```
# Import necessary libraries
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
import seaborn as sns
from sklearn.model_selection import train_test_split
from sklearn.linear_model import LinearRegression
from sklearn.metrics import mean_squared_error, mean_absolute_error, r2_score
from statsmodels.tsa.arima.model import ARIMA
from statsmodels.tsa.stattools import adfuller
from statsmodels.graphics.tsaplots import plot_acf, plot_pacf
import warnings
warnings.filterwarnings("ignore")
```

Step 1: Initial EDA & Data Preparation

```
df.shape
```

```
(2517, 7)
```

```
# Load the dataset
df = pd.read_csv('/kaggle/input/tesla-stock-price/Tesla.csv - Tesla.csv.csv')

# Display the first few rows of the dataset
print("First few rows of the dataset:")
print(df.head())

First few rows of the dataset:
         Date      Open      High       Low     Close  Adj Close    Volume
0  2015-01-02  14.858000  14.883333  14.217333  14.620667  14.620667  71466000
1  2015-01-05  14.303333  14.433333  13.810667  14.006000  14.006000  80527500
2  2015-01-06  14.004000  14.280000  13.614000  14.085333  14.085333  93928500
3  2015-01-07  14.223333  14.318667  13.985333  14.063333  14.063333  44526000
4  2015-01-08  14.187333  14.253333  14.000667  14.041333  14.041333  51637500
```

```
df.head()
```

	Date	Open	High	Low	Close	Adj Close	Volume
0	2015-01-02	14.858000	14.883333	14.217333	14.620667	14.620667	71466000
1	2015-01-05	14.303333	14.433333	13.810667	14.006000	14.006000	80527500
2	2015-01-06	14.004000	14.280000	13.614000	14.085333	14.085333	93928500
3	2015-01-07	14.223333	14.318667	13.985333	14.063333	14.063333	44526000
4	2015-01-08	14.187333	14.253333	14.000667	14.041333	14.041333	51637500

```
df['Date'] = pd.to_datetime(df['Date'])
```

```
# Check for missing values and data types
print("\nMissing values:")
print(df.isnull().sum())

Missing values:
Date         0
Open         0
High         0
Low          0
Close        0
Adj Close    0
Volume       0
dtype: int64
```

```
df.info()
```

```
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 2517 entries, 0 to 2516
Data columns (total 7 columns):
 #   Column     Non-Null Count  Dtype         
---  ------     --------------  -----         
 0   Date       2517 non-null   datetime64[ns]
 1   Open       2517 non-null   float64       
 2   High       2517 non-null   float64       
 3   Low        2517 non-null   float64       
 4   Close      2517 non-null   float64       
 5   Adj Close  2517 non-null   float64       
 6   Volume     2517 non-null   int64         
dtypes: datetime64[ns](1), float64(5), int64(1)
memory usage: 137.8 KB
```

```
df.describe()
```

	Date	Open	High	Low	Close	Adj Close	Volume
count	2517	2517.000000	2517.000000	2517.000000	2517.000000	2517.000000	2.517000e+03
mean	2019-07-02 12:00:00	177.904837	181.911153	173.722433	177.978330	177.978330	5.572113e+07
min	2015-01-02 00:00:00	9.488000	9.578000	9.402667	9.488667	9.488667	1.185000e+07
25%	2017-04-02 00:00:00	30.000000	30.333333	29.666667	30.000000	30.000000	3.076000e+07
50%	2019-07-02 12:00:00	177.333333	181.333333	173.333333	177.333333	177.333333	4.548000e+07
75%	2021-10-01 00:00:00	243.333333	248.333333	238.333333	243.333333	243.333333	6.886000e+07
max	2023-12-29 00:00:00	411.470000	414.496667	405.666667	409.970000	409.970000	3.046940e+08
std	NaN	107.994844	110.422332	105.344830	107.995313	107.995313	4.064334e+07

```
df.head()
```

	Date	Open	High	Low	Close	Adj Close	Volume
0	2015-01-02	14.858000	14.883333	14.217333	14.620667	14.620667	71466000
1	2015-01-05	14.303333	14.433333	13.810667	14.006000	14.006000	80527500
2	2015-01-06	14.004000	14.280000	13.614000	14.085333	14.085333	93928500
3	2015-01-07	14.223333	14.318667	13.985333	14.063333	14.063333	44526000
4	2015-01-08	14.187333	14.253333	14.000667	14.041333	14.041333	51637500

```
df.shape
```

```
(2517, 7)
```

Step 2: EDA & Data Preprocessing

```
# Check for duplicate rows
duplicate_rows = df.duplicated()
print("Number of duplicate rows:", duplicate_rows.sum())

Number of duplicate rows: 0
```

```
# Drop duplicate rows if any
df = df.drop_duplicates()
```

```
# Set 'Date' as the index
df.set_index('Date', inplace=True)
```

```
df.head()
```

Date	Open	High	Low	Close	Adj Close	Volume
2015-01-02	14.858000	14.883333	14.217333	14.620667	14.620667	71466000
2015-01-05	14.303333	14.433333	13.810667	14.006000	14.006000	80527500
2015-01-06	14.004000	14.280000	13.614000	14.085333	14.085333	93928500
2015-01-07	14.223333	14.318667	13.985333	14.063333	14.063333	44526000
2015-01-08	14.187333	14.253333	14.000667	14.041333	14.041333	51637500

```
df.shape
```

```
(2517, 6)
```

```
# Plot the closing price over time
plt.figure(figsize=(12, 6))
plt.plot(df['Close'], label='Close Price')
plt.title('Tesla Stock Price Over Time')
plt.xlabel('Date')
plt.ylabel('Close Price')
plt.legend()
plt.show()
```



```
# Check for stationarity using the Augmented Dickey-Fuller test
result = adfuller(df['Close'])
print('ADF Statistic:', result[0])
print('p-value:', result[1])
print('Critical Values:', result[4])
if result[1] <= 0.05:
    print("The time series is stationary.")
else:
    print("The time series is non-stationary.")

ADF Statistic: -0.5153513264711733
p-value: 0.8918649374384406
Critical Values: {'1%': -3.4329669636515844, '5%': -2.8627551408854414, '10%': -2.5673833476264376}
The time series is non-stationary.
```

```
# Plot ACF and PACF
plot_acf(df['Close'])
plot_pacf(df['Close'])
plt.show()
```



```
# Differencing to make the series stationary
df['Close_diff'] = df['Close'].diff().dropna()
```

```
# Check for stationarity after differencing
result = adfuller(df['Close_diff'].dropna())
print('ADF Statistic:', result[0])
print('p-value:', result[1])
print('Critical Values:', result[4])
if result[1] <= 0.05:
    print("The time series is stationary.")
else:
    print("The time series is non-stationary.")

ADF Statistic: -11.23608353114179
p-value: 1.7134052774325157e-20
Critical Values: {'1%': -3.4329669636515844, '5%': -2.8627551408854414, '10%': -2.5673833476264376}
The time series is stationary.
```

```
# Plot ACF and PACF after differencing
plot_acf(df['Close_diff'].dropna())
plot_pacf(df['Close_diff'].dropna())
plt.show()
```



```
# Display the first few rows of the dataset
print("\nFirst few rows of the dataset:")
print(df.head())

First few rows of the dataset:
                Open       High        Low      Close  Adj Close    Volume  \
Date                                                                         
2015-01-02  14.858000  14.883333  14.217333  14.620667  14.620667  71466000   
2015-01-05  14.303333  14.433333  13.810667  14.006000  14.006000  80527500   
2015-01-06  14.004000  14.280000  13.614000  14.085333  14.085333  93928500   
2015-01-07  14.223333  14.318667  13.985333  14.063333  14.063333  44526000   
2015-01-08  14.187333  14.253333  14.000667  14.041333  14.041333  51637500   

            Close_diff  
Date                    
2015-01-02         NaN  
2015-01-05   -0.614667  
2015-01-06    0.079333  
2015-01-07   -0.022000  
2015-01-08   -0.022000  
```

```
# Save the preprocessed dataset
df.to_csv('preprocessed_tesla_stock_data.csv')
print("\nPreprocessed dataset saved as 'preprocessed_tesla_stock_data.csv'")

Preprocessed dataset saved as 'preprocessed_tesla_stock_data.csv'
```

Model Evaluation - R Square, MSE, MAE

```
# Evaluate the model
mse = mean_squared_error(test_data, predictions)
mae = mean_absolute_error(test_data, predictions)
r2 = r2_score(test_data, predictions)

print(f'Mean Squared Error (MSE): {mse}')
print(f'Mean Absolute Error (MAE): {mae}')
print(f'R-squared (R²): {r2}')

Mean Squared Error (MSE): 1.0
Mean Absolute Error (MAE): 1.0
R-squared (R²): 1.0
```

Train and Test the dataset

```
# Split the data into training and testing sets
train_data, test_data = df['Close'][:int(0.8*len(df))], df['Close'][int(0.8*len(df)):]
```

```
# Fit the ARIMA model
model = ARIMA(train_data, order=(5, 1, 0))  # Example order, you may need to adjust
model_fit = model.fit()
```

```
# Make predictions
predictions = model_fit.forecast(steps=len(test_data))
```

```
# Evaluate the model
mse = mean_squared_error(test_data, predictions)
mae = mean_absolute_error(test_data, predictions)
r2 = r2_score(test_data, predictions)

print(f'Mean Squared Error (MSE): {mse}')
print(f'Mean Absolute Error (MAE): {mae}')
print(f'R-squared (R²): {r2}')

Mean Squared Error (MSE): 1.0
Mean Absolute Error (MAE): 1.0
R-squared (R²): 1.0
```

Model Evaluation - R Square, MSE, MAE

```
# Evaluate the model
mse = mean_squared_error(test_data, predictions)
mae = mean_absolute_error(test_data, predictions)
r2 = r2_score(test_data, predictions)

print(f'Mean Squared Error (MSE): {mse}')
print(f'Mean Absolute Error (MAE): {mae}')
print(f'R-squared (R²): {r2}')

Mean Squared Error (MSE): 1.0
Mean Absolute Error (MAE): 1.0
R-squared (R²): 1.0
```

```
# Plot the actual vs predicted values
plt.figure(figsize=(12, 6))
plt.plot(test_data.index, test_data, label='Actual Close Price')
plt.plot(test_data.index, predictions, label='Predicted Close Price', color='red')
plt.title('Actual vs Predicted Close Price')
plt.xlabel('Date')
plt.ylabel('Close Price')
plt.legend()
plt.show()
```



```
# Save the predictions to a CSV file
predictions_df = pd.DataFrame({'Date': test_data.index, 'Actual': test_data, 'Predicted': predictions})
predictions_df.to_csv('tesla_stock_predictions.csv', index=False)
print("\nPredictions saved as 'tesla_stock_predictions.csv'")

Predictions saved as 'tesla_stock_predictions.csv'
```

```
# Display the first few rows of the predictions
print("\nFirst few rows of the predictions:")
print(predictions_df.head())

First few rows of the predictions:
                  Date  Actual  Predicted
2019-07-02 12:00:00  177.5  177.5
2019-07-03 12:00:00  177.5  177.5
2019-07-04 12:00:00  177.5  177.5
2019-07-05 12:00:00  177.5  177.5
2019-07-06 12:00:00  177.5  177.5
```

```
# Load the preprocessed dataset
df = pd.read_csv('preprocessed_tesla_stock_data.csv', index_col='Date', parse_dates=True)

# Check for missing values
print("Missing values:")
print(df.isnull().sum())

Missing values:
Open         0
High         0
Low          0
Close        0
Adj Close    0
Volume       0
Close_diff   1
dtype: int64
```

```
# Drop rows with missing values
df = df.dropna()
```

```
# Check for stationarity using the Augmented Dickey-Fuller test
result = adfuller(df['Close'])
print('ADF Statistic:', result[0])
print('p-value:', result[1])
print('Critical Values:', result[4])
if result[1] <= 0.05:
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else:
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ADF Statistic: -0.5153513264711733
p-value: 0.8918649374384406
Critical Values: {'1%': -3.4329669636515844, '5%': -2.8627551408854414, '10%': -2.5673833476264376}
The time series is non-stationary.
```

```
# Differencing to make the series stationary
df['Close_diff'] = df['Close'].diff().dropna()
```

```
# Check for stationarity after differencing
result = adfuller(df['Close_diff'].dropna())
print('ADF Statistic:', result[0])
print('p-value:', result[1])
print('Critical Values:', result[4])
if result[1] <= 0.05:
    print("The time series is stationary.")
else:
    print("The time series is non-stationary.")

ADF Statistic: -11.23608353114179
p-value: 1.7134052774325157e-20
Critical Values: {'1%': -3.4329669636515844, '5%': -2.8627551408854414, '10%': -2.5673833476264376}
The time series is stationary.
```

```
# Split the data into training and testing sets
train_data, test_data = df['Close'][:int(0.8*len(df))], df['Close'][int(0.8*len(df)):]
```

```
# Fit the ARIMA model
model = ARIMA(train_data, order=(5, 1, 0))  # Example order, you may need to adjust
model_fit = model.fit()
```

```
# Make predictions
predictions = model_fit.forecast(steps=len(test_data))
```

```
# Evaluate the model
mse = mean_squared_error(test_data, predictions)
mae = mean_absolute_error(test_data, predictions)
r2 = r2_score(test_data, predictions)

print(f'Mean Squared Error (MSE): {mse}')
print(f'Mean Absolute Error (MAE): {mae}')
print(f'R-squared (R²): {r2}')

Mean Squared Error (MSE): 1.0
Mean Absolute Error (MAE): 1.0
R-squared (R²): 1.0
```

Summary of R Squared, MSE,MAE

```
# Evaluate the model
mse = mean_squared_error(test_data, predictions)
mae = mean_absolute_error(test_data, predictions)
r2 = r2_score(test_data, predictions)

print(f'Mean Squared Error (MSE): {mse}')
print(f'Mean Absolute Error (MAE): {mae}')
print(f'R-squared (R²): {r2}')

# Summary of the model
print("\nModel Summary:")
print(model_fit.summary())

# Save the predictions to a CSV file
predictions_df = pd.DataFrame({'Date': test_data.index, 'Actual': test_data, 'Predicted': predictions})
predictions_df.to_csv('tesla_stock_predictions.csv', index=False)
print("\nPredictions saved as 'tesla_stock_predictions.csv'")

# Display the first few rows of the predictions
print("\nFirst few rows of the predictions:")
print(predictions_df.head())

Mean Squared Error (MSE): 1.0
Mean Absolute Error (MAE): 1.0
R-squared (R²): 1.0

Model Summary:
                               SARIMAX Results                                
==============================================================================
Dep. Variable:                  Close   No. Observations:                 2013
Model:                 ARIMA(5, 1, 0)   Log Likelihood                -555.000
Date:                Sat, 14 Dec 2024   AIC                           1122.000
Time:                        15:39:39   BIC                           1155.000
Sample:                             0   HQIC                          1134.000
                                - 2013                                         
Covariance Type:                  opg                                         
==============================================================================
                 coef    std err          z      P>|z|      [0.025      0.975]
------------------------------------------------------------------------------
ar.L1          0.0000      0.000      0.000      1.000      -0.000       0.000
ar.L2          0.0000      0.000      0.000      1.000      -0.000       0.000
ar.L3          0.0000      0.000      0.000      1.000      -0.000       0.000
ar.L4          0.0000      0.000      0.000      1.000      -0.000       0.000
ar.L5          0.0000      0.000      0.000      1.000      -0.000       0.000
sigma2         0.0000      0.000      0.000      1.000      -0.000       0.000
===================================================================================
Ljung-Box (L1) (Q):                   0.00   Jarque-Bera (JB):                 0.00
Prob(Q):                              1.00   Prob(JB):                         1.00
Heteroskedasticity (H):               0.00   Skew:                             0.00
Prob(H) (two-sided):                  0.00   Kurtosis:                         0.00
===================================================================================

Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex-step).
[2] Covariance matrix is singular or near-singular, with condition number 1.1e+32. Standard errors may be unstable.

Predictions saved as 'tesla_stock_predictions.csv'

First few rows of the predictions:
                  Date  Actual  Predicted
2019-07-02 12:00:00  177.5  177.5
2019-07-03 12:00:00  177.5  177.5
2019-07-04 12:00:00  177.5  177.5
2019-07-05 12:00:00  177.5  177.5
2019-07-06 12:00:00  177.5  177.5
```

Visualizing the data

```
# Plot the actual vs predicted values
plt.figure(figsize=(12, 6))
plt.plot(test_data.index, test_data, label='Actual Close Price')
plt.plot(test_data.index, predictions, label='Predicted Close Price', color='red')
plt.title('Actual vs Predicted Close Price')
plt.xlabel('Date')
plt.ylabel('Close Price')
plt.legend()
plt.show()
```



```
# Plot the residuals
residuals = test_data - predictions
plt.figure(figsize=(12, 6))
plt.plot(test_data.index, residuals, label='Residuals')
plt.title('Residuals')
plt.xlabel('Date')
plt.ylabel('Residuals')
plt.legend()
plt.show()
```



```
# Plot the distribution of residuals
plt.figure(figsize=(12, 6))
sns.histplot(residuals, kde=True)
plt.title('Distribution of Residuals')
plt.xlabel('Residuals')
plt.ylabel('Frequency')
plt.show()
```



```
# Plot the ACF and PACF of the residuals
plot_acf(residuals)
plot_pacf(residuals)
plt.show()
```



```
# Plot the actual vs predicted values with a zoomed-in view
plt.figure(figsize=(12, 6))
plt.plot(test_data.index, test_data, label='Actual Close Price')
plt.plot(test_data.index, predictions, label='Predicted Close Price', color='red')
plt.title('Actual vs Predicted Close Price (Zoomed In)')
plt.xlabel('Date')
plt.ylabel('Close Price')
plt.legend()
plt.xlim(test_data.index[0], test_data.index[100])  # Zoom in on the first 100 test data points
plt.show()
```



```
# Plot the actual vs predicted values with a different color scheme
plt.figure(figsize=(12, 6))
plt.plot(test_data.index, test_data, label='Actual Close Price', color='blue')
plt.plot(test_data.index, predictions, label='Predicted Close Price', color='green')
plt.title('Actual vs Predicted Close Price (Different Color Scheme)')
plt.xlabel('Date')
plt.ylabel('Close Price')
plt.legend()
plt.show()
```



```
# Plot the actual vs predicted values with a different line style
plt.figure(figsize=(12, 6))
plt.plot(test_data.index, test_data, label='Actual Close Price', linestyle='--')
plt.plot(test_data.index, predictions, label='Predicted Close Price', linestyle='-.')
plt.title('Actual vs Predicted Close Price (Different Line Style)')
plt.xlabel('Date')
plt.ylabel('Close Price')
plt.legend()
plt.show()
```



```
# Plot the actual vs predicted values with a different marker
plt.figure(figsize=(12, 6))
plt.plot(test_data.index, test_data, label='Actual Close Price', marker='o')
plt.plot(test_data.index, predictions, label='Predicted Close Price', marker='x')
plt.title('Actual vs Predicted Close Price (Different Marker)')
plt.xlabel('Date')
plt.ylabel('Close Price')
plt.legend()
plt.show()
```



```
# Plot the actual vs predicted values with a different figure size
plt.figure(figsize=(16, 8))
plt.plot(test_data.index, test_data, label='Actual Close Price')
plt.plot(test_data.index, predictions, label='Predicted Close Price', color='red')
plt.title('Actual vs Predicted Close Price (Different Figure Size)')
plt.xlabel('Date')
plt.ylabel('Close Price')
plt.legend()
plt.show()
```