V.Harish-data-science-interntask-1

July 31, 2023

```
[1]: #importing libraries to be used
     import numpy as np # for linear algebra
     import pandas as pd # data preprocessing
     import matplotlib.pyplot as plt # data visualization library
     import seaborn as sns # data visualization library
     %matplotlib inline
     import warnings
     warnings_filterwarnings("ignore") # ignore warnings
     from sklearn.preprocessing import MinMaxScaler # for normalization
     from keras-models import Sequential
     from keras layers import Dense, Dropout, LSTM, Bidirectional
[5]: | df = pd_read_csv("/content/drive/MyDrive/Dataset/GOOG .csv") # data_importing
     df.head(10) # fetching first 10 rows of dataset
[5]:
       symbol
                                   date
                                          close
                                                  high
                                                             low
                                                                    open \
             2016-06-14 00:00:00+00:00 718.27 722.47 713.1200 716.48
     0
        GOOG
     1
        GOOG
              2016-06-15 00:00:00+00:00 718.92 722.98 717.3100 719.00
     2
              2016-06-16 00:00:00+00:00 710.36 716.65 703.2600 714.91
        GOOG
     3
        GOOG 2016-06-17 00:00:00+00:00 691.72 708.82 688.4515 708.65
              2016-06-20 00:00:00+00:00 693.71 702.48 693.4100 698.77
     4
        GOOG
     5
        GOOG 2016-06-21 00:00:00+00:00 695.94 702.77 692.0100 698.40
              2016-06-22 00:00:00+00:00 697.46 700.86 693.0819 699.06
        GOOG
     6
     7
        GOOG 2016-06-23 00:00:00+00:00 701.87 701.95 687.0000 697.45
     8
        GOOG
             2016-06-24 00:00:00+00:00 675.22 689.40 673.4500 675.17
        GOOG
             2016-06-27 00:00:00+00:00 668.26 672.30 663.2840 671.00
        volume adiClose
                          adiHigh
                                     adjLow adjOpen adjVolume divCash \
     0 1306065
                  718.27
                           722.47 713.1200
                                              716.48
                                                       1306065
                                                                    0.0
       1214517
                  718.92
                           722.98 717.3100
                                              719.00
                                                       1214517
                                                                    0.0
     1
     2 1982471
                  710.36
                           716.65 703.2600
                                              714.91
                                                       1982471
                                                                    0.0
     3 3402357
                  691.72
                           708.82 688.4515
                                              708.65
                                                       3402357
                                                                    0.0
     4 2082538
                  693.71
                           702.48 693.4100
                                              698.77
                                                       2082538
                                                                    0.0
     5 1465634
                  695.94
                           702.77 692.0100
                                              698.40
                                                       1465634
                                                                    0.0
                           700.86 693.0819
     6 1184318
                  697.46
                                              699.06
                                                       1184318
                                                                    0.0
     7 2171415
                  701.87
                           701.95 687.0000
                                              697.45
                                                       2171415
                                                                    0.0
```

```
4449022
                  675.22
                           689.40 673.4500
                                              675.17
                                                                      0.0
                                                         4449022
     9 2641085
                                                                      0.0
                  668.26
                           672.30 663.2840
                                              671.00
                                                         2641085
        splitFactor
     0
                1.0
     1
                1.0
     2
                1.0
     3
                1.0
     4
                1.0
     5
                1.0
     6
                1.0
     7
                1.0
     8
                1.0
     9
                1.0
[6]: # shape of data
     print("Shape of data:",df.shape)
    Shape of data: (1258, 14)
[7]: # statistical description of data
     df.describe()
[7]:
                  close
                                high
                                              low
                                                                     volume
                                                         open
     count 1258.000000 1258.000000
                                     1258.000000 1258.000000
                                                                1.258000e+03
     mean
           1216.317067 1227.430934
                                     1204.176430 1215.260779
                                                                1.601590e+06
            383.333358
                         387.570872
                                      378.777094
                                                   382.446995
     std
                                                                6.960172e+05
            668.260000
                         672.300000
                                      663.284000
                                                   671.000000
                                                                3.467530e+05
     min
                                      952.182500
     25%
            960.802500
                         968.757500
                                                   959.005000
                                                                1.173522e+06
                                     1117.915000 1131.150000
     50%
           1132.460000 1143.935000
                                                                1.412588e+06
     75%
           1360.595000
                        1374.345000
                                     1348.557500
                                                  1361.075000
                                                                1.812156e+06
           2521.600000 2526.990000
                                     2498.290000 2524.920000
                                                                6.207027e+06
     max
               adjClose
                             adjHigh
                                          adjLow
                                                      adjOpen
                                                                  adjVolume
     count 1258.000000 1258.000000
                                     1258.000000 1258.000000
                                                                1.258000e+03
                        1227.430936
                                     1204.176436
                                                  1215.260779
                                                                1.601590e+06
     mean
           1216.317067
     std
            383.333358
                         387.570873
                                      378.777099
                                                   382.446995
                                                                6.960172e+05
     min
            668.260000
                         672.300000
                                      663.284000
                                                   671.000000
                                                                3.467530e+05
     25%
            960.802500
                         968.757500
                                      952.182500
                                                   959.005000
                                                                1.173522e+06
     50%
           1132.460000 1143.935000
                                     1117.915000
                                                  1131.150000
                                                                1.412588e+06
     75%
           1360.595000 1374.345000
                                     1348.557500 1361.075000
                                                                1.812156e+06
           2521.600000 2526.990000 2498.290000 2524.920000
                                                                6.207027e+06
     max
            divCash splitFactor
             1258.0
                          1258.0
     count
     mean
                0.0
                             1.0
```

0.0

std

0.0

```
0.0
                         1.0
min
25%
           0.0
                         1.0
50%
           0.0
                         1.0
75%
           0.0
                         1.0
           0.0
                         1.0
max
<google.colab._quickchart_helpers.SectionTitle at 0x7b92df122c80>
import numpy as np
from google.colab import autoviz
df_8454858346676847654 = autoviz.get_df('df_8454858346676847654')
def value_plot(df, y, sort_ascending=False, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  if sort_ascending:
    df = df.sort_values(y).reset_index(drop=True)
  _, ax = plt.subplots(figsize=figsize)
  df[y].plot(kind='line')
  plt.title(y)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = value_plot(df_8454858346676847654, *['close'], **{})
chart
import numpy as np
from google.colab import autoviz
df_8454858346676847654 = autoviz.get_df('df_8454858346676847654')
def value_plot(df, y, sort_ascending=False, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  if sort ascending:
    df = df.sort_values(y).reset_index(drop=True)
  _, ax = plt.subplots(figsize=figsize)
  df[y].plot(kind='line')
  plt.title(y)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = value_plot(df_8454858346676847654, *['high'], **{})
chart
import numpy as np
from google.colab import autoviz
df_8454858346676847654 = autoviz.get_df('df_8454858346676847654')
def value_plot(df, y, sort_ascending=False, figsize=(2, 1)):
```

```
from matplotlib import pyplot as plt
  if sort_ascending:
    df = df.sort_values(y).reset_index(drop=True)
  _, ax = plt.subplots(figsize=figsize)
  df[y].plot(kind='line')
  plt.title(v)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = value_plot(df_8454858346676847654, *['low'], **{})
chart
import numpy as np
from google.colab import autoviz
df_8454858346676847654 = autoviz.get_df('df_8454858346676847654')
def value_plot(df, y, sort_ascending=False, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  if sort_ascending:
    df = df.sort_values(y).reset_index(drop=True)
  _, ax = plt.subplots(figsize=figsize)
  df[y].plot(kind='line')
  plt.title(y)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = value_plot(df_8454858346676847654, *['open'], **{})
chart
<qoogle.colab._quickchart_helpers.SectionTitle at 0x7b92dcff1ab0>
import numpy as np
from google.colab import autoviz
df_8454858346676847654 = autoviz.get_df('df_8454858346676847654')
def histogram(df, colname, num_bins=20, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  _, ax = plt.subplots(figsize=figsize)
  plt.hist(df[colname], bins=num_bins, histtype='stepfilled')
  plt.ylabel('count')
  plt.title(colname)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = histogram(df_8454858346676847654, *['close'], **{})
chart
```

```
import numpy as np
from google.colab import autoviz
df_8454858346676847654 = autoviz.get_df('df_8454858346676847654')
def histogram(df, colname, num_bins=20, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  _, ax = plt.subplots(figsize=figsize)
  plt.hist(df[colname], bins=num_bins, histtype='stepfilled')
  plt.ylabel('count')
  plt.title(colname)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = histogram(df_8454858346676847654, *['high'], **{})
chart
import numpy as np
from google.colab import autoviz
df_8454858346676847654 = autoviz.get_df('df_8454858346676847654')
def histogram(df, colname, num_bins=20, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  _, ax = plt.subplots(figsize=figsize)
  plt.hist(df[colname], bins=num_bins, histtype='stepfilled')
  plt.ylabel('count')
  plt.title(colname)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = histogram(df_8454858346676847654, *['low'], **{})
chart
import numpy as np
from google.colab import autoviz
df_8454858346676847654 = autoviz.get_df('df_8454858346676847654')
def histogram(df, colname, num_bins=20, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  _, ax = plt.subplots(figsize=figsize)
  plt.hist(df[colname], bins=num_bins, histtype='stepfilled')
  plt.ylabel('count')
  plt.title(colname)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = histogram(df_8454858346676847654, *['open'], **{})
```

chart

```
<google.colab._quickchart_helpers.SectionTitle at 0x7b92dcd69d80>
import numpy as np
from google.colab import autoviz
df_8454858346676847654 = autoviz.get_df('df_8454858346676847654')
def scatter_plots(df, colname_pairs, scatter_plot_size=2.5, size=8, alpha=.6):
  from matplotlib import pyplot as plt
  plt.figure(figsize=(len(colname_pairs) * scatter_plot_size, scatter_plot_size))
  for plot_i, (x_colname, y_colname) in enumerate(colname_pairs, start=1):
    ax = plt.subplot(1, len(colname_pairs), plot_i)
    ax.scatter(df[x_colname], df[y_colname], s=size, alpha=alpha)
    plt.xlabel(x_colname)
    plt.ylabel(y_colname)
    ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = scatter_plots(df_8454858346676847654, *[[['close', 'high'], ['high',__

√'low'], ['low', 'open'], ['open', 'volume']]], **{
})
chart
```

[8]: # summary of data df.info()

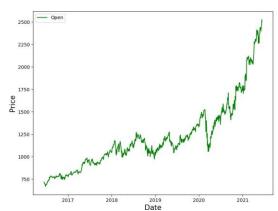
<class 'pandas.core.frame.DataFrame'> RangeIndex: 1258 entries, 0 to 1257 Data columns (total 14 columns):

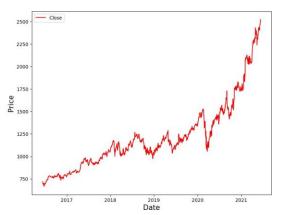
#	Column	Non-Null Count	Dtype
0	symbol	1258 non-null	object
1	date	1258 non-null	object
2	close	1258 non-null	float64
3	high	1258 non-null	float64
4	low	1258 non-null	float64
5	open	1258 non-null	float64
6	volume	1258 non-null	int64
7	adjClose	1258 non-null	float64
8	adjHigh	1258 non-null	float64
9	adjLow	1258 non-null	float64
10	adjOpen	1258 non-null	float64
11	adjVolume	1258 non-null	int64
12	divCash	1258 non-null	float64
13	splitFactor	1258 non-null	float64
dtypes: float64(10), int64(2), object(2)			
memory usage: 137.7+ KB			

```
df.isnull().sum()
 [9]: symbol
                     0
                     0
      date
      close
                     0
                     0
      hiah
                     0
      low
      open
                     0
      volume
                     0
      adiClose
                     0
      adjHigh
                     0
                     0
      adjLow
                     0
      adjOpen
                     0
      adjVolume
      divCash
                     0
      splitFactor
                     0
      dtype: int64
[10]: | df = df[["date", "open", "close"]] # Extracting required columns
      df["date"] = pd_to_datetime(df["date"]_apply(lambda x: x_split()[0])) #__
       sconverting object dtype of date column to datetime dtype
      df.set_index("date",drop=True,inplace=True) # Setting date column as index
      df.head(10)
[10]:
                    open close
      date
      2016-06-14 716.48 718.27
      2016-06-15 719.00 718.92
      2016-06-16 714.91 710.36
      2016-06-17 708.65 691.72
      2016-06-20 698.77 693.71
      2016-06-21 698.40 695.94
      2016-06-22 699.06 697.46
      2016-06-23 697.45 701.87
      2016-06-24 675.17 675.22
      2016-06-27 671.00 668.26
[11]: # plotting open and closing price on date index
      fig, ax =plt_subplots(1,2,figsize=(20,7))
      ax[0].plot(df["open"],label="Open",color="green")
      ax[0]_set_xlabel("Date",size=15)
      ax[0] set_ylabel("Price",size=15)
      ax[0].legend()
      ax[1].plot(df["close"],label="Close",color="red")
      ax[1]_set_xlabel("Date",size=15)
```

[9]: # checking null values

```
ax[1].set_ylabel("Price",size=15)
ax[1].legend()
fig.show()
```





```
[12]: # normalizing all the values of all columns using MinMaxScaler

MMS = MinMaxScaler()
df[df_columns] = MMS_fit_transform(df)
df.head(10)
```

```
[12]: open close date
2016-06-14 0.024532 0.026984
2016-06-15 0.025891 0.027334
2016-06-16 0.023685 0.022716
2016-06-17 0.020308 0.012658
2016-06-20 0.014979 0.013732
2016-06-21 0.014779 0.014935
2016-06-22 0.015135 0.015755
2016-06-23 0.014267 0.018135
2016-06-24 0.002249 0.003755
2016-06-27 0.000000 0.000000
```

```
[13]: # splitting the data into training and test set
training_size = round(len(df) * 0.75) # Selecting 75 % for training and 25 %_
for testing
training_size
```

[13]: 944

```
train_data.shape, test_data.shape
[14]: ((944, 2), (314, 2))
[15]: #Function to create sequence of data for training and testing
      def create_sequence(dataset):
        sequences = []
        labels = \Pi
        start idx = 0
        for stop_idx in range(50,len(dataset)): # Selecting 50 rows at a time
          sequences.append(dataset.iloc[start_idx:stop_idx])
          labels.append(dataset.iloc[stop_idx])
          start idx += 1
        return (np.array(sequences),np.array(labels))
[16]: train_seq, train_label = create_sequence(train_data)
      test_seq, test_label = create_sequence(test_data)
      train_seq.shape, train_label.shape, test_seq.shape, test_label.shape
[16]: ((894, 50, 2), (894, 2), (264, 50, 2), (264, 2))
[17]: # imported Sequential from keras.models
      model = Sequential()
      # importing Dense, Dropout, LSTM, Bidirectional from keras.layers
      model_add(LSTM(units=50, return_sequences=True, input_shape = (train_seq_
       shape[1], train_seq.shape[2])))
      model.add(Dropout(0.1))
      model_add(LSTM(units=50))
      model.add(Dense(2))
      model_compile(loss="mean_squared_error", optimizer="adam",__
       ⇔metrics=["mean_absolute_error"])
      model.summary()
     Model: "sequential"
                                   Output Shape
      Layer (type)
                                                              Param #
      Istm (LSTM)
                                   (None, 50, 50)
                                                              10600
```

```
dropout (Dropout)
                     (None, 50, 50)
                                      0
    lstm_1 (LSTM)
                     (None, 50)
                                      20200
    dense (Dense)
                     (None, 2)
                                      102
   Total params: 30,902
   Trainable params: 30,902
   Non-trainable params: 0
[18]: # fitting the model by iterating the dataset over 100 times(100 epochs)
   model_fit(train_seq, train_label, epochs=100,validation_data=(test_seq,__

stest_label), verbose=1)

   Epoch 1/100
   mean_absolute_error: 0.0597 - val_loss: 0.0155 - val_mean_absolute_error: 0.1008
   Epoch 2/100
   mean_absolute_error: 0.0209 - val_loss: 0.0064 - val_mean_absolute_error: 0.0646
   Epoch 3/100
   mean_absolute_error: 0.0154 - val_loss: 0.0039 - val_mean_absolute_error: 0.0483
   Epoch 4/100
   mean_absolute_error: 0.0150 - val_loss: 0.0055 - val_mean_absolute_error: 0.0597
   Epoch 5/100
   mean_absolute_error: 0.0150 - val_loss: 0.0040 - val_mean_absolute_error: 0.0490
   Epoch 6/100
   mean_absolute_error: 0.0148 - val_loss: 0.0055 - val_mean_absolute_error: 0.0592
   Epoch 7/100
   mean_absolute_error: 0.0149 - val_loss: 0.0065 - val_mean_absolute_error: 0.0658
   Epoch 8/100
   mean_absolute_error: 0.0148 - val_loss: 0.0031 - val_mean_absolute_error: 0.0420
   Epoch 9/100
   mean_absolute_error: 0.0145 - val_loss: 0.0036 - val_mean_absolute_error: 0.0455
   Epoch 10/100
   mean_absolute_error: 0.0143 - val_loss: 0.0044 - val_mean_absolute_error: 0.0520
```

Epoch 11/100

```
mean_absolute_error: 0.0142 - val_loss: 0.0074 - val_mean_absolute_error: 0.0723
Epoch 12/100
mean_absolute_error: 0.0149 - val_loss: 0.0049 - val_mean_absolute_error: 0.0552
Epoch 13/100
mean_absolute_error: 0.0146 - val_loss: 0.0027 - val_mean_absolute_error: 0.0381
Epoch 14/100
mean_absolute_error: 0.0141 - val_loss: 0.0036 - val_mean_absolute_error: 0.0463
Epoch 15/100
mean_absolute_error: 0.0134 - val_loss: 0.0026 - val_mean_absolute_error: 0.0375
Epoch 16/100
mean_absolute_error: 0.0144 - val_loss: 0.0043 - val_mean_absolute_error: 0.0521
Epoch 17/100
mean_absolute_error: 0.0133 - val_loss: 0.0034 - val_mean_absolute_error: 0.0451
Epoch 18/100
mean_absolute_error: 0.0134 - val_loss: 0.0037 - val_mean_absolute_error: 0.0482
Epoch 19/100
mean_absolute_error: 0.0127 - val_loss: 0.0023 - val_mean_absolute_error: 0.0357
Epoch 20/100
mean_absolute_error: 0.0130 - val_loss: 0.0030 - val_mean_absolute_error: 0.0422
Epoch 21/100
mean_absolute_error: 0.0128 - val_loss: 0.0052 - val_mean_absolute_error: 0.0599
Epoch 22/100
mean_absolute_error: 0.0133 - val_loss: 0.0052 - val_mean_absolute_error: 0.0596
Epoch 23/100
mean_absolute_error: 0.0127 - val_loss: 0.0032 - val_mean_absolute_error: 0.0444
Epoch 24/100
mean_absolute_error: 0.0121 - val_loss: 0.0033 - val_mean_absolute_error: 0.0447
Epoch 25/100
mean_absolute_error: 0.0121 - val_loss: 0.0057 - val_mean_absolute_error: 0.0621
Epoch 26/100
mean_absolute_error: 0.0118 - val_loss: 0.0025 - val_mean_absolute_error: 0.0372
Epoch 27/100
```

```
mean_absolute_error: 0.0121 - val_loss: 0.0018 - val_mean_absolute_error: 0.0311
Epoch 28/100
mean_absolute_error: 0.0127 - val_loss: 0.0024 - val_mean_absolute_error: 0.0363
Epoch 29/100
mean_absolute_error: 0.0118 - val_loss: 0.0039 - val_mean_absolute_error: 0.0494
Epoch 30/100
mean_absolute_error: 0.0118 - val_loss: 0.0029 - val_mean_absolute_error: 0.0403
Epoch 31/100
mean_absolute_error: 0.0118 - val_loss: 0.0035 - val_mean_absolute_error: 0.0465
Epoch 32/100
mean_absolute_error: 0.0115 - val_loss: 0.0027 - val_mean_absolute_error: 0.0396
Epoch 33/100
mean_absolute_error: 0.0117 - val_loss: 0.0034 - val_mean_absolute_error: 0.0449
Epoch 34/100
mean_absolute_error: 0.0115 - val_loss: 0.0034 - val_mean_absolute_error: 0.0453
Epoch 35/100
mean_absolute_error: 0.0111 - val_loss: 0.0043 - val_mean_absolute_error: 0.0523
Epoch 36/100
mean_absolute_error: 0.0117 - val_loss: 0.0044 - val_mean_absolute_error: 0.0534
Epoch 37/100
mean_absolute_error: 0.0123 - val_loss: 0.0044 - val_mean_absolute_error: 0.0538
Epoch 38/100
mean_absolute_error: 0.0113 - val_loss: 0.0026 - val_mean_absolute_error: 0.0388
Epoch 39/100
mean_absolute_error: 0.0114 - val_loss: 0.0035 - val_mean_absolute_error: 0.0457
Epoch 40/100
mean_absolute_error: 0.0109 - val_loss: 0.0039 - val_mean_absolute_error: 0.0497
Epoch 41/100
mean_absolute_error: 0.0113 - val_loss: 0.0018 - val_mean_absolute_error: 0.0310
Epoch 42/100
mean_absolute_error: 0.0114 - val_loss: 0.0029 - val_mean_absolute_error: 0.0420
Epoch 43/100
```

```
mean_absolute_error: 0.0111 - val_loss: 0.0044 - val_mean_absolute_error: 0.0547
Epoch 44/100
mean_absolute_error: 0.0110 - val_loss: 0.0024 - val_mean_absolute_error: 0.0371
Epoch 45/100
mean_absolute_error: 0.0105 - val_loss: 0.0021 - val_mean_absolute_error: 0.0342
Epoch 46/100
mean_absolute_error: 0.0105 - val_loss: 0.0023 - val_mean_absolute_error: 0.0362
Epoch 47/100
mean_absolute_error: 0.0110 - val_loss: 0.0023 - val_mean_absolute_error: 0.0363
Epoch 48/100
mean_absolute_error: 0.0113 - val_loss: 0.0040 - val_mean_absolute_error: 0.0505
Epoch 49/100
mean_absolute_error: 0.0107 - val_loss: 0.0036 - val_mean_absolute_error: 0.0467
Epoch 50/100
mean_absolute_error: 0.0103 - val_loss: 0.0025 - val_mean_absolute_error: 0.0386
Epoch 51/100
mean_absolute_error: 0.0109 - val_loss: 0.0024 - val_mean_absolute_error: 0.0371
Epoch 52/100
mean_absolute_error: 0.0103 - val_loss: 0.0022 - val_mean_absolute_error: 0.0345
Epoch 53/100
mean_absolute_error: 0.0101 - val_loss: 0.0029 - val_mean_absolute_error: 0.0423
Epoch 54/100
mean_absolute_error: 0.0103 - val_loss: 0.0024 - val_mean_absolute_error: 0.0386
Epoch 55/100
mean_absolute_error: 0.0103 - val_loss: 0.0019 - val_mean_absolute_error: 0.0319
Epoch 56/100
mean_absolute_error: 0.0097 - val_loss: 0.0026 - val_mean_absolute_error: 0.0403
Epoch 57/100
mean_absolute_error: 0.0104 - val_loss: 0.0029 - val_mean_absolute_error: 0.0435
Epoch 58/100
mean_absolute_error: 0.0100 - val_loss: 0.0019 - val_mean_absolute_error: 0.0325
Epoch 59/100
```

```
mean_absolute_error: 0.0098 - val_loss: 0.0025 - val_mean_absolute_error: 0.0388
Epoch 60/100
mean_absolute_error: 0.0102 - val_loss: 0.0037 - val_mean_absolute_error: 0.0507
Epoch 61/100
mean_absolute_error: 0.0097 - val_loss: 0.0024 - val_mean_absolute_error: 0.0382
Epoch 62/100
mean_absolute_error: 0.0103 - val_loss: 0.0017 - val_mean_absolute_error: 0.0306
Epoch 63/100
mean_absolute_error: 0.0092 - val_loss: 0.0015 - val_mean_absolute_error: 0.0292
Epoch 64/100
mean_absolute_error: 0.0092 - val_loss: 0.0011 - val_mean_absolute_error: 0.0243
Epoch 65/100
mean_absolute_error: 0.0105 - val_loss: 0.0026 - val_mean_absolute_error: 0.0397
Epoch 66/100
mean_absolute_error: 0.0092 - val_loss: 0.0028 - val_mean_absolute_error: 0.0431
Epoch 67/100
mean_absolute_error: 0.0098 - val_loss: 0.0011 - val_mean_absolute_error: 0.0243
Epoch 68/100
mean_absolute_error: 0.0090 - val_loss: 0.0016 - val_mean_absolute_error: 0.0297
Epoch 69/100
mean_absolute_error: 0.0089 - val_loss: 0.0020 - val_mean_absolute_error: 0.0342
Epoch 70/100
mean_absolute_error: 0.0089 - val_loss: 0.0012 - val_mean_absolute_error: 0.0250
Epoch 71/100
mean_absolute_error: 0.0092 - val_loss: 0.0012 - val_mean_absolute_error: 0.0253
Epoch 72/100
mean_absolute_error: 0.0088 - val_loss: 0.0031 - val_mean_absolute_error: 0.0448
Epoch 73/100
mean_absolute_error: 0.0087 - val_loss: 0.0020 - val_mean_absolute_error: 0.0336
Epoch 74/100
mean_absolute_error: 0.0090 - val_loss: 0.0016 - val_mean_absolute_error: 0.0295
Epoch 75/100
```

```
mean_absolute_error: 0.0089 - val_loss: 0.0016 - val_mean_absolute_error: 0.0297
Epoch 76/100
mean_absolute_error: 0.0088 - val_loss: 0.0021 - val_mean_absolute_error: 0.0354
Epoch 77/100
mean_absolute_error: 0.0086 - val_loss: 9.5732e-04 - val_mean_absolute_error:
0.0227
Epoch 78/100
mean_absolute_error: 0.0090 - val_loss: 0.0013 - val_mean_absolute_error: 0.0262
Epoch 79/100
mean_absolute_error: 0.0088 - val_loss: 0.0014 - val_mean_absolute_error: 0.0278
Epoch 80/100
mean_absolute_error: 0.0088 - val_loss: 0.0025 - val_mean_absolute_error: 0.0400
Epoch 81/100
mean_absolute_error: 0.0089 - val_loss: 0.0012 - val_mean_absolute_error: 0.0254
Epoch 82/100
mean_absolute_error: 0.0083 - val_loss: 0.0030 - val_mean_absolute_error: 0.0434
Epoch 83/100
mean_absolute_error: 0.0082 - val_loss: 0.0019 - val_mean_absolute_error: 0.0329
Epoch 84/100
mean_absolute_error: 0.0086 - val_loss: 0.0018 - val_mean_absolute_error: 0.0318
Epoch 85/100
mean_absolute_error: 0.0081 - val_loss: 0.0024 - val_mean_absolute_error: 0.0382
Epoch 86/100
mean_absolute_error: 0.0080 - val_loss: 0.0025 - val_mean_absolute_error: 0.0389
Epoch 87/100
mean_absolute_error: 0.0084 - val_loss: 0.0028 - val_mean_absolute_error: 0.0416
Epoch 88/100
mean_absolute_error: 0.0087 - val_loss: 0.0014 - val_mean_absolute_error: 0.0268
Epoch 89/100
mean_absolute_error: 0.0083 - val_loss: 0.0016 - val_mean_absolute_error: 0.0295
Epoch 90/100
mean_absolute_error: 0.0082 - val_loss: 0.0013 - val_mean_absolute_error: 0.0267
Epoch 91/100
```

```
mean_absolute_error: 0.0082 - val_loss: 0.0014 - val_mean_absolute_error: 0.0280
   Epoch 92/100
   mean_absolute_error: 0.0081 - val_loss: 0.0016 - val_mean_absolute_error: 0.0300
   Epoch 93/100
   mean_absolute_error: 0.0079 - val_loss: 0.0015 - val_mean_absolute_error: 0.0289
   Epoch 94/100
   mean_absolute_error: 0.0082 - val_loss: 0.0016 - val_mean_absolute_error: 0.0296
   Epoch 95/100
   mean_absolute_error: 0.0080 - val_loss: 0.0016 - val_mean_absolute_error: 0.0296
   Epoch 96/100
   mean_absolute_error: 0.0076 - val_loss: 0.0020 - val_mean_absolute_error: 0.0339
   Epoch 97/100
   mean_absolute_error: 0.0078 - val_loss: 0.0018 - val_mean_absolute_error: 0.0311
   Epoch 98/100
   mean_absolute_error: 0.0080 - val_loss: 0.0019 - val_mean_absolute_error: 0.0326
   Epoch 99/100
   mean_absolute_error: 0.0079 - val_loss: 0.0015 - val_mean_absolute_error: 0.0290
   Epoch 100/100
   mean_absolute_error: 0.0084 - val_loss: 0.0028 - val_mean_absolute_error: 0.0426
[18]: <keras.callbacks.History at 0x7b92dc653970>
[19]: # predicting the values after running the model
    test_predicted = model.predict(test_seq)
    test_predicted[:5]
   9/9 [=======] - 1s 8ms/step
[19]: array([[0.3925917, 0.3948203],
        [0.39278576, 0.39529413],
        [0.3889445 , 0.39180565],
        [0.3916219, 0.3940799],
        [0.39539546, 0.3975677 ]], dtype=float32)
[20]: # Inversing normalization/scaling on predicted data
    test_inverse_predicted = MMS_inverse_transform(test_predicted)
    test_inverse_predicted[:5]
```

```
[20]: array([[1398.8336, 1399.9962],
            [1399.1934, 1400.8745],
             [1392.072 , 1394.4092],
             [1397.0356, 1398.624],
             [1404.0315, 1405.0881]], dtype=float32)
[21]: # Merging actual and predicted data for better visualization
      df_merge = pd.concat([df.iloc[-264:].copy(),
                                pd.
       DataFrame(test_inverse_predicted,columns=["open_predicted", "close_predicted"],
                                             index=df_iloc[-264:]_index)], axis=1)
[22]: # Inversing normalization/scaling
      df_merge[["open", "close"]] = MMS_inverse_transform(df_merge[["open", "close"]])
      df_merge.head()
[22]:
                             close open_predicted close_predicted
                     open
      date
      2020-05-27 1417.25 1417.84
                                       1398.833618
                                                       1399.996216
      2020-05-28 1396.86 1416.73
                                       1399.193359
                                                       1400.874512
      2020-05-29 1416.94 1428.92
                                       1392.072021
                                                       1394.409180
      2020-06-01 1418.39 1431.82
                                       1397.035645
                                                       1398.624023
      2020-06-02 1430.55 1439.22
                                       1404.031494
                                                       1405.088135
     <google.colab._quickchart_helpers.SectionTitle at 0x7b92dcd87d00>
     import numpy as np
     from google.colab import autoviz
     df_2868927680624221977 = autoviz.get_df('df_2868927680624221977')
     def value_plot(df, y, sort_ascending=False, figsize=(2, 1)):
       from matplotlib import pyplot as plt
       if sort_ascending:
         df = df.sort_values(y).reset_index(drop=True)
       _, ax = plt.subplots(figsize=figsize)
       df[y].plot(kind='line')
       plt.title(v)
       ax.spines[['top', 'right',]].set_visible(False)
       plt.tight_layout()
       return autoviz.MplChart.from_current_mpl_state()
     chart = value_plot(df_2868927680624221977, *['open'], **{})
     chart
     import numpy as np
     from google.colab import autoviz
     df_2868927680624221977 = autoviz.get_df('df_2868927680624221977')
```

```
def value_plot(df, y, sort_ascending=False, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  if sort_ascending:
    df = df.sort_values(y).reset_index(drop=True)
  _, ax = plt.subplots(figsize=figsize)
  df[y].plot(kind='line')
  plt.title(v)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = value_plot(df_2868927680624221977, *['close'], **{})
chart
import numpy as np
from google.colab import autoviz
df_2868927680624221977 = autoviz.get_df('df_2868927680624221977')
def value_plot(df, y, sort_ascending=False, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  if sort_ascending:
    df = df.sort_values(y).reset_index(drop=True)
  _, ax = plt.subplots(figsize=figsize)
  df[y].plot(kind='line')
  plt.title(v)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = value_plot(df_2868927680624221977, *['open_predicted'], **{})
chart
import numpy as np
from google.colab import autoviz
df_2868927680624221977 = autoviz.get_df('df_2868927680624221977')
def value_plot(df, y, sort_ascending=False, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  if sort_ascending:
    df = df.sort_values(y).reset_index(drop=True)
  _, ax = plt.subplots(figsize=figsize)
  df[y].plot(kind='line')
  plt.title(y)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = value_plot(df_2868927680624221977, *['close_predicted'], **{})
chart
```

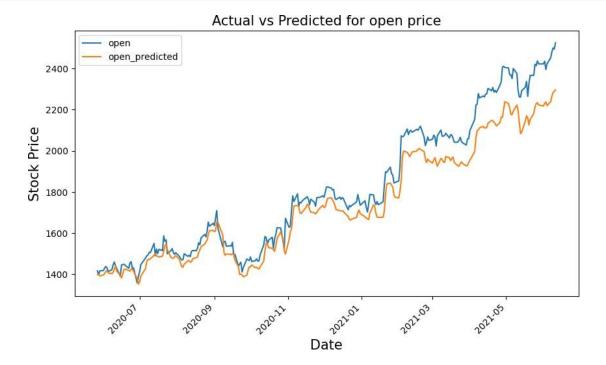
```
<qoogle.colab._quickchart_helpers.SectionTitle at 0x7b92dcee9a80>
import numpy as np
from google.colab import autoviz
df_2868927680624221977 = autoviz.get_df('df_2868927680624221977')
def histogram(df, colname, num_bins=20, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  _, ax = plt.subplots(figsize=figsize)
  plt.hist(df[colname], bins=num_bins, histtype='stepfilled')
  plt.ylabel('count')
  plt.title(colname)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = histogram(df_2868927680624221977, *['open'], **{})
chart
import numpy as np
from google.colab import autoviz
df_2868927680624221977 = autoviz.get_df('df_2868927680624221977')
def histogram(df, colname, num_bins=20, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  _, ax = plt.subplots(figsize=figsize)
  plt.hist(df[colname], bins=num_bins, histtype='stepfilled')
  plt.ylabel('count')
  plt.title(colname)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = histogram(df_2868927680624221977, *['close'], **{})
chart
import numpy as np
from google.colab import autoviz
df_2868927680624221977 = autoviz.get_df('df_2868927680624221977')
def histogram(df, colname, num_bins=20, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  _, ax = plt.subplots(figsize=figsize)
  plt.hist(df[colname], bins=num_bins, histtype='stepfilled')
  plt.ylabel('count')
  plt.title(colname)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
```

```
import numpy as np
     from google.colab import autoviz
     df_2868927680624221977 = autoviz.get_df('df_2868927680624221977')
     def histogram(df, colname, num_bins=20, figsize=(2, 1)):
       from matplotlib import pyplot as plt
       _, ax = plt.subplots(figsize=figsize)
       plt.hist(df[colname], bins=num_bins, histtype='stepfilled')
       plt.ylabel('count')
       plt.title(colname)
       ax.spines[['top', 'right',]].set_visible(False)
       plt.tight_layout()
       return autoviz.MplChart.from_current_mpl_state()
     chart = histogram(df_2868927680624221977, *['close_predicted'], **{})
     chart
     <google.colab._quickchart_helpers.SectionTitle at 0x7b92dceb1240>
     import numpy as np
     from google.colab import autoviz
     df_2868927680624221977 = autoviz.get_df('df_2868927680624221977')
     def scatter_plots(df, colname_pairs, scatter_plot_size=2.5, size=8, alpha=.6):
       from matplotlib import pyplot as plt
       plt.figure(figsize=(len(colname_pairs) * scatter_plot_size, scatter_plot_size))
       for plot_i, (x_colname, y_colname) in enumerate(colname_pairs, start=1):
         ax = plt.subplot(1, len(colname_pairs), plot_i)
         ax.scatter(df[x_colname], df[y_colname], s=size, alpha=alpha)
         plt.xlabel(x_colname)
         plt.ylabel(y_colname)
         ax.spines[['top', 'right',]].set_visible(False)
       plt.tight_layout()
       return autoviz.MplChart.from_current_mpl_state()
     chart = scatter_plots(df_2868927680624221977, *[[['open', 'close'], ['close',
       G'open_predicted'], ['open_predicted', 'close_predicted']]], **{})
     chart
[23]: # plotting the actual open and predicted open prices on date index
      df_merge[["open","open_predicted"]].plot(figsize=(10,6))
      plt_xticks(rotation=45)
      plt_xlabel("Date",size=15)
      plt.ylabel("Stock Price",size=15)
      plt.title("Actual vs Predicted for open price",size=15)
```

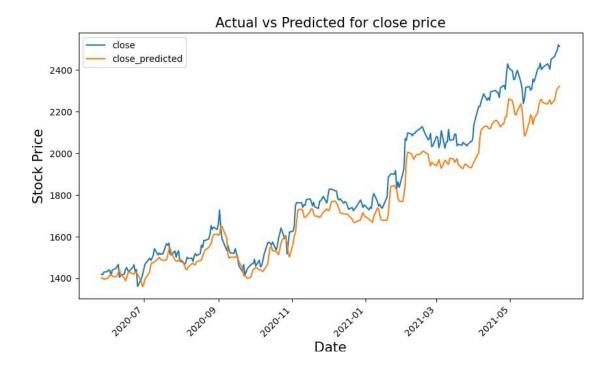
chart = histogram(df_2868927680624221977, *['open_predicted'], **{})

chart

plt.show()



```
[24]: # plotting the actual close and predicted close prices on date index
    df_merge[["close", "close_predicted"]].plot(figsize=(10,6))
    plt.xticks(rotation=45)
    plt.xlabel("Date",size=15)
    plt.ylabel("Stock Price",size=15)
    plt.title("Actual vs Predicted for close price",size=15)
    plt.show()
```



```
df_merge = df_merge_append(pd_DataFrame(columns=df_merge_columns, index=pd_date_range(start=df_merge_cindex[-1], periods=11, freq="D", closed="right")))
df_merge["2021-06-09": "2021-06-16"]
```

```
[25]:
                            close open_predicted close_predicted
                    open
      2021-06-09 2499.50 2491.40
                                     2283.043457
                                                     2308.479004
      2021-06-10 2494.01 2521.60
                                     2288.935547
                                                     2315.539062
                                     2295.734131
      2021-06-11 2524.92
                          2513.93
                                                     2322.352783
      2021-06-12
                     NaN
                              NaN
                                             NaN
                                                              NaN
      2021-06-13
                     NaN
                              NaN
                                             NaN
                                                              NaN
      2021-06-14
                     NaN
                              NaN
                                             NaN
                                                              NaN
      2021-06-15
                     NaN
                                             NaN
                              NaN
                                                              NaN
      2021-06-16
                     NaN
                              NaN
                                             NaN
                                                              NaN
```

<google.colab._quickchart_helpers.SectionTitle at 0x7b92dcb7da50>

import numpy as np from google.colab import autoviz df_2077258851996054484 = autoviz.get_df('df_2077258851996054484')

def value_plot(df, y, sort_ascending=False, figsize=(2, 1)):
 from matplotlib import pyplot as plt

```
if sort_ascending:
    df = df.sort_values(y).reset_index(drop=True)
  _, ax = plt.subplots(figsize=figsize)
  df[y].plot(kind='line')
  plt.title(v)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = value_plot(df_2077258851996054484, *['open'], **{})
chart
import numpy as np
from google.colab import autoviz
df_2077258851996054484 = autoviz.get_df('df_2077258851996054484')
def value_plot(df, y, sort_ascending=False, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  if sort_ascending:
    df = df.sort_values(y).reset_index(drop=True)
  _, ax = plt.subplots(figsize=figsize)
  df[y].plot(kind='line')
  plt.title(v)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = value_plot(df_2077258851996054484, *['close'], **{})
chart
import numpy as np
from google.colab import autoviz
df_2077258851996054484 = autoviz.get_df('df_2077258851996054484')
def value_plot(df, y, sort_ascending=False, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  if sort ascending:
    df = df.sort_values(y).reset_index(drop=True)
  _, ax = plt.subplots(figsize=figsize)
  df[y].plot(kind='line')
  plt.title(y)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = value_plot(df_2077258851996054484, *['open_predicted'], **{})
chart
import numpy as np
```

```
from google.colab import autoviz
df_2077258851996054484 = autoviz.get_df('df_2077258851996054484')
def value_plot(df, y, sort_ascending=False, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  if sort ascending:
    df = df.sort_values(y).reset_index(drop=True)
  _, ax = plt.subplots(figsize=figsize)
  df[y].plot(kind='line')
  plt.title(y)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = value_plot(df_2077258851996054484, *['close_predicted'], **{})
chart
<google.colab._quickchart_helpers.SectionTitle at 0x7b92ca5342b0>
import numpy as np
from google.colab import autoviz
df_2077258851996054484 = autoviz.get_df('df_2077258851996054484')
def histogram(df, colname, num_bins=20, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  _, ax = plt.subplots(figsize=figsize)
  plt.hist(df[colname], bins=num_bins, histtype='stepfilled')
  plt.ylabel('count')
  plt.title(colname)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = histogram(df_2077258851996054484, *['open'], **{})
chart
import numpy as np
from google.colab import autoviz
df_2077258851996054484 = autoviz.get_df('df_2077258851996054484')
def histogram(df, colname, num_bins=20, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  _, ax = plt.subplots(figsize=figsize)
  plt.hist(df[colname], bins=num_bins, histtype='stepfilled')
  plt.ylabel('count')
  plt.title(colname)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
```

```
chart = histogram(df_2077258851996054484, *['close'], **{})
chart
import numpy as np
from google.colab import autoviz
df_2077258851996054484 = autoviz.get_df('df_2077258851996054484')
def histogram(df, colname, num_bins=20, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  _, ax = plt.subplots(figsize=figsize)
  plt.hist(df[colname], bins=num_bins, histtype='stepfilled')
  plt.ylabel('count')
  plt.title(colname)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = histogram(df_2077258851996054484, *['open_predicted'], **{})
chart
import numpy as np
from google.colab import autoviz
df_2077258851996054484 = autoviz.get_df('df_2077258851996054484')
def histogram(df, colname, num_bins=20, figsize=(2, 1)):
  from matplotlib import pyplot as plt
  _, ax = plt.subplots(figsize=figsize)
  plt.hist(df[colname], bins=num_bins, histtype='stepfilled')
  plt.ylabel('count')
  plt.title(colname)
  ax.spines[['top', 'right',]].set_visible(False)
  plt.tight_layout()
  return autoviz.MplChart.from_current_mpl_state()
chart = histogram(df_2077258851996054484, *['close_predicted'], **{})
chart
<google.colab._quickchart_helpers.SectionTitle at 0x7b92ca303520>
import numpy as np
from google.colab import autoviz
df 2077258851996054484 = autoviz.get df('df 2077258851996054484')
def scatter_plots(df, colname_pairs, scatter_plot_size=2.5, size=8, alpha=.6):
  from matplotlib import pyplot as plt
  plt.figure(figsize=(len(colname_pairs) * scatter_plot_size, scatter_plot_size))
  for plot_i, (x_colname, y_colname) in enumerate(colname_pairs, start=1):
    ax = plt.subplot(1, len(colname_pairs), plot_i)
    ax.scatter(df[x_colname], df[y_colname], s=size, alpha=alpha)
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plt.xlabel(x_colname)
        plt.ylabel(y_colname)
        ax.spines[['top', 'right',]].set_visible(False)
      plt.tight_layout()
      return autoviz.MplChart.from_current_mpl_state()
    chart = scatter_plots(df_2077258851996054484, *[[['open', 'close'], ['close', ...
     G'open_predicted'], ['open_predicted', 'close_predicted']]], **{})
    chart
[26]: # creating a DataFrame and filling values of open and close column
     upcoming_prediction = pd.DataFrame(columns=["open", "close"],index=df_merge_
      index)
     upcoming_prediction_index=pd_to_datetime(upcoming_prediction_index)
[27]: curr_seq = test_seq[-1:]
     for i in range(-10.0):
      up_pred = model.predict(curr_seg)
      upcoming_prediction.iloc[i] = up_pred
      curr_seq = np_append(curr_seq[0][1:],up_pred,axis=0)
      curr_seq = curr_seq.reshape(test_seq[-1:].shape)
    1/1 [=======] - 0s 26ms/step
    1/1 [=======] - 0s 17ms/step
    1/1 [=======] - 0s 46ms/step
    1/1 [======= ] - 0s 30ms/step
    1/1 [======] - Os 37ms/step
    1/1 [=======] - Os 31ms/step
    [28]: # inversing Normalization/scaling
     upcoming_prediction[["open","close"]] = MMS_
      sinverse_transform(upcoming_prediction[["open","close"]])
[29]: # plotting Upcoming Open price on date index
     fig,ax=plt_subplots(figsize=(10,5))
     ax.plot(df_merge.loc[*2021-04-01*:,*open*],label=*Current Open Price*)
     ax.plot(upcoming_prediction.loc["2021-04-01":,"open"],label="Upcoming Open_
      SPrice")
     plt_setp(ax_xaxis_get_majorticklabels(), rotation=45)
     ax_set_xlabel("Date",size=15)
     ax.set_ylabel("Stock Price",size=15)
     ax.set_title("Upcoming Open price prediction",size=15)
```

ax.legend()
fig.show()



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[30]: # plotting Upcoming Close price on date index
fig,ax=plt.subplots(figsize=(10,5))
ax.plot(df_merge_loc["2021-04-01":,"close"],label="Current close Price")
ax.plot(upcoming_prediction_loc["2021-04-01":,"close"],label="Upcoming close_
Price")
plt.setp(ax.xaxis.get_majorticklabels(), rotation=45)
ax.set_xlabel("Date",size=15)
ax.set_ylabel("Stock Price",size=15)
ax.set_title("Upcoming close price prediction",size=15)
ax.legend()
fig.show()
```



[]: