

```
In [1]: import pandas as pd
```

```
In [2]: # Load the Dataset
df=pd.read_csv("C:/Users/HP/Desktop/prediction_model/stock-market data.csv")
```

```
In [3]: df
```

Out[3]:

	Date	Open	High	Low	Close	Adj Close	Volume
0	21-07-2010	25.100000	25.100000	24.700001	24.700001	23.343714	42000
1	22-07-2010	25.420000	25.420000	25.129999	25.260000	23.872967	17500
2	23-07-2010	25.540001	25.540001	25.080000	25.280001	23.891865	8600
3	26-07-2010	25.400000	25.400000	25.219999	25.370001	23.976921	18900
4	27-07-2010	25.250000	25.290001	25.200001	25.290001	23.901318	8200
...	...	...	...	...	...	...	...
2437	26-03-2020	41.200001	42.290001	41.200001	42.090000	42.090000	19600
2438	27-03-2020	40.360001	40.500000	39.900002	40.419998	40.419998	6900
2439	30-03-2020	40.549999	40.709999	39.970001	40.709999	40.709999	3000
2440	31-03-2020	40.500000	41.230000	40.250000	40.340000	40.340000	4500
2441	01-04-2020	39.169998	39.169998	38.599998	39.029999	39.029999	5700

2442 rows × 7 columns

```
In [4]: X = df[['Open', 'Volume']]
y = df['Close']
```

```
In [5]: # Adding lagged values of the target variable (Close price)
for i in range(1, 4):
    df[f'Close_lagged_{i}'] = df['Close'].shift(i)
```

```
In [6]: # Drop rows with NaN resulting from lagging
df.dropna(inplace=True)
X = df[['Open', 'Volume', 'Close_lagged_1', 'Close_lagged_2', 'Close_lagged_3']]
y = df['Close']
```

```
In [7]: # Splitting the data into training and testing sets
from sklearn.model_selection import train_test_split
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2, random_state=44)
```

```
In [8]: # model training
from sklearn.linear_model import LinearRegression
model = LinearRegression()
model.fit(X_train, y_train)
```

Out[8]:

LinearRegression

LinearRegression()

```
In [9]: # Model evaluation
from sklearn.metrics import mean_squared_error
y_pred = model.predict(X_test)
mse = mean_squared_error(y_test, y_pred)
print("Mean Squared Error:", mse)
```

Mean Squared Error: 0.10141538500108203

```
In [10]: # Prediction for the next 3 days
# Get the last available values to predict the next 3 days
last_available_values = X.tail(1)
last_available_values
```

Out[10]:

	Open	Volume	Close_lagged_1	Close_lagged_2	Close_lagged_3
2441	39.169998	5700	40.34	40.709999	40.419998

```
In [11]: #next_3_days_pred = model.predict(last_available_values)
#print("Predicted Close Prices for the Next 3 Days:", next_3_days_pred)
```

```
In [12]: next_3_days_pred = []
for i in range(3):
    # Predict for the next day
    next_day_pred = model.predict(last_available_values)
    next_3_days_pred.append(next_day_pred[0]) # Append the predicted value to the result list

    # Update the features for the next prediction
    last_available_values['Open'] = [next_day_pred[0]] # Update Open with predicted Close
    last_available_values['Volume'] = [20000] # You can update Volume based on your data
    for j in range(3, 1, -1):
        last_available_values[f'Close_lagged_{j}'] = last_available_values[f'Close_lagged_{j-1}']
    last_available_values['Close_lagged_1'] = [next_day_pred[0]] # Update Close_lagged_1 with prev

print("Predicted Close Prices for the Next 3 Days:", next_3_days_pred)
```

Predicted Close Prices for the Next 3 Days: [39.32931469452694, 39.26381411650613, 39.20446931539973]

```
C:\Users\HP\AppData\Local\Temp\ipykernel_18728\2454145894.py:8: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row_indexer,col_indexer] = value instead
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last_available_values['Volume'] = [20000] # You can update Volume based on your data
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last_available_values['Close_lagged_1'] = [next_day_pred[0]] # Update Close_lagged_1 with predicted Close
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```
last_available_values['Close_lagged_1'] = [next_day_pred[0]] # Update Close_lagged_1 with pre
dicted Close
```

```
In [13]: # Predicted close prices for the next 3 days
next_3_days_pred = [39.32931469452693, 39.263814116506104, 39.204469315399685]
```

```
In [14]: df.tail(1)
```

Out[14]:

	Date	Open	High	Low	Close	Adj Close	Volume	Close_lagged_1	Close_lagged_2	Close_lagg
2441	01-04-2020	39.169998	39.169998	38.599998	39.029999	39.029999	5700	40.34	40.709999	40.4

```
In [15]: # Dates for the next 3 days
dates = ["02-02-2020", "03-02-2020", "04-02-2020"]
```

```
In [16]: # Create a DataFrame with dates and predicted close prices
predictions_df = pd.DataFrame({"Date": dates, "Predicted Stock Prices": next_3_days_pred})
```

```
In [17]: predictions_df
```

Out[17]:

	Date	Predicted Stock Prices
0	02-02-2020	39.329315
1	03-02-2020	39.263814
2	04-02-2020	39.204469

In [18]: *the DataFrame to an Excel file to import it to tableau public*  
ons\_df.to\_excel("C:/Users/HP/Desktop/prediction\_model/Output/predicted\_stock\_prices.xlsx", index=



In [ ]:

In [ ]:

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In [ ]: