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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_steps = 50
forecast = 10

#EXTRACT FLOW, Z SCORE, OUTLIERS
data_west = pd.read_csv('denoised_data_1016_east.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_resaped = array_scaled[:len(array_scaled) - (len(array_scaled) % (n_steps+forecast))]

#TRAIN SET, VALIDATION SET, TEST SET
test = int(0.7 * flow_resaped.shape[0])
valid = int(0.9 * flow_resaped.shape[0])

X_train = flow_resaped[:test, :n_steps]
X_valid = flow_resaped[test:valid, :n_steps]
X_test = flow_resaped[valid:, :n_steps]
print(X_test.shape)
print(X_test[-1:].shape)

#prepare targets
Y = np.empty((flow_resaped.shape[0], n_steps, forecast))
for step_ahead in range(1, forecast + 1):
    Y[:, :, step_ahead - 1] = flow_resaped[:, 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.GRU(20, return_sequences=True, input_shape=[None, 1]),
    keras.layers.GRU(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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model.compile(loss="mse", optimizer="adam")

early_stopping_cb = keras.callbacks.EarlyStopping(patience=10, restore_best_weights=True)
history = model.fit(X_train, y_train, epochs=700,
                    validation_data=(X_valid, y_valid), callbacks=[early_stopping_cb])

model.save("gru_1016_east_nomet.h5")
plot_learning_curves(history.history["loss"], history.history["val_loss"])

#50 MIN FORECAST
#flow
model = keras.models.load_model("gru_1016_east_nomet.h5")
flow_unscaled = array[: (len(array) - (len(array) % (n_steps + forecast)))] .reshape(-1, (n
y_test_unscaled = flow_unscaled[valid:, n_steps:, 0]
y_real_rescaled = y_test_unscaled[-1, :].reshape(-1, 1)
print(y_real_rescaled.shape)

flow_not_rescaled = array[: (len(array) - (len(array) % (n_steps+forecast)))]

#flow prediction
y_pred = model.predict(X_test[-1, :].reshape(-1, n_steps, 1)) #shape (1, 50, 10)
y_pred = y_pred[-1,-1,:].reshape(-1,1)
y_pred_rescaled = scaler.inverse_transform(y_pred).reshape(-1, 1) #shape (10, 1)
print(y_pred_rescaled.shape)

#time
time_not_rescaled = np.array(data_west['TIME'][: (len(data_west['TIME']) - (len(data_west[
time_rescaled = np.array(data_west['TIME'][: (len(data_west['TIME']) - (len(data_west['TIM
    reshaped(-1, (n_steps+forecast), 1)

valid_time = int(0.9 * time_rescaled.shape[0])
y_time_test = time_rescaled[valid_time:, n_steps:, 0]
print(y_time_test[-1, :].shape)

def plot_prediction(y_real_rescaled, y_pred_rescaled, flow_not_rescaled, time_not_rescaled):
    plt.figure()
    plt.title("50 minutes prediction", fontsize=14)
    plt.plot(time_not_rescaled[-300:-forecast], flow_not_rescaled[-300:-forecast], 'b-')
    plt.plot(y_time_test[-1, :], y_real_rescaled, 'ro-', label = 'Real values')
    plt.plot(y_time_test[-1, :], y_pred_rescaled, 'gx-', label = 'Predicted values')
    plt.legend(loc="upper left")
    plt.xlabel("Time")
    plt.ylabel('Volume')

plot_prediction(y_real_rescaled, y_pred_rescaled, flow_not_rescaled, time_not_rescaled, y
plt.show()

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Epoch 178/700
7381/7381 [=====] - 11s 1ms/sample - loss: 0.0037 - va
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Epoch 180/700
7381/7381 [=====] - 11s 1ms/sample - loss: 0.0037 - va
Epoch 181/700
7381/7381 [=====] - 11s 1ms/sample - loss: 0.0037 - va
Epoch 182/700
7381/7381 [=====] - 11s 2ms/sample - loss: 0.0037 - va
Epoch 183/700
7381/7381 [=====] - 11s 2ms/sample - loss: 0.0037 - va
Epoch 184/700
7381/7381 [=====] - 11s 2ms/sample - loss: 0.0037 - va
WARNING:tensorflow:From /usr/local/lib/python3.6/dist-packages/tensorflow/python
Instructions for updating:
Call initializer instance with the dtype argument instead of passing it to the
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(10, 1)
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(10,)

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