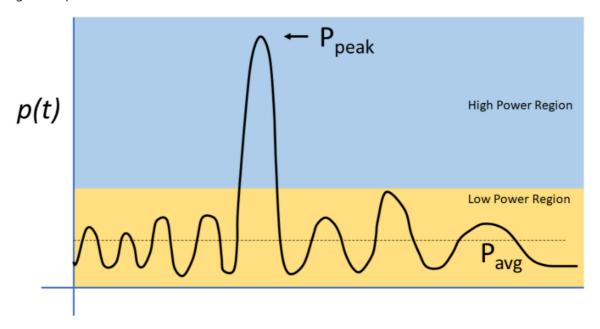
Reset css and font defaults in:
C:\Users\kuzne\.jupyter\custom &
C:\Users\kuzne\AppData\Roaming\jupyter\nbextensions

Signal amplification



- B. E. Watkins, R. North and M. Tummala, "Neural network based adaptive predistortion for the linearization of nonlinear RF amplifiers", Proc. MILCOM, pp. 145-149, Nov. 1995.
- T. Liu, S. Boumaiza and F. M. Ghannouchi, "Dynamic behavioral modeling of 3G power amplifiers using real-valued time-delay neural networks", IEEE Trans. Microw. Theory Techn., vol. 52, no. 3, pp. 1025-1033, Mar. 2004.
- M. Rawat, K. Rawat and F. M. Ghannouchi, "Adaptive digital predistortion of wireless power amplifiers/transmitters using dynamic real-valued focused time-delay line neural networks", IEEE Trans. Microw. Theory Techn., vol. 58, no. 1, pp. 95-104, Jan. 2010.

$$\begin{aligned} & \left[x_{1}^{(1)}, x_{2}^{(1)}, \dots, x_{M}^{(1)} \right] \\ & = \left[s_{\mathrm{I}}(n), s_{\mathrm{I}}(n-1), \dots, s_{\mathrm{I}}(n-M+1) \right] \\ & \left[x_{M+1}^{(1)}, x_{M+2}^{(1)}, \dots, x_{2M}^{(1)} \right] \\ & = \left[s_{\mathrm{O}}(n), s_{\mathrm{O}}(n-1), \dots, s_{\mathrm{O}}(n-M+1) \right]. \end{aligned}$$

Input layer:

$$x_i^{(l)} = f\left(\sum_{j=1}^D w_{i,j}^{(l)} x_j^{(l-1)} + b_i^{(l)}
ight).$$

Hidden layers:

$$y_{
m I}(n) = \!\! x_1^{(L)} = \sum_{j=1}^D w_{1,j}^{(L)} x_j^{(L-1)} + b_1^{(L)}$$

$$y_{ ext{Q}}(n) = \!\! x_2^{(L)} = \sum_{j=1}^D w_{2,j}^{(L)} x_j^{(L-1)} + b_2^{(L)}$$

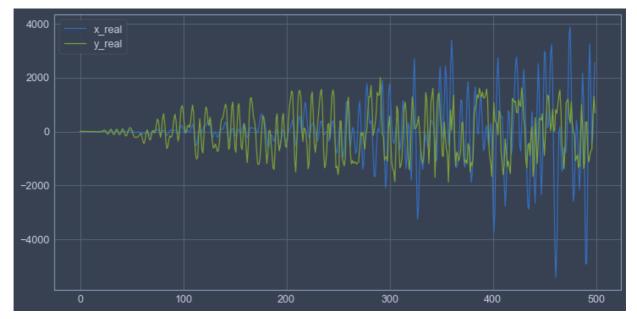
Output layer:

```
In [173... import pandas as pd
In [174... df = pd.read_csv('SOP.csv', delimiter='\t')
df
```

| Out[174 | | x_real | x_imag | y_real | y_imag |
|---------|--------|--------|--------|-----------|-----------|
| | 0 | 0.0 | 0.0 | 1.038738 | -4.530646 |
| | 1 | 0.0 | 0.0 | 1.820132 | -6.513940 |
| | 2 | 0.0 | 0.0 | 1.729341 | -1.936011 |
| | 3 | 0.0 | -0.0 | 1.851527 | 2.599776 |
| | 4 | 0.0 | -0.0 | 0.448547 | 6.800751 |
| | ••• | | | | |
| | 245755 | -0.0 | 0.0 | -5.496251 | -7.106726 |
| | 245756 | -0.0 | 0.0 | 2.497821 | 1.009522 |
| | 245757 | -0.0 | 0.0 | 3.501016 | 6.063902 |
| | 245758 | -0.0 | 0.0 | 0.531160 | 1.366976 |
| | 245759 | -0.0 | 0.0 | 3.339302 | -0.865433 |

245760 rows × 4 columns

```
plt.plot(df.x_real[:500], label='x_real')
plt.plot(df.y_real[:500], label='y_real')
plt.legend();
```



In [175...

df.describe()

| $\cap \dots +$ | [17E |
|----------------|---------|
| Uut | [T / D |

| | x_real | x_imag | y_real | y_imag |
|-------|---------------|---------------|---------------|---------------|
| count | 245760.000000 | 245760.000000 | 245760.000000 | 245760.000000 |
| mean | 0.005941 | -0.007239 | 0.326069 | -2.405308 |
| std | 5216.300247 | 5170.374673 | 1278.094777 | 1288.629409 |
| min | -19135.000000 | -19127.000000 | -7956.600662 | -8184.016771 |
| 25% | -3525.000000 | -3496.000000 | -731.032297 | -736.804373 |
| 50% | 1.000000 | -2.000000 | -0.043048 | -0.088496 |
| 75% | 3520.000000 | 3497.000000 | 732.448839 | 730.797447 |
| max | 19599.000000 | 19177.000000 | 7452.054802 | 7375.195878 |

In [176...

df.corr()

Out[176...

| | x_real | x_imag | y_real | y_imag |
|--------|-----------|-----------|-----------|----------|
| x_real | 1.000000 | -0.001733 | 0.118638 | 0.663647 |
| x_imag | -0.001733 | 1.000000 | -0.657381 | 0.111573 |
| y_real | 0.118638 | -0.657381 | 1.000000 | 0.004954 |
| y_imag | 0.663647 | 0.111573 | 0.004954 | 1.000000 |

In [284...

df.iloc[100:110, :]

Out[284...

| | x_real | x_imag | y_real | y_imag |
|-----|--------|--------|------------|------------|
| 100 | 82.0 | 182.0 | 733.382436 | 244.160161 |
| 101 | -44.0 | 120.0 | 264.156079 | 409.143404 |
| 102 | -62.0 | 17.0 | -50.702194 | 219.713299 |
| 103 | 11.0 | -35.0 | 0.845572 | -77.987027 |

```
x_real x_imag
                                  y_real
                                            y_imag
          104
                 58.0
                         14.0
                             197.166574
                                          -66.922559
          105
                 15.0
                        103.0 230.747570
                                         267.508468
          106
                -39.0
                        131.0 145.535289
                                         504.076440
          107
                21.0
                        80.0 324.361002
                                         342.306596
          108
                185.0
                        44.0
                             693.306437
                                          -95.002543
          109
                270.0
                        92.0 982.094993 -303.495963
In [181...
           df_np = df.to_numpy()
           df_np
          array([[ 0.
                                 0.
                                            , 1.03873787, -4.53064645],
Out[181...
                 [ 0.
                                 0.
                                               1.82013213, -6.51394005],
                 [ 0.
                                               1.72934089, -1.93601107],
                  ...,
                                                3.50101648, 6.06390201],
                  [-0.
                                 0.
                  [-0.
                                 0.
                                                0.53116015, 1.36697645],
                                                3.33930177, -0.8654325 ]])
                  [-0.
In [182...
           from sklearn.preprocessing import MinMaxScaler
In [183...
           scalerX, scalerY = MinMaxScaler(), MinMaxScaler()
           X = scalerX.fit_transform(df_np[:, :2])
           Y = scalerY.fit_transform(df_np[:, 2:])
In [184...
           X.shape, Y.shape
          ((245760, 2), (245760, 2))
Out[184...
In [185...
           X[:10,:]
          array([[0.49401043, 0.49934733],
Out[185...
                  [0.49401043, 0.49934733],
                  [0.49401043, 0.49934733],
                  [0.49401043, 0.49934733],
                  [0.49401043, 0.49934733],
                  [0.49401043, 0.49934733],
                  [0.49401043, 0.49934733],
                  [0.49401043, 0.49934733],
                  [0.49401043, 0.49934733],
                  [0.49403625, 0.49934733]])
In [186...
          Y[:10, :]
          array([[0.51643957, 0.52570052],
Out[186...
                  [0.51649028, 0.52557305],
                  [0.51648439, 0.52586728],
                  [0.51649232, 0.52615879],
                  [0.51640127, 0.52642879],
                  [0.51634513, 0.52632594],
                  [0.5165893, 0.52624054],
                  [0.51636472, 0.52585947],
```

```
[0.51631966, 0.52578413],
                 [0.5164496 , 0.52631833]])
In [187...
          data_scaled = np.concatenate((X, Y), axis=1)
          data_scaled.shape
          (245760, 4)
Out[187...
In [188...
          from sklearn.model_selection import train_test_split
 In [ ]:
In [189...
          train, test = train_test_split(
               data_scaled,
               train_size=.75,
               shuffle=False,
In [190...
          train.shape, test.shape
          ((184320, 4), (61440, 4))
Out[190...
In [191...
          import numpy as np
In [192...
          from tensorflow.keras.backend import clear_session
          from tensorflow.keras.models import Sequential
          from tensorflow.keras import layers
In [193...
          from tensorflow.keras.optimizers import Adam
In [194...
          import matplotlib.pyplot as plt
In [222...
          # Convert an array of values into a dataset matrix.
          def createDataset(dataset, lookBack):
                   dataX, dataY = [], []
                   for i in range(len(dataset) - lookBack - 1):
                           a = dataset[i:(i + lookBack), :]
                           dataX.append(a)
                           dataY.append(dataset[i + lookBack, 2:])
                   return np.array(dataX), np.array(dataY)
          def runModel(train, test, lookBack=10, activation='relu', learningRate=1e-3):
               numFeatures = 4
               X train, Y train = createDataset(train, lookBack=lookBack)
               X_test, Y_test = createDataset(test, lookBack=lookBack)
               model = Sequential()
               model.add(layers.LSTM(lookBack, input_shape=(lookBack, numFeatures), activation=
               model.add(layers.Dense(2))
               model.compile(
```

```
loss='mean_squared_error',
        optimizer=Adam(learning_rate=learningRate),
        metrics=['accuracy'],
    )
    history = model.fit(
        x=X_train,
        y=Y_train,
        epochs=5,
        verbose=1,
        shuffle=False,
    Y_pred = model.predict(X_test)
    np.save(
        'grid_search_results\\' + f'look_back_{lookBack}_activation_{activation}_lea
        Y_pred,
    return Y_test, Y_pred
def mse(y1, y2):
    return np.linalg.norm(y1 - y2, 'fro')
def rmse(Y_true, Y_pred):
    return mse(Y_true, Y_pred) / mse(Y_true, np.mean(Y_true) * np.ones_like(Y_true))
def optimalParams(errs, gridParams):
    indmin = np.unravel_index(errs.argmin(), errs.shape)
    bestErr = errs[indmin]
    return {
        'lookBack': list(gridParams['lookBack'])[indmin[0]],
        'activation': list(gridParams['activation'])[indmin[1]],
        'learningRate': list(gridParams['learningRate'])[indmin[2]],
    }, bestErr
def gridSearch(gridParams, train, test):
    errs = []
    for lookBack in gridParams['lookBack']:
        for activation in gridParams['activation']:
            for learningRate in gridParams['learningRate']:
                Y_test, Y_pred = runModel(train, test, lookBack, activation, learning
                err = rmse(Y test, Y pred)
                errs.append(err)
    errs = np.array(errs).reshape((
        len(gridParams['lookBack']),
        len(gridParams['activation']),
        len(gridParams['learningRate']),
    ))
    return *optimalParams(), errs
optimalParams, bestErr, errs = gridSearch({
    'lookBack': np.arange(3, 100, 5),
    'activation': ['relu', 'tanh', 'sigmoid'],
    'learningRate': [1e-3, 1e-2, 1e-1],
}, train, test)
```

In [172...

Epoch 1/5

```
0.5456
Epoch 2/5
0.5906
Epoch 3/5
0.6587
Epoch 4/5
0.7048
Epoch 5/5
0.7258
Epoch 1/5
0.5779
Epoch 2/5
0.5891
Epoch 3/5
0.5876
Epoch 4/5
0.5834: 0s - loss: 0.0049 - accu
Epoch 5/5
0.5777
Epoch 1/5
0.5943
Epoch 2/5
0.6087
Epoch 3/5
0.6060
Epoch 4/5
0.6017
Epoch 5/5
0.5930
Epoch 1/5
Epoch 2/5
0.6910
Epoch 3/5
0.7158
Epoch 4/5
0.7252
Epoch 5/5
0.7268
Epoch 1/5
0.7084
Epoch 2/5
0.7253
Epoch 3/5
```

```
5760/5760 [============] - 8s 1ms/step - loss: 0.0028 - accuracy:
0.7240
Epoch 4/5
0.7244
Epoch 5/5
0.7259
Epoch 1/5
0.6898
Epoch 2/5
0.7129
Epoch 3/5
0.7118: 0s -
Epoch 4/5
0.7126
Epoch 5/5
0.7128
Epoch 1/5
0.6472
Epoch 2/5
0.7023
Epoch 3/5
0.7183
Epoch 4/5
0.7283
Epoch 5/5
0.7282
Epoch 1/5
0.6314
Epoch 2/5
0.7252
Epoch 3/5
0.7269
Epoch 4/5
0.7276
Epoch 5/5
0.7280
Epoch 1/5
0.6728
Epoch 2/5
0.6960
Epoch 3/5
0.6959
Epoch 4/5
0.6977
```

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```
Epoch 5/5
0.6988
Epoch 1/5
0.6981
Epoch 2/5
0.7670
Epoch 3/5
0.7779
Epoch 4/5
5760/5760 [=============== ] - 10s 2ms/step - loss: 0.0019 - accuracy:
0.7803
Epoch 5/5
0.7813
Epoch 1/5
0.7319
Epoch 2/5
0.7640
Epoch 3/5
0.7651
Epoch 4/5
5760/5760 [=============== ] - 10s 2ms/step - loss: 0.0021 - accuracy:
0.7661
Epoch 5/5
0.7673
Epoch 1/5
0.5066
Epoch 2/5
0.5059
Epoch 3/5
0.5059
Epoch 4/5
0.5059
Epoch 5/5
0.5059
Epoch 1/5
0.6764
Epoch 2/5
0.7764
Epoch 3/5
5760/5760 [============== ] - 17s 3ms/step - loss: 0.0019 - accuracy:
0.7798
Fnoch 4/5
0.7804
Epoch 5/5
0.7818
Epoch 1/5
5760/5760 [================] - 18s 3ms/step - loss: 0.0025 - accuracy:
```

```
0.7488
Epoch 2/5
0.7780
Epoch 3/5
0.7795
Epoch 4/5
0.7808
Epoch 5/5
0.7817
Epoch 1/5
0.7346
Epoch 2/5
0.7521
Epoch 3/5
0.7595
Epoch 4/5
0.7590
Epoch 5/5
0.7618
Epoch 1/5
0.5930
Epoch 2/5
0.7169
Epoch 3/5
0.7599
Epoch 4/5
0.7758
Epoch 5/5
0.7791
Epoch 1/5
Epoch 2/5
0.7723
Epoch 3/5
0.7750
Epoch 4/5
0.7762
Epoch 5/5
5760/5760 [============== ] - 10s 2ms/step - loss: 0.0019 - accuracy:
0.7772
Epoch 1/5
0.7245
Epoch 2/5
0.7467
Epoch 3/5
```

```
0.7468
Epoch 4/5
0.7453
Epoch 5/5
0.7496
Epoch 1/5
0.6985
Epoch 2/5
0.7912
Epoch 3/5
0.8085
Epoch 4/5
0.8113
Epoch 5/5
0.8125
Epoch 1/5
0.7288
Epoch 2/5
0.7987
Epoch 3/5
0.8050
Epoch 4/5
0.8068
Epoch 5/5
0.8080
Epoch 1/5
0.5060
Epoch 2/5
0.5044
Epoch 3/5
0.5044
Epoch 4/5
0.5044
Epoch 5/5
0.5044
Epoch 1/5
0.6373
Epoch 2/5
0.7454
Epoch 3/5
0.8054
Epoch 4/5
5760/5760 [=============== ] - 22s 4ms/step - loss: 0.0015 - accuracy:
0.8144
```

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```
Epoch 5/5
5760/5760 [============= ] - 22s 4ms/step - loss: 0.0014 - accuracy:
0.8155
Epoch 1/5
0.7777
Epoch 2/5
0.8076
Epoch 3/5
0.8099
Epoch 4/5
5760/5760 [=============== ] - 22s 4ms/step - loss: 0.0014 - accuracy:
0.8117
Epoch 5/5
0.8129
Epoch 1/5
0.7407
Epoch 2/5
0.7785
Epoch 3/5
0.7510
Epoch 4/5
5760/5760 [=============== ] - 23s 4ms/step - loss: 0.0043 - accuracy:
0.6694
Epoch 5/5
0.7209
Epoch 1/5
0.5815
Epoch 2/5
0.7070
Epoch 3/5
0.7664
Epoch 4/5
0.7945
Epoch 5/5
0.8053
Epoch 1/5
0.7378
Epoch 2/5
0.8077
Epoch 3/5
5760/5760 [=============== ] - 19s 3ms/step - loss: 0.0015 - accuracy:
0.8093
Fnoch 4/5
0.8105
Epoch 5/5
0.8110
Epoch 1/5
5760/5760 [================] - 21s 3ms/step - loss: 0.0030 - accuracy:
```

```
0.7393
Epoch 2/5
0.7715
Epoch 3/5
0.7717
Epoch 4/5
0.7753
Epoch 5/5
0.7132
Epoch 1/5
0.7611
Epoch 2/5
0.8226
Epoch 3/5
0.8291
Epoch 4/5
0.8329
Epoch 5/5
5760/5760 [=============== ] - 25s 4ms/step - loss: 0.0012 - accuracy:
0.8350
Epoch 1/5
0.7682
Epoch 2/5
0.8202
Epoch 3/5
0.8248
Epoch 4/5
0.8266
Epoch 5/5
0.8274
Epoch 1/5
acy: 0.5170
Epoch 2/5
5760/5760 [=============== ] - 24s 4ms/step - loss: 0.0061 - accuracy:
0.5088
Epoch 3/5
0.5214
Epoch 4/5
0.5548
Epoch 5/5
5760/5760 [=============== ] - 24s 4ms/step - loss: 0.0055 - accuracy:
0.5807
Epoch 1/5
0.7505
Epoch 2/5
0.8331
Epoch 3/5
```

```
0.8356
Epoch 4/5
0.8365
Epoch 5/5
0.8372
Epoch 1/5
0.7871
Epoch 2/5
0.8276
Epoch 3/5
0.8304
Epoch 4/5
0.8322
Epoch 5/5
0.8336
Epoch 1/5
5760/5760 [=============== ] - 31s 5ms/step - loss: 0.0030 - accuracy:
0.7428
Epoch 2/5
0.6992
Epoch 3/5
0.7263
Epoch 4/5
0.7241
Epoch 5/5
0.7370
Epoch 1/5
0.6554
Epoch 2/5
0.7446
Epoch 3/5
0.7836
Epoch 4/5
0.7974
Epoch 5/5
0.8097
Epoch 1/5
0.7223
Epoch 2/5
0.8180
Epoch 3/5
0.8236
Epoch 4/5
5760/5760 [=============== ] - 24s 4ms/step - loss: 0.0012 - accuracy:
0.8272
```

```
Epoch 5/5
5760/5760 [============= ] - 24s 4ms/step - loss: 0.0012 - accuracy:
0.8282
Epoch 1/5
0.7369
Epoch 2/5
0.7644
Epoch 3/5
5760/5760 [=============== ] - 24s 4ms/step - loss: 0.0025 - accuracy:
0.7601
Epoch 4/5
5760/5760 [=============== ] - 25s 4ms/step - loss: 0.0028 - accuracy:
0.7406
Epoch 5/5
0.6168
Epoch 1/5
0.7322
Epoch 2/5
0.8283
Epoch 3/5
0.8434
Epoch 4/5
acy: 0.8465
Epoch 5/5
acy: 0.8487
Epoch 1/5
0.7788
Epoch 2/5
0.8288
Epoch 3/5
0.8325
Epoch 4/5
0.8352
Epoch 5/5
5760/5760 [===============] - 30s 5ms/step - loss: 0.0012 - accuracy:
0.8362
Epoch 1/5
acy: 0.6307
Epoch 2/5
5760/5760 [=============== ] - 30s 5ms/step - loss: 0.0030 - accuracy:
0.7358
Epoch 3/5
5760/5760 [===============] - 30s 5ms/step - loss: 0.0049 - accuracy:
0.6596
Epoch 4/5
0.6744
Epoch 5/5
0.7575
Epoch 1/5
5760/5760 [================] - 37s 6ms/step - loss: 0.0035 - accuracy:
```

```
0.7158
Epoch 2/5
0.8353
Epoch 3/5
0.8466
Epoch 4/5
acy: 0.8486
Epoch 5/5
acy: 0.8496
Epoch 1/5
0.7912
Epoch 2/5
0.8392
Epoch 3/5
0.8420
Epoch 4/5
0.8445
Epoch 5/5
acy: 0.8460
Epoch 1/5
0.7381
Epoch 2/5
0.6855
Epoch 3/5
0.6075
Epoch 4/5
0.5912
Epoch 5/5
0.7168
Epoch 1/5
0.6121
Epoch 2/5
0.7243
Epoch 3/5
0.7688
Epoch 4/5
5760/5760 [================] - 30s 5ms/step - loss: 0.0017 - accuracy:
0.7969
Epoch 5/5
5760/5760 [===============] - 30s 5ms/step - loss: 0.0014 - accuracy:
0.8070
Epoch 1/5
0.7682
Epoch 2/5
5760/5760 [=============== ] - 30s 5ms/step - loss: 0.0012 - accuracy:
0.8328
Epoch 3/5
```

```
0.8375
Epoch 4/5
0.8397
Epoch 5/5
0.8408
Epoch 1/5
0.7444
Epoch 2/5
0.7404
Epoch 3/5
0.7552
Epoch 4/5
0.7602
Epoch 5/5
0.7617
Epoch 1/5
5760/5760 [=============== ] - 37s 6ms/step - loss: 0.0039 - accuracy:
0.7213
Epoch 2/5
0.8361
Epoch 3/5
acy: 0.8486
Epoch 4/5
acy: 0.8533
Epoch 5/5
acy: 0.8549
Epoch 1/5
5760/5760 [=============== ] - 37s 6ms/step - loss: 0.0026 - accuracy:
0.7574
Epoch 2/5
0.8193
Epoch 3/5
0.8275
Epoch 4/5
0.8399
Epoch 5/5
0.8451
Epoch 1/5
0.6379
Epoch 2/5
0.7021
Epoch 3/5
5760/5760 [=============== ] - 36s 6ms/step - loss: 0.0047 - accuracy:
0.6488
Epoch 4/5
5760/5760 [=============== ] - 36s 6ms/step - loss: 0.0059 - accuracy:
0.6113
```

```
Epoch 5/5
5760/5760 [============= ] - 36s 6ms/step - loss: 0.0062 - accuracy:
0.6219
Epoch 1/5
5760/5760 [=============== ] - 43s 7ms/step - loss: 0.0046 - accuracy:
0.7184
Epoch 2/5
0.8383
Epoch 3/5
acy: 0.8529
Epoch 4/5
acy: 0.8561
Epoch 5/5
acy: 0.8581
Epoch 1/5
5760/5760 [================ ] - 44s 7ms/step - loss: 0.0018 - accuracy:
0.8054
Epoch 2/5
0.8440
Epoch 3/5
acy: 0.8473
Epoch 4/5
acy: 0.8500
Epoch 5/5
acy: 0.8521
Epoch 1/5
0.7044
Epoch 2/5
0.7228
Epoch 3/5
0.7152
Epoch 4/5
0.6991
Epoch 5/5
5760/5760 [=============== ] - 42s 7ms/step - loss: 0.0202 - accuracy:
0.6471
Epoch 1/5
5760/5760 [=============== ] - 37s 6ms/step - loss: 0.0048 - accuracy:
0.6683
Epoch 2/5
5760/5760 [=============== ] - 36s 6ms/step - loss: 0.0020 - accuracy:
0.7858
Epoch 3/5
5760/5760 [=============== ] - 36s 6ms/step - loss: 0.0016 - accuracy:
0.8090
Fnoch 4/5
0.8314
Epoch 5/5
0.8439
Epoch 1/5
5760/5760 [================] - 37s 6ms/step - loss: 0.0024 - accuracy:
```

```
0.7564
Epoch 2/5
0.8348
Epoch 3/5
0.8421
Epoch 4/5
0.8462
Epoch 5/5
acy: 0.8481
Epoch 1/5
0.7292
Epoch 2/5
0.7407
Epoch 3/5
0.7636
Epoch 4/5
0.7409
Epoch 5/5
5760/5760 [=============== ] - 40s 7ms/step - loss: 0.0030 - accuracy:
0.7394
Epoch 1/5
0.7025
Epoch 2/5
0.8401
Epoch 3/5
acy: 0.8531
Epoch 4/5
acy: 0.8637
Epoch 5/5
acy: 0.8664
Epoch 1/5
Epoch 2/5
0.8227
Epoch 3/5
0.8326
Epoch 4/5
5759/5759 [=======================] - 53s 9ms/step - loss: 0.0012 - accuracy:
0.8354
Epoch 5/5
5759/5759 [=============== ] - 53s 9ms/step - loss: 0.0011 - accuracy:
0.8445
Epoch 1/5
5759/5759 [============ ] - 57s 10ms/step - loss: nan - accuracy:
0.4620
Epoch 2/5
5759/5759 [============ ] - 56s 10ms/step - loss: nan - accuracy:
0.4620
Epoch 3/5
```

```
5759/5759 [============] - 56s 10ms/step - loss: nan - accuracy:
0.4620
Epoch 4/5
5759/5759 [============ ] - 56s 10ms/step - loss: nan - accuracy:
0.4620 0s - loss: nan -
Epoch 5/5
5759/5759 [============= ] - 56s 10ms/step - loss: nan - accuracy:
0.4620
Epoch 1/5
y: 0.7537
Epoch 2/5
racy: 0.8489
Epoch 3/5
racy: 0.8596
Epoch 4/5
racy: 0.8634
Epoch 5/5
racy: 0.8657
Epoch 1/5
y: 0.8035
Epoch 2/5
y: 0.8445
Epoch 3/5
racy: 0.8509
Epoch 4/5
racy: 0.8549
Epoch 5/5
racy: 0.8560
Epoch 1/5
y: 0.7311
Epoch 2/5
y: 0.7236
Epoch 3/5
y: 0.7151
Epoch 4/5
v: 0.7115
Epoch 5/5
y: 0.7106
Epoch 1/5
0.6623
Epoch 2/5
0.7641
Epoch 3/5
5759/5759 [================ ] - 54s 9ms/step - loss: 0.0017 - accuracy:
0.7946
Epoch 4/5
5759/5759 [================ ] - 54s 9ms/step - loss: 0.0014 - accuracy:
0.8147
```

```
Epoch 5/5
5759/5759 [============= ] - 54s 9ms/step - loss: 0.0011 - accuracy:
Epoch 1/5
0.7600
Epoch 2/5
0.8312
Epoch 3/5
0.8439
Epoch 4/5
acy: 0.8488
Epoch 5/5
acy: 0.8510
Epoch 1/5
5759/5759 [============= ] - 54s 9ms/step - loss: 0.0057 - accuracy:
0.7326
Epoch 2/5
y: 0.7732
Epoch 3/5
y: 0.7718
Epoch 4/5
y: 0.7082
Epoch 5/5
y: 0.6919
Epoch 1/5
y: 0.7458
Epoch 2/5
y: 0.8416
Epoch 3/5
racy: 0.8552
Epoch 4/5
racy: 0.8592
Epoch 5/5
racy: 0.8623
Epoch 1/5
y: 0.6899
Epoch 2/5
y: 0.7670
Epoch 3/5
v: 0.8004
Epoch 4/5
y: 0.8067
Epoch 5/5
y: 0.8303
Epoch 1/5
5759/5759 [=============== ] - 67s 11ms/step - loss: nan - accuracy:
```

```
0.4622
Epoch 2/5
5759/5759 [============== ] - 65s 11ms/step - loss: nan - accuracy:
0.4620
Epoch 3/5
5759/5759 [============ ] - 65s 11ms/step - loss: nan - accuracy:
0.4620
Epoch 4/5
5759/5759 [================== ] - 66s 11ms/step - loss: nan - accuracy:
0.4620
Epoch 5/5
5759/5759 [================== ] - 65s 11ms/step - loss: nan - accuracy:
0.4620
Epoch 1/5
y: 0.7300
Epoch 2/5
racy: 0.8509
Epoch 3/5
racy: 0.8595
Epoch 4/5
racy: 0.8637
Epoch 5/5
racy: 0.8663
Epoch 1/5
y: 0.7988
Epoch 2/5
y: 0.8400
Epoch 3/5
racy: 0.8495
Epoch 4/5
racy: 0.8548
Epoch 5/5
racy: 0.8570
Epoch 1/5
v: 0.6991
Epoch 2/5
y: 0.7227
Epoch 3/5
y: 0.6209
Epoch 4/5
y: 0.6143
Epoch 5/5
y: 0.5138
Epoch 1/5
y: 0.6560
Epoch 2/5
y: 0.7516
Epoch 3/5
```

```
y: 0.7910
Epoch 4/5
y: 0.8118
Epoch 5/5
y: 0.8359
Epoch 1/5
y: 0.7685
Epoch 2/5
y: 0.8199
Epoch 3/5
y: 0.8340
Epoch 4/5
5759/5759 [===========] - 62s 11ms/step - loss: 9.9525e-04 - accu
racy: 0.8478
Epoch 5/5
racy: 0.8498
Epoch 1/5
y: 0.7242
Epoch 2/5
y: 0.7333
Epoch 3/5
y: 0.7115
Epoch 4/5
y: 0.7355
Epoch 5/5
y: 0.7661
Epoch 1/5
301/5759 [>.....] - ETA: 1:06 - loss: 0.0155 - accuracy: 0.
5366
KeyboardInterrupt
                      Traceback (most recent call last)
~\AppData\Local\Temp/ipykernel_25360/1785499270.py in <module>
----> 1 optimalParams, bestErr, errs = gridSearch({
      'lookBack': np.arange(3, 100, 5),
      'activation': ['relu', 'tanh', 'sigmoid'],
   3
      'learningRate': [1e-3, 1e-2, 1e-1],
   5 }, train, test)
~\AppData\Local\Temp/ipykernel_25360/2679425061.py in gridSearch(gridParams, train,
test)
  53
        for activation in gridParams['activation']:
  54
          for learningRate in gridParams['learningRate']:
---> 55
            Y test, Y pred = runModel(train, test, lookBack, activation,
learningRate)
  56
            err = rmse(Y_test, Y_pred)
  57
            errs.append(err)
~\AppData\Local\Temp/ipykernel_25360/2679425061.py in runModel(train, test, lookBac
k, activation, learningRate)
  24
      )
  25
---> 26
      history = model.fit(
        x=X train,
  27
```

final 28 y=Y_train, ~\anaconda3\envs\tf\lib\site-packages\tensorflow\python\keras\engine\training.py in fit(self, x, y, batch_size, epochs, verbose, callbacks, validation_split, validation data, shuffle, class weight, sample weight, initial epoch, steps per epoch, validat ion steps, validation batch size, validation freq, max queue size, workers, use mult iprocessing) 1191 r=1): 1192 callbacks.on_train_batch_begin(step) -> 1193 tmp logs = self.train function(iterator) 1194 if data_handler.should_sync: 1195 context.async_wait() ~\anaconda3\envs\tf\lib\site-packages\tensorflow\python\eager\def_function.py in __c all__(self, *args, **kwds) 883 884 with OptionalXlaContext(self. jit compile): --> 885 result = self._call(*args, **kwds) 886 new_tracing_count = self.experimental_get_tracing_count() 887 ~\anaconda3\envs\tf\lib\site-packages\tensorflow\python\eager\def_function.py in _ca 11(self, *args, **kwds) 915 # In this case we have created variables on the first call, so we run the # defunned version which is guaranteed to never create variables. 916 return self._stateless_fn(*args, **kwds) # pylint: disable=not-callab --> 917 1e 918 elif self._stateful_fn is not None: 919 # Release the lock early so that multiple threads can perform the call ~\anaconda3\envs\tf\lib\site-packages\tensorflow\python\eager\function.py in __call_ _(self, *args, **kwargs) 3037 (graph_function, 3038 filtered_flat_args) = self._maybe_define_function(args, kwargs) -> 3039 return graph_function._call_flat(3040 filtered_flat_args, captured_inputs=graph_function.captured_inputs) # pylint: disable=protected-access 3041 ~\anaconda3\envs\tf\lib\site-packages\tensorflow\python\eager\function.py in _call_f lat(self, args, captured_inputs, cancellation_manager) 1961 and executing eagerly): 1962 # No tape is watching; skip to running the function. -> 1963 return self._build_call_outputs(self._inference_function.call(ctx, args, cancellation manager=cancellation manager)) 1964 1965 forward backward = self. select forward and backward functions(~\anaconda3\envs\tf\lib\site-packages\tensorflow\python\eager\function.py in call(se lf, ctx, args, cancellation_manager) with _InterpolateFunctionError(self): 589 590 if cancellation_manager is None: --> 591 outputs = execute.execute(592 str(self.signature.name), 593 num_outputs=self._num_outputs, ~\anaconda3\envs\tf\lib\site-packages\tensorflow\python\eager\execute.py in quick ex

tensors = pywrap_tfe.TFE_Py_Execute(ctx._handle, device_name, op_name,

inputs, attrs, num_outputs)

KeyboardInterrupt:

trv:

57

58

60

61

---> 59

ecute(op_name, num_outputs, inputs, attrs, ctx, name)

except core._NotOkStatusException as e:

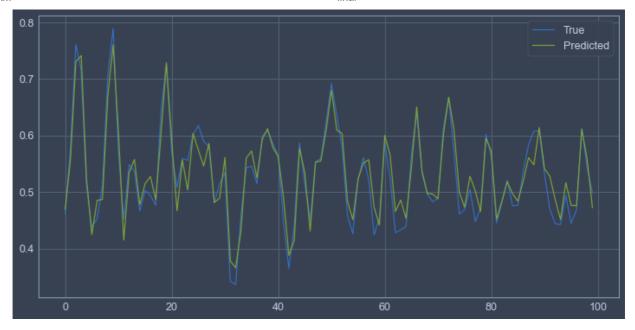
ctx.ensure initialized()

```
In [ ]:
In [218...
          gridParams = {
              'lookBack': np.arange(3, 40, 5),
               'activation': ['relu', 'tanh', 'sigmoid'],
               'learningRate': [1e-3, 1e-2, 1e-1],
          errs = []
          for lookBack in gridParams['lookBack']:
              for activation in gridParams['activation']:
                   for learningRate in gridParams['learningRate']:
                       _, Y_test = createDataset(test, lookBack=lookBack)
                       Y_pred = np.load(
                           'grid_search_results\\' + f'look_back_{lookBack}_activation_{activat
                      err = rmse(Y_test, Y_pred)
                      errs.append(err)
          errs = np.array(errs).reshape((
              len(gridParams['lookBack']),
              len(gridParams['activation']),
              len(gridParams['learningRate']),
          ))
In [226...
          errs
         array([[[0.6414269 , 0.83603474, 0.85826896],
Out[226...
                  [0.62607609, 0.63024976, 0.63787453],
                  [0.63879832, 0.64057386, 0.65165237]],
                 [[0.51196927, 0.55213708, 1.01947071],
                  [0.51120873, 0.51703726, 0.53209992],
                  [0.53684744, 0.53839308, 0.59609721]],
                 [0.45262104, 0.48162762, 1.00781651],
                  [0.4515218, 0.44993459, 0.58011941],
                  [0.47501522, 0.46524087, 0.63843059]],
                 [[0.40681028, 0.41532148, 0.86891362],
                  [0.39862751, 0.40349585, 0.65236153],
                  [0.43636565, 0.41282277, 0.71989363]],
                 [[0.36959019, 0.44483344, 0.58547245],
                  [0.37299922, 0.38219771, 0.84569208],
                  [0.43502095, 0.41048232, 0.80821859]],
                 [[0.36333964, 0.38886573, 0.98191604],
                  [0.35115707, 0.35059232, 0.88705153],
                  [0.42260604, 0.39652337, 0.66386524]],
                 [[0.33520708, 0.3468475,
                  [0.33877559, 0.3384003, 0.61274334],
                  [0.38368197, 0.35446079, 0.6780404 ]],
                 [[0.33547904, 0.39381983,
                                                   nan],
                  [0.32414165, 0.3619262, 1.03652624],
                  [0.39219947, 0.37187296, 0.77961029]]])
In [229...
          errs[np.isnan(errs)] = 1.
          errs
```

10/26/21, 10:00 AM f

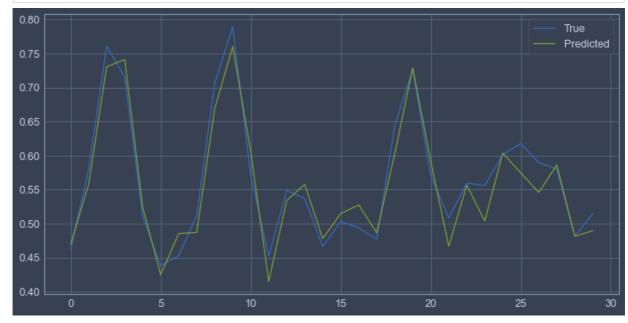
```
Out[229... array([[[0.6414269 , 0.83603474, 0.85826896],
                 [0.62607609, 0.63024976, 0.63787453],
                 [0.63879832, 0.64057386, 0.65165237]],
                [[0.51196927, 0.55213708, 1.01947071],
                 [0.51120873, 0.51703726, 0.53209992],
                 [0.53684744, 0.53839308, 0.59609721]],
                [[0.45262104, 0.48162762, 1.00781651],
                 [0.4515218, 0.44993459, 0.58011941],
                [0.47501522, 0.46524087, 0.63843059]],
                [[0.40681028, 0.41532148, 0.86891362],
                 [0.39862751, 0.40349585, 0.65236153],
                [0.43636565, 0.41282277, 0.71989363]],
                [[0.36959019, 0.44483344, 0.58547245],
                 [0.37299922, 0.38219771, 0.84569208],
                [0.43502095, 0.41048232, 0.80821859]],
                [[0.36333964, 0.38886573, 0.98191604],
                 [0.35115707, 0.35059232, 0.88705153],
                [0.42260604, 0.39652337, 0.66386524]],
                [[0.33520708, 0.3468475, 1.
                 [0.33877559, 0.3384003, 0.61274334],
                 [0.38368197, 0.35446079, 0.6780404 ]],
                [[0.33547904, 0.39381983, 1.
                 [0.32414165, 0.3619262, 1.03652624],
                 [0.39219947, 0.37187296, 0.77961029]]])
In [219...
          errs.shape
         (8, 3, 3)
Out[219...
In [230...
          bestParams, bestErr = optimalParams(errs, gridParams)
In [231...
          bestParams
         {'lookBack': 38, 'activation': 'tanh', 'learningRate': 0.001}
Out[231...
In [247...
          bestErr, errs.mean(), errs.max()
         (0.3241416533103591, 0.5560737886800533, 1.0365262373786537)
Out[247...
In [233...
         Y test, Y pred = runModel(train, test, **bestParams)
         Epoch 1/5
         y: 0.7749
         Epoch 2/5
         5759/5759 [============== ] - 66s 11ms/step - loss: 9.1548e-04 - accu
         racy: 0.8538
         Epoch 3/5
         5759/5759 [============== ] - 65s 11ms/step - loss: 8.2328e-04 - accu
         racy: 0.8619
         Epoch 4/5
```

```
racy: 0.8654
        Epoch 5/5
        5759/5759 [============ ] - 65s 11ms/step - loss: 7.5123e-04 - accu
        racy: 0.8673
In [234...
         rmse(Y_test, Y_pred)
        0.3284646982588869
Out[234...
In [237...
         from jupyterthemes import jtplot
In [238...
         jtplot.style()
In [260...
         plt.rcParams['figure.figsize'] = 12, 6
In [291...
         plt.plot(Y_test[:1000, 0], label='True')
         plt.plot(Y_pred[:1000, 0], label='Predicted')
         plt.legend();
                                                                            True
                                                                            Predicted
        0.4
                                       400
                                                    600
                                                                              1000
In [292...
         plt.plot(Y_test[:100, 0], label='True')
         plt.plot(Y_pred[:100, 0], label='Predicted')
         plt.legend();
```



```
In [293...
```

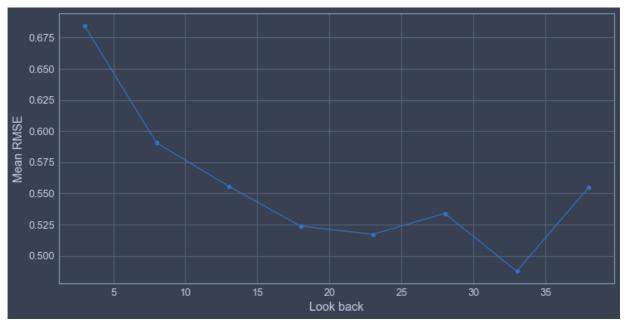
```
plt.plot(Y_test[:30, 0], label='True')
plt.plot(Y_pred[:30, 0], label='Predicted')
plt.legend();
```



```
In [268...
```

```
# RMSE vs. Look back.
plt.plot(gridParams['lookBack'], errs.mean(axis=(1, 2)), 'o-')
plt.xlabel('Look back')
plt.ylabel('Mean RMSE')
print(f'Optimal look back value from the simulations: {bestParams["lookBack"]}')
```

Optimal look back value from the simulations: 38



```
# RMSE vs. Learning rate.

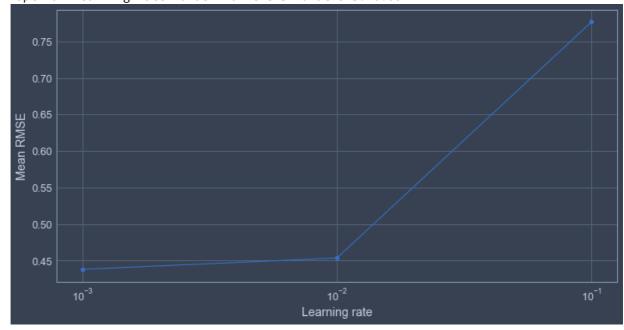
plt.semilogx(gridParams['learningRate'], errs.mean(axis=(0, 1)), 'o-')

plt.xlabel('Learning rate')

plt.ylabel('Mean RMSE')

print(f'Optimal learning rate value from the simulations: {bestParams["learningRate"]
```

Optimal learning rate value from the simulations: 0.001



```
In [271...
    import seaborn as sns

In [277...

# RMSE vs. activation.
    for i in range(3):
        plt.subplot(1, 3, i + 1)
        sns.heatmap(
            errs[:, i, :],
            xticklabels=gridParams['learningRate'],
            yticklabels=gridParams['lookBack'],
        )
        plt.xlabel('Learning rate')
        plt.ylabel('Look back')
```

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plt.title(gridParams['activation'][i])
print(f'Optimal activation function from the simulations: {bestParams["activation"]}

