

Error	100 hidden layer		200 hidden layer	
	7d	14d	7d	14d
MSE	51478.591	32516.112	52408.673	30828.780
RMSE	226.889	180.322	228.929	175.581
MAPE	3.525	3.266	3.665	2.902
MPE	-0.336	3.266	-1.099	-0.641

14day: จะเห็นได้ว่า error hidden layer 200 units นำนำไปใช้ที่สุด

7day: จะเห็นได้ว่า error hidden layer 100 units นำนำไปใช้ที่สุด

Code: Set day

```

> 
• m = 7 ··# number of lags, pred at 8th day
  per = (1736 - m)/1826 ··# percentage of data used for training
3 print(per)
  size = int(len(data) * per)
  d_train, d_test = data[0:size], data[size:len(data)]
  mean_train = np.mean(d_train)
  sd_train = np.std(d_train)
  d_train = (d_train-mean_train)/sd_train
9 d_test = (d_test-mean_train)/sd_train
1288] ✓ 0.0s
... 0.9468784227820373

```

## Code: Set Hidden Layer

```
import scipy.stats as stats
input_size = X_train.shape[1]
3 hidden_size = 200 # no. of hidden neurons
mu, sigma = 0, 1
w_lo = -1
w_hi = 1
b_lo = -1
b_hi = 1
# initialising input weights and biases randomly drawn from a
10 input_weights = stats.truncnorm.rvs((w_lo - mu) / sigma, (w_hi - mu) / sigma, (b_lo - mu) / sigma, (b_hi - mu) / sigma)
biases = stats.truncnorm.rvs((b_lo - mu) / sigma, (b_hi - mu) / sigma, (b_lo - mu) / sigma, (b_hi - mu) / sigma)

def relu(x): # hidden layer activation function
15 return np.maximum(x, 0, x)
```

[1290] ✓ 0.0s

Code: Print MSE

```
correct = 0
total = X_test.shape[0]
y_test = (y_test*sd_train) + mean_train
prediction = (prediction*sd_train) + mean_train
# evaluate forecasts
rmse = math.sqrt(mean_squared_error(y_test, prediction))
mse = mean_squared_error(y_test, prediction)
print('Test MSE: %.3f' % mse)
print('Test RMSE: %.3f' % rmse)
10 mape_sum = 0
for i, j in zip(y_test, prediction):
    mape_sum = mape_sum + (abs((i-j)/i))
mape = (mape_sum/total)*100
mpe_sum = 0
for i, j in zip(y_test, prediction):
    mpe_sum = mpe_sum + ((i-j)/i)
mpe = (mpe_sum/total)*100
print('Test MAPE: %.3f' % mape)
19 print('Test MPE: %.3f' % mpe)
```

✓ 0.0s

Test MSE: 52408.673

Test RMSE: 228.929

Test MAPE: 3.665

Test MPE: -1.099