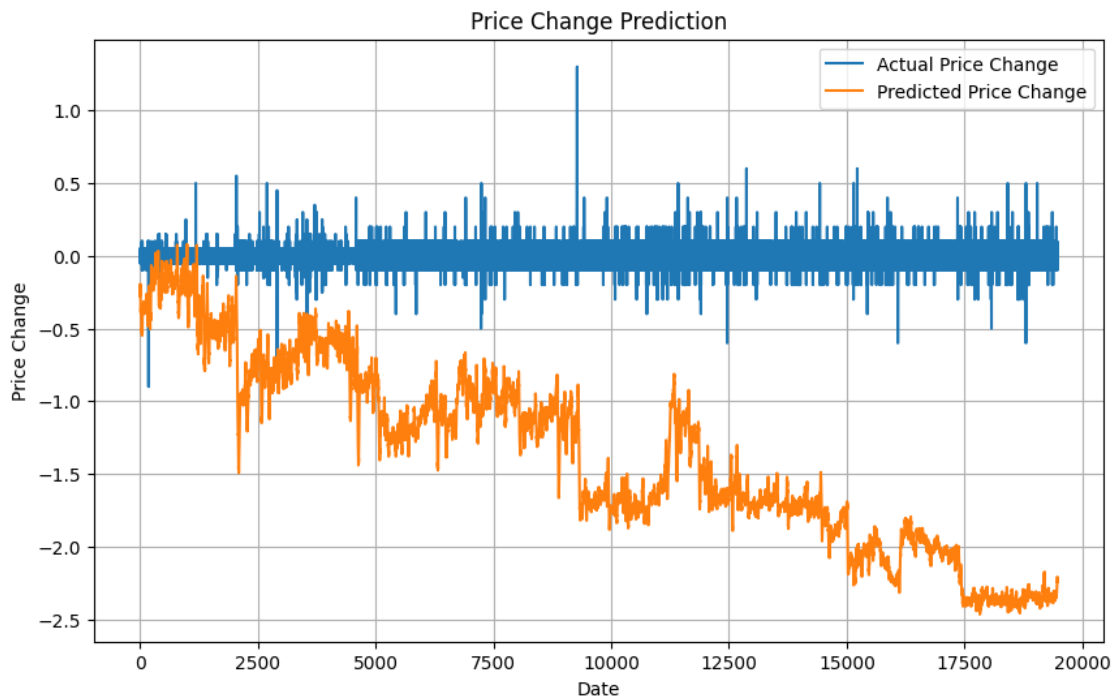
[25]: <keras.src.callbacks.history.History at 0x22bb188b850>

[ ]:
```python
y_pred = model.predict(X_test)
y_pred = target_scaler.inverse_transform(y_pred)

for i in range(len(y_pred)):
    print(y_pred[i], y_test[i])
```

[27]:
```python
# Vẽ biểu đồ dự đoán
plt.figure(figsize=(10, 6))
plt.grid(True)
plt.xlabel('Date')
plt.ylabel('Price Change')
plt.title('Price Change Prediction')
plt.plot(y_test, label='Actual Price Change')
```

```
plt.plot(y_pred, label='Predicted Price Change')
plt.legend()
plt.show()
```

### Price Change Prediction



[28]:
```python
# Calculate RMSE
rmse = np.sqrt(mean_squared_error(y_test, y_pred))
print(f'RMSE: {rmse}')
# Calculate MAPE
mape = np.mean(np.abs(y_test - y_pred) / np.abs(y_test)) * 100
print(f'MAPE: {mape}')
# Calculate MAE
mae = np.mean(np.abs(y_test - y_pred))
print(f'MAE: {mae}')
# Calculate R2
from sklearn.metrics import r2_score
r2 = r2_score(y_test, y_pred)
print(f'R2: {r2}')
```

```
RMSE: 1.5036512046785688
MAPE: inf
MAE: 1.3633113405386952
R2: -452.81371555022724

C:\Users\ACER\AppData\Local\Temp\ipykernel_8580\3701941362.py:5: RuntimeWarning:
divide by zero encountered in divide
```

```
mape = np.mean(np.abs(y_test - y_pred) / np.abs(y_test)) * 100
```

- Bidirectional LSTM

```python
[29]: from keras.layers import Bidirectional

      # First Bidirectional LSTM layer
      x = Bidirectional(LSTM(100, return_sequences=True,
       ↪name='first_layer'))(lstm_input)
      x = LeakyReLU(alpha=0.1)(x)
      x = Dropout(0.3)(x)
      x = BatchNormalization()(x)

      # Second Bidirectional LSTM layer
      x = Bidirectional(LSTM(100, return_sequences=True, name='second_layer'))(x)
      x = LeakyReLU(alpha=0.1)(x)
      x = Dropout(0.3)(x)
      x = BatchNormalization()(x)

      # Third Bidirectional LSTM layer
      x = Bidirectional(LSTM(100, return_sequences=False, name='third_layer'))(x)
      x = LeakyReLU(alpha=0.1)(x)
      x = Dropout(0.3)(x)
      x = BatchNormalization()(x)

      # Dense layer
      x = Dense(50, name='dense_layer')(x)
      x = LeakyReLU(alpha=0.1)(x)
      x = Dropout(0.3)(x)
      x = BatchNormalization()(x)

      # Output layer
      output = Dense(1, activation='linear', name='output')(x)

      # Compile the model
      model = Model(inputs=lstm_input, outputs=output)
      adam = optimizers.Adam(learning_rate=0.001)
      model.compile(optimizer=adam, loss='mape')

      # Train the model
      model.fit(x=X_train, y=y_train, batch_size=32, epochs=10, shuffle=True,
       ↪validation_split=0.1, callbacks=[early_stopping])
```

```
c:\Users\ACER\AppData\Local\Programs\Python\Python311\Lib\site-
packages\keras\src\layers\activations\leaky_relu.py:41: UserWarning: Argument
`alpha` is deprecated. Use `negative_slope` instead.
  warnings.warn(

Epoch 1/10
```

```
2191/2191                263s 115ms/step
- loss: 3738.3965 - val_loss: 75.4755
Epoch 2/10
2191/2191                251s 115ms/step
- loss: 4412.5952 - val_loss: 78.3362
Epoch 3/10
2191/2191                252s 115ms/step
- loss: 28537.8867 - val_loss: 170.7248
Epoch 4/10
2191/2191                680s 311ms/step
- loss: 22420.6191 - val_loss: 163.9030
Epoch 5/10
2191/2191                251s 115ms/step
- loss: 1384.3701 - val_loss: 7.0417
Epoch 6/10
2191/2191                279s 127ms/step
- loss: 16320.9102 - val_loss: 107.4452
Epoch 7/10
2191/2191                280s 128ms/step
- loss: 4550.4570 - val_loss: 194.3665
Epoch 8/10
2191/2191                281s 128ms/step
- loss: 19325.6367 - val_loss: 129.9631
Epoch 9/10
2191/2191                300s 137ms/step
- loss: 17953.9219 - val_loss: 190.8204
Epoch 10/10
2191/2191                273s 125ms/step
- loss: 1064.0935 - val_loss: 164.2336
```

[29]: `<keras.src.callbacks.history.History at 0x22bcf5a4d90>`

[30]:
```python
y_pred = model.predict(X_test)
y_pred = y_pred.reshape(-1, 1)
y_pred = target_scaler.inverse_transform(y_pred)
```
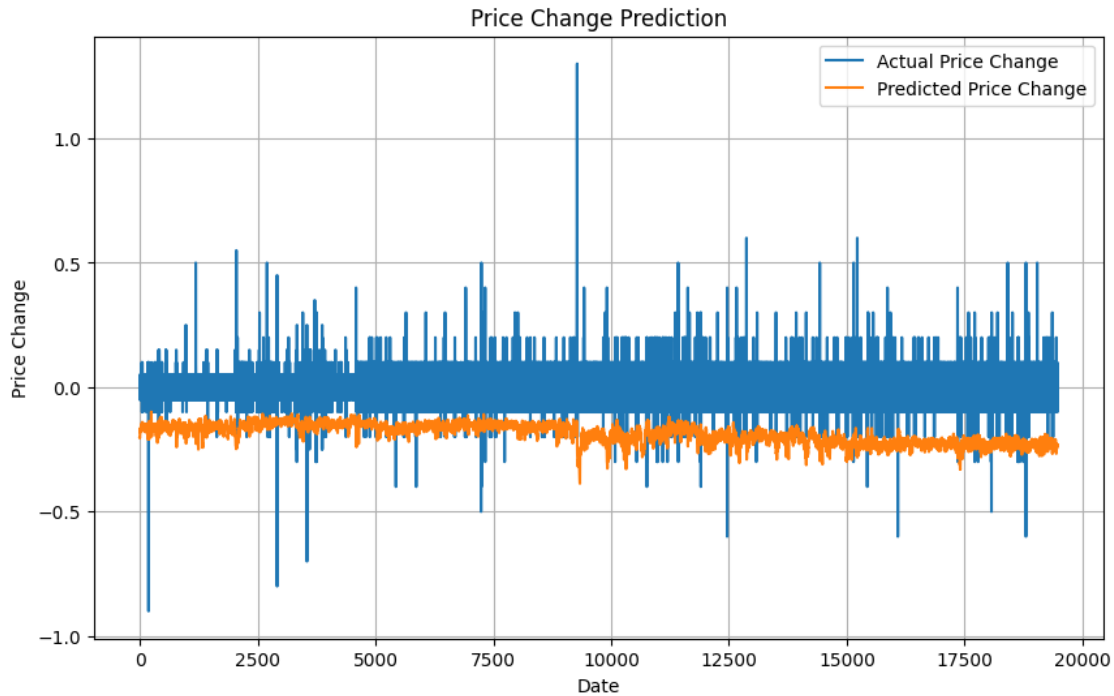
```
609/609                28s 45ms/step
```

[31]:
```python
# Vẽ biểu đồ dự đoán
plt.figure(figsize=(10, 6))
plt.grid(True)
plt.xlabel('Date')
plt.ylabel('Price Change')
plt.title('Price Change Prediction')
plt.plot(y_test, label='Actual Price Change')
plt.plot(y_pred, label='Predicted Price Change')
plt.legend()
plt.show()
```

Price Change Prediction

[32]:
```python
# Calculate RMSE
rmse = np.sqrt(mean_squared_error(y_test, y_pred))
print(f'RMSE: {rmse}')
# Calculate MAPE
mape = np.mean(np.abs(y_test - y_pred) / np.abs(y_test)) * 100
print(f'MAPE: {mape}')
# Calculate MAE
mae = np.mean(np.abs(y_test - y_pred))
print(f'MAE: {mae}')
# Calculate R2
from sklearn.metrics import r2_score
r2 = r2_score(y_test, y_pred)
print(f'R2: {r2}')
```

```
RMSE: 0.2045173024994082
MAPE: inf
MAE: 0.18940485228605006
R2: -7.395441041903794

C:\Users\ACER\AppData\Local\Temp\ipykernel_8580\3701941362.py:5: RuntimeWarning:
divide by zero encountered in divide
  mape = np.mean(np.abs(y_test - y_pred) / np.abs(y_test)) * 100
```