Time Series Forecasting with LSTM Network Based Model for ENSO

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Abstract

We applied LSTM networks to study El Niño Southern Oscillation (ENSO) in this paper, which can been viewed as a time series forecasting problem on meteorology field. We designed different experiments to testify the effectiveness of prediction models with different time series steps. the result showed that the LSTM networks have the ability to capture the long dependencies between the SST data, then forecast the ENSO phenomenon. The result shows that the performance of LSTM is better than convention neural networks, which show great potential as the supplement with the conventional prediction models, especially with longer multiple steps forecast ahead.

1 Introduction

The El Niño-Southern Oscillation (ENSO) is an irregularly periodic variation during the eastern equatorial Pacific, which is considered as the dominant mode of interannual climate variability observed globally (Wunsch 1990). ENSO is associated with many climate changes globally (Fraedrich 1994; Wilkinson et al.1999), so a skillful prediction of ENSO is highly desired.

So far, both dynamical and statistical models are applied for forecasting ENSO (Barnston 2012). The dynamical models use physical equations of the ocean and atmosphere to forecast ENSO and the statistical models use mathematical formulations to learn from the observed data to forecast ENSO. However, ENSO is not predicted well enough up to 6 months due to the existence of predictability barrier (Goddard et al., 2001), and the computationally are very expensive while applying those climate models. Those two points remain room for further study for this problem.

Recently, some researchers have attempted to apply machine learning methods for this problem, especially deep learning methods. LSTM networks have been applied to predict sea surface temperature (SST) (Zhang 2017) and tropical cyclones (Li 2017), which are highly related to ENSO phenomenon (Hong 2001; Catto 2012). A hybrid model with ANN and ARIMA model have also been used to predict ENSO, and the result is slightly better than an ensemble prediction model (Nooteboom 2018). Those preliminary results show great potential with Long Short-Term Memory (LSTM) (Hochreiter 1997) networks for studying ENSO case, which will be discussed further in this paper.

The structure of this paper as follow: Section 2 formalizes the ENSO forecasting problem, which we transferred as a time series problem here. In Section 3, we discussed the data and applied model details. The experiment result and detailed parameters setting are reported in Section 4. The paper concludes with a summary and discussion in Section 5.

2 Problem Formulation

To quantify ENSO, there exist several indices to monitor the tropical Pacific, all of which are based on SST anomalies averaged across a given region (Figure 1). Among those different NINO indices, NINO3.4 index is the average SST anomaly in the region bounded by 5°N to 5°S, from 170°W to 120°W. This region has large variability on ENSO time scales, and is close to the region where changes in local SST are important for shifting the large region of rainfall typically located in the far western Pacific. NINO3.4 index is one of the most commonly used indices to define ENSO phenomenon, we use NINO3.4 index as the predictant in this paper. The prediction of ENSO can be regarded as a problem of predict NINO3.4 index with different time steps ahead.

Concretely, we list the observed NINO3.4 indices as a time series sequence as input (training data) to train our model, then use the model to predict the next several monthly NINO3.4 indices with different predict steps, and then compare the result with reality and result of climates models. It is worth mentioning that the length of prediction is critical here, as a prediction with lead times up to 1 year, is high desired (Nooteboom 2018).

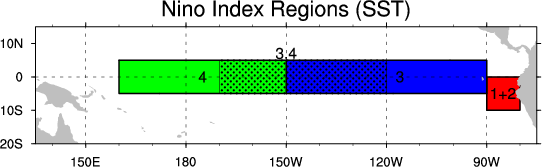


Figure 1: Different Nino index Regions.

3 Data and Model

Dataset Description

We use the National Oceanic and Atmospheric Admin- istration’s (NOAA’s) climate time series data for our experiment, which including the longest timescale monthly NINO3.4 index data (from 1870 to May 2018) to best of our knowledge, and it’s periodically updated. the data is available on this website: <https://www.esrl.noaa.gov/psd/gcos_wgsp/Timeseries/Nino34/>.

From pure data preprocessing perspective, it seems wiser to investigate different data preparation techniques to rescale the data (normalization) and make the data stationary, However, the data of NINO3.4 index seems born with those well-processed data properties – The mean is close to 0; the distribution is near Gaussian; not white noise, and from the result of our experiment, the improvement of preprocessing is not obvious.

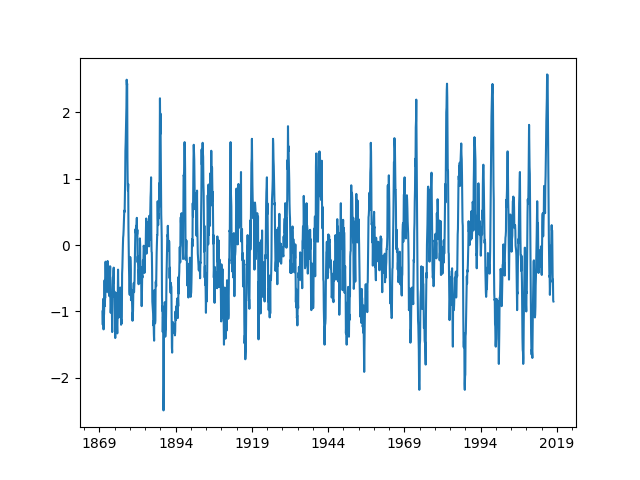


Figure 2: Line plot of monthly NINO3.4 Index from 1870 to 2017.

It should be noted that, some works have been done for the same forecasting problem. Most of them focus on figuring out the best parameters combination for a better result, and some of them use the climate network theory (Albert 2002) to try to involving much data as possible. However, the potential of the prediction model itself is rarely discussed, we have only use limited size of data in this paper, and concentrate on improving the performance of model.

MIMO Time Series Forecasting

The task of multiple steps is to predict two or more steps ahead using single-output or multiple-output strategy (Taieb 2012), and the multiple-output strategy is called multiple-input multiple-output (MIMO) time series forecasting, it models time series data as a multiple-input multiple-output function.

Based on the previous observed sequence X = {} as the input, predict the future Y = {}, *n* and *m* stand for the length of input and output respectively.

Long Short-Term Memory

LSTM is a special kind of recurrent neural network (RNN), which can capture the temporal relationship among time series data. Compare with conventional RNN, LSTM addressed the vanishing and exploding gradients problem during training process, then solving the long-range dependencies among time series data, the whole structure of a LSTM cell is showed in Figure 3, and the whole computation process can be defined as a series of equations (Graves 2013) showed in (1):

(1)

where is the activation function (here is sigmoid function), ,, and represent the recurrent weight metrics, ,,, and are the bias terms respectively. *H* represents a concatenation of the new input and the previous hidden vector .

The key of LSTM is the cell state, which plays the role of control the information added or removed, carefully regulated by structures called gates. There exist 3 kind of gates in (1): *i*, *f* and *o* represent *input gate*, *forget gate* and *output gate.* The input gate decides how much information enters the current cell. The forget gate decides how much information be forgotten(removed) from the previous memory vector . The output gate decides what information will be output from the current cell.

There have many works on exploring the structure of LSTM (Yao 2015, Greff 2017), but not go deep into a specified task. We need develop a model based on convention LSTM to fit our ENSO forecasting task.

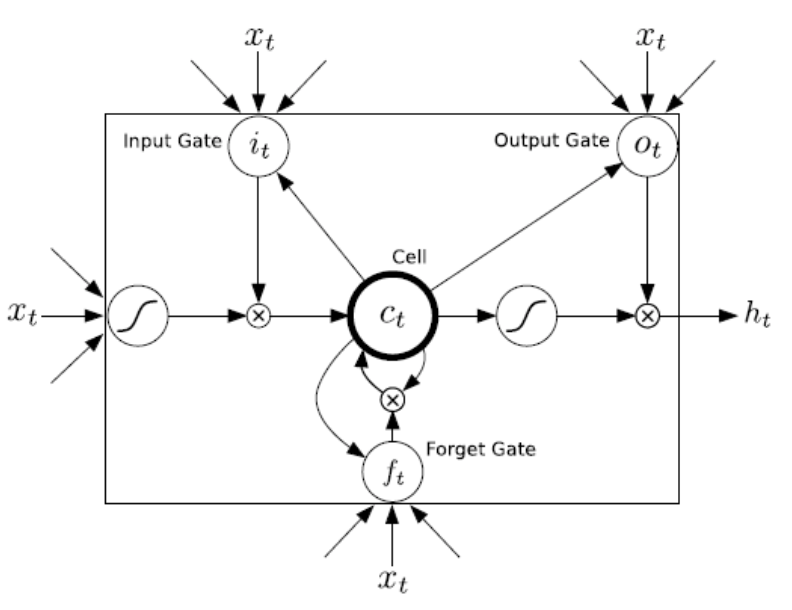


Figure 3: LSTM (Hochreiter 1997).

LSTM Based Model

From the data processing perspective, a time series data is not suitable as dataset for machine learning inborn. Before the network model process, we must try the prepare data process first, this process including 3 subtasks: data split, preprocessing and sequence generate (detailed parameters setting will be discussed in Section 4).

After getting the processed dataset, we put those data to LSTMs based model. In general, to construct a fully end-to-end model, we need combine the LSTM layers and Fully-Connected (FC) layers to form a LSTM block, the output of LSTM layer is a vector of the state of the last time step, then the FC layer is used for data abstraction and reduce dimensionality, then the output of network model is a series data that stand for the next status, for ENSO, means the NINO3.4 index of next several months. The whole model structure showed in Figure 4.

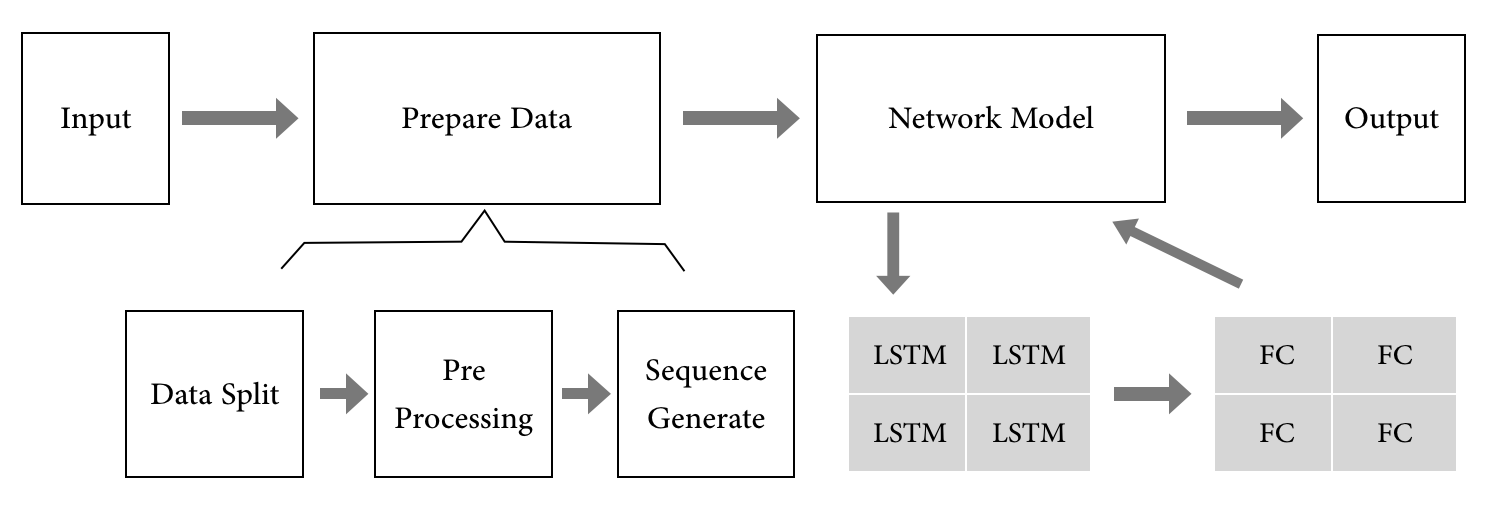


Figure 4: Model Structure.

4 Experiment

This section presents the prediction results of LSTM based model, and compared with observations and with alternative predictions from convention neural networks and climate models. Concretely, we first discuss performance between the LSTM models and the neural networks with same magnitude of parameters and same training epochs, then compares the LSTM model result with different climate models with same prediction length, which is available at: <https://iri.columbia.edu/our-expertise/climate/forecasts/enso>, and the ENSO during 2015~2016 is the nearest ENSO from timescale, and it is considered as one of the most extreme ENSO up to now (Santoso 2017), We discuss the result of our model and observation during 2015~2016 finally.

From the perspective of classical machine learning data partition, 80/20 is a most commonly used partition, However, since the limitation size of NINO3.4 data and the periodicity of ENSO, we use the data from 1870.01 to 2009.12 (1680 months) as the training set, and the data from 2010.01 to 2017.12 (96 months) as the testing set. We use rolling forecast method to construct data sequences, which is often used in long-term numerical prediction problems. We use Adam (Kingma 2014) to optimize training process, and our model is implemented based on Keras (Chollet 2015).

We use the root mean squared error (RMSE) as the performance evaluation, which is one of the most used common measurement in numerical problems, as to the ENSO during 2015~2016, more details will be discussed besides data.

Compare with Convention Neural Networks

Before discuss the LSTM result with numerical climate models, let’s see its performance compared with convention neural networks first.

For contrast, we keep all the irrelevant variables consistent, just only difference is the structure of models. Table 1 and Table 2 show the result of LSTM and Multilayer Perceptron (MLP) respectively.

The result shows that with different layers and cells, the RMSE belong to in a relatively stable interval, The LSTM network with 1 layer and 10 memory cells achieve the best prediction performance on the metric of RMSE. Furthermore, LSTM is designed for solving the long dependencies between data, from our result, we can see the superiority of LSTM here – with longer prediction sequence, the prediction skills decrease generally (RMSE increase), but the decrease ratio of LSTM is slower than MLP with same structure.

We can see that with more layers and more neural nets, the result is not always better, both LSTM and MLP does. Actually, experience in previous study show that neural layer is not the more the better. During experiment, we found that more layers and more cells is likely to get unstable result and cost more computing resources. We have tried apply more complex models and involving more training parameters, but the effect is not obvious.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  | (1-1) | (1-10) | (1-20) | (2-1) | (2-10) | (2-20) |
| 6-month lead | 0.588 | **0.550** | 0.582 | 0.567 | 0.586 | 0.558 |
| 9-month lead | 0.699 | **0.661** | 0.704 | 0.674 | 0.720 | 0.677 |
| 12-month lead | 0.771 | **0.727** | 0.777 | 0.748 | 0.807 | 0.754 |

Table 1: LSTM result with different month lead (6-, 9- ,12-).

x-y means x layers with y cells for each layer, all networks end with a FC layer.

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
|  | (1-1) | (1-10) | (1-20) | (2-1) | (2-10) | (2-20) |
| 6-month lead | 0.614 | 0.581 | 0.577 | 0.610 | **0.572** | 0.579 |
| 9-month lead | 0.742 | 0.711 | 0.708 | 0.735 | **0.704** | 0.712 |
| 12-month lead | 0.825 | 0.795 | 0.795 | 0.817 | **0.795** | 0.799 |

Table 2: MLP result with different month lead (6-, 9- ,12-).

Compare with Climate Models

A 9-month ahead prediction of climate models of ENSO is available on International Research Institute (IRI) ENSO forecast, we take the average of all models as the benchmark of models here, then make comparison with LSTM result.

We take the typical ENSO during 2015~2016 as the study case,

Prediction of ENSO during 2015~2016

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5 Conclusion

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Applied LSTM for ENSO case and compare the result with classical models, the result show great potential for this problem.

Works todo :

1.more complex data setting (considering the inner Dynamics mechanism) ;  
2. Single is not enough to cover all ENSO information, grid dataset is an optional;

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