Group 9 Assignment 3

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Assignment 3: Time-Series Data

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Use any or all of the methods we discussed in class to improve weather time-series forecasting problems discussed in class. These methods can include.

- 1. Adjusting the number of units in each recurrent layer in the stacked setup
- 2. Using layer lstm() instead of layer gru().
- 3. Using a combination of 1d convnets and RNN.

Run the best-performing models (in terms of validation MAE) on the test set!

```
[1]: #First we will download the data and unzip our file.
     !wget https://s3.amazonaws.com/keras-datasets/jena_climate_2009_2016.csv.zip
     !unzip jena_climate_2009_2016.csv.zip
    --2024-04-07 23:07:29-- https://s3.amazonaws.com/keras-
    datasets/jena_climate_2009_2016.csv.zip
    Resolving s3.amazonaws.com (s3.amazonaws.com)... 52.217.203.80, 52.217.113.80,
    52.216.115.61, ...
    Connecting to s3.amazonaws.com (s3.amazonaws.com)|52.217.203.80|:443...
    connected.
    HTTP request sent, awaiting response... 200 OK
    Length: 13565642 (13M) [application/zip]
    Saving to: 'jena_climate_2009_2016.csv.zip'
    100%[========] 13,565,642 10.2MB/s
    2024-04-07 23:07:31 (10.2 MB/s) - 'jena_climate_2009_2016.csv.zip' saved
    [13565642/13565642]
    Archive: jena_climate_2009_2016.csv.zip
      inflating: jena_climate_2009_2016.csv
      inflating: __MACOSX/._jena_climate_2009_2016.csv
[2]: #Let's exploare our dataset.
    import os
    fname = os.path.join("jena_climate_2009_2016.csv")
```

```
with open(fname) as f:
    data = f.read()

lines = data.split("\n")
header = lines[0].split(",")
lines = lines[1:]
print(header)
print(len(lines))

num_variables = len(header)
print("Number of variables:", num_variables)
num_rows = len(lines)
print("Number of rows:", num_rows)
```

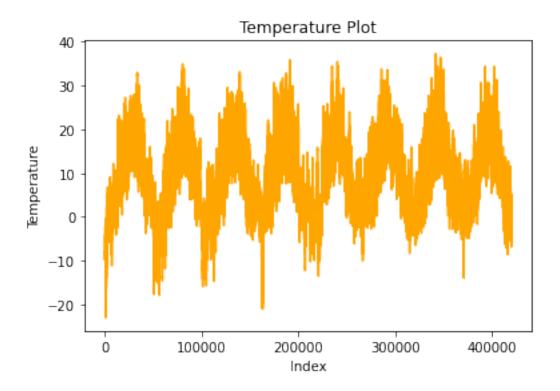
```
['"Date Time"', '"p (mbar)"', '"T (degC)"', '"Tpot (K)"', '"Tdew (degC)"', '"rh (%)"', '"VPmax (mbar)"', '"VPact (mbar)"', '"VPdef (mbar)"', '"sh (g/kg)"', '"H2OC (mmol/mol)"', '"rho (g/m**3)"', '"wv (m/s)"', '"max. wv (m/s)"', '"wd (deg)"']
420451
Number of variables: 15
Number of rows: 420451
```

Now, convert all 420,551 lines of data into NumPy arrays: one array for the temperature (in degrees Celsius), and another one for the rest of the data—the features we will use to predict future temperatures. Note that we discard the "Date Time" column

```
import numpy as np
temperature = np.zeros((len(lines),))
raw_data = np.zeros((len(lines), len(header) - 1))
for i, line in enumerate(lines):
    values = [float(x) for x in line.split(",")[1:]]
    temperature[i] = values[1]
    raw_data[i, :] = values[:]
```

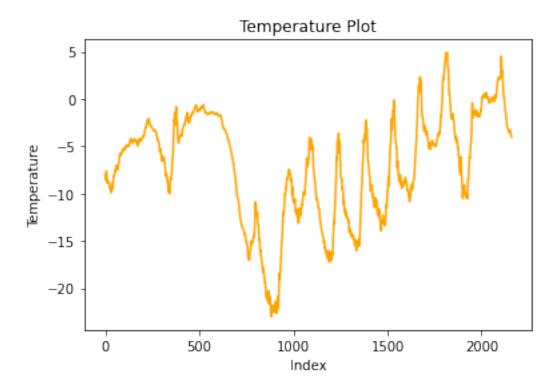
Now we will plot the temperature (in degrees Celsius) over time.

```
[4]: from matplotlib import pyplot as plt
   plt.plot(range(len(temperature)), temperature, color='orange')
   plt.xlabel('Index')
   plt.ylabel('Temperature')
   plt.title('Temperature Plot')
   plt.show()
```



It is important to note that we get $24 \times 6 = 144$ data points per day. Now let us plot temperature for the first 15 days.

```
[5]: plt.plot(range(2160), temperature[:2160], color='orange')
  plt.xlabel('Index')
  plt.ylabel('Temperature')
  plt.title('Temperature Plot')
  plt.show()
```



Now, we'll use the first 50% of the data for training, the following 25% for validation, and the last 25% for testing.

```
[6]: #Let's computing the number of samples we'll use for each data split.

num_train_samples = int(0.5 * len(raw_data))
num_val_samples = int(0.25 * len(raw_data))
num_test_samples = len(raw_data) - num_train_samples - num_val_samples
print("num_train_samples:", num_train_samples)
print("num_val_samples:", num_val_samples)
print("num_test_samples:", num_test_samples)
```

num_train_samples: 210225
num_val_samples: 105112
num_test_samples: 105114

Preparing our data

As we know that data is in numerical form. We will normalize each time series independently, to make them all take small values on a similar scale.

```
[7]: #Normalizing the data

mean = raw_data[:num_train_samples].mean(axis=0)
raw_data -= mean
```

```
std = raw_data[:num_train_samples].std(axis=0)
raw_data /= std
```

In ordere to instantiate lets use timeseries_dataset_from_array() for traing, validation and testing.

```
[8]: from tensorflow import keras
     sampling rate = 6
     sequence_length = 120
     delay = sampling_rate * (sequence_length + 24 - 1)
     batch_size = 256
     train_dataset = keras.utils.timeseries_dataset_from_array(
     raw_data[:-delay],
     targets=temperature[delay:],
     sampling_rate=sampling_rate,
     sequence_length=sequence_length,
     shuffle=True,
     batch_size=batch_size,
     start_index=0,
     end_index=num_train_samples)
     val_dataset = keras.utils.timeseries_dataset_from_array(
     raw_data[:-delay],
     targets=temperature[delay:],
     sampling_rate=sampling_rate,
     sequence_length=sequence_length,
     shuffle=True,
     batch_size=batch_size,
     start_index=num_train_samples,
     end_index=num_train_samples + num_val_samples)
     test_dataset = keras.utils.timeseries_dataset_from_array(
     raw_data[:-delay],
     targets=temperature[delay:],
     sampling_rate=sampling_rate,
     sequence_length=sequence_length,
     shuffle=True,
     batch_size=batch_size,
     start_index=num_train_samples + num_val_samples)
```

Let's inspect the output of one of the datasets

```
[9]: for samples, targets in train_dataset:
    print("samples shape:", samples.shape)
    print("targets shape:", targets.shape)
    break
```

```
for samples, targets in val_dataset:
    print("samples shape:", samples.shape)
    print("targets shape:", targets.shape)
    break

for samples, targets in test_dataset:
    print("samples shape:", samples.shape)
    print("targets shape:", targets.shape)
    break
```

```
samples shape: (256, 120, 14)
targets shape: (256,)
samples shape: (256, 120, 14)
targets shape: (256,)
samples shape: (256, 120, 14)
targets shape: (256,)
```

Before implementing the deep learning models let's try a simple common sense approch. This approach is really helpful when we are trying to build the models for the unknown situation.

Firstly, computing the common-sense baseline mean absoulte error (MAE)

```
[10]: def evaluate_naive_method(dataset):
    total_abs_err = 0.
    samples_seen = 0
    for samples, targets in dataset:
        preds = samples[:, -1, 1] * std[1] + mean[1]
        total_abs_err += np.sum(np.abs(preds - targets))
        samples_seen += samples.shape[0]
    return total_abs_err / samples_seen

print(f"The Validation MAE is: {evaluate_naive_method(val_dataset):.2f}")
print(f"The Test MAE is: {evaluate_naive_method(test_dataset):.2f}")
```

```
The Validation MAE is: 2.44 The Test MAE is: 2.62
```

This MAE tell us that every 24 hours the temperature will be off set by 2.5 hr on an average.

Now we will use a basic machine learning model. We will make small, densely connected network.

Training and evaluating a densely connected model.

```
[11]: from tensorflow import keras
from tensorflow.keras import layers

inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
x = layers.Flatten()(inputs)
x = layers.Dense(16, activation="relu")(x)
outputs = layers.Dense(1)(x)
```

```
model = keras.Model(inputs, outputs)
callbacks = [
keras.callbacks.ModelCheckpoint("jena_dense.keras",
save_best_only=True)
]
model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
history = model.fit(train_dataset,
epochs=10,
validation data=val dataset,
callbacks=callbacks)
model = keras.models.load_model("jena_dense.keras")
print(f"The Test MAE is : {model.evaluate(test_dataset)[1]:.2f}")
Epoch 1/10
2.7670 - val_loss: 10.0489 - val_mae: 2.4933
Epoch 2/10
2.3749 - val_loss: 9.9793 - val_mae: 2.4867
Epoch 3/10
2.2694 - val_loss: 12.6477 - val_mae: 2.8370
Epoch 4/10
2.2043 - val_loss: 10.2836 - val_mae: 2.5231
Epoch 5/10
2.1541 - val_loss: 10.4814 - val_mae: 2.5539
Epoch 6/10
2.1095 - val_loss: 10.8349 - val_mae: 2.5978
2.0773 - val_loss: 13.1441 - val_mae: 2.8864
2.0519 - val_loss: 10.9532 - val_mae: 2.6053
Epoch 9/10
2.0307 - val_loss: 11.3029 - val_mae: 2.6535
Epoch 10/10
2.0091 - val_loss: 11.4908 - val_mae: 2.6761
```

2.7000

The Test MAE is: 2.70

Now we will plot our results. The loss curves for validation and training.

```
import matplotlib.pyplot as plt

loss = history.history["mae"]
val_loss = history.history["val_mae"]
epochs = range(1, len(loss) + 1)

plt.figure()
plt.plot(epochs, loss, "o", color='orange', label="Training MAE")
plt.plot(epochs, val_loss, "-", color='orange', label="Validation MAE")
plt.title("Training and validation MAE")
plt.legend()
plt.show()
```



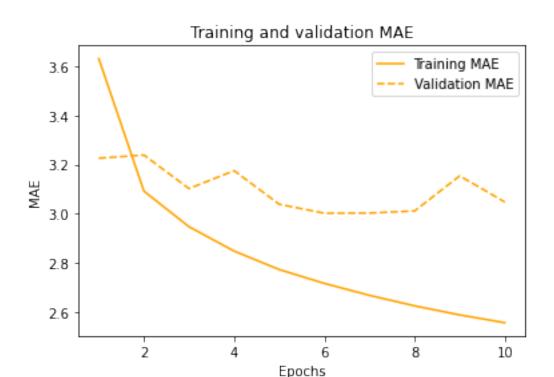
The graph shows the Training and Validation MAE on the data temperature forecasting task with a simple, densely connected etwork.

As you can see that some of the validation losses are close to the no-learning baseline, but not reliably.

Building a 1D convolutional model

```
[13]: inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
    x = layers.Conv1D(8, 24, activation="relu")(inputs)
    x = layers.MaxPooling1D(2)(x)
    x = layers.Conv1D(8, 12, activation="relu")(x)
    x = layers.MaxPooling1D(2)(x)
    x = layers.Conv1D(8, 6, activation="relu")(x)
    x = layers.GlobalAveragePooling1D()(x)
    outputs = layers.Dense(1)(x)
    model = keras.Model(inputs, outputs)
    callbacks = [
    keras.callbacks.ModelCheckpoint("jena_conv.keras",
    save_best_only=True)
    1
    model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
    history = model.fit(train_dataset,
    epochs=10,
    validation_data=val_dataset,
    callbacks=callbacks)
    model = keras.models.load_model("jena_conv.keras")
    print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
   Epoch 1/10
   3.6314 - val_loss: 16.4431 - val_mae: 3.2259
   Epoch 2/10
   3.0921 - val_loss: 16.4824 - val_mae: 3.2389
   Epoch 3/10
   2.9469 - val_loss: 15.3055 - val_mae: 3.1023
   Epoch 4/10
   819/819 [============== ] - 25s 31ms/step - loss: 12.9160 - mae:
   2.8479 - val_loss: 16.0742 - val_mae: 3.1751
   Epoch 5/10
   2.7727 - val_loss: 14.7637 - val_mae: 3.0384
   Epoch 6/10
   2.7163 - val_loss: 14.3611 - val_mae: 3.0020
   Epoch 7/10
   2.6677 - val_loss: 14.3943 - val_mae: 3.0027
   Epoch 8/10
```

As we can see that this model performs even worse than the densely connected one, only achieving a validation MAE of about 3.2 degrees, far from the common-sense baseline. This is because the Max Pooling and global avergae pooling layers are hampering the order infromation. Also, weather data is only translational invariant for a very specific timescale.



Let's make a simple LSTM model.

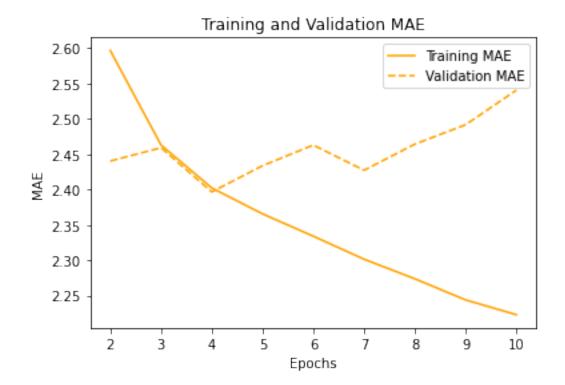
```
inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
x = layers.LSTM(16)(inputs)
outputs = layers.Dense(1)(x)
model = keras.Model(inputs, outputs)

callbacks = [
keras.callbacks.ModelCheckpoint("jena_lstm.keras",
save_best_only=True)
]

model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
history = model.fit(train_dataset,
epochs=10,
validation_data=val_dataset,
callbacks=callbacks)
```

```
2.4631 - val_loss: 10.1735 - val_mae: 2.4592
   Epoch 4/10
   2.4023 - val_loss: 9.6620 - val_mae: 2.3968
   Epoch 5/10
   2.3657 - val_loss: 10.0436 - val_mae: 2.4339
   Epoch 6/10
   2.3341 - val_loss: 10.3286 - val_mae: 2.4630
   Epoch 7/10
   2.3016 - val_loss: 9.8066 - val_mae: 2.4274
   Epoch 8/10
   2.2739 - val_loss: 10.2619 - val_mae: 2.4643
   Epoch 9/10
   2.2440 - val_loss: 10.3571 - val_mae: 2.4917
   Epoch 10/10
   2.2231 - val_loss: 10.7164 - val_mae: 2.5406
[16]: model = keras.models.load_model("jena_lstm.keras")
   print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
   train_mae = history.history["mae"]
   val_mae = history.history["val_mae"]
   # Omitting the first epoch (index 0)
   epochs = range(2, len(train_mae) + 1)
   # Plotting Training and Validation MAE
   plt.plot(epochs, train_mae[1:], color="orange", linestyle="-", label='Training_∪
   plt.plot(epochs, val_mae[1:], color="orange", linestyle="dashed", __
    →label='Validation MAE')
   plt.title('Training and Validation MAE')
   plt.xlabel('Epochs')
   plt.ylabel('MAE')
   plt.legend()
   plt.show()
   2.6004
   Test MAE: 2.60
```

Epoch 3/10



We achieve a validation MAE as low as 2.49 degrees and a test MAE of 2.58 degrees. The LSTM-based model can finally beat the common-sense baseline.

A simple RNN Model

An RNN layer that can process sequences of any length

```
Epoch 1/10
9.7084 - val_loss: 144.1682 - val_mae: 9.9185
Epoch 2/10
9.5718 - val_loss: 143.7801 - val_mae: 9.8803
Epoch 3/10
9.5548 - val_loss: 143.7204 - val_mae: 9.8750
Epoch 4/10
9.5448 - val_loss: 143.6130 - val_mae: 9.8610
Epoch 5/10
9.5369 - val_loss: 143.5657 - val_mae: 9.8557
Epoch 6/10
9.5356 - val_loss: 143.5649 - val_mae: 9.8547
Epoch 7/10
9.5332 - val_loss: 143.5608 - val_mae: 9.8538
Epoch 8/10
9.5336 - val_loss: 143.5394 - val_mae: 9.8514
Epoch 9/10
9.5304 - val_loss: 143.5251 - val_mae: 9.8498
Epoch 10/10
9.5284 - val_loss: 143.5487 - val_mae: 9.8541
9.9157
Test MAE: 9.92
```

Stacking RNN layers

```
model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
   history = model.fit(train_dataset,
              epochs=10,
              validation_data=val_dataset,
              callbacks=callbacks)
   model = keras.models.load_model("jena_SRNN2.keras")
   print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
  Epoch 1/10
  9.5705 - val_loss: 143.6456 - val_mae: 9.8665
  Epoch 2/10
  9.5150 - val_loss: 143.4429 - val_mae: 9.8374
  Epoch 3/10
  9.5077 - val_loss: 143.4382 - val_mae: 9.8375
  Epoch 4/10
  9.5042 - val_loss: 143.4653 - val_mae: 9.8387
  Epoch 5/10
  9.5000 - val_loss: 143.4598 - val_mae: 9.8420
  Epoch 6/10
  9.4967 - val_loss: 143.4871 - val_mae: 9.8467
  Epoch 7/10
  9.4942 - val_loss: 143.4746 - val_mae: 9.8430
  Epoch 8/10
  9.4926 - val_loss: 143.4625 - val_mae: 9.8431
  Epoch 9/10
  9.4924 - val_loss: 143.3944 - val_mae: 9.8339
  Epoch 10/10
  9.4907 - val_loss: 143.5192 - val_mae: 9.8518
  9.9106
  Test MAE: 9.91
  A Simple GRU (Gated Recurrent Unit)
[19]: inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
   x = layers.GRU(16)(inputs)
   outputs = layers.Dense(1)(x)
```

```
model = keras.Model(inputs, outputs)
callbacks = [
  keras.callbacks.ModelCheckpoint("jena_gru.keras",
                    save_best_only=True)
model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
history = model.fit(train_dataset,
           epochs=10,
           validation_data=val_dataset,
           callbacks=callbacks)
model = keras.models.load_model("jena_gru.keras")
print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
Epoch 1/10
819/819 [============== ] - 44s 52ms/step - loss: 41.6643 - mae:
4.7069 - val_loss: 12.6441 - val_mae: 2.6839
Epoch 2/10
2.5552 - val_loss: 9.9895 - val_mae: 2.4444
Epoch 3/10
2.4568 - val_loss: 9.5350 - val_mae: 2.3971
Epoch 4/10
2.4223 - val_loss: 9.6960 - val_mae: 2.4085
Epoch 5/10
2.3962 - val_loss: 9.9703 - val_mae: 2.4257
Epoch 6/10
2.3738 - val_loss: 10.4683 - val_mae: 2.4592
Epoch 7/10
2.3515 - val_loss: 10.6910 - val_mae: 2.4696
Epoch 8/10
2.3288 - val_loss: 10.5569 - val_mae: 2.4551
Epoch 9/10
2.3023 - val_loss: 10.4676 - val_mae: 2.4438
Epoch 10/10
2.2747 - val_loss: 9.9767 - val_mae: 2.3988
2.5228
```

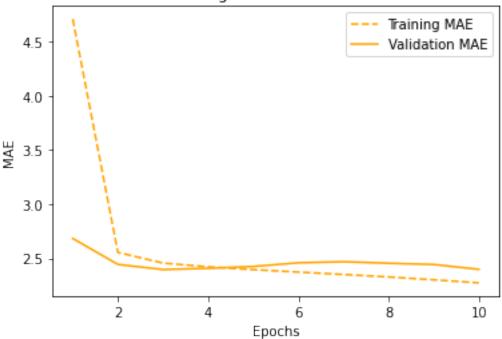
Test MAE: 2.52

```
[20]: import matplotlib.pyplot as plt

loss = history.history["mae"]
val_loss = history.history["val_mae"]

epochs = range(1, len(loss) + 1)
plt.figure()
plt.plot(epochs, loss, color="orange", linestyle="dashed", label="Training MAE")
plt.plot(epochs, val_loss, color="orange", linestyle="-", label="Validation_\(\subseteq\) \rightarrow MAE")
plt.title("Training and validation MAE")
plt.xlabel("Epochs")
plt.ylabel("MAE")
plt.legend()
plt.show()
```

Training and validation MAE

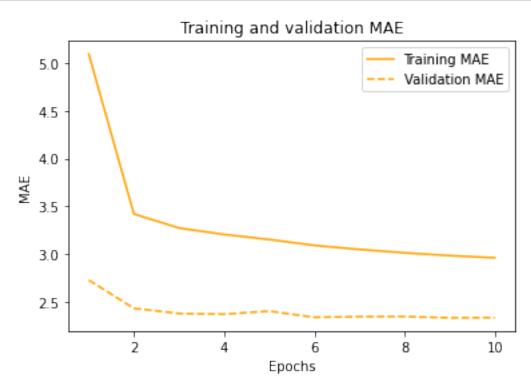


Let's use LSTM dropout Regularization

```
[21]: inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
x = layers.LSTM(16, recurrent_dropout=0.25)(inputs)
x = layers.Dropout(0.5)(x)
outputs = layers.Dense(1)(x)
```

```
model = keras.Model(inputs, outputs)
callbacks = [
  keras.callbacks.ModelCheckpoint("jena_lstm_dropout.keras",
                       save_best_only=True)
model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
history = model.fit(train_dataset,
             epochs=10,
             validation_data=val_dataset,
             callbacks=callbacks)
model = keras.models.load_model("jena_lstm_dropout.keras")
print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
Epoch 1/10
819/819 [=============== ] - 74s 89ms/step - loss: 46.9604 - mae:
5.0927 - val_loss: 12.9144 - val_mae: 2.7276
Epoch 2/10
3.4198 - val_loss: 9.7871 - val_mae: 2.4324
Epoch 3/10
3.2725 - val_loss: 9.3304 - val_mae: 2.3782
Epoch 4/10
819/819 [============= - 72s 87ms/step - loss: 17.3964 - mae:
3.2050 - val_loss: 9.2973 - val_mae: 2.3714
Epoch 5/10
3.1523 - val_loss: 9.5777 - val_mae: 2.4031
Epoch 6/10
3.0907 - val_loss: 9.0657 - val_mae: 2.3383
Epoch 7/10
3.0484 - val_loss: 9.1058 - val_mae: 2.3453
Epoch 8/10
3.0131 - val_loss: 9.1209 - val_mae: 2.3466
Epoch 9/10
2.9835 - val_loss: 9.0281 - val_mae: 2.3329
Epoch 10/10
819/819 [============== ] - 71s 87ms/step - loss: 14.7051 - mae:
2.9614 - val_loss: 8.9857 - val_mae: 2.3347
2.5284
```

Test MAE: 2.53



LSTM Stacked setup with 8 units

```
[23]: inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
x = layers.LSTM(8, return_sequences=True)(inputs)
x = layers.LSTM(8)(x)
outputs = layers.Dense(1)(x)
```

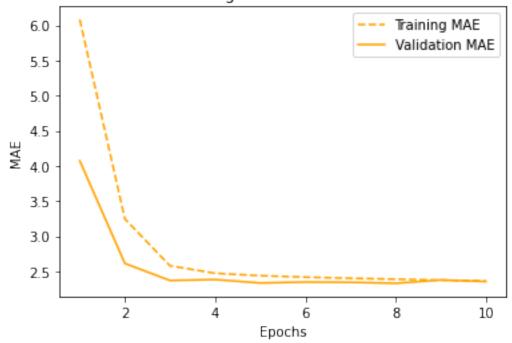
```
model = keras.Model(inputs, outputs)
callbacks = [
  keras.callbacks.ModelCheckpoint("jena_LSTM_stacked1.keras",
                    save_best_only=True)
model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
history = model.fit(train_dataset,
           epochs=10,
           validation_data=val_dataset,
           callbacks=callbacks)
model = keras.models.load_model("jena_LSTM_stacked1.keras")
print(f"Test MAE: {model.evaluate(test dataset)[1]:.2f}")
Epoch 1/10
819/819 [============== ] - 76s 90ms/step - loss: 64.3068 - mae:
6.0818 - val loss: 30.4837 - val mae: 4.0722
Epoch 2/10
3.2455 - val_loss: 11.9338 - val_mae: 2.6128
2.5794 - val_loss: 9.4015 - val_mae: 2.3701
Epoch 4/10
2.4728 - val_loss: 9.4232 - val_mae: 2.3837
Epoch 5/10
2.4387 - val_loss: 9.0442 - val_mae: 2.3344
Epoch 6/10
2.4179 - val_loss: 9.1547 - val_mae: 2.3483
Epoch 7/10
2.4017 - val_loss: 9.1283 - val_mae: 2.3448
Epoch 8/10
2.3887 - val_loss: 8.9967 - val_mae: 2.3298
Epoch 9/10
2.3753 - val_loss: 9.2876 - val_mae: 2.3776
Epoch 10/10
2.3647 - val_loss: 9.1678 - val_mae: 2.3548
2.4809
Test MAE: 2.48
```

```
[24]: import matplotlib.pyplot as plt

loss = history.history["mae"]
  val_loss = history.history["val_mae"]

epochs = range(1, len(loss) + 1)
  plt.figure()
  plt.plot(epochs, loss, color="orange", linestyle="dashed", label="Training MAE")
  plt.plot(epochs, val_loss, color="orange", linestyle="-", label="Validation_\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{
```

Training and validation MAE

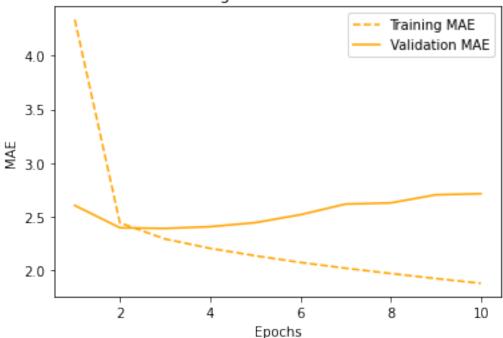


LSTM Stacked setup with 16 units

```
[25]: inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
x = layers.LSTM(16, return_sequences=True)(inputs)
x = layers.LSTM(16)(x)
outputs = layers.Dense(1)(x)
model = keras.Model(inputs, outputs)
```

```
callbacks = [
  keras.callbacks.ModelCheckpoint("jena_LSTM_stacked2.keras",
                    save_best_only=True)
model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
history = model.fit(train_dataset,
           epochs=10,
           validation_data=val_dataset,
           callbacks=callbacks)
model = keras.models.load model("jena LSTM stacked2.keras")
print(f"Test MAE: {model.evaluate(test dataset)[1]:.2f}")
Epoch 1/10
4.3388 - val_loss: 11.6038 - val_mae: 2.6040
Epoch 2/10
2.4415 - val_loss: 9.5061 - val_mae: 2.3956
Epoch 3/10
2.2911 - val_loss: 9.4525 - val_mae: 2.3893
Epoch 4/10
819/819 [============= ] - 83s 101ms/step - loss: 7.9444 - mae:
2.2037 - val_loss: 9.5036 - val_mae: 2.4057
Epoch 5/10
2.1344 - val_loss: 9.8851 - val_mae: 2.4432
Epoch 6/10
2.0721 - val_loss: 10.4737 - val_mae: 2.5173
Epoch 7/10
2.0184 - val_loss: 11.2972 - val_mae: 2.6166
Epoch 8/10
1.9688 - val_loss: 11.4530 - val_mae: 2.6274
Epoch 9/10
1.9221 - val_loss: 11.9218 - val_mae: 2.7032
Epoch 10/10
1.8771 - val_loss: 12.1921 - val_mae: 2.7132
2.6417
Test MAE: 2.64
```

Training and validation MAE

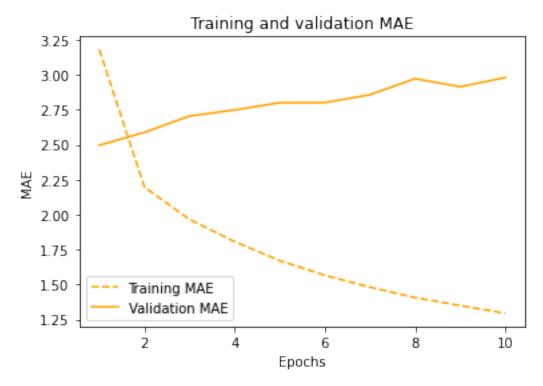


LSTM Stacked setup with 32 units

```
[27]: inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
x = layers.LSTM(32, return_sequences=True)(inputs)
x = layers.LSTM(32)(x)
outputs = layers.Dense(1)(x)
model = keras.Model(inputs, outputs)
callbacks = [
```

```
keras.callbacks.ModelCheckpoint("jena_LSTM_stacked3.keras",
                      save_best_only=True)
   model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
   history = model.fit(train_dataset,
             epochs=10,
             validation data=val dataset,
             callbacks=callbacks)
   model = keras.models.load model("jena LSTM stacked3.keras")
   print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
  Epoch 1/10
  mae: 3.1811 - val_loss: 10.2896 - val_mae: 2.4968
  Epoch 2/10
  2.1977 - val loss: 11.0268 - val mae: 2.5885
  Epoch 3/10
  1.9663 - val_loss: 11.8193 - val_mae: 2.7058
  1.8073 - val_loss: 12.2003 - val_mae: 2.7490
  1.6717 - val_loss: 12.7997 - val_mae: 2.8006
  Epoch 6/10
  1.5664 - val_loss: 12.6910 - val_mae: 2.8015
  Epoch 7/10
  1.4819 - val_loss: 13.3130 - val_mae: 2.8580
  Epoch 8/10
  1.4072 - val_loss: 14.4469 - val_mae: 2.9727
  Epoch 9/10
  1.3506 - val_loss: 14.0210 - val_mae: 2.9146
  Epoch 10/10
  1.2949 - val_loss: 14.4263 - val_mae: 2.9807
  2.6195
  Test MAE: 2.62
[28]: import matplotlib.pyplot as plt
   loss = history.history["mae"]
```

```
val_loss = history.history["val_mae"]
epochs = range(1, len(loss) + 1)
plt.figure()
plt.plot(epochs, loss, color="orange", linestyle="dashed", label="Training MAE")
plt.plot(epochs, val_loss, color="orange",linestyle="-", label="Validation_\text{\text{\text{orange}}}")
plt.title("Training and validation MAE")
plt.xlabel("Epochs")
plt.ylabel("MAE")
plt.legend()
plt.show()
```



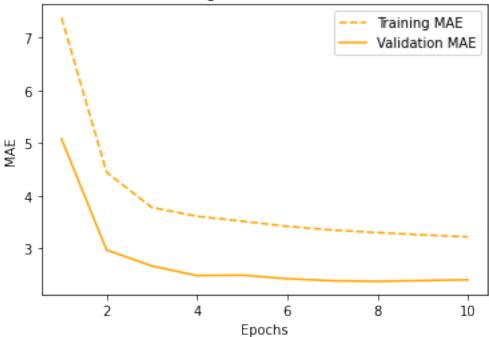
LSTM dropout-regularized, stacked model

```
inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
x = layers.LSTM(8, recurrent_dropout=0.5, return_sequences=True)(inputs)
x = layers.LSTM(8, recurrent_dropout=0.5)(x)
x = layers.Dropout(0.5)(x)
outputs = layers.Dense(1)(x)
model = keras.Model(inputs, outputs)

callbacks = [
    keras.callbacks.ModelCheckpoint("jena_stacked_LSTM_dropout.keras",
```

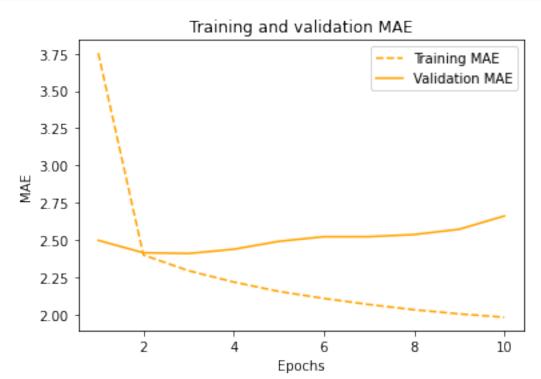
```
save_best_only=True)
   ]
   model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
   history = model.fit(train_dataset,
               epochs=10,
               validation_data=val_dataset,
               callbacks=callbacks)
   model = keras.models.load_model("jena_stacked_LSTM_dropout.keras")
   print(f"Test MAE: {model.evaluate(test dataset)[1]:.2f}")
   Epoch 1/10
   mae: 7.3862 - val_loss: 45.7609 - val_mae: 5.0819
   Epoch 2/10
   mae: 4.4437 - val_loss: 16.0582 - val_mae: 2.9654
   Epoch 3/10
   mae: 3.7745 - val_loss: 12.1151 - val_mae: 2.6627
   Epoch 4/10
   819/819 [============= ] - 129s 157ms/step - loss: 22.6769 -
   mae: 3.6071 - val_loss: 10.3911 - val_mae: 2.4783
   Epoch 5/10
   mae: 3.5135 - val_loss: 10.3998 - val_mae: 2.4873
   Epoch 6/10
   mae: 3.4150 - val_loss: 9.8535 - val_mae: 2.4189
   Epoch 7/10
   mae: 3.3454 - val_loss: 9.5452 - val_mae: 2.3803
   Epoch 8/10
   mae: 3.2962 - val_loss: 9.4536 - val_mae: 2.3698
   mae: 3.2525 - val_loss: 9.5246 - val_mae: 2.3837
   Epoch 10/10
   mae: 3.2156 - val_loss: 9.5764 - val_mae: 2.3987
   2.6118
   Test MAE: 2.61
[30]: import matplotlib.pyplot as plt
   loss = history.history["mae"]
   val_loss = history.history["val_mae"]
```

Training and validation MAE



Bidirectional LSTM

```
model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
   history = model.fit(train_dataset,
             epochs=10,
             validation_data=val_dataset,
              callbacks=callbacks)
   model = keras.models.load_model("jena_bidirec_LSTM.keras")
   print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
  Epoch 1/10
  3.7543 - val_loss: 10.3608 - val_mae: 2.4981
  Epoch 2/10
  2.4002 - val_loss: 9.6989 - val_mae: 2.4150
  Epoch 3/10
  2.2945 - val_loss: 9.6104 - val_mae: 2.4101
  Epoch 4/10
  2.2186 - val_loss: 9.7916 - val_mae: 2.4383
  Epoch 5/10
  2.1555 - val_loss: 10.1787 - val_mae: 2.4914
  Epoch 6/10
  2.1084 - val_loss: 10.4308 - val_mae: 2.5225
  Epoch 7/10
  2.0676 - val_loss: 10.5188 - val_mae: 2.5227
  Epoch 8/10
  2.0325 - val_loss: 10.5785 - val_mae: 2.5370
  Epoch 9/10
  2.0046 - val_loss: 10.8539 - val_mae: 2.5725
  Epoch 10/10
  1.9822 - val_loss: 11.5080 - val_mae: 2.6616
  2.5551
  Test MAE: 2.56
[32]: import matplotlib.pyplot as plt
   loss = history.history["mae"]
   val_loss = history.history["val_mae"]
```



1D Convnets and LSTM togther

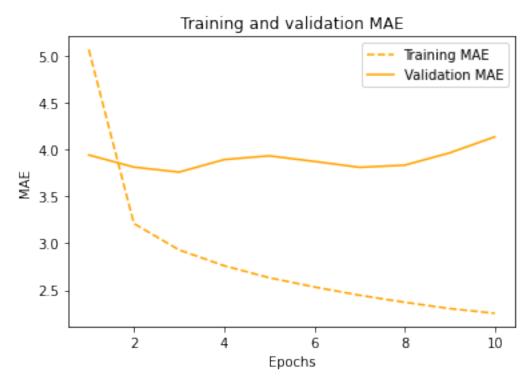
```
inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
x = layers.Conv1D(64, 3, activation='relu')(inputs)
x = layers.MaxPooling1D(3)(x)
x = layers.Conv1D(128, 3, activation='relu')(x)
x = layers.GlobalMaxPooling1D()(x)
x = layers.Reshape((-1, 128))(x)
x = layers.LSTM(16)(x)
outputs = layers.Dense(1)(x)
model = keras.Model(inputs, outputs)

model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
```

```
callbacks = [
      keras.callbacks.ModelCheckpoint("jena_Conv_LSTM.keras", save_best_only=True)
   history = model.fit(train_dataset, epochs=10, validation_data=val_dataset,_u
    →callbacks=callbacks)
   model = keras.models.load_model("jena_Conv_LSTM.keras")
   print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
   Epoch 1/10
   819/819 [================ ] - 41s 48ms/step - loss: 46.2417 - mae:
   5.0672 - val_loss: 26.0619 - val_mae: 3.9422
   Epoch 2/10
   3.2110 - val_loss: 23.7973 - val_mae: 3.8131
   Epoch 3/10
   2.9303 - val_loss: 21.8004 - val_mae: 3.7597
   Epoch 4/10
   2.7611 - val_loss: 24.6805 - val_mae: 3.8933
   Epoch 5/10
   819/819 [============== ] - 39s 47ms/step - loss: 11.6744 - mae:
   2.6332 - val_loss: 23.7198 - val_mae: 3.9332
   Epoch 6/10
   819/819 [================= ] - 38s 47ms/step - loss: 10.8600 - mae:
   2.5344 - val_loss: 23.4733 - val_mae: 3.8737
   Epoch 7/10
   2.4463 - val_loss: 22.9026 - val_mae: 3.8106
   Epoch 8/10
   2.3710 - val_loss: 23.1584 - val_mae: 3.8338
   Epoch 9/10
   2.3041 - val loss: 24.3312 - val mae: 3.9650
   Epoch 10/10
   2.2534 - val_loss: 26.0503 - val_mae: 4.1363
   3.8642 Os - loss: 23.4197 - mae: 3.
   Test MAE: 3.86
[38]: import matplotlib.pyplot as plt
   loss = history.history["mae"]
```

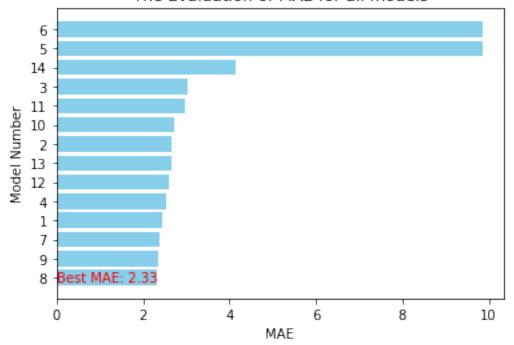
```
val_loss = history.history["val_mae"]

epochs = range(1, len(loss) + 1)
plt.figure()
plt.plot(epochs, loss, color="orange", linestyle="dashed", label="Training MAE")
plt.plot(epochs, val_loss, color="orange",linestyle="-", label="Validation_\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{\text{
```



As above seen we made a total of 14 models.

The Evaluation of MAE for all models



END