In [1]:

```
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```

In [2]:

```
!pip install tf-nightly-2.0-preview
```

```
ERROR: Could not find a version that satisfies the requirement tf-nightly-2.0-preview (from versio
ns: none)
ERROR: No matching distribution found for tf-nightly-2.0-preview
```

In [3]:

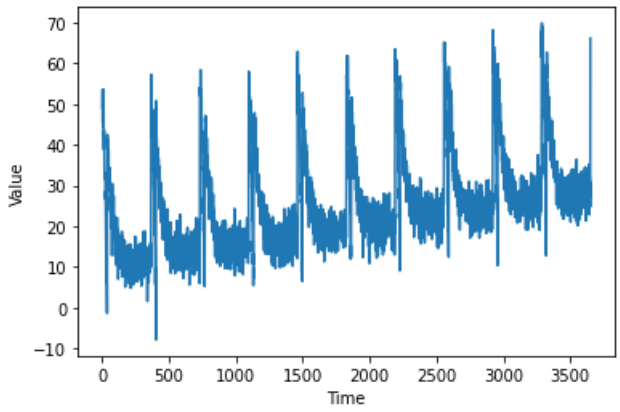
```
import tensorflow as tf
import numpy as np
import matplotlib.pyplot as plt
print(tf.__version__)
```

```
2.3.0
```

In [4]:

```
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(False)

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 < 0.1,
                    np.cos(season_time * 6 * np.pi),
                    2 / np.exp(9 * 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(10 * 365 + 1, dtype="float32")
baseline = 10
series = trend(time, 0.1)
baseline = 10
amplitude = 40
slope = 0.005
noise_level = 3

# Create the series
series = baseline + trend(time, slope) + seasonality(time, period=365, amplitude=amplitude)
# Update with noise
series += noise(time, noise_level, seed=51)
```

```
split_time = 3000
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

plot_series(time, series)
```



In [5]:

```
def windowed_dataset(series, window_size, batch_size, shuffle_buffer):
  dataset = tf.data.Dataset.from_tensor_slices(series)
  dataset = dataset.window(window_size + 1, shift=1, drop_remainder=True)
  dataset = dataset.flat_map(lambda window: window.batch(window_size + 1))
  dataset = dataset.shuffle(shuffle_buffer).map(lambda window: (window[:-1], window[-1]))
  dataset = dataset.batch(batch_size).prefetch(1)
  return dataset
```

In [6]:

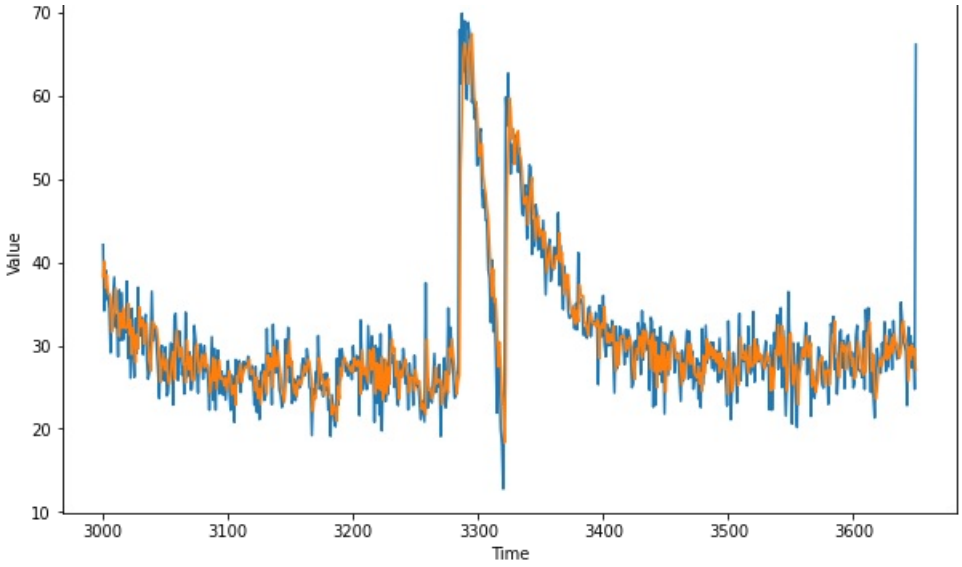
```
dataset = windowed_dataset(x_train, window_size, batch_size, shuffle_buffer_size)


model = tf.keras.models.Sequential([
    tf.keras.layers.Dense(100, input_shape=[window_size], activation="relu"),
    tf.keras.layers.Dense(10, activation="relu"),
    tf.keras.layers.Dense(1)
])

model.compile(loss="mse", optimizer=tf.keras.optimizers.SGD(lr=1e-6, momentum=0.9))
model.fit(dataset,epochs=100,verbose=0)
```

Out[6]:

```
<tensorflow.python.keras.callbacks.History at 0x7f55104f7630>
```

In [7]:

```
forecast = []
for time in range(len(series) - window_size):
  forecast.append(model.predict(series[time:time + window_size][np.newaxis]))

forecast = forecast[split_time-window_size:]
results = np.array(forecast)[:, 0, 0]


plt.figure(figsize=(10, 6))

plot_series(time_valid, x_valid)
plot_series(time_valid, results)
```



In [8]:

```
tf.keras.metrics.mean_absolute_error(x_valid, results).numpy()
```

Out[8]:

```
3.1644258
```