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import matplotlib as mpl
import matplotlib.pyplot as plt
import pandas as pd
import numpy as np
from sklearn.preprocessing import MinMaxScaler
from scipy import stats
import seaborn as sns
import tensorflow as tf
from tensorflow import keras
import sklearn
import sys
import io
def plot learning curves(loss, val loss):
    plt.figure()
    plt.plot(np.arange(len(loss)), loss, "b.-", label="Training loss")
    plt.plot(np.arange(len(val_loss)), val_loss, "r.-", label="Validation loss")
    plt.gca().xaxis.set_major_locator(mpl.ticker.MaxNLocator(integer=True))
   plt.legend(fontsize=14)
   plt.xlabel("Epochs")
   plt.ylabel("Loss")
    plt.grid(True)
n \text{ steps} = 50
forecast = 10
#EXTRACT FLOW, Z SCORE, OUTLIERS
data west = pd.read csv('denoised data 1016 west.csv')
data west o = np.array(data west.FLOW)
#EXRTEND DATA
array_to_concatinate = data_west_o[288:]
for iter in range (35):
    data west o = np.concatenate([data west o,array to concatinate])
#SCALE AND RESHAPE DATA
scaler = MinMaxScaler()
array = data west o.reshape(-1, 1)
array_scaled = scaler.fit_transform(array)
flow reshaped = array scaled[:(len(array scaled) - (len(array scaled) % (n steps+forecast
#TRAIN SET, VALIDATION SET, TEST SET
test = int(0.7 * flow reshaped.shape[0])
valid = int(0.9 * flow reshaped.shape[0])
X_train = flow_reshaped[:test, :n_steps]
X valid = flow reshaped[test:valid, :n steps]
X test = flow reshaped[valid:, :n steps]
print(X test.shape)
print(X_test[-1:].shape)
#prepare targets
Y = np.empty((flow_reshaped.shape[0], n_steps, forecast))
for step_ahead in range(1, forecast + 1):
    Y[:, :, step ahead - 1] = flow reshaped[:, step ahead:step ahead + n steps, 0]
y train = Y[:test]
y valid = Y[test:valid]
y test = Y[valid:]
#DEFINE AND COMPILE MODEL
model = keras.models.Sequential([
    keras.layers.LSTM(20, return_sequences=True, input_shape=[None, 1]),
    keras.layers.LSTM(20, return sequences=True),
    keras.layers.TimeDistributed(keras.layers.Dense(forecast))
])
def last_time_step_mse(Y_true, Y_pred):
    return keras.metrics.mean_squared_error(Y_true[:, -1], Y_pred[:, -1])
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С→

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Train on 7381 samples, validate on 2109 samples
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