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 [1]: 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 [2]:
    df = pd.read_csv("/content/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 [3]: | 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",
        ]
        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 [4]: df.head()
```

Out[4]:

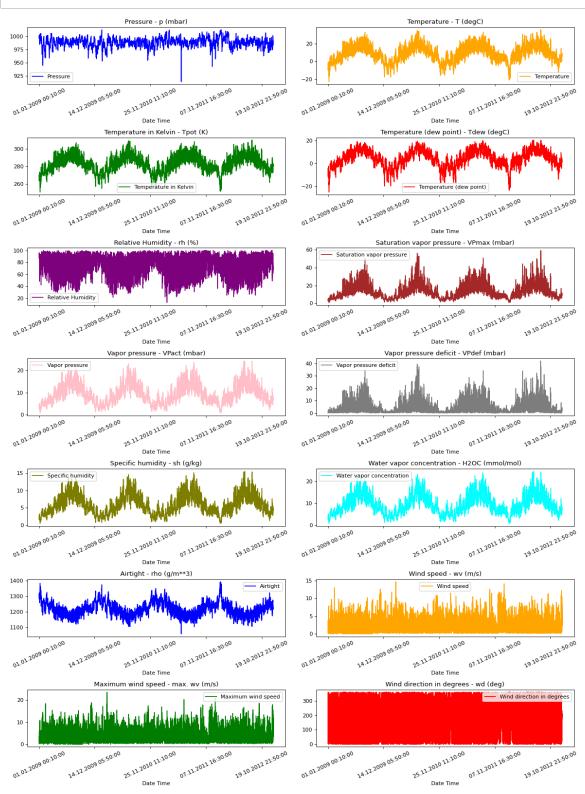
	Date Time	p (mbar)	T (degC)	Tpot (K)	Tdew (degC)		VPmax (mbar)	VPact (mbar)		sh (g/kg)	H2O (mmol/mo
0	01.01.2009 00:10:00	996.52	-8.02	265.40	-8.90	93.3	3.33	3.11	0.22	1.94	3.1
1	01.01.2009 00:20:00	996.57	-8.41	265.01	-9.28	93.4	3.23	3.02	0.21	1.89	3.0
2	01.01.2009 00:30:00	996.53	-8.51	264.91	-9.31	93.9	3.21	3.01	0.20	1.88	3.0
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	3.0
4	01.01.2009 00:50:00	996.51	-8.27	265.15	-9.04	94.1	3.27	3.08	0.19	1.92	3.0
4											•

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

```
In [5]:
        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 [6]: 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
- 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 [7]: df['FormatedDateTime'] = pd.to_datetime(df['Date Time'], format='%d.%m.%Y %F
    df = df.set_index('FormatedDateTime')
    df_resampled = df[feature_keys].resample('H').mean()
    df_resampled = df_resampled.reset_index()

df_resampled.head()
```

<ipython-input-7-e61db8939877>:3: FutureWarning: 'H' is deprecated and wil
l be removed in a future version, please use 'h' instead.
df_resampled = df[feature_keys].resample('H').mean()

Out[7]:

	FormatedDateTime	p (mbar)	T (degC)	Tpot (K)	Tdew (degC)	rh (%)	VPmax (mbar)	(
0	2009-01-01 00:00:00	996.528000	-8.304000	265.118000	-9.120000	93.780000	3.260000	3.0
1	2009-01-01 01:00:00	996.525000	-8.065000	265.361667	-8.861667	93.933333	3.323333	3.1
2	2009-01-01 02:00:00	996.745000	-8.763333	264.645000	-9.610000	93.533333	3.145000	2.9
3	2009-01-01 03:00:00	996.986667	-8.896667	264.491667	-9.786667	93.200000	3.111667	2.8
4	2009-01-01 04:00:00	997.158333	-9.348333	264.026667	-10.345000	92.383333	3.001667	2.7

Let's look at our fields again

In [8]: show_raw_visualization(df_resampled, "FormatedDateTime")

Pressure - p (mbar)

Pressure - p (mbar)

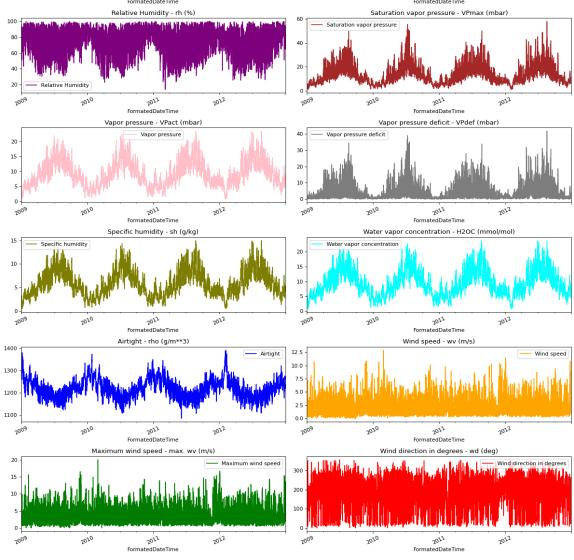
FormatedDateTime

Temperature - T (degC)

Temperature (dew point) - Tdew (degC)

Temperature (dew point) - Tdew (degC)

Temperature (dew point) - Temperature (dew point) - Temperature (dew point) - Tdew (degC)



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.

```
In [9]: # 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

ure, 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 1311.816667 0.248333 1.836667 2009-01-01 03:00:00 1.811667 1312.813333 0.176667 2009-01-01 04:00:00 1.733333 1315.355000 0.290000 1 2 3 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.

 - ----->
- And it will end at the end of our train dataset size.

 - ----->

```
In [11]: 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)

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 [13]: 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)

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)

```
In [14]: 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"

Layer (type)	Output Shape	
<pre>input_layer (InputLayer)</pre>	(None, 120, 7)	
lstm (LSTM)	(None, 32)	
dense (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

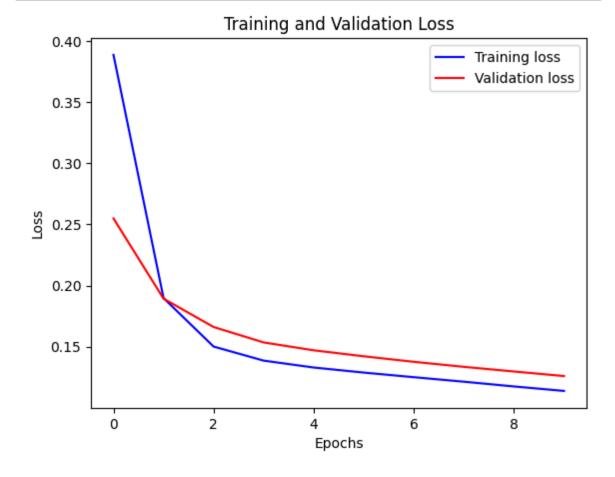
```
Epoch 1/10
96/96 -
                         - 0s 162ms/step - loss: 0.6943
Epoch 1: val_loss improved from inf to 0.25485, saving model to model_chec
kpoint.weights.h5
96/96 -
                         - 22s 202ms/step - loss: 0.6912 - val_loss: 0.254
Epoch 2/10
96/96 -
                         - 0s 107ms/step - loss: 0.2089
Epoch 2: val_loss improved from 0.25485 to 0.18929, saving model to model_
checkpoint.weights.h5
                          • 14s 144ms/step - loss: 0.2087 - val_loss: 0.189
96/96 -
3
Epoch 3/10
96/96 -
                         - 0s 106ms/step - loss: 0.1585
Epoch 3: val_loss improved from 0.18929 to 0.16612, saving model to model_
checkpoint.weights.h5
96/96 -
                          • 14s 145ms/step - loss: 0.1584 - val loss: 0.166
1
Epoch 4/10
96/96 ----
                         - 0s 103ms/step - loss: 0.1426
Epoch 4: val_loss improved from 0.16612 to 0.15350, saving model to model_
checkpoint.weights.h5
96/96 ---
                         - 14s 142ms/step - loss: 0.1426 - val loss: 0.153
5
Epoch 5/10
95/96 -
                        - 0s 122ms/step - loss: 0.1358
Epoch 5: val_loss improved from 0.15350 to 0.14706, saving model to model_
checkpoint.weights.h5
                         - 21s 149ms/step - loss: 0.1358 - val_loss: 0.147
96/96 -
1
Epoch 6/10
96/96 -
                        - 0s 135ms/step - loss: 0.1319
Epoch 6: val_loss improved from 0.14706 to 0.14216, saving model to model_
checkpoint.weights.h5
96/96 -
                          - 16s 168ms/step - loss: 0.1319 - val_loss: 0.142
2
Epoch 7/10
96/96 ----
                  ——— 0s 121ms/step - loss: 0.1286
Epoch 7: val_loss improved from 0.14216 to 0.13765, saving model to model_
checkpoint.weights.h5
96/96 -
                         - 14s 145ms/step - loss: 0.1285 - val_loss: 0.137
7
Epoch 8/10
                     Os 124ms/step - loss: 0.1253
Epoch 8: val loss improved from 0.13765 to 0.13354, saving model to model
checkpoint.weights.h5
96/96 -
                         - 14s 149ms/step - loss: 0.1252 - val_loss: 0.133
5
Epoch 9/10
96/96 -
                        — 0s 129ms/step - loss: 0.1217
Epoch 9: val loss improved from 0.13354 to 0.12975, saving model to model
checkpoint.weights.h5
96/96 -
                         - 16s 165ms/step - loss: 0.1216 - val_loss: 0.129
8
Epoch 10/10
                      Os 118ms/step - loss: 0.1177
96/96 ----
Epoch 10: val loss improved from 0.12975 to 0.12601, saving model to model
```

```
_checkpoint.weights.h5

96/96 —————— 14s 146ms/step - loss: 0.1176 - val_loss: 0.126
```

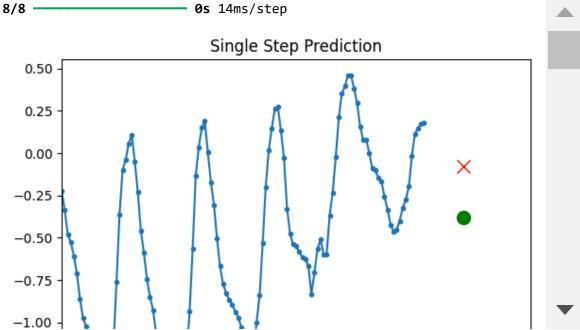
Plot the results of your training:

```
In [18]: 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")
```



Make 5 predictions and display the predicted value

```
In [19]: 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):
                      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",
              )
```



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

```
In [20]:
         # Number of samples in the past used to predict the future
         past = 72
         # Number of samples in the future to predict (the value in the 72nd hour is
         future = 3
In [21]: |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 press
         ure, 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
                                                                      0.202000
                                                        3.260000
         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
                                          1311.816667 0.248333
                               1.836667
         2009-01-01 03:00:00
                               1.811667
                                          1312.813333 0.176667
         2009-01-01 04:00:00
                               1.733333
                                          1315.355000 0.290000
                   0
                                       2
                             1
                                                 3
                                                                     5
         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

```
In [22]: 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
```

Input shape: (256, 72, 7)
Target shape: (256, 1)

```
In [25]: 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	
<pre>input_layer_1 (InputLayer)</pre>	(None, 72, 7)	
lstm_1 (LSTM)	(None, 32)	
dense_1 (Dense)	(None, 1)	



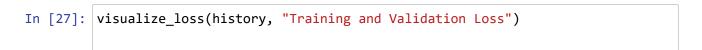
Total params: 5,153 (20.13 KB)

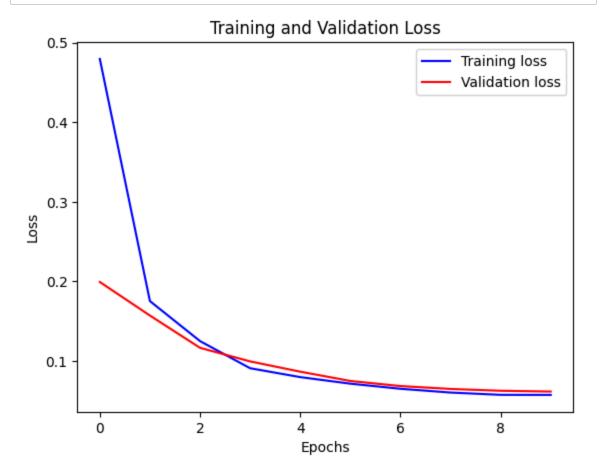
Trainable params: 5,153 (20.13 KB)

Non-trainable params: 0 (0.00 B)

```
Epoch 1/10
                         - 0s 94ms/step - loss: 0.9126
95/96 -
Epoch 1: val_loss improved from inf to 0.19934, saving model to model_chec
kpoint.weights.h5
96/96 -
                          - 14s 117ms/step - loss: 0.9037 - val_loss: 0.199
3
Epoch 2/10
96/96 -
                          • 0s 101ms/step - loss: 0.1918
Epoch 2: val_loss improved from 0.19934 to 0.15718, saving model to model_
checkpoint.weights.h5
96/96 -
                          • 13s 132ms/step - loss: 0.1916 - val_loss: 0.157
2
Epoch 3/10
96/96 -
                          - 0s 86ms/step - loss: 0.1365
Epoch 3: val_loss improved from 0.15718 to 0.11663, saving model to model_
checkpoint.weights.h5
96/96 -
                          11s 112ms/step - loss: 0.1364 - val loss: 0.116
6
Epoch 4/10
96/96 -
                          - 0s 76ms/step - loss: 0.0987
Epoch 4: val_loss improved from 0.11663 to 0.09954, saving model to model_
checkpoint.weights.h5
96/96 -
                          • 9s 98ms/step - loss: 0.0986 - val loss: 0.0995
Epoch 5/10
95/96 -
                         - 0s 86ms/step - loss: 0.0892
Epoch 5: val_loss improved from 0.09954 to 0.08664, saving model to model_
checkpoint.weights.h5
96/96 -
                           11s 105ms/step - loss: 0.0890 - val_loss: 0.086
6
Epoch 6/10
95/96 -
                         - 0s 96ms/step - loss: 0.0787
Epoch 6: val loss improved from 0.08664 to 0.07497, saving model to model
checkpoint.weights.h5
96/96 -
                          • 11s 117ms/step - loss: 0.0785 - val_loss: 0.075
0
Epoch 7/10
                          - 0s 74ms/step - loss: 0.0706
96/96 -
Epoch 7: val loss improved from 0.07497 to 0.06859, saving model to model_
checkpoint.weights.h5
96/96 -
                           19s 99ms/step - loss: 0.0705 - val_loss: 0.0686
Epoch 8/10
                          - 0s 79ms/step - loss: 0.0651
96/96 -
Epoch 8: val_loss improved from 0.06859 to 0.06495, saving model to model_
checkpoint.weights.h5
96/96
                           10s 98ms/step - loss: 0.0650 - val loss: 0.0649
Epoch 9/10
95/96 -
                         — 0s 93ms/step - loss: 0.0615
Epoch 9: val_loss improved from 0.06495 to 0.06265, saving model to model_
checkpoint.weights.h5
96/96 -
                          - 11s 113ms/step - loss: 0.0614 - val_loss: 0.062
6
Epoch 10/10
95/96 ---
                      ---- 0s 94ms/step - loss: 0.0609
Epoch 10: val_loss improved from 0.06265 to 0.06167, saving model to model
_checkpoint.weights.h5
```

```
96/96 — 11s 113ms/step - loss: 0.0609 - val_loss: 0.061
```





```
In [30]: 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):
                      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 + 3) * 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",
              )
```

