venkatesh-data science intern task1

August 08, 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
                                 date close high
[5]: symbol
                                                        low open \
        GOOG 2016-06-14 00:00:00+00:00 718.27 722.47 713.1200 716.48
        GOOG 2016-06-15 00:00:00+00:00 718.92 722.98 717.3100 719.00
        GOOG 2016-06-16 00:00:00+00:00 710.36 716.65 703.2600 714.91
        GOOG 2016-06-17 00:00:00+00:00 691.72 708.82 688.4515 708.65
    3
        GOOG 2016-06-20 00:00:00+00:00 693.71 702.48 693.4100 698.77
    4
    5
        GOOG 2016-06-21 00:00:00+00:00 695.94 702.77 692.0100 698.40
        GOOG 2016-06-22 00:00:00+00:00 697.46 700.86 693.0819 699.06
        GOOG 2016-06-23 00:00:00+00:00 701.87 701.95 687.0000 697.45
    7
        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 adjClose adjHigh adjLow adjOpen adjVolume divCash \
 1306065 718.27
                  722.47 713.1200 716.48
                                           1306065 0.0
1 1214517 718.92 722.98 717.3100 719.00 1214517 0.0
```

```
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
6 1184318 697.46
                   700.86 693.0819 699.06
                                           1184318 0.0
7 2171415 701.87
                   701.95 687.0000 697.45 2171415 0.0
8 4449022 675.22
                   689.40 673.4500 675.17 4449022 0.0
9 2641085 668.26 672.30 663.2840 671.00 2641085 0.0
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 81.0
                 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 open volume \ count 1258.000000 1258.000000
     1258.000000 1258.000000 1.258000e+03 mean 1216.317067
     1227.430934 1204.176430 1215.260779
1.601590e+06
      std 383.333358 387.570872 378.777094
                                                        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
max 2521.600000 2526.990000
```

6.207027e+06

```
adjClose adjHigh adjLow adjOpen adjVolume \
count 1258.000000 1258.000000 1258.000000 1258.000000 1.258000e+03 mean
     1216.317067 1227.430936 1204.176436 1215.260779
      1.601590e+06
 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 max 2521.600000 2526.990000
2498.290000 2524.920000
      6.207027e+06 divCash splitFactor
count 1258.0
                1258.0
mean 0.0
                   1.0
std
        0.0
                    0.0
        0.0
min
                   1.0
25%
        0.0
                    1.0
50%
        0.0
                    1.0
75%
        0.0
                    1.0
         0.0
                    1.0
<google.colab. quickchart helpers.SectionTitle at</pre>
0x7b92df122c80> import numpy as np from google.colab import
                         df 8454858346676847654
autoviz
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(y)
 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
<google.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</pre>
0x7b92dcd69d80> import numpy as np from google.colab import
                          df 8454858346676847654
autoviz
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
nonnull 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
          splitFactor 1258 non- float64 null
     float64(10), int64(2), object(2) memory usage: 137.7+ KB
      [9]: # checking null values
           df isnull() sum()
[9]: symbol
     date
     close
                  \Omega
     high
                  0
     low
                  0
     open
     volume
     adjClose
     adjHigh
     adjLow
     adj0pen
                  0
    adjVolume
                  0
     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])) #_
      *converting 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
```

```
[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)
      ax[1].set ylabel('Price', size=15)
      ax[1].legend()
      fig.show()
           1250
                                              1250
 [12]: # normalizing all the values of all columns using MinMaxScaler
           MinMaxScaler()
      MMS
      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 %_
```

sfor testing training_size

```
[13]: 944
[14]: train data df[:training size]
      test_data = df[training size:]
      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 []
       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
            Sequential()
      model
      # 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"

```
Layer (type) Output Shape Param #
(None, 50, 50) 10600
    dropout (Dropout)
                       (None, 50, 50)
    1stm 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
   28/28 [=============== ] - 5s 73ms/step - loss: 0.0070
   mean absolute error: 0.0597 - val loss: 0.0155 - val mean absolute error:
   0.1008 Epoch 2/100
   28/28 [============== ] - 1s 42ms/step - loss: 6.9591e-
   04 mean absolute error: 0.0209 - val loss: 0.0064 -
   val mean absolute error: 0.0646
   Epoch 3/100
```

```
28/28 [==============] 1s 52ms/step 04 - - loss:
4.4913e mean absolute error: 0.0154 - val loss: 0.0039 -
val mean absolute error: 0.0483
Epoch 4/100
04 mean absolute error: 0.0150 - val loss: 0.0055 -
val mean absolute error: 0.0597
Epoch 5/100
04 mean absolute error: 0.0150 - val loss: 0.0040 -
val mean absolute error: 0.0490
Epoch 6/100
28/28 [============== ] - 1s 39ms/step - loss: 4.0929e-
04 mean absolute error: 0.0148 - val loss: 0.0055 -
val mean absolute error: 0.0592
Epoch 7/100
04 mean absolute error: 0.0149 - val loss: 0.0065 -
val mean absolute error: 0.0658
Epoch 8/100
28/28 [================== ] - 1s 38ms/step - loss: 4.0575e-
04 mean absolute error: 0.0148 - val loss: 0.0031 -
val mean absolute error: 0.0420
Epoch 9/100
04 mean absolute error: 0.0145 - val loss: 0.0036 -
val mean absolute error: 0.0455
loss: 3.8019e-
04 mean absolute error: 0.0143 - val loss: 0.0044 -
val mean absolute error: 0.0520
```

```
loss: 3.7979e-
04 mean absolute error: 0.0142 - val loss: 0.0074 -
val mean absolute error: 0.0723
loss: 4.0588e-
04 mean absolute error: 0.0149 - val loss: 0.0049 -
val mean absolute error: 0.0552
   - - 1s 53ms/step - loss: 3.6978e- - 04
mean absolute error: 0.0141 val loss: 0.0036 -
val mean absolute error: 0.0463
Epoch 15/100
3.3517e Epoch 13/100
04 mean absolute error: 0.0146 val loss: 0.0027
val mean absolute error: 0.0381
Epoch 14/100
04 mean absolute error: 0.0134 - val loss: 0.0026 -
val mean absolute error: 0.0375
loss: 3.9181e-
04 mean absolute error: 0.0144 - val loss: 0.0043 -
val mean absolute error: 0.0521
loss: 3.3263e-
04 mean absolute error: 0.0133 - val loss: 0.0034 -
val mean absolute error: 0.0451
loss: 3.3538e-
04 mean_absolute_error: 0.0134 - val loss: 0.0037 -
val mean absolute error: 0.0482
loss: 3.0465e-
04 mean_absolute_error: 0.0127 - val loss: 0.0023 -
val mean absolute error: 0.0357
```

```
28/28 [==========]
loss: 3.1931e-
04 mean absolute error: 0.0130 - val loss: 0.0030 -
val mean absolute error: 0.0422
loss: 3.0678e-
04 mean absolute error: 0.0128 - val loss: 0.0052 -
val mean absolute error: 0.0599
Epoch 22/100
04 mean absolute error: 0.0133 - val loss: 0.0052 -
val mean absolute error: 0.0596
loss: 2.9412e-
04 mean_absolute_error: 0.0127 - val_loss: 0.0032 -
val mean absolute error: 0.0444
Epoch 24/100
04 mean absolute error: 0.0121 val loss: 0.0033
val mean absolute error: 0.0447
Epoch 25/100
04 mean absolute error: 0.0118 - val loss: 0.0025 -
val mean absolute error: 0.0372
loss: 2.6288e-
04 mean absolute error: 0.0121 - val loss: 0.0018 -
val mean absolute error: 0.0311
```

```
2s 54ms/step 04 - loss: 2.7607e- -
mean absolute error: 0.0121 - val loss: 0.0057 -
val mean absolute error: 0.0621
Epoch 26/100
04 mean absolute error: 0.0118 - val loss: 0.0035 -
val mean absolute error: 0.0465
loss: 2.4600e-
04 mean absolute error: 0.0115 - val loss: 0.0027 -
val mean absolute error: 0.0396
loss: 2.4682e-
04 mean absolute error: 0.0117 - val loss: 0.0034 -
val mean absolute error: 0.0449
loss: 2.4333e-
04 mean absolute error: 0.0115 - val loss: 0.0034 -
val mean absolute error: 0.0453
Epoch 35/100
04 mean absolute error: 0.0111 val loss: 0.0043
val mean absolute error: 0.0523
Epoch 36/100
04 mean absolute error: 0.0123 - val loss: 0.0044 -
val mean absolute error: 0.0538
loss: 2.3647e-
04 mean absolute error: 0.0113 - val loss: 0.0026 -
val mean absolute error: 0.0388
loss: 2.3214e-
04 mean absolute error: 0.0114 - val loss: 0.0035 -
val mean absolute error: 0.0457
loss: 2.2272e-
```

04 mean_absolute_error: 0.0109 - val_loss: 0.0039 - val_mean_absolute_error: 0.0497

```
28/28 [========= ] -
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```
- - 1 s 51ms/step loss: 2.5588e
04 mean absolute error: 0.0117 val loss: 0.0044 - -
val mean absolute error: 0.0534
Epoch 37/100
loss: 2.3288e-
04 mean absolute error: 0.0113 - val loss: 0.0018 -
val mean absolute error: 0.0310
loss: 2.3720e-
04 mean absolute error: 0.0114 - val loss: 0.0029 -
val mean absolute error: 0.0420
loss: 2.2844e-
04 mean absolute error: 0.0111 - val loss: 0.0044 -
val mean absolute error: 0.0547
loss: 2.2612e-
04 mean absolute error: 0.0110 - val loss: 0.0024 -
val mean absolute error: 0.0371
loss: 2.1131e-
04 mean_absolute error: 0.0105 - val_loss: 0.0021 -
val mean absolute error: 0.0342
Epoch 46/100
04 mean absolute error: 0.0105 val loss: 0.0023
val mean absolute error: 0.0362
Epoch 47/100
                          1
                                   s loss: 2.2767e
50ms/step 04 mean absolute error: 0.0110 val loss:
0.0023 - - val mean absolute error: 0.0363
```

```
Epoch 48/100
04 mean absolute error: 0.0113 - val loss: 0.0040 -
val mean absolute error: 0.0505
loss: 2.1314e-
04 mean absolute error: 0.0107 - val loss: 0.0036 -
val mean absolute error: 0.0467
loss: 1.9676e-
04 mean absolute error: 0.0103 - val loss: 0.0025 -
val mean absolute error: 0.0386
loss: 2.1936e-
04 mean absolute error: 0.0109 - val loss: 0.0024 -
val mean absolute error: 0.0371
loss: 1.9640e-
04 mean absolute error: 0.0103 - val loss: 0.0022 -
val mean absolute error: 0.0345
loss: 1.9537e-
04 mean absolute error: 0.0101 - val loss: 0.0029 -
val mean absolute error: 0.0423
loss: 2.0339e-
04 mean absolute error: 0.0103 - val loss: 0.0024 -
val mean absolute error: 0.0386
loss: 2.0150e-
04 mean absolute error: 0.0103 - val loss: 0.0019 -
val mean absolute error: 0.0319
loss: 1.8074e-
```

```
28/28 [=======] -
```

```
04 mean absolute error: 0.0097 - val loss: 0.0026 -
val mean absolute error: 0.0403
   - - 1 s 46ms/step loss: 1.9212e
04 mean absolute error: 0.0100 val loss: 0.0019 - -
val mean absolute error: 0.0325
Epoch 59/100
Epoch 57/100
04 mean absolute error: 0.0104 val loss: 0.0029
val mean absolute error: 0.0435
Epoch 58/100
04 mean absolute error: 0.0098 - val loss: 0.0025 -
val mean absolute error: 0.0388
loss: 1.9490e-
04 mean absolute error: 0.0102 - val loss: 0.0037 -
val mean absolute error: 0.0507
loss: 1.8077e-
04 mean absolute error: 0.0097 - val loss: 0.0024 -
val mean absolute error: 0.0382
loss: 2.0307e-
04 mean absolute error: 0.0103 - val loss: 0.0017 -
val mean absolute error: 0.0306
loss: 1.6272e-
04 mean absolute error: 0.0092 - val loss: 0.0015 -
val mean absolute error: 0.0292
loss: 1.6148e-
```

_

28/28 [==========] -

```
s loss: 1.5642e
44ms/step 04 mean absolute error: 0.0089 val loss:
0.0020 - - val mean absolute error: 0.0342
Epoch 70/100
04 mean absolute error: 0.0092 - val loss: 0.0028 -
val mean absolute error: 0.0431
1.8140e-
04 mean absolute error: 0.0098 - val loss: 0.0011 -
val mean absolute error: 0.0243
Epoch 68/100
04 mean absolute error: 0.0090 val loss: 0.0016 val mean absolute error:
0.0297
Epoch 69/100
04 mean absolute error: 0.0089 - val loss: 0.0012 -
val mean absolute error: 0.0250
1.5722e-
04 mean absolute error: 0.0092 - val loss: 0.0012 -
val mean absolute error: 0.0253
1.5028e-
04 mean absolute error: 0.0088 - val loss: 0.0031 -
val mean absolute error: 0.0448
1.5013e-
04 mean absolute error: 0.0087 - val loss: 0.0020 -
val mean absolute error: 0.0336
1.5820e-
04 mean absolute error: 0.0090 - val loss: 0.0016 -
val_mean_absolute error: 0.0295
1.4808e-
04 mean absolute error: 0.0089 - val loss: 0.0016 -
val mean absolute error: 0.0297
1.4740e-
04 mean absolute error: 0.0088 - val loss: 0.0021 -
val mean absolute error: 0.0354
Epoch 77/100
```

- - - -

```
1s 42ms/step loss: 1.4757e
04 mean absolute error: 0.0088 val loss: 0.0025 - val mean absolute error:
0.0400
Epoch 81/100
04 mean absolute error: 0.0089 - val loss: 0.0012 -
val mean absolute error: 0.0254
1.3308e-
04 mean absolute error: 0.0083 - val loss: 0.0030 -
val mean absolute error: 0.0434
1.3501e-
04 mean absolute error: 0.0082 - val loss: 0.0019 -
val mean absolute error: 0.0329
1.3702e-
04 mean absolute error: 0.0086 - val loss: 0.0018 -
val mean absolute error: 0.0318
1.3023e-
04 mean absolute error: 0.0081 - val loss: 0.0024 -
val mean absolute error: 0.0382
1.2756e-
04 mean absolute error: 0.0080 - val loss: 0.0025 -
val mean absolute error: 0.0389
1.3654e-
04 mean absolute error: 0.0084 - val loss: 0.0028 -
val mean absolute error: 0.0416
1.4430e-
04 mean absolute error: 0.0087 - val loss: 0.0014 -
val mean absolute error: 0.0268
1.3139e-
04 mean absolute error: 0.0083 - val loss: 0.0016 -
val mean absolute error: 0.0295
28/28 [========= ] -
```

28/28

[========] -

```
04 mean absolute error: 0.0082 - val loss: 0.0014 -
  val mean absolute error: 0.0280
  1.2139e-
   04 mean absolute error: 0.0081 - val loss: 0.0016 -
  val mean absolute error: 0.0300
  1.2566e-
   04 mean absolute error: 0.0079 - val loss: 0.0015 -
  val mean absolute error: 0.0289
  1.2364e-
   04 mean absolute error: 0.0082 - val loss: 0.0016 -
  val mean absolute error: 0.0296
  1.2415e-
   04 mean absolute error: 0.0080 - val loss: 0.0016 -
  val mean absolute error: 0.0296
  1.1602e-
   04 mean absolute error: 0.0076 - val loss: 0.0020 -
  val mean absolute error: 0.0339
  1.1907e-
   04 mean absolute error: 0.0078 - val loss: 0.0018 -
  val mean absolute error: 0.0311
  1.2545e-
   04 mean absolute error: 0.0080 - val loss: 0.0019 -
  val mean absolute error: 0.0326
  1.2563e-
   04 mean absolute error: 0.0079 - val loss: 0.0015 -
  val mean absolute error: 0.0290 Epoch 100/100
   04 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.
      aDataFrame(test inverse predicted,columns=['open predicted','close p
                                       redicted'], 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]: open close open predicted close predicted 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</pre>
    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.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()
      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(y)
 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(y)
 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
<google.colab. quickchart helpers.SectionTitle at</pre>
```

```
0x7b92dcee9a80> import numpy as np from google.colab import
                          df 2868927680624221977
autoviz
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)):
 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()
chart = histogram(df 2868927680624221977,
*['open predicted'], **{}) 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 predicted'], **{}) chart
<google.colab. quickchart helpers.SectionTitle</pre>
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()
scatter plots(df 2868927680624221977, *[[['open', 'close'],
['close', _
 4'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)
    plt show()
```





```
[25]: # Creating a dataframe and adding 10 days to existing index
     df merge = df merge.append(pd.DataFrame(columns=df merge.columns,
     index=pd.date range(start=df merge. sindex[-1], periods=11, freq='D',
     closed='right'))) df merge['2021-06-09':'2021-06-16']
[25]: open close open predicted close predicted 2021-06-09 2499.50 2491.40
     2283.043457 2308.479004
     2021-06-10 2494.01 2521.60 2288.935547
                                                2315.539062
     2021-06-11 2524.92 2513.93
                                 2295.734131
                                                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</pre>
    0x7b92dcb7da50> import numpy as np from google.colab import
                               df 2077258851996054484
    autoviz
    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'], **{}) 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'], **{})
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')
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</pre>
                                                          at
0x7b92ca5342b0> import numpy as np from google.colab import
                          df 2077258851996054484
autoviz
autoviz.get df('df 2077258851996054484')
def histogram(df, colname, num bins=20, figsize=(2, 1)):
 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</pre>
    0x7b92ca303520> import numpy as np from google.colab import
                              df 2077258851996054484
    autoviz
    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)
        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', _
     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'
[27]: curr seq = test seq[-1:]
     for i in range ( - 10, 0 ):
       up pred = model . predict(curr seq)
       upcoming prediction . iloc[i] = up pred
       curr_seq = np . append(curr_seq[ 0 ][1 :]
       ,up pred,axis =0)
     ] ,index = df merge .
      'index) upcoming prediction . index = p d .
     to datetime (upcoming prediction . inde x)
```

```
curr seq = curr seq . reshape(test seq[ -
     1:].shape)
   1/1 [=======] - 0s 26ms/step
   1/1 [=======] - 0s 20ms/step
   1/1 [======] - 0s 17ms/step
   1/1 [======] - 0s 22ms/step
   1/1 [======= ] - 0s 46ms/step
   1/1 [=======] - 0s 30ms/step
   1/1 [=======] - 0s 29ms/step
   1/1 [======] - 0s 37ms/step
   1/1 [=======] - 0s 31ms/step
   1/1 [======] - 0s 50ms/step
[28]: # inversing Normalization/scaling
   upcoming prediction[['open','close']] = MMS.
    -inverse_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__
"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 Open price prediction',size=15)
ax legend()
fig show()
```

Upcoming Open price prediction Current Open Price Upcoming Open Price 2200 1800 Rankan Ra

[30]: # plotting Upcoming Close price on date index

fig,ax=plt.subplots(figsize=(10,5)) ax.plot(df_merge.loc['2021-04ax.set_title('Upcoming close price prediction',size=15) ax.legend()
fig.show()



[]: