```
#@title Licensed under the Apache License, Versiloicensed under the Apache
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# "License");

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CO Open in Colab

try:
# %tensorflow_version only exists in Colab.
%tensorflow_version 2 x
```

```
%tensorflow version 2.x
except Exception:
 pass
import tensorflow as tf
import numpy as np
import matplotlib.pyplot as plt
print(tf. version )
□→ 2.3.0
#synthetic data one last time
def plot_series(time, series, format="-", start=0, end=None):
   plt.plot(time[start:end], series[start:end], format)
   plt.xlabel("Time")
   plt.ylabel("Value")
   plt.grid(True)
def trend(time, slope=0):
   return slope * time
def seasonal pattern(season time):
    """Just an arbitrary pattern, you can change it if you wish"""
    return np.where(season time < 0.4,
                    np.cos(season_time * 2 * np.pi),
                    1 / np.exp(3 * season time))
def seasonality(time, period, amplitude=1, phase=0):
    """Repeats the same pattern at each period"""
   season_time = ((time + phase) % period) / period
```

```
return amplitude * seasonal pattern(season time)
def noise(time, noise level=1, seed=None):
   rnd = np.random.RandomState(seed)
   return rnd.randn(len(time)) * noise level
time = np.arange(4 * 365 + 1, dtype="float32")
baseline = 10
series = trend(time, 0.1)
baseline = 10
amplitude = 40
slope = 0.05
noise level = 5
# Create the series
series = baseline + trend(time, slope) + seasonality(time, period=365, amplitude=amplitude)
# Update with noise
series += noise(time, noise level, seed=42)
split time = 1000
time train = time[:split time]
x train = series[:split time]
time valid = time[split time:]
x valid = series[split time:]
window size = 20
batch size = 32
shuffle buffer size = 1000
def windowed dataset(series, window size, batch size, shuffle buffer):
   #note that we're using CNN's now as the first layer instead of the lambda
   #however also note that the lambda is what changed the dimensions into 3D
   #so that it can be fed into the RNN, since that functionality had been removed
    #we add it here since there's no other place to do so
   series = tf.expand dims(series, axis=-1)
   ds = tf.data.Dataset.from tensor slices(series)
   ds = ds.window(window_size + 1, shift=1, drop_remainder=True)
   ds = ds.flat map(lambda w: w.batch(window size + 1))
   ds = ds.shuffle(shuffle buffer)
   ds = ds.map(lambda w: (w[:-1], w[1:]))
   return ds.batch(batch size).prefetch(1)
def model forecast(model, series, window size):
   ds = tf.data.Dataset.from tensor slices(series)
   ds = ds.window(window size, shift=1, drop remainder=True)
   ds = ds.flat map(lambda w: w.batch(window size))
   ds = ds.batch(32).prefetch(1)
   forecast = model.predict(ds)
   return forecast
```

```
tf.keras.backend.clear session()
tf.random.set seed(51)
np.random.seed(51)
window size = 30
train set = windowed dataset(x train, window size, batch size=128, shuffle buffer=shuffle buf
model = tf.keras.models.Sequential([
  #a generalized conv2D
 #causal padding simply pre-pads with zeros
  #window size of 5 with the regular stride of 1 step
 tf.keras.layers.Conv1D(filters=32, kernel size=5,
                      strides=1, padding="causal",
                      activation="relu",
                      input shape=[None, 1]),
 tf.keras.layers.Bidirectional(tf.keras.layers.LSTM(32, return sequences=True)),
 tf.keras.layers.Bidirectional(tf.keras.layers.LSTM(32, return sequences=True)),
 tf.keras.layers.Dense(1),
 tf.keras.layers.Lambda(lambda x: x * 200)
1)
lr schedule = tf.keras.callbacks.LearningRateScheduler(
    lambda epoch: 1e-8 * 10**(epoch / 20))
optimizer = tf.keras.optimizers.SGD(lr=1e-8, momentum=0.9)
model.compile(loss=tf.keras.losses.Huber(),
              optimizer=optimizer,
              metrics=["mae"])
history = model.fit(train set, epochs=100, callbacks=[lr schedule])
\square
```

```
Epoch 1/100
Epoch 2/100
Epoch 3/100
8/8 [========== ] - 0s 61ms/step - loss: 71.3446 - mae: 71.8437
Epoch 4/100
Epoch 5/100
Epoch 6/100
8/8 [========== ] - 0s 60ms/step - loss: 66.3621 - mae: 66.8609
Epoch 7/100
Epoch 8/100
Epoch 9/100
8/8 [========== ] - 0s 61ms/step - loss: 59.2491 - mae: 59.7479
Epoch 10/100
8/8 [=========== ] - 0s 59ms/step - loss: 56.3267 - mae: 56.8254
Epoch 11/100
Epoch 12/100
Epoch 13/100
Epoch 14/100
Epoch 15/100
Epoch 16/100
Epoch 17/100
8/8 [========== ] - 0s 60ms/step - loss: 38.1009 - mae: 38.5985
Epoch 18/100
8/8 [========== ] - 0s 59ms/step - loss: 36.5304 - mae: 37.0279
Epoch 19/100
8/8 [=========== ] - 0s 61ms/step - loss: 34.9672 - mae: 35.4642
Epoch 20/100
8/8 [========== ] - 0s 59ms/step - loss: 33.5379 - mae: 34.0347
Epoch 21/100
8/8 [=========== ] - 0s 61ms/step - loss: 32.2358 - mae: 32.7321
Epoch 22/100
Epoch 23/100
Epoch 24/100
Epoch 25/100
Epoch 26/100
Epoch 27/100
Epoch 28/100
8/8 [============== ] - 0s 59ms/step - loss: 24.2668 - mae: 24.7617
Epoch 29/100
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8/8 [=========== ] - 0s 60ms/step - loss: 23.0459 - mae: 23.5406
Epoch 30/100
Epoch 31/100
Epoch 32/100
Epoch 33/100
Epoch 34/100
Epoch 35/100
8/8 [=============== ] - 0s 61ms/step - loss: 16.2657 - mae: 16.7576
Epoch 36/100
8/8 [============== ] - 0s 59ms/step - loss: 15.6281 - mae: 16.1192
Epoch 37/100
8/8 [============= ] - 0s 61ms/step - loss: 15.0540 - mae: 15.5447
Epoch 38/100
Epoch 39/100
8/8 [============= ] - Os 60ms/step - loss: 13.9836 - mae: 14.4747
Epoch 40/100
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8/8 [============ ] - 0s 62ms/step - loss: 5.2126 - mae: 5.6904
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Epoch 60/100
Epoch 61/100
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Epoch 63/100
Epoch 64/100
8/8 [============= ] - 0s 60ms/step - loss: 5.3933 - mae: 5.8746
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Epoch 76/100
8/8 [============== ] - 0s 60ms/step - loss: 28.7364 - mae: 29.2346
Epoch 77/100
Epoch 78/100
Epoch 79/100
Epoch 80/100
Epoch 81/100
Epoch 82/100
8/8 [============== ] - 0s 61ms/step - loss: 17.5090 - mae: 18.0038
Epoch 83/100
8/8 [========== ] - 0s 60ms/step - loss: 36.1916 - mae: 36.6898
Epoch 84/100
Epoch 85/100
Epoch 86/100
Fnoch 97/100
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    Enoch 88/100
plt.semilogx(history.history["lr"], history.history["loss"])
plt.axis([1e-8, 1e-4, 0, 30])
    (1e-08, 0.0001, 0.0, 30.0)
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    8/8 |=========== | - 1s 67ms/step - loss: 11.3681 - mae: 11.8604
#using the optimal learning rate from the graph above
tf.keras.backend.clear session()
tf.random.set seed(51)
np.random.seed(51)
#batch sizes affect the training, batches introduce noise into the data
#so it's better to have a smaller batch size
#batch size = 16
dataset = windowed dataset(x train, window size, batch size, shuffle buffer size)
model = tf.keras.models.Sequential([
 tf.keras.layers.Conv1D(filters=32, kernel size=3,
                     strides=1, padding="causal",
                     activation="relu",
                     input shape=[None, 1]),
 tf.keras.layers.LSTM(32, return sequences=True),
 tf.keras.layers.LSTM(32, return_sequences=True),
 tf.keras.layers.Dense(1),
 tf.keras.layers.Lambda(lambda x: x * 200)
1)
optimizer = tf.keras.optimizers.SGD(lr=1e-5, momentum=0.9)
model.compile(loss=tf.keras.losses.Huber(),
             optimizer=optimizer,
             metrics=["mae"])
history = model.fit(dataset,epochs=500)
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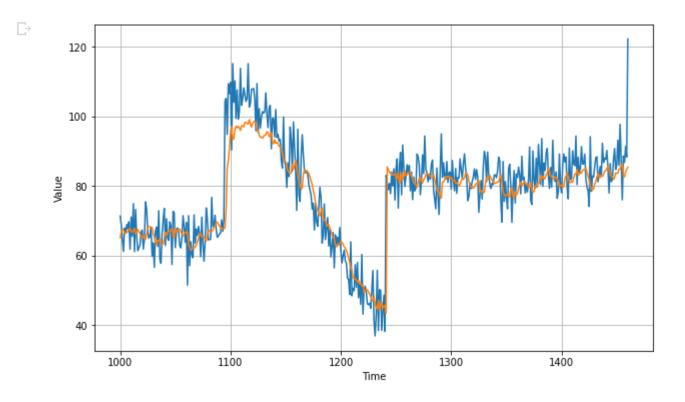
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 rnn_forecast = model_forecast(model, series[..., np.newaxis], window_size)
rnn forecast = rnn forecast[split time - window size:-1, -1, 0]
```

plt.figure(figsize=(10, 6)) plot\_series(time\_valid, x\_valid) plot series(time valid, rnn forecast)



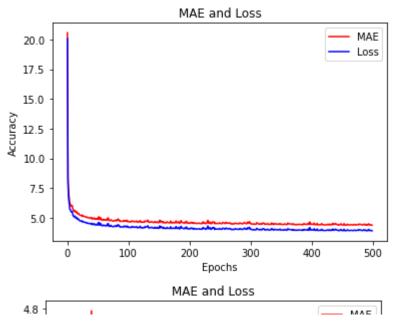
tf.keras.metrics.mean absolute error(x valid, rnn forecast).numpy()

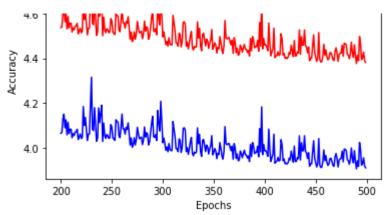
## 5.091009

import matplotlib.image as mpimg import matplotlib.pyplot as plt

```
# Retrieve a list of list results on training and test data
# sets for each training epoch
#-----
mae=history.history['mae']
loss=history.history['loss']
epochs=range(len(loss)) # Get number of epochs
# Plot MAE and Loss
#-----
plt.plot(epochs, mae, 'r')
plt.plot(epochs, loss, 'b')
plt.title('MAE and Loss')
plt.xlabel("Epochs")
plt.ylabel("Accuracy")
plt.legend(["MAE", "Loss"])
plt.figure()
epochs zoom = epochs[200:]
mae zoom = mae[200:]
loss zoom = loss[200:]
# Plot Zoomed MAE and Loss
#-----
plt.plot(epochs zoom, mae zoom, 'r')
plt.plot(epochs zoom, loss zoom, 'b')
plt.title('MAE and Loss')
plt.xlabel("Epochs")
plt.ylabel("Accuracy")
plt.legend(["MAE", "Loss"])
plt.figure()
\Box
```

<Figure size 432x288 with 0 Axes>





<Figure size 432x288 with 0 Axes>