# **Climate Data Time-Series**

You are again moving to another role, not at *The Weather Channel*, where you are ask to create a Weather Forecasting Model.

For that, you will be using Jena Climate dataset recorded by the Max Planck Institute for Biogeochemistry.

The dataset consists of 14 features such as temperature, pressure, humidity etc, recorded **once per 10 minutes**.

Location: Weather Station, Max Planck Institute for Biogeochemistry in Jena, Germany

Time-frame Considered: Jan 10, 2009 - December 31, 2012

Library Imports

```
In [20]: import pandas as pd
import matplotlib.pyplot as plt
import keras
```

## 1) Load your data

Your data can be found on the Deep Learning Module under a file named: climate\_data\_2009\_2012.csv

```
In [21]: df = pd.read_csv("climate_data_2009_2012.csv")
```

# 2) Data engineering

You are given 3 lists:

- titles: Display names of your columns
- feature\_keys: Names of the columns used as features
- colors: The color to use when ploting that column's value

```
In [22]: titles = [
    "Pressure",
    "Temperature",
    "Temperature in Kelvin",
```

```
"Temperature (dew point)",
    "Relative Humidity",
    "Saturation vapor pressure",
    "Vapor pressure",
    "Vapor pressure deficit",
    "Specific humidity",
    "Water vapor concentration",
    "Airtight",
    "Wind speed",
    "Maximum wind speed",
    "Wind direction in degrees",
1
feature_keys = [
    "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)",
colors = [
    "blue",
    "orange",
    "green",
    "red",
    "purple",
    "brown",
    "pink",
    "gray",
    "olive",
    "cyan",
```

Let's look at the climate data:

```
In [23]: df.head()
```

Out[23]:

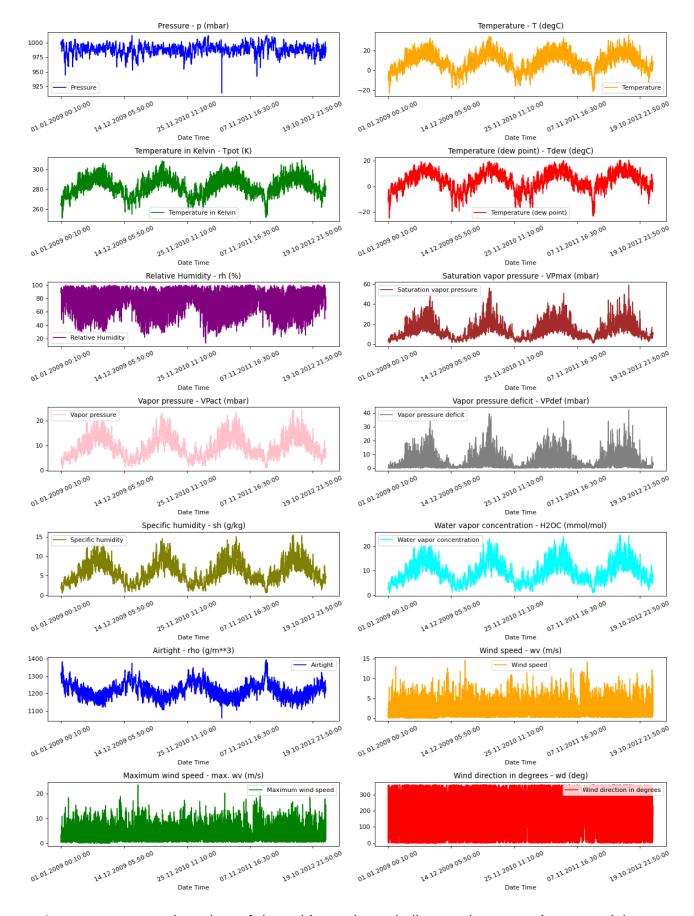
	Date Time	p (mbar)	T (degC)		Tdew (degC)	rh (%)	VPmax (mbar)	VPact (mbar)	VPdef (mbar)	sh (g/kg)
0	01.01.2009 00:10:00	996.52	-8.02	265.40	-8.90	93.3	3.33	3.11	0.22	1.94
1	01.01.2009 00:20:00	996.57	-8.41	265.01	-9.28	93.4	3.23	3.02	0.21	1.89
2	01.01.2009 00:30:00	996.53	-8.51	264.91	-9.31	93.9	3.21	3.01	0.20	1.88
3	01.01.2009 00:40:00	996.51	-8.31	265.12	-9.07	94.2	3.26	3.07	0.19	1.92
4	01.01.2009	996.51	-8.27	265.15	-9.04	94.1	3.27	3.08	0.19	1.92

Define a function to show a plot of each column (using the respective color)

```
In [24]: def show_raw_visualization(data, date_time_key):
             time data = data[date time key]
             fig, axes = plt.subplots(
                 nrows=7, ncols=2, figsize=(15, 20), dpi=80, facecolor="w", edgecolor
             for i in range(len(feature_keys)):
                 key = feature_keys[i]
                 c = colors[i % (len(colors))]
                 t_data = data[key]
                 t_data.index = time_data
                 t data.head()
                 ax = t_data.plot(
                     ax=axes[i // 2, i % 2],
                     color=c,
                     title="{} - {}".format(titles[i], key),
                      rot=25,
                 ax.legend([titles[i]])
             plt.tight_layout()
```

Display each column in a plot using above funciton:

```
In [25]: show_raw_visualization(df, "Date Time")
```



As you can see we have lots of data, this can be a challenge when we train our model, to

resolve that we will reduce the resolution of our data, instead of having a climate signal each 10 minutes, we will have it each hour

- Add a new column to your dataframe with the Date Time information
- Name that column FormatedDateTime
- Convert that column into date time data type
- Set that column as the dataframe index
- Regroup data to be each 1 hour instead of each 10 minutes

df\_resampled = df[feature\_keys].resample('H').mean()

- Save the grouped data into a dataframe called df\_resampled
- Remove the FormatedDateTime as the index.
- Show the top 5 rows of df\_resampled

```
In [26]: df['FormatedDateTime'] = pd.to_datetime(df['Date Time'], format='%d.%m.%Y %H
    df = df.set_index('FormatedDateTime')
    df_resampled = df[feature_keys].resample('H').mean()
    df_resampled = df_resampled.reset_index()

df_resampled.head()

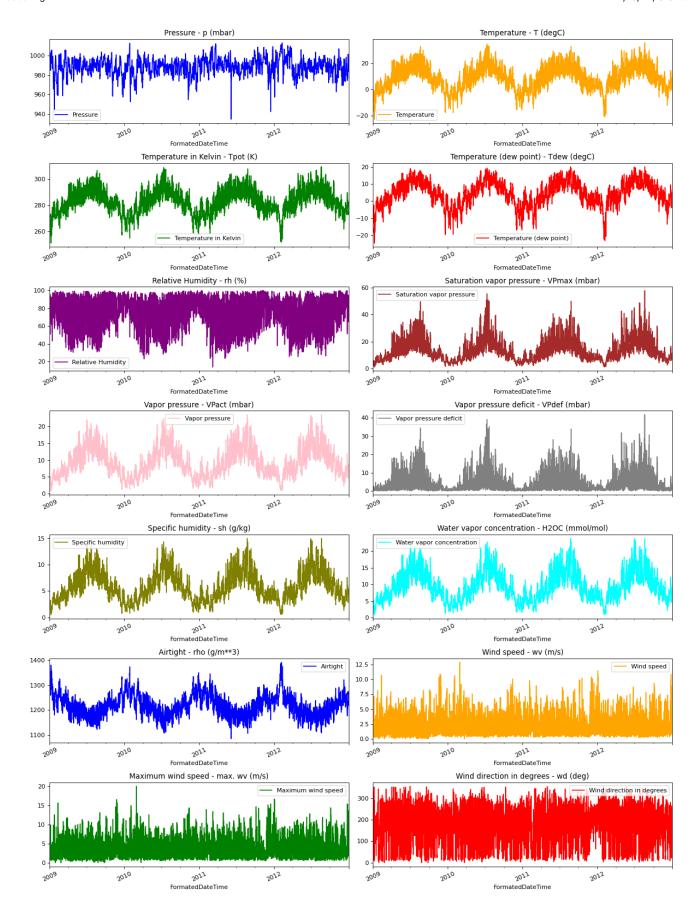
/var/folders/cv/1yfc2xyj17z1yx0z1swfxbdw0000gn/T/ipykernel_17687/3134505598.
    py:3: FutureWarning: 'H' is deprecated and will be removed in a future versi on, please use 'h' instead.
```

Out[26]:

	FormatedDateTime	p (mbar)	T (degC)	Tpot (K)	Tdew (degC)	rh (%)	
0	2009-01-01 00:00:00	996.528000	-8.304000	265.118000	-9.120000	93.780000	3.
1	2009-01-01 01:00:00	996.525000	-8.065000	265.361667	-8.861667	93.933333	3.
2	2009-01-01 02:00:00	996.745000	-8.763333	264.645000	-9.610000	93.533333	3.
3	2009-01-01 03:00:00	996.986667	-8.896667	264.491667	-9.786667	93.200000	3
4	2009-01-01 04:00:00	997.158333	-9.348333	264.026667	-10.345000	92.383333	3

Let's look at our fields again

```
In [27]: show_raw_visualization(df_resampled, "FormatedDateTime")
```



## 3) Data Split: Train and Evaluation datasets.

- We are tracking data from past 120 timestamps (120 hours = 5 days).
- This data will be used to predict the temperature after 12 timestamps (12 hours).
- Since every feature has values with varying ranges, we do normalization to confine feature values to a range of [0, 1] before training a neural network.
- We do this by subtracting the mean and dividing by the standard deviation of each feature in the *normalize* function
- The model is shown data for first 5 days i.e. 120 observations, that are sampled every hour.
- The temperature after 12 hours observation will be used as a label.

```
In [28]: # 70% of the data will be used for training, the rest for testing
         split fraction = 0.7
         # The number of samples is the number of rows in the data
         number of samples = df resampled.shape[0]
         # The size in rows of the split dataset
         train_split = int(split_fraction * int(number_of_samples))
         # Number of samples in the past used to predict the future
         past = 120
         # Number of samples in the future to predict (the value in the 72nd hour is
         future = 12
         # Learning rate parameter for the Adam optimizer
         learning_rate = 0.001
         # Batch size for the model training
         batch size = 256
         # Number of epochs for the model training
         epochs = 10
         # Another way to normalize the data (all columns in the same range)
         def normalize(data, train_split):
             data mean = data[:train split].mean(axis=0)
             data_std = data[:train_split].std(axis=0)
             return (data - data_mean) / data_std
```

- Let's select the following parameters as our features:
  - Pressure, Temperature, Saturation vapor pressure, Vapor pressure deficit,
     Specific humidity, Airtight, Wind speed
- Set the column FormatedDateTime as the index of our dataframe.
  - This is important since now, FormatedDateTime is used as our datetime field and not as a Feature field

- Normalize all fields
- Generate two datasets:
  - train\_data: Train dataset with our normalized fields
  - val\_data: Validation dataset

```
In [29]: print(
             "The selected parameters are:",
             ", ".join([titles[i] for i in [0, 1, 5, 7, 8, 10, 11]]),
         selected features = [feature keys[i] for i in [0, 1, 5, 7, 8, 10, 11]]
         features = df resampled[selected features]
         features.index = df_resampled["FormatedDateTime"]
         print(features.head())
         features = normalize(features.values, train_split)
         features = pd.DataFrame(features)
         print(features.head())
         train data = features.loc[0 : train split - 1]
         val_data = features.loc[train_split:]
        The selected parameters are: Pressure, Temperature, Saturation vapor pressur
        e, Vapor pressure deficit, Specific humidity, Airtight, Wind speed
                               p (mbar) T (degC) VPmax (mbar) VPdef (mbar) \
        FormatedDateTime
        2009-01-01 00:00:00 996.528000 -8.304000
                                                       3.260000
                                                                     0.202000
        2009-01-01 01:00:00 996.525000 -8.065000
                                                       3.323333
                                                                     0.201667
        2009-01-01 02:00:00 996.745000 -8.763333
                                                       3.145000
                                                                     0.201667
        2009-01-01 03:00:00 996.986667 -8.896667
                                                       3.111667
                                                                     0.210000
        2009-01-01 04:00:00 997.158333 -9.348333
                                                       3.001667
                                                                     0.231667
                             sh (g/kg) rho (g/m**3) wv (m/s)
        FormatedDateTime
        2009-01-01 00:00:00
                              1.910000
                                         1309.196000 0.520000
        2009-01-01 01:00:00
                              1.951667
                                         1307.981667 0.316667
        2009-01-01 02:00:00
                              1.836667
                                         1311.816667 0.248333
        2009-01-01 03:00:00
                              1.811667
                                         1312.813333 0.176667
        2009-01-01 04:00:00
                                         1315.355000
                              1.733333
                                                      0.290000
                            1
                                      2
        0 0.988366 -1.936957 -1.314750 -0.797292 -1.472751 2.198783 -1.116409
        1 0.988002 -1.909978 -1.306369 -0.797363 -1.457136 2.169559 -1.256715
        2 1.014643 -1.988807 -1.329968 -0.797363 -1.500234 2.261854 -1.303867
        3 1.043907 -2.003858 -1.334379 -0.795594 -1.509604 2.285840 -1.353320
        4 1.064694 -2.054843 -1.348935 -0.790994 -1.538961 2.347009 -1.275116
```

Now, here we need to set our Label Dataset.

- We want to use the last 5 days of data, to predict the next 12 hours
- This means that our label starts at the 12th hour after the history data.
  - [......]-----Start---->
- And it will end at the end of our train dataset size.

----->

```
In [30]: start = past + future
  end = start + train_split

x_train = train_data[[i for i in range(7)]].values
  y_train = features.iloc[start:end][[1]]

step = 1
sequence_length = past
```

The *timeseries\_dataset\_from\_array* function takes in a sequence of data-points gathered at equal intervals, along with time series parameters such as length of the sequences/windows, spacing between two sequence/windows, etc., to produce batches of sub-timeseries inputs and targets sampled from the main timeseries.

- Input data (hour features) = x\_train
- The **corresponding** value of the temperature 12 hours into the future = y\_train
- Since we want to use 5 days of data to predict the future temperature then: sequence\_length = 120
- Since we want to sample every hour then: sampling\_rate = 1
- Let's use a common batch size of 256 (variable above)

```
In [31]: dataset_train = keras.preprocessing.timeseries_dataset_from_array(
    x_train,
    y_train,
    sequence_length=sequence_length,
    sampling_rate=step,
    batch_size=batch_size,
)
```

Now let's prepare our validation dataset:

• The validation dataset must not contain the last 120+12 rows as we won't have label data for those records, hence these rows must be subtracted from the end of the data.

• The validation label dataset must start from 120+12 after train\_split, hence we must add past + future to label\_start.

```
In [32]: x_end = len(val_data) - past - future
         label_start = train_split + past + future
         x_val = val_data.iloc[:x_end][[i for i in range(7)]].values
         y_val = features.iloc[label_start:][[1]]
         dataset_val = keras.preprocessing.timeseries_dataset_from_array(
             x_val,
             y_val,
             sequence_length=sequence_length,
             sampling_rate=step,
             batch_size=batch_size,
         for batch in dataset train.take(1):
             inputs, targets = batch
         print("Input shape:", inputs.numpy().shape)
         print("Target shape:", targets.numpy().shape)
        Input shape: (256, 120, 7)
        Target shape: (256, 1)
        2024-10-17 07:16:38.257920: I tensorflow/core/framework/local_rendezvous.cc:
        404] Local rendezvous is aborting with status: OUT_OF_RANGE: End of sequence
```

## 4) Define and Compile your model:

- An input layer
- A Long Short-Term Memory Hidden Layer with 32 units. LSTM is a type of recurrent neural network layer that is well-suited for time series data.
- An output Dense Layer (Linear Activation function)

```
inputs = keras.layers.Input(shape=(inputs.shape[1], inputs.shape[2]))
lstm_out = keras.layers.LSTM(32)(inputs)
outputs = keras.layers.Dense(1)(lstm_out)

model = keras.Model(inputs=inputs, outputs=outputs)
model.compile(optimizer=keras.optimizers.Adam(learning_rate=learning_rate),
model.summary()
```

Model: "functional\_1"

Layer (type)	Output Shape	Par
<pre>input_layer_1 (InputLayer)</pre>	(None, 120, 7)	
lstm_1 (LSTM)	(None, 32)	5
dense_1 (Dense)	(None, 1)	

Total params: 5,153 (20.13 KB)

Trainable params: 5,153 (20.13 KB)

Non-trainable params: 0 (0.00 B)

## 5) Train your model:

Specify the file path where the model's weights will be saved with: path\_checkpoint = "model\_checkpoint.weights.h5"

We want to add a callback to stop training when a monitored metric stops improving: es\_callback = keras.callbacks.EarlyStopping(monitor="val\_loss", min\_delta=0, patience=5)

Train the model using Fit

```
Epoch 1/10
95/96 ———
               Os 31ms/step - loss: 0.8377
Epoch 1: val_loss improved from inf to 0.24050, saving model to model_checkp
oint.weights.h5
96/96 —
                   — 4s 37ms/step - loss: 0.8295 - val_loss: 0.2405
Epoch 2/10
94/96 ———— 0s 31ms/step - loss: 0.2062
Epoch 2: val loss improved from 0.24050 to 0.18863, saving model to model ch
eckpoint.weights.h5
96/96 ———
                  3s 36ms/step - loss: 0.2058 - val_loss: 0.1886
Epoch 3: val_loss improved from 0.18863 to 0.16174, saving model to model_ch
eckpoint.weights.h5
96/96 ————
                   4s 38ms/step - loss: 0.1588 - val loss: 0.1617
Os 34ms/step - loss: 0.1389
Epoch 4: val_loss improved from 0.16174 to 0.14978, saving model to model_ch
eckpoint.weights.h5
96/96 —
                  4s 39ms/step - loss: 0.1389 - val_loss: 0.1498
Epoch 5/10

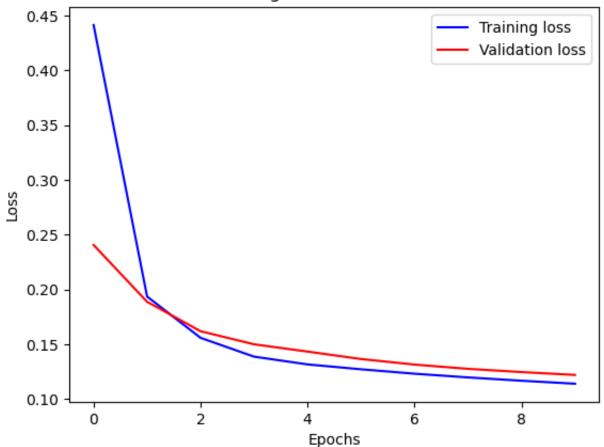
95/96 — 0s 31ms/step - loss: 0.1322
Epoch 5: val_loss improved from 0.14978 to 0.14314, saving model to model_ch
eckpoint.weights.h5
                 4s 36ms/step - loss: 0.1322 - val_loss: 0.1431
96/96 ———
Epoch 6/10
94/96 — 0s 31ms/step - loss: 0.1286
Epoch 6: val_loss improved from 0.14314 to 0.13633, saving model to model_ch
eckpoint.weights.h5
96/96 —
                 4s 37ms/step - loss: 0.1286 - val_loss: 0.1363
Epoch 7: val_loss improved from 0.13633 to 0.13128, saving model to model_ch
eckpoint.weights.h5
96/96 4s 37ms/step - loss: 0.1243 - val_loss: 0.1313
Epoch 8/10
        0s 33ms/step - loss: 0.1212
96/96 -
Epoch 8: val_loss improved from 0.13128 to 0.12738, saving model to model_ch
eckpoint.weights.h5
96/96 —
                  4s 39ms/step - loss: 0.1212 - val_loss: 0.1274
Epoch 9/10
               Os 31ms/step - loss: 0.1186
Epoch 9: val_loss improved from 0.12738 to 0.12442, saving model to model_ch
eckpoint.weights.h5
                4s 36ms/step - loss: 0.1185 - val_loss: 0.1244
96/96 ———
Epoch 10/10
94/96 — 0s 34ms/step - loss: 0.1163
Epoch 10: val_loss improved from 0.12442 to 0.12182, saving model to model_c
heckpoint.weights.h5
96/96 —
                    — 4s 39ms/step - loss: 0.1163 - val_loss: 0.1218
```

Plot the results of your training:

```
In [35]:
    def visualize_loss(history, title):
        loss = history.history["loss"]
        val_loss = history.history["val_loss"]
        epochs = range(len(loss))
        plt.figure()
        plt.plot(epochs, loss, "b", label="Training loss")
        plt.plot(epochs, val_loss, "r", label="Validation loss")
        plt.title(title)
        plt.xlabel("Epochs")
        plt.ylabel("Loss")
        plt.legend()
        plt.show()

visualize_loss(history, "Training and Validation Loss")
```

### Training and Validation Loss

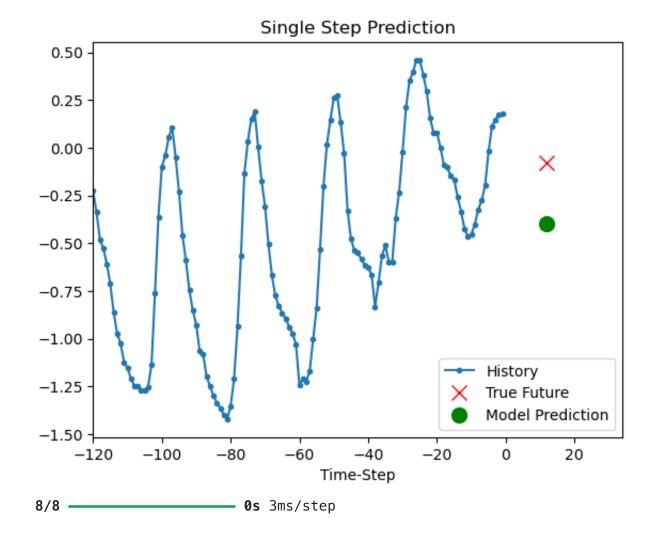


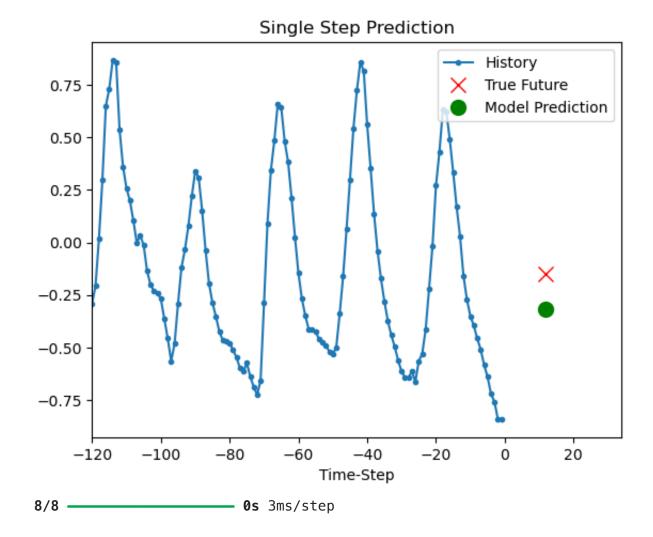
Make 5 predictions and display the predicted value

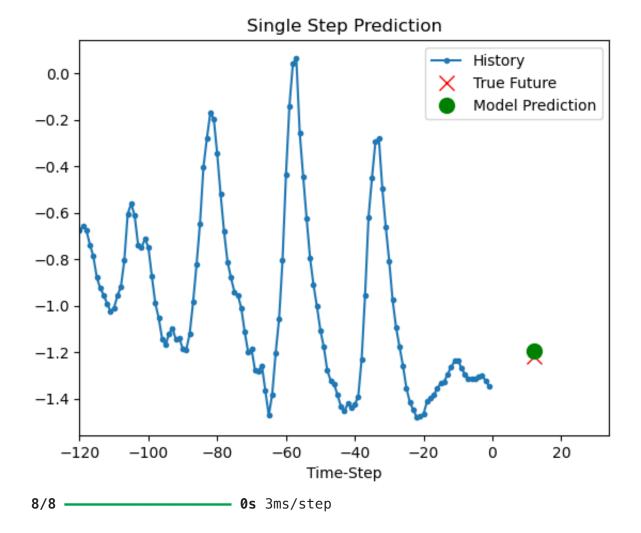
```
In [36]: def show_plot(plot_data, delta, title):
```

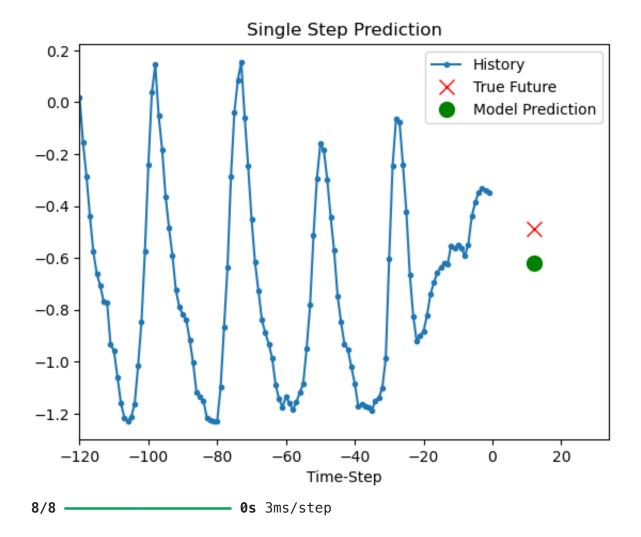
```
labels = ["History", "True Future", "Model Prediction"]
   marker = [".-", "rx", "go"]
    time_steps = list(range(-(plot_data[0].shape[0]), 0))
    if delta:
        future = delta
    else:
        future = 0
    plt.title(title)
    for i, val in enumerate(plot_data):
        if i:
            plt.plot(future, plot_data[i], marker[i], markersize=10, label=1
        else:
            plt.plot(time_steps, plot_data[i].flatten(), marker[i], label=la
    plt.legend()
    plt.xlim([time_steps[0], (future + 5) * 2])
    plt.xlabel("Time-Step")
    plt.show()
    return
for x, y in dataset_val.take(5):
    show_plot(
        [x[0][:, 1].numpy(), y[0].numpy(), model.predict(x)[0]],
        "Single Step Prediction",
```

**8/8** — **0s** 3ms/step

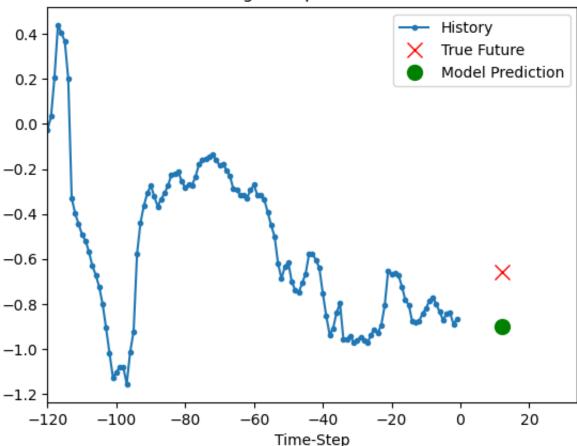












Now make a Time Series Forecasting where using the last 3 days you will predict the weather in the next 3 hours.

```
In [38]: # Function to predict the next 3 hours of weather data using the last 3 days
def forecast_next_hours(model, dataset, past_days=3, future_hours=3):
    # Assuming data points are recorded every hour and the dataset is prepro
    past_steps = past_days * 24  # Convert days to hours
    future_steps = future_hours # Future time horizon in hours

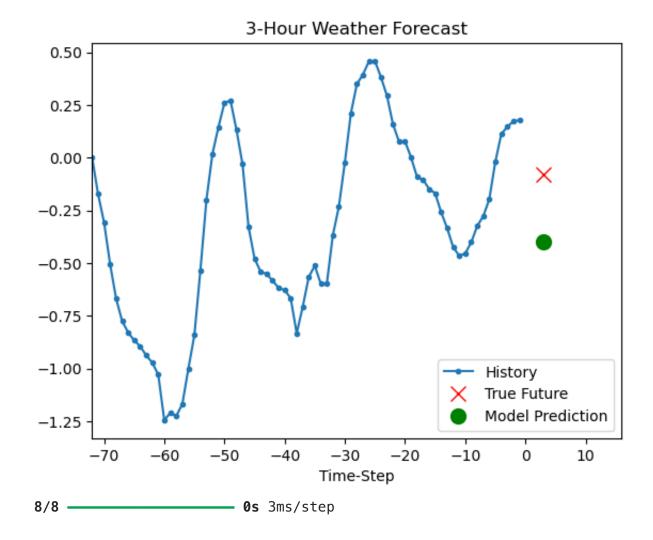
for x, y in dataset.take(5): # Taking one batch from the dataset for pr
    past_data = x[0][:, 1].numpy()[-past_steps:] # Selecting the last 3
    predicted_future = model.predict(x)[0][:future_steps] # Predicting

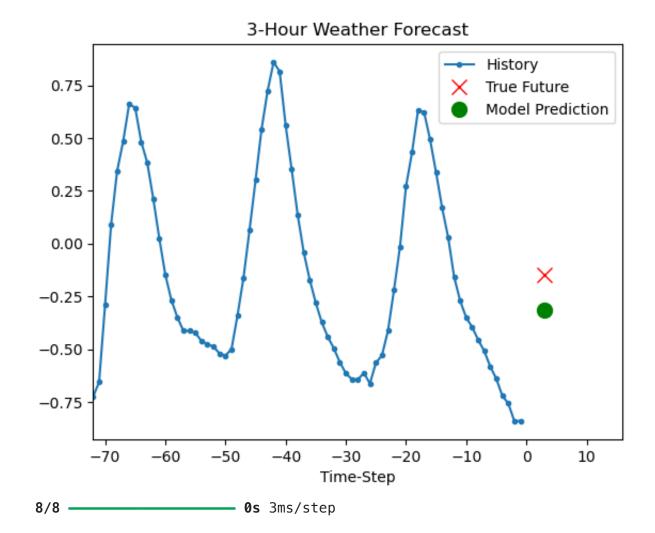
# Visualize the forecast
    show_plot([past_data, y[0].numpy(), predicted_future], future_steps,

forecast_next_hours(model,dataset_val, 3, 3)
```

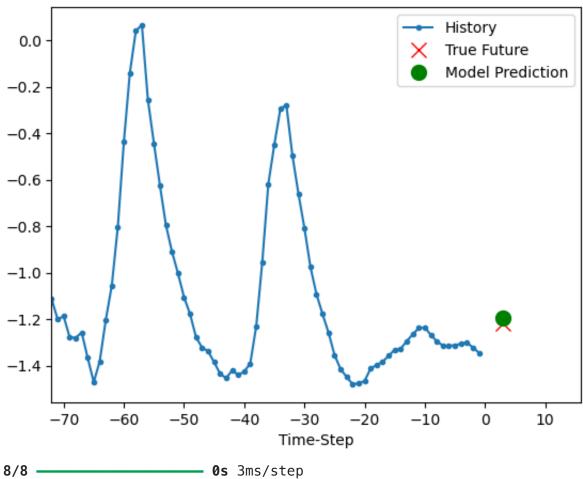
\_\_\_ 0s 3ms/step

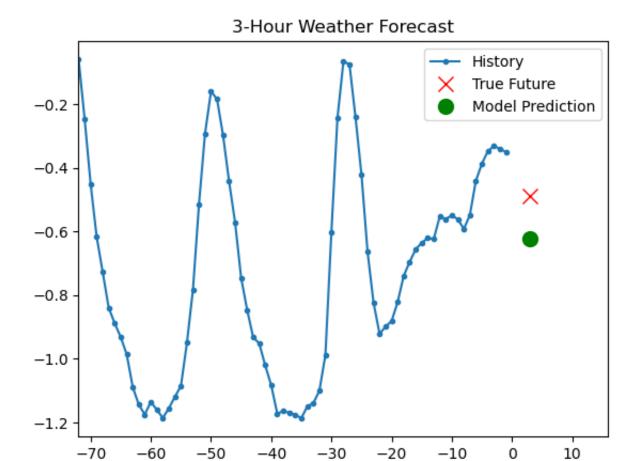
8/8 -









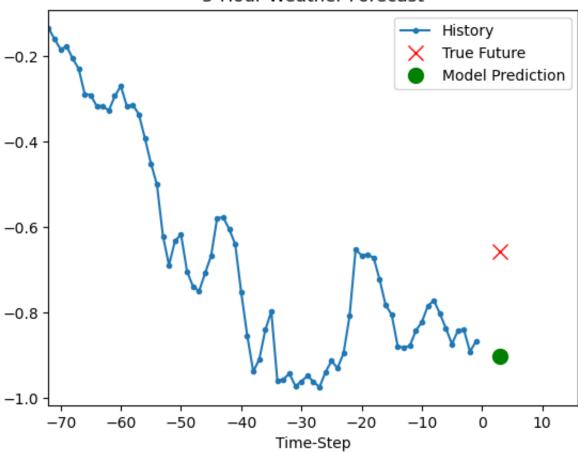


Time-Step

**- 0s** 6ms/step

8/8 -

#### 3-Hour Weather Forecast



```
In [40]: past = 3*24
futre = 3

start = past + future
end = start + train_split

x_train = train_data[[i for i in range(7)]].values
y_train = features.iloc[start:end][[1]]

step = 1
sequence_length = past

dataset_train = keras.preprocessing.timeseries_dataset_from_array(
    x_train,
    y_train,
    sequence_length=sequence_length,
    sampling_rate=step,
    batch_size=batch_size,
)

x_end = len(val_data) - past - future
```

```
label_start = train_split + past + future
x_val = val_data.iloc[:x_end][[i for i in range(7)]].values
y_val = features.iloc[label_start:][[1]]
dataset_val = keras.preprocessing.timeseries_dataset_from_array(
    x_val,
   y val,
    sequence_length=sequence_length,
    sampling_rate=step,
    batch_size=batch_size,
for batch in dataset_train.take(1):
    inputs, targets = batch
inputs = keras.layers.Input(shape=(inputs.shape[1], inputs.shape[2]))
lstm_out = keras.layers.LSTM(32)(inputs)
outputs = keras.layers.Dense(1)(lstm_out)
model2 = keras.Model(inputs=inputs, outputs=outputs)
model2.compile(optimizer=keras.optimizers.Adam(learning_rate=learning_rate),
model2.summary()
path_checkpoint = "model_checkpoint.weights.h5"
es_callback = keras.callbacks.EarlyStopping(monitor="val_loss", min_delta=0,
modelckpt callback = keras.callbacks.ModelCheckpoint(
    monitor="val_loss",
    filepath=path_checkpoint,
   verbose=1,
    save_weights_only=True,
    save_best_only=True,
history2 = model2.fit(
    dataset_train,
    epochs=epochs,
    validation_data=dataset_val,
    callbacks=[es_callback, modelckpt_callback],
```

2024-10-17 07:50:35.190696: I tensorflow/core/framework/local\_rendezvous.cc: 404] Local rendezvous is aborting with status: OUT\_OF\_RANGE: End of sequence

Model: "functional\_2"

Layer (type)	Output Shape	Par
<pre>input_layer_2 (InputLayer)</pre>	(None, 72, 7)	
lstm_2 (LSTM)	(None, 32)	5
dense_2 (Dense)	(None, 1)	

**Total params:** 5,153 (20.13 KB)

Trainable params: 5,153 (20.13 KB)
Non-trainable params: 0 (0.00 B)

```
Epoch 1/10
93/96 ———
               Os 20ms/step - loss: 0.7858
Epoch 1: val_loss improved from inf to 0.21827, saving model to model_checkp
oint.weights.h5
96/96 —
                   --- 3s 24ms/step - loss: 0.7708 - val_loss: 0.2183
Epoch 2/10
93/96 — Os 20ms/step - loss: 0.1888
Epoch 2: val loss improved from 0.21827 to 0.16519, saving model to model ch
eckpoint.weights.h5
96/96 —
                  2s 24ms/step - loss: 0.1881 - val_loss: 0.1652
Epoch 3: val_loss improved from 0.16519 to 0.15137, saving model to model_ch
eckpoint.weights.h5
96/96 ————
                   2s 23ms/step - loss: 0.1494 - val loss: 0.1514
Epoch 4/10
93/96 —————
                Os 20ms/step - loss: 0.1380
Epoch 4: val_loss improved from 0.15137 to 0.14586, saving model to model_ch
eckpoint.weights.h5
96/96 —
                  2s 23ms/step - loss: 0.1379 - val_loss: 0.1459
Epoch 5/10

94/96 ———— 0s 19ms/step - loss: 0.1348
Epoch 5: val_loss improved from 0.14586 to 0.14186, saving model to model_ch
eckpoint.weights.h5
                 2s 23ms/step - loss: 0.1346 - val_loss: 0.1419
96/96 ———
Epoch 6/10
95/96 — 0s 20ms/step - loss: 0.1319
Epoch 6: val_loss improved from 0.14186 to 0.13757, saving model to model_ch
eckpoint.weights.h5
96/96 —
                 2s 24ms/step - loss: 0.1318 - val_loss: 0.1376
Epoch 7: val_loss improved from 0.13757 to 0.13381, saving model to model_ch
eckpoint.weights.h5
96/96 2s 25ms/step - loss: 0.1285 - val_loss: 0.1338
Epoch 8/10
        0s 20ms/step - loss: 0.1250
96/96 -
Epoch 8: val_loss improved from 0.13381 to 0.13096, saving model to model_ch
eckpoint.weights.h5
96/96 -
                  2s 24ms/step - loss: 0.1250 - val_loss: 0.1310
Epoch 9/10
95/96 ———
               Os 20ms/step - loss: 0.1219
Epoch 9: val_loss improved from 0.13096 to 0.12863, saving model to model_ch
eckpoint.weights.h5
96/96 ———
                2s 24ms/step - loss: 0.1218 - val_loss: 0.1286
Epoch 10/10
96/96 — Os 20ms/step - loss: 0.1190
Epoch 10: val_loss improved from 0.12863 to 0.12647, saving model to model_c
heckpoint.weights.h5
96/96 —
                    2s 24ms/step - loss: 0.1189 - val_loss: 0.1265
```

```
In [47]: df_loss_comparison = pd.DataFrame({
          'Model': ['Prediction 5', '3 Hour Prediction'],
          'Training Loss': [history.history['loss'][-1], history2.history['loss']|
          'Validation Loss': [history.history['val_loss'][-1], history2.history['v
        })

# Mostrar la tabla
print(df_loss_comparison)
```

```
Model Training Loss Validation Loss

0 Prediction 5 0.113810 0.121824

1 3 Hour Prediction 0.111597 0.126472
```

Notemos que los errores de validación y entrenamiento de ambas predicciones son casi iguales.