

# W15\_LSTMProductionSimpleV03

January 12, 2021

```
[1]: version = "02"
```

## 1 TO DO:

## 2 Simpler form of the LSTM (from Week 14)

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Levy Duivenvoorden (joined @03, left @05)

Using: - DL Lectures: 6.3 RNN Stationary - W14\_Simple\_LSTM\_Consumption -  
W13\_LSTM\_Start\_shaping - W15\_LSTMConsumptionSimpleV06

Data: - House 28

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### Versions:

nr	Date	Changes
06	15/12/'20	

## 3 Initialization

```
[2]: import pandas as pd
import numpy as np
import matplotlib.pyplot as plt

from IPython.display import display, HTML
import time
```

```
[3]: import random
      #Neural Network imports
```

```

import torch
import torch.nn as nn
import torch.optim as optim
from torch.utils.data import DataLoader, TensorDataset

from sklearn.preprocessing import StandardScaler
from sklearn.metrics import mean_squared_error as mese
from sklearn.metrics import r2_score

```

```

[4]: #cuda imports
ngpu = torch.cuda.device_count() # number of available gpus
device = torch.device("cuda:0") if (torch.cuda.is_available() and ngpu > 0)
    ↪ else "cpu" #cuda:0 for gpu 0, cuda:4 for gpu 5
#device = torch.device("cpu") if (torch.cuda.is_available() and ngpu > 0) else
    ↪ "cpu" #cuda:0 for gpu 0, cuda:4 for gpu 5
#torch.backends.cudnn.benchmark=True # Uses cudnn auto-tuner to find the best
    ↪ algorithm to use for your hardware

#Random Seed
random.seed(1337)
torch.manual_seed(1337)

def det(tensor):
    return tensor.detach().cpu().numpy()

```

## 4 Data Preparation

```

[5]: df = pd.read_pickle('consumptionOf28')
df['hour'] = df.index.hour
display(df.head(2))

```

	consumption	production	hour
2018-12-31 23:00:00	0.573	0.0	23
2019-01-01 00:00:00	0.435	0.0	0

### 4.1 Data Split

```

[6]: dft = df.filter(['hour', 'production'])
display(dft.head(24))

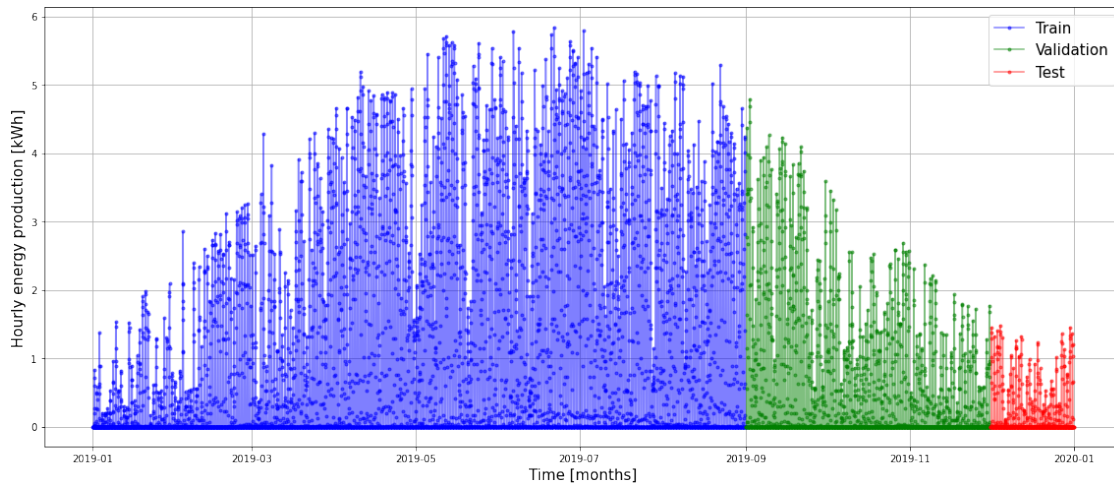
```

	hour	production
2018-12-31 23:00:00	23	0.00
2019-01-01 00:00:00	0	0.00
2019-01-01 01:00:00	1	0.00

2019-01-01 02:00:00	2	0.00
2019-01-01 03:00:00	3	0.00
2019-01-01 04:00:00	4	0.00
2019-01-01 05:00:00	5	0.00
2019-01-01 06:00:00	6	0.00
2019-01-01 07:00:00	7	0.00
2019-01-01 08:00:00	8	0.01
2019-01-01 09:00:00	9	0.05
2019-01-01 10:00:00	10	0.19
2019-01-01 11:00:00	11	0.60
2019-01-01 12:00:00	12	0.71
2019-01-01 13:00:00	13	0.83
2019-01-01 14:00:00	14	0.27
2019-01-01 15:00:00	15	0.02
2019-01-01 16:00:00	16	0.00
2019-01-01 17:00:00	17	0.00
2019-01-01 18:00:00	18	0.00
2019-01-01 19:00:00	19	0.00
2019-01-01 20:00:00	20	0.00
2019-01-01 21:00:00	21	0.00
2019-01-01 22:00:00	22	0.00

```
[7]: trdf = dft.loc['2019-01':'2019-08']
      vadf = dft.loc['2019-09':'2019-11']
      tedf = dft.loc['2019-12':]
```

```
[8]: plt.figure(figsize=[16,7])
      plt.plot(trdf.index, trdf.production, '.-', alpha=0.5, c='b', label='Train')
      plt.plot(vadf.index, vadf.production, '.-', alpha=0.5, c='g',
               ↪label='Validation')
      plt.plot(tedf.index, tedf.production, '.-', alpha=0.5, c='r', label='Test')
      plt.xlabel('Time [months]', fontsize=15)
      plt.ylabel('Hourly energy production [kWh]', fontsize=15)
      plt.grid()
      plt.tight_layout()
      plt.legend(loc='upper right', fontsize=15)
      plt.savefig('Production_year_split.png', dpi=1200)
```



```
[9]: trdf.head()
```

```
[9]:
```

	hour	production
2019-01-01 00:00:00	0	0.0
2019-01-01 01:00:00	1	0.0
2019-01-01 02:00:00	2	0.0
2019-01-01 03:00:00	3	0.0
2019-01-01 04:00:00	4	0.0

#### 4.1.1 Scaling

```
[10]: dftr = trdf.copy()
dfva = vadf.copy()
dfte = tedf.copy()

scaler_X = StandardScaler()
scaler_y = StandardScaler()

scaler_X.fit(dftr.iloc[:, :-1])
scaler_y.fit(dftr.iloc[:, -1:])

#train
dftr.iloc[:, :-1] = scaler_X.transform(dftr.iloc[:, :-1])
dftr.iloc[:, -1:] = scaler_y.transform(dftr.iloc[:, -1:])
display(dftr.head())

#Valid
dfva.iloc[:, :-1] = scaler_X.transform(dfva.iloc[:, :-1])
dfva.iloc[:, -1:] = scaler_y.transform(dfva.iloc[:, -1:])
```

```
display(dfva.head())

#Test
dfte.iloc[:, :-1] = scaler_X.transform(dfte.iloc[:, :-1])
dfte.iloc[:, -1:] = scaler_y.transform(dfte.iloc[:, -1:])
display(dfte.head())
```

	hour	production
2019-01-01 00:00:00	-1.661325	-0.712953
2019-01-01 01:00:00	-1.516862	-0.712953
2019-01-01 02:00:00	-1.372399	-0.712953
2019-01-01 03:00:00	-1.227936	-0.712953
2019-01-01 04:00:00	-1.083473	-0.712953

	hour	production
2019-09-01 00:00:00	-1.661325	-0.712953
2019-09-01 01:00:00	-1.516862	-0.712953
2019-09-01 02:00:00	-1.372399	-0.712953
2019-09-01 03:00:00	-1.227936	-0.712953
2019-09-01 04:00:00	-1.083473	-0.712953

	hour	production
2019-12-01 00:00:00	-1.661325	-0.712953
2019-12-01 01:00:00	-1.516862	-0.712953
2019-12-01 02:00:00	-1.372399	-0.712953
2019-12-01 03:00:00	-1.227936	-0.712953
2019-12-01 04:00:00	-1.083473	-0.712953

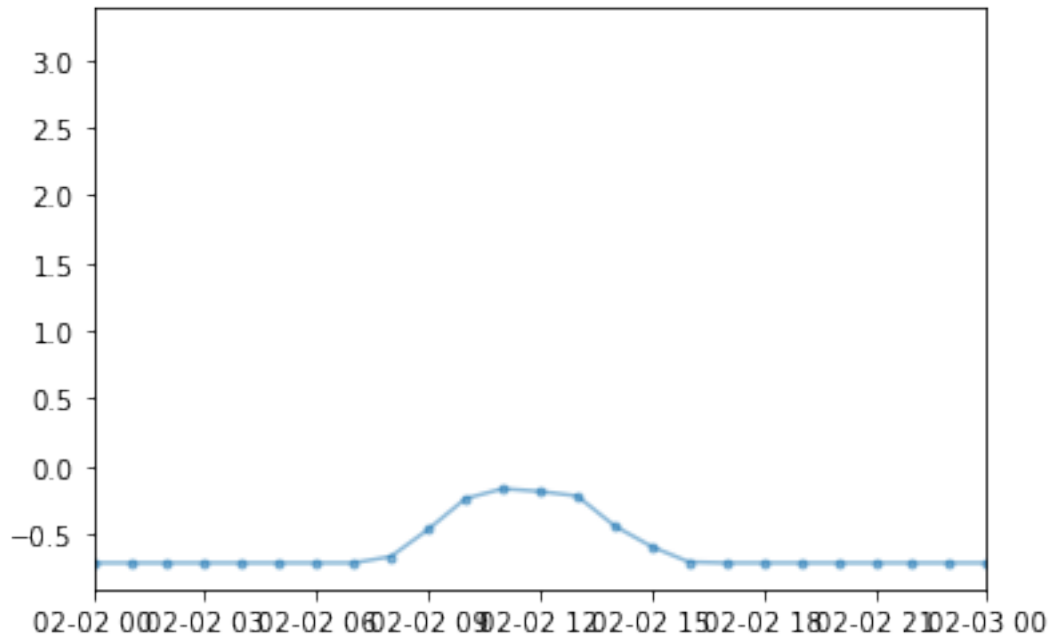
```
[11]: dftr.head()
```

```
[11]:
```

	hour	production
2019-01-01 00:00:00	-1.661325	-0.712953
2019-01-01 01:00:00	-1.516862	-0.712953
2019-01-01 02:00:00	-1.372399	-0.712953
2019-01-01 03:00:00	-1.227936	-0.712953
2019-01-01 04:00:00	-1.083473	-0.712953

```
[12]: plt.plot(dftr.index, dftr.production, '.-', alpha=0.5)
plt.plot(dfva.index, dfva.production, '.-', alpha=0.5)
plt.plot(dfte.index, dfte.production, '.-', alpha=0.5)
plt.xlim(['2019-02-02', '2019-02-03' ])
```

```
[12]: (array(17929.), array(17930.))
```



## 4.2 3 dimensional for train data

batch | sequence | features

```
[13]: def dim3Tensor(dft, window=7):
        #Get time shifted values and apply a moving window
        X = np.concatenate([ dft[i:i+window].to_numpy().reshape(1, window, dft.
        →shape[1]) for i in range(len(dft)-window-24) ], axis=0)

        #Get the target value (which is the next one in the sequence)
        y = dft.to_numpy()[window + 24:, -1]
        print(f"X_shape: {X.shape}")
        print(f"y_shape: {y.shape}")
        return X, y
```

```
[14]: wsize = 7*24

dftr = dftr.astype(np.float32)
dfva = dfva.astype(np.float32)
dfte = dfte.astype(np.float32)

train_X, train_y = dim3Tensor(dftr, wsize)
valid_X, valid_y = dim3Tensor(dfva, wsize)
test_X, test_y = dim3Tensor(dfte, wsize)
```

```
X_shape: (5640, 168, 2)
y_shape: (5640,)
X_shape: (1992, 168, 2)
y_shape: (1992,)
X_shape: (551, 168, 2)
y_shape: (551,)
```

```
[15]: display(train_X[0])
      display(train_y[0])
      #print(f"---\n{'Went OK' if train_y[0]== train_X[1][6] else '!!!Went NOK!!!'}")
```

```
array([[ -1.6613247 , -0.7129529 ],
       [ -1.5168618 , -0.7129529 ],
       [ -1.3723987 , -0.7129529 ],
       [ -1.2279357 , -0.7129529 ],
       [ -1.0834727 , -0.7129529 ],
       [ -0.93900967, -0.7129529 ],
       [ -0.7945466 , -0.7129529 ],
       [ -0.6500836 , -0.7129529 ],
       [ -0.5056206 , -0.7062752 ],
       [ -0.36115757, -0.67956454],
       [ -0.21669453, -0.5860773 ],
       [ -0.07223151, -0.31229302],
       [  0.07223151, -0.23883872],
       [  0.21669453, -0.15870674],
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       [  1.0834727 , -0.7129529 ],
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       [  1.3723987 , -0.7129529 ],
       [  1.5168618 , -0.7129529 ],
       [  1.6613247 , -0.7129529 ],
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       [ -0.7945466 , -0.7129529 ],
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       [  0.07223151, -0.32564834],
```

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```

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[ 1.0834727 , -0.7129529 ],
[ 1.2279357 , -0.7129529 ],
[ 1.3723987 , -0.7129529 ],
[ 1.5168618 , -0.7129529 ],
[ 1.6613247 , -0.7129529 ]], dtype=float32)

```

-0.7129529

```
[16]: train_X.shape
```

```
[16]: (5640, 168, 2)
```

## 5 Tensors

```
[17]: train_X_t = torch.from_numpy(np.array(train_X)).to(device)
      train_y_t = torch.from_numpy(np.array(train_y)).to(device)

      valid_X_t = torch.from_numpy(np.array(valid_X)).to(device)
      valid_y_t = torch.from_numpy(np.array(valid_y)).to(device)

      test_X_t = torch.from_numpy(np.array(test_X)).to(device)
      test_y_t = torch.from_numpy(np.array(test_y)).to(device)
```

### 5.0.1 Dataloaders

```
[18]: train_ds = TensorDataset(torch.tensor(train_X), torch.tensor(train_y))
      train_dl = DataLoader(train_ds, batch_size=64, num_workers=3)
```

```
[19]: train_y_t.shape
```

```
[19]: torch.Size([5640])
```

### 5.0.2 Dataloader

## 6 LSTM Class

```
[20]: class lstm(nn.Module):
      def __init__(self, features=1, hidden_state_size = 100):
          super().__init__()
          self.hidden_state_size = hidden_state_size
          self.lstm1 = nn.LSTM(features, self.hidden_state_size,
→batch_first=True) #3 changed to 1
          self.lstm2 = nn.LSTM(self.hidden_state_size, self.hidden_state_size,
→batch_first=True) #3 changed to 1
          self.linear2 = nn.Linear(self.hidden_state_size, 1)
      # self.dropout = nn.Dropout(0.08)

      def forward(self, X): #tensor X
          h0, _ = self.lstm1( X )          # h shaped (batch, sequence,
→hidden_layer) #_hidden state saved, rest trashed
          h, _ = self.lstm2( h0 )          # h shaped (batch, sequence,
→hidden_layer) #_hidden state saved, rest trashed
      # h = self.dropout(h1)
          h = h[:, -1, :]                  # only need the output for the last
→sequence
```

```

        y = self.linear2(h)                # make a prediction
#         y = y + X[:, -1, -1:]            # make the output stationary #_
    ↪ enorme datalek? of miljoenen idee
        return y.view(-1)                  # like always

```

```
[21]: model = lstm(2).to(device)
```

## 7 LSTM training

```
[22]: device
```

```
[22]: device(type='cuda', index=0)
```

```

[23]: train_for = 100 + 1 #amount of epochs
show_every = 10
reset_scheduler_after_n_epochs = 10 #10
max_lr = 3e-3
# weight_decay = 0.5

#visualization parameters
alijst = []; blijst = []; lrlijst = []

#Training parameters:
optimizer = optim.Adam(model.parameters(), lr=max_lr)
# , weight_decay=weight_decay
criterion = nn.SmoothL1Loss()
scheduler = torch.optim.lr_scheduler.OneCycleLR(optimizer, max_lr=max_lr,
    ↪ steps_per_epoch=len(train_dl), epochs=train_for)

#Learning loop:
for i in range(train_for):
    model.train()
    stime = time.time()
    for X, y in train_dl:
        X, y = X.to(device), y.to(device)
        """
        Training
        """
        optimizer.zero_grad()
        output = model(X)

    #bereken de loss over de output en update de parameters:
    loss = criterion(output, y)

```

```

        lossT = mese(det(output), det(y))
        loss.backward()
        optimizer.step()
        scheduler.step()

"""
Evaluation
"""

model.eval()
optimizer.zero_grad()

dataV = valid_X_t;
targetV = valid_y_t.view(-1);

outputV = model(dataV)

#bereken de loss over de output en update de parameters:
lossV = mese(det(outputV), det(targetV))

alist.append(lossT)
blijst.append(lossV)
lrljist.append(scheduler.get_last_lr())
etime = time.time()
if i%show_every == 0:
    plt.figure(figsize=(12,6))
    def plotting():

        plt.subplot(2,1,1)
        plt.plot(det(outputV), alpha=0.8, label="Prediction")
        plt.plot(det(targetV), alpha=0.5, label = "Target")
        plt.title(f'Prediction LSTM model on the Validation set\nEpoch: {i}')
→ LSTMVersion: {version}')
        plt.xlabel("datapoint [hr]")
        plt.ylabel("Energy [kWh]")
        plt.xlim([1000, 1072])
        plt.ylim([-1, 3.5])
        plt.grid()
        plt.legend(loc=(1.01, 0.5))

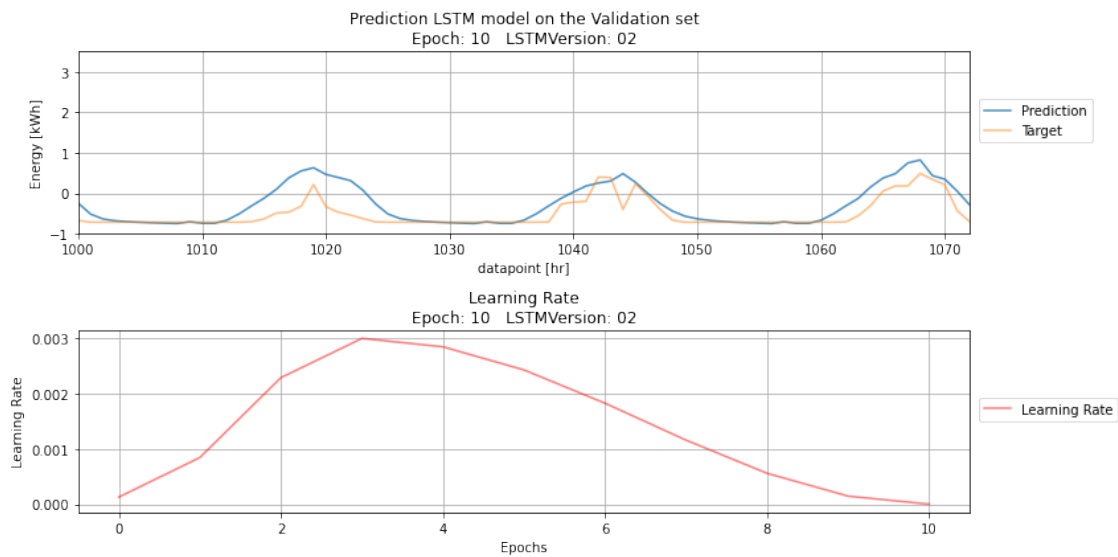
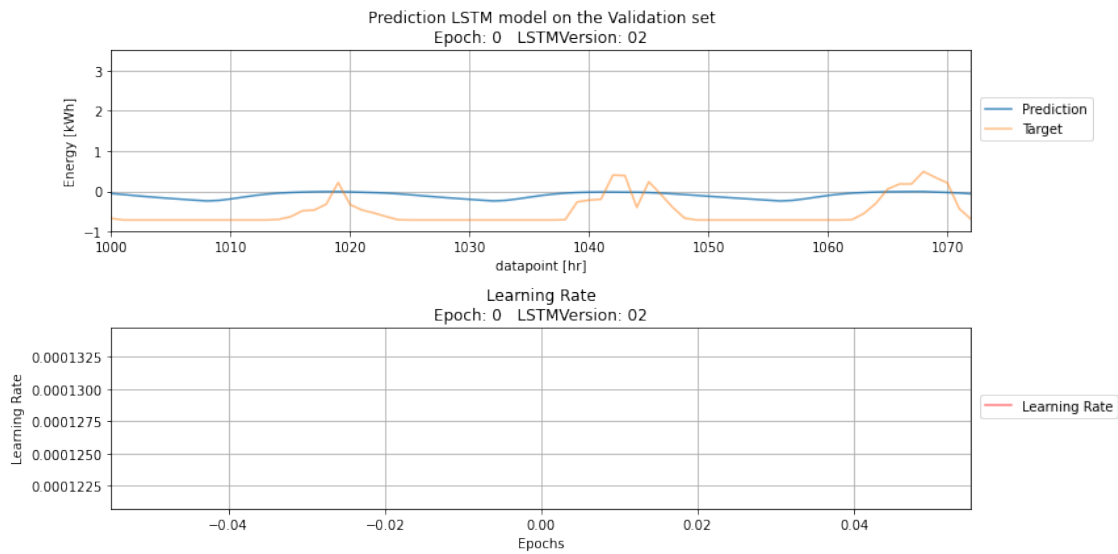
        plt.subplot(2,1,2)
        plt.plot([i for i in range(0,len(lrljist))], lrljist, alpha=0.5,
→label="Learning Rate", c='r')
        plt.title(f'Learning Rate\nEpoch: {i}   LSTMVersion: {version}' )
        plt.xlabel("Epochs")
        plt.ylabel("Learning Rate")
        plt.grid()
        plt.legend(loc=(1.01, 0.5))

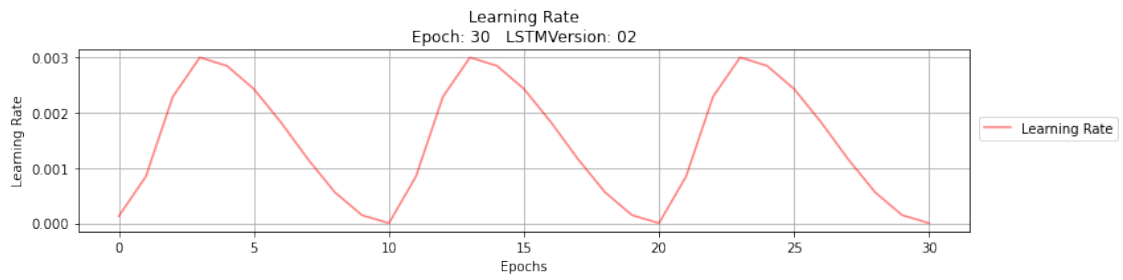
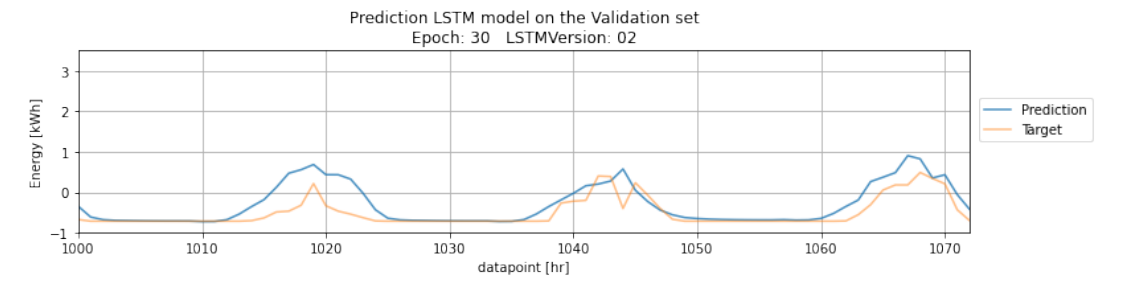
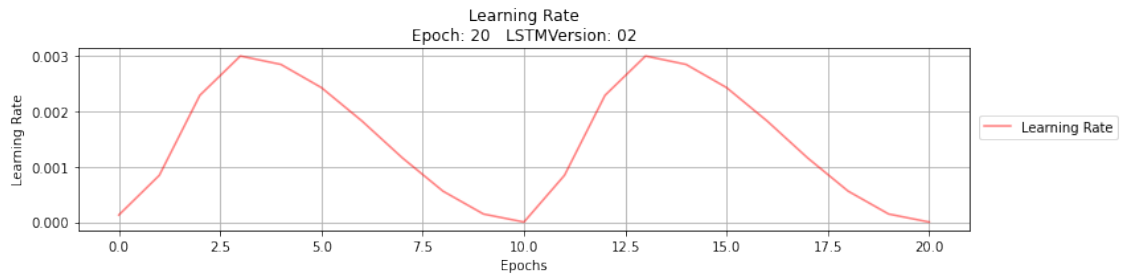
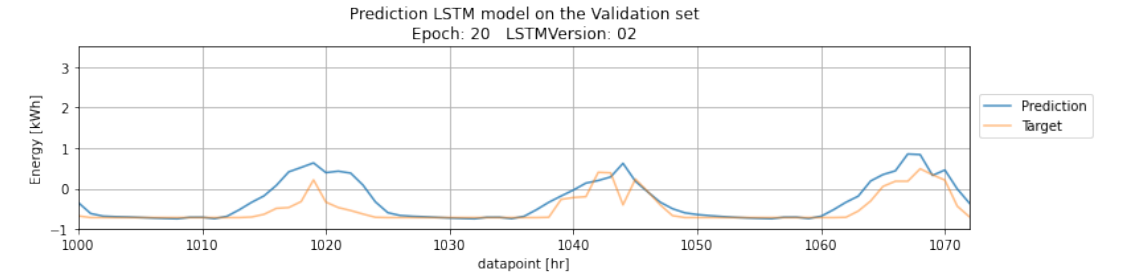
```

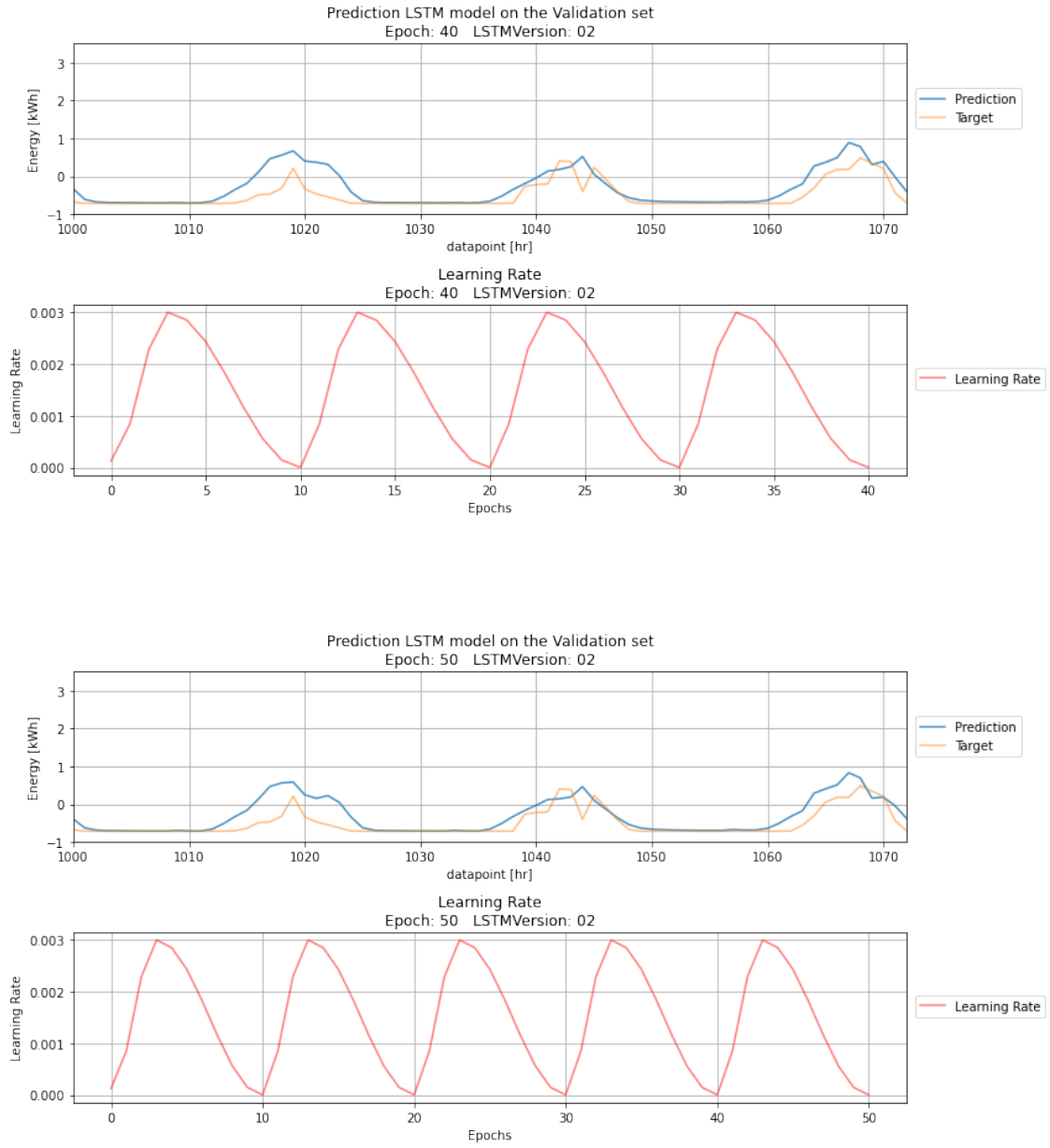
```

plt.tight_layout()
plt.show()
plotting()
# reset scheduler after n epochs so we can have endless scheduler cycles
if i % reset_scheduler_after_n_epochs == 0:
    scheduler = torch.optim.lr_scheduler.OneCycleLR(optimizer,
↳max_lr=max_lr, steps_per_epoch=len(train_dl),
↳epochs=reset_scheduler_after_n_epochs)
pass

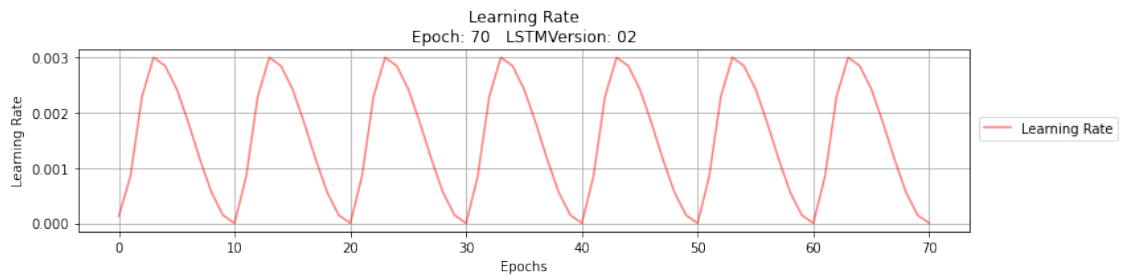
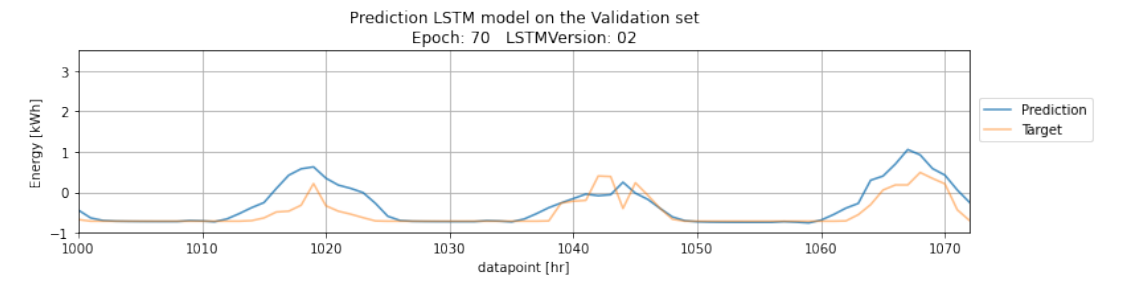
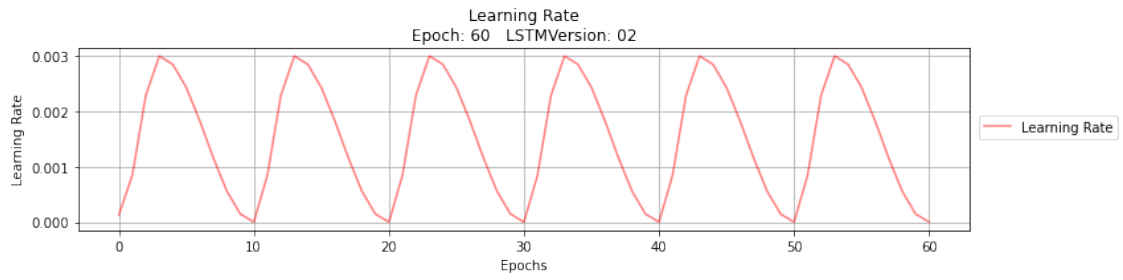
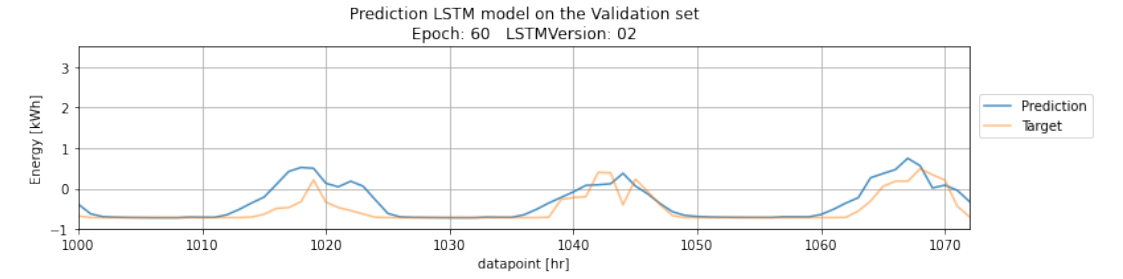
```

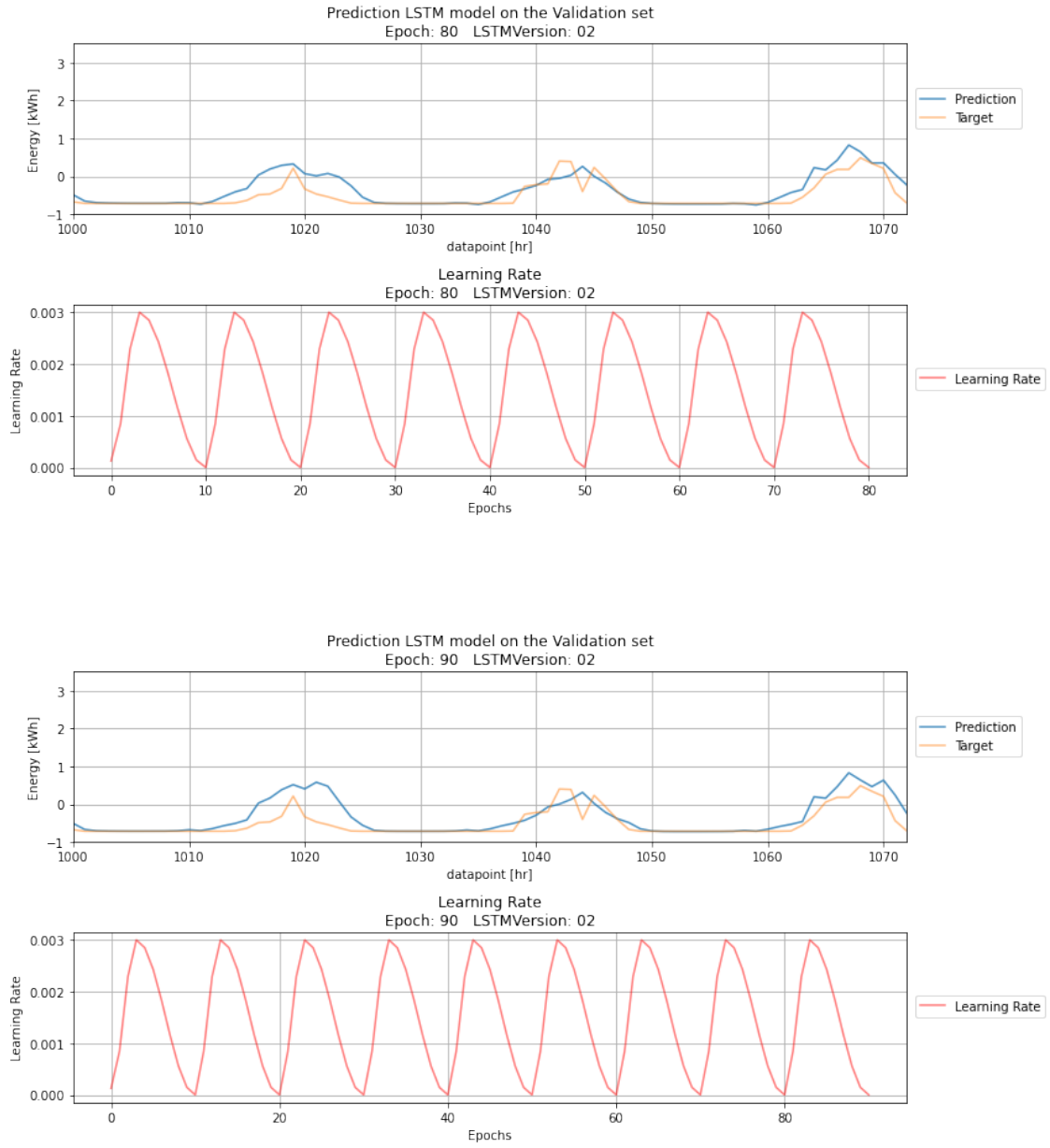


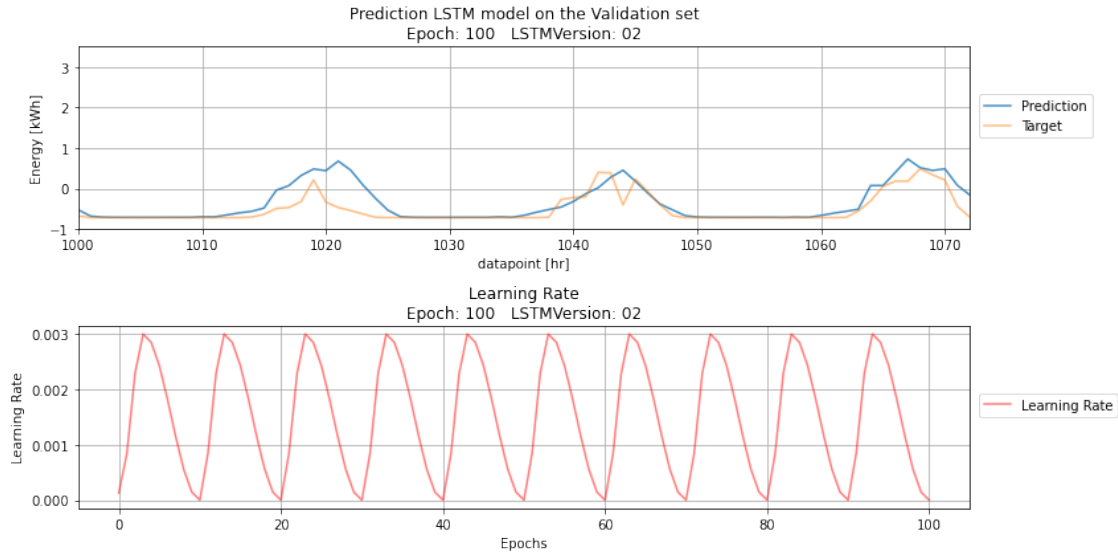










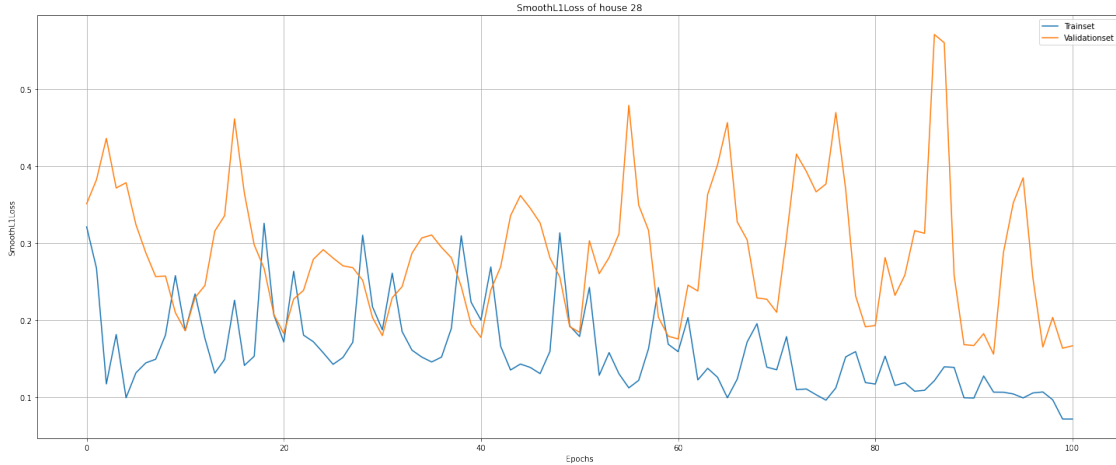


## 8 Visualizing the results

```
[24]: %matplotlib inline

plt.figure(figsize = [25,10])
plt.plot([i for i in range(0,len(alijst))],alijst,label="Trainset")
plt.plot([i for i in range(0,len(blijst))],blijst,label="Validationset")

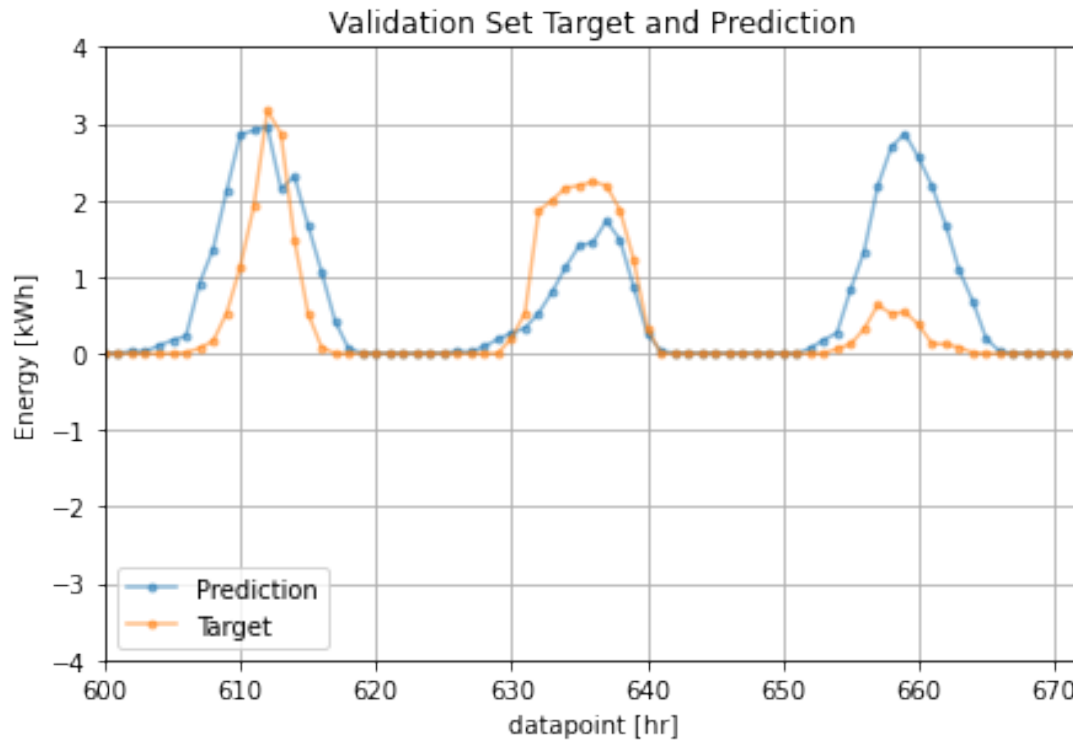
plt.title('SmoothL1Loss of house 28' )
plt.xlabel("Epochs")
plt.ylabel("SmoothL1Loss") # SmoothL1Loss
plt.legend()
plt.grid()
plt.show()
```



```
[25]: plt.plot(scaler_y.inverse_transform(det(outputV)), '.-', alpha=0.5,
           ↳label="Prediction")
plt.plot(scaler_y.inverse_transform(det(targetV)), '.-', alpha=0.5, label =
           ↳"Target")
plt.tight_layout()
plt.title(f'LSTMVersion: {version} || After {train_for} Epochs || LR:
           ↳{lrlijst[-1]}\n\nValidation Set Target and Prediction')
plt.xlim([600, 672])
plt.ylim([-4,4])
plt.legend()
plt.xlabel("datapoint [hr]")
plt.ylabel("Energy [kWh]")
plt.grid()
plt.show()

print(f"Area under prediction: \t{det(outputV).sum()}\nArea under Target:
           ↳\t{det(targetV).sum()}\nDifference: {det(outputV).sum()-det(targetV).sum()}
           ↳")
```

LSTMVersion: 02 || After 101 Epochs || LR: [3.107138607633626e-08]



Area under prediction: -548.8289184570312

Area under Target: -801.3095703125

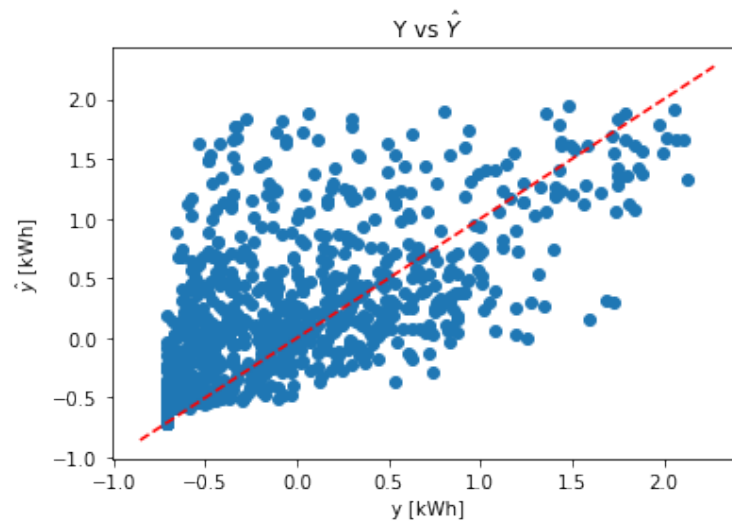
Difference: 252.48065185546875

```
[26]: y = det(valid_y_t)
      yhat = det(model(valid_X_t))

      r2 = round(r2_score(yhat, y),5)
      lossV = round(mese(yhat, y),5)

      plt.scatter(y, yhat)
      plt.plot(plt.xlim(), plt.xlim(), ls="--", c='r', label="$y$=$\hat{y}$")
      plt.title(f'R2: {r2} || MSE: {lossV} || After {train_for} Epochs || LR: {
        lrlijst[-1]} \nLSTMVersion: {version} \n \n Y vs $\hat{Y}$')
      plt.xlabel("y [kWh]")
      plt.ylabel("$\hat{y}$ [kWh]")
      plt.show()
```

R2: 0.56525 || MSE: 0.16673000156879425 || After 101 Epochs || LR: [3.107138607633626e-08]  
LSTMVersion: 02



```
[27]: %%html
<style>
table {float:left}
</style>
```

<IPython.core.display.HTML object>

```
[ ]:
```