lstm multivariate to multivariate

May 29, 2023

1 MULTIVARIATE PREDICTION USING MULTIVARIATE FEATURES WITH LSTM SEQ2SEQ

1.1 HERE WE USED: 12h for running the running inference over the next 1h

```
[1]: import pandas as pd
     import numpy as np
     import matplotlib.pyplot as plt
     import seaborn as sns
     from sklearn import preprocessing
     from keras.models import Sequential, save_model, load_model
     from keras.layers import Bidirectional, LSTM, Dropout, Dense
     from sklearn.metrics import mean_squared_error
     from math import sqrt
     from sklearn.metrics import mean_absolute_percentage_error
     import os
     import time
     from tensorflow.keras.callbacks import CSVLogger, EarlyStopping
     from tensorflow.keras.layers import BatchNormalization, ConvLSTM2D, RepeatVector
     from keras.layers.core import Dense, Dropout, Activation, Flatten, Reshape
     from tensorflow.keras.layers import TimeDistributed
     import tensorflow as tf
     # physical_devices = tf.config.list_physical_devices('GPU')
     # tf.config.experimental.set_memory_growth(physical_devices[0], enable=True)
     models_path = "../saved_models/normal/may2023"
     # read dataset may2023
     df = pd.read pickle("../../data/20230319 RTU Dataset PPC-Lab/combined may2023.
      ⇔pkl")
```

2023-05-29 17:57:30.670432: I tensorflow/core/util/port.cc:110] oneDNN custom operations are on. You may see slightly different numerical results due to floating-point round-off errors from different computation orders. To turn them off, set the environment variable `TF_ENABLE_ONEDNN_OPTS=0`. 2023-05-29 17:57:30.699390: I tensorflow/core/platform/cpu_feature_guard.cc:182] This TensorFlow binary is optimized to use available CPU instructions in performance-critical operations.

To enable the following instructions: AVX2 AVX512F AVX512_VNNI FMA, in other operations, rebuild TensorFlow with the appropriate compiler flags.

```
[22]: def create_sequence(dataset, target, window, future):
          x_sequence, y_sequence = [], []
          for index in range(len(dataset) - window - future):
              x_sequence.append(dataset[index: index + window])
              y_sequence.append(target[index + window: index + window + future])
          return (np.asarray(x_sequence), np.asarray(y_sequence))
      def plot_train_history(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.legend()
          plt.show()
      def multivariate_multioutput_data(dataset, target, start_index, end_index, u
       →history_size, target_size, step):
          data = []
          labels = []
          start_index = start_index + history_size
          if end_index is None:
```

```
end_index = len(dataset) - target_size
    for i in range(start_index, end_index):
        indices = range(i-history_size, i, step)
        data.append(dataset[indices])
        labels.append(target[i:i+target_size])
    return np.array(data)[:,:,:,np.newaxis,np.newaxis], np.array(labels)[:,:,:
 ⇒,np.newaxis,np.newaxis]
# for x, y in val_data_multi.take(10):
      multi\_step\_output\_plot(np.squeeze(x[0]), np.squeeze(y[0]), np.
 \rightarrowsqueeze(model.predict(x[0][np.newaxis,:,:,:,:])), df original scale)
def multi_step_output_plot(history, true_future, prediction, dataset):
    plt.figure(figsize=(18, 6))
    num_in = create_time_steps(len(history))
    num_out = len(true_future)
    evaluate = []
    for i, (var, c) in enumerate(zip(dataset.columns, ['b','r', 'g'])):
        plt.plot(num_in, np.array(history[:, i]), c, label=var)
        plt.plot(np.arange(num_out)/STEP, np.array(true_future[:,i]), c+'o',__
 →markersize=5, alpha=0.5, label=f"True {var.title()}")
        if prediction.any():
            plt.plot(np.arange(num_out)/STEP, np.array(prediction[:,i]), '*',u
 markersize=5, alpha=0.5, label=f"Predicted {var.title()}")
    plt.legend(loc='upper left')
    plt.show()
    return evaluate
def create_time_steps(length):
    return list(range(-length, 0))
def evaluate_predictions(predictions_seq, y_test_seq):
    MSE = []
    MAPE = mean_absolute_percentage_error(predictions_seq, y_test_seq)
    for pred in range(len(predictions seq)):
        mse = mean_squared_error(y_test_seq[pred], predictions_seq[pred])
        MSE.append(mse)
    mean_mse = sum(MSE)/len(MSE)
    return mean_mse, MAPE
def find_max_error(predictions, y_test, mean_mse, std_mse):
    max_errors = 0
```

```
for pred in range(len(y_test)):
        mse = mean_squared_error(y_test[pred], predictions[pred])
    if mse > mean_mse + std_mse:
        max_errors += 1
    return max_errors
def mean_absolute_percentage_error(y_true, y_pred):
    y_true, y_pred = np.array(y_true), np.array(y_pred)
    return np.mean(np.abs((y_true - y_pred) / y_true)) * 100
def build model simplified(input timesteps, output timesteps, num links,

¬num_inputs):
    model = Sequential()
    model.add(BatchNormalization(name = 'batch_norm_0', input_shape =_
 →(input_timesteps, num_inputs, 1, 1)))
    model.add(ConvLSTM2D(name ='conv_lstm_1',
                         filters = 64, kernel_size = (10, 1),
                         padding = 'same',
                         return_sequences = False))
    model.add(Dropout(0.30, name = 'dropout_1'))
    model.add(BatchNormalization(name = 'batch_norm_1'))
#
      model.add(ConvLSTM2D(name = 'conv_lstm_2',
#
                           filters = 64, kernel_size = (5, 1),
#
                           padding='same',
#
                           return sequences = False))
      model.add(Dropout(0.20, name = 'dropout_2'))
      model.add(BatchNormalization(name = 'batch_norm_2'))
    model.add(Flatten())
    model.add(RepeatVector(output_timesteps))
    model.add(Reshape((output timesteps, num inputs, 1, 64)))
#
      model.add(ConvLSTM2D(name = 'conv_lstm_3',
#
                           filters = 64, kernel_size = (10, 1),
#
                           padding='same',
#
                           return_sequences = True))
      model.add(Dropout(0.20, name = 'dropout_3'))
#
      model.add(BatchNormalization(name = 'batch_norm_3'))
    model.add(ConvLSTM2D(name = 'conv_lstm_4',
                         filters = 64, kernel_size = (5, 1),
                         padding='same',
                         return_sequences = True))
```

```
model.add(TimeDistributed(Dense(units=1, name = 'dense_1', activation = ___

¬'relu')))
    model.add(Dense(units=1, name = 'dense 2'))
      optimizer = RMSprop() \#lr=0.0001, rho=0.9, epsilon=1e-08, decay=0.9)
      optimizer = tf.keras.optimizers.Adam(0.1)
    optimizer = tf.keras.optimizers.RMSprop(lr=0.003, clipvalue=1.0)
    model.compile(loss = "mse", optimizer = optimizer, metrics = ['mae', 'mse'])
    return model
def build_model(input_timesteps, output_timesteps, num_links, num_inputs):
    # COPY PASTA
    # https://qithub.com/niklascp/bus-arrival-convlstm/blob/master/jupyter/
 \hookrightarrow ConvLSTM\_3x15min\_10x64-5x64-10x64-5x64-Comparison.ipynb
    model = Sequential()
    model.add(BatchNormalization(name = 'batch_norm_0', input_shape = __
 →(input_timesteps, num_inputs, 1, 1)))
    model.add(ConvLSTM2D(name ='conv_lstm_1',
                         filters = 64, kernel_size = (10, 1),
                         padding = 'same',
                         return_sequences = True))
    model.add(Dropout(0.30, name = 'dropout_1'))
    model.add(BatchNormalization(name = 'batch_norm_1'))
    model.add(ConvLSTM2D(name = 'conv_lstm_2',
                         filters = 64, kernel size = (5, 1),
                         padding='same',
                         return_sequences = False))
    model.add(Dropout(0.20, name = 'dropout_2'))
    model.add(BatchNormalization(name = 'batch_norm_2'))
    model.add(Flatten())
    model.add(RepeatVector(output_timesteps))
    model.add(Reshape((output_timesteps, num_inputs, 1, 64)))
    model.add(ConvLSTM2D(name = conv lstm 3',
                         filters = 64, kernel_size = (10, 1),
                         padding='same',
                         return_sequences = True))
    model.add(Dropout(0.20, name = 'dropout_3'))
    model.add(BatchNormalization(name = 'batch_norm_3'))
```

```
model.add(ConvLSTM2D(name = 'conv_lstm_4',
                         filters = 64, kernel_size = (5, 1),
                         padding='same',
                         return_sequences = True))
    model.add(TimeDistributed(Dense(units=1, name = 'dense_1', activation = __

¬'relu')))
    model.add(Dense(units=1, name = 'dense_2', activation = 'linear'))
      optimizer = RMSprop() \#lr=0.0001, rho=0.9, epsilon=1e-08, decay=0.9)
#
      optimizer = tf.keras.optimizers.Adam(0.1)
    optimizer = tf.keras.optimizers.RMSprop(lr=0.004, clipvalue=1.0)
    model.compile(loss = "mse", optimizer = optimizer, metrics = ['mae', 'mse'])
    return model
def my_mean_absolute_percentage_error(y_true, y_pred):
    error = 0
    for i in range(len(y_true)):
        if y_true[i] != 0:
            error += abs((y_true[i] - y_pred[i]) / y_true[i])
    mape = (error / len(y_true)) * 100
    return mape
```

```
MEM_USAGE CPU_USAGE PS1_V TEMP
0 35.555417 27.343750 5.435294 28.687
1 35.555417 6.367041 5.435294 28.687
2 35.555417 7.142857 5.435294 28.687
3 35.555417 27.306273 5.435294 28.687
4 35.555417 5.639098 5.435294 28.687
[[ 0.48139574 1.13540371 0.74576055]
[ 0.48139574 -0.66263387 0.74576055]
[ 0.48139574 1.13219134 0.74576055]
```

```
[ 0.48139574 -0.7250302
                                0.74576055]
      [ 0.48139574 -0.73742406  0.74576055]
      [ 0.48139574 -0.6369512
                                0.74576055]
      [ 0.48139574 -0.91168167
                                0.74576055]
      [ 0.48139574 -0.63268673  0.74576055]
      [ 0.48139574 -0.27087286
                                0.74576055]]
     Scaled df shape: (3733, 3)
     Size of the dataset: 3733
     Size of training: 2986
 [5]: x_train_multi, y_train_multi = multivariate_multioutput_data(scaled_df,_u
       ⇔scaled_df, 0,
                                                       training_size,_
       ⇔PAST_WINDOW_SIZE,
                                                       FUTURE WINDOW SIZE, STEP)
      x_val_multi, y_val_multi = multivariate_multioutput_data(scaled_df, scaled_df,
                                                   training_size, None,
       →PAST_WINDOW_SIZE,
                                                   FUTURE_WINDOW_SIZE, STEP)
 [6]: x_train_multi.shape
 [6]: (2842, 48, 3, 1, 1)
 [7]: y_train_multi.shape
 [7]: (2842, 12, 3, 1, 1)
 [8]: x_val_multi.shape
 [8]: (591, 48, 3, 1, 1)
 [9]: y_val_multi.shape
 [9]: (591, 12, 3, 1, 1)
[10]: BATCH SIZE = 128
      train_data_multi = tf.data.Dataset.from_tensor_slices((x_train_multi,_

y_train_multi))
      train_data_multi = train_data_multi.cache().shuffle(BUFFER_SIZE).
       ⇒batch(BATCH_SIZE).repeat()
      val data multi = tf.data.Dataset.from tensor slices((x val multi, y val multi))
      val_data_multi = val_data_multi.batch(BATCH_SIZE).repeat()
     2023-05-29 17:57:33.250826: I
```

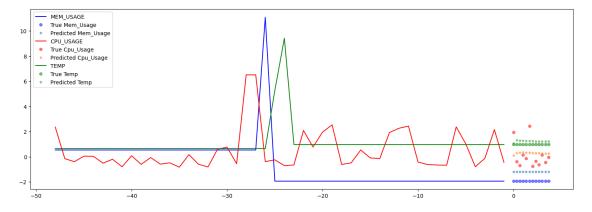
tensorflow/compiler/xla/stream_executor/cuda/cuda_gpu_executor.cc:996] successful NUMA node read from SysFS had negative value (-1), but there must be at least one NUMA node, so returning NUMA node zero. See more at https://github.com/torvalds/linux/blob/v6.0/Documentation/ABI/testing/sysfs-buspci#L344-L355 2023-05-29 17:57:33.259598: I tensorflow/compiler/xla/stream executor/cuda/cuda gpu executor.cc:996] successful NUMA node read from SysFS had negative value (-1), but there must be at least one NUMA node, so returning NUMA node zero. See more at https://github.com/torvalds/linux/blob/v6.0/Documentation/ABI/testing/sysfs-buspci#L344-L355 2023-05-29 17:57:33.259910: I tensorflow/compiler/xla/stream executor/cuda/cuda gpu executor.cc:996] successful NUMA node read from SysFS had negative value (-1), but there must be at least one NUMA node, so returning NUMA node zero. See more at https://github.com/torvalds/linux/blob/v6.0/Documentation/ABI/testing/sysfs-buspci#L344-L355 2023-05-29 17:57:33.262270: I tensorflow/compiler/xla/stream_executor/cuda/cuda_gpu_executor.cc:996] successful NUMA node read from SysFS had negative value (-1), but there must be at least one NUMA node, so returning NUMA node zero. See more at https://github.com/torvalds/linux/blob/v6.0/Documentation/ABI/testing/sysfs-buspci#L344-L355 2023-05-29 17:57:33.262731: I tensorflow/compiler/xla/stream_executor/cuda/cuda_gpu_executor.cc:996] successful NUMA node read from SysFS had negative value (-1), but there must be at least one NUMA node, so returning NUMA node zero. See more at https://github.com/torvalds/linux/blob/v6.0/Documentation/ABI/testing/sysfs-buspci#L344-L355 2023-05-29 17:57:33.263011: I tensorflow/compiler/xla/stream_executor/cuda/cuda_gpu_executor.cc:996] successful NUMA node read from SysFS had negative value (-1), but there must be at least one NUMA node, so returning NUMA node zero. See more at https://github.com/torvalds/linux/blob/v6.0/Documentation/ABI/testing/sysfs-buspci#L344-L355 2023-05-29 17:57:33.616988: I tensorflow/compiler/xla/stream executor/cuda/cuda gpu executor.cc:996] successful NUMA node read from SysFS had negative value (-1), but there must be at least one NUMA node, so returning NUMA node zero. See more at https://github.com/torvalds/linux/blob/v6.0/Documentation/ABI/testing/sysfs-buspci#L344-L355 2023-05-29 17:57:33.617110: I tensorflow/compiler/xla/stream_executor/cuda/cuda_gpu_executor.cc:996] successful NUMA node read from SysFS had negative value (-1), but there must be at least one NUMA node, so returning NUMA node zero. See more at https://github.com/torvalds/linux/blob/v6.0/Documentation/ABI/testing/sysfs-buspci#L344-L355 2023-05-29 17:57:33.617181: I

```
tensorflow/compiler/xla/stream_executor/cuda/cuda_gpu_executor.cc:996]
     successful NUMA node read from SysFS had negative value (-1), but there must be
     at least one NUMA node, so returning NUMA node zero. See more at
     https://github.com/torvalds/linux/blob/v6.0/Documentation/ABI/testing/sysfs-bus-
     pci#L344-L355
     2023-05-29 17:57:33.617249: I
     tensorflow/core/common runtime/gpu/gpu device.cc:1635] Created device
     /job:localhost/replica:0/task:0/device:GPU:0 with 14115 MB memory: -> device:
     O, name: NVIDIA RTX A5000 Laptop GPU, pci bus id: 0000:01:00.0, compute
     capability: 8.6
 []: EPOCHS = 30
      steps_per_epoch = 350
      validation_steps = 500
      modelstart = time.time()
      early_stopping = EarlyStopping(monitor='val_loss', patience = PATIENCE, __
       →restore_best_weights=True)
      model = build_model(x_train_multi.shape[1], FUTURE_WINDOW_SIZE, y_train_multi.
       ⇒shape[2], x_train_multi.shape[2])
      print(model.summary())
      # Train
      print("\nTRAIN MODEL...")
      history = model.fit(train_data_multi,
                          epochs = EPOCHS,
                          validation data=val data multi,
                          steps_per_epoch=steps_per_epoch,
                          validation_steps=validation_steps,
                          verbose=1,
                          callbacks=[early_stopping])
      model.save('multi-output-timesteps.h5')
      print("\nModel Runtime: %0.2f Minutes"%((time.time() - modelstart)/60))
 []: plot_train_history(history, 'Multi-Step, Multi-Output Training and validation_
       ⇔loss')
[12]: from tensorflow import keras
      model = keras.models.load_model("./best_multi_multi_lstm.h5")
      column_names = ['MEM_USAGE', 'CPU_USAGE', 'TEMP']
      df_original_scale = pd.DataFrame(data=scaled_df, columns=column_names)
      for x, y in val data multi.take(10):
          multi_step_output_plot(np.squeeze(x[0]), np.squeeze(y[0]), np.squeeze(model.
       →predict(x[0][np.newaxis,:,:,:])), df_original_scale)
```

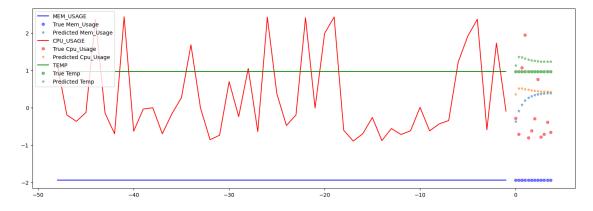
[/device:CPU:0] (DEBUG INFO) Executor start aborting (this does not indicate an error and you can ignore this message): INVALID_ARGUMENT: You must feed a value for placeholder tensor 'Placeholder/_1' with dtype double and shape [591,12,3,1,1]

[[{{node Placeholder/_1}}]]

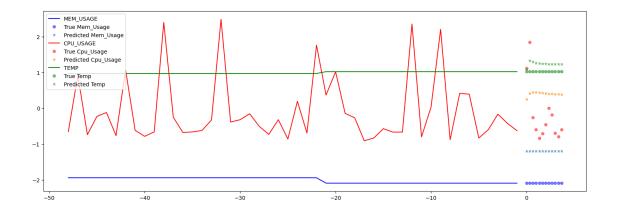
1/1 [======] - 1s 579ms/step



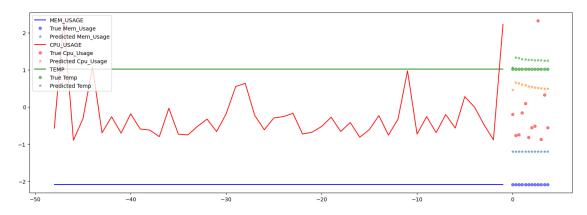
1/1 [======] - 0s 49ms/step



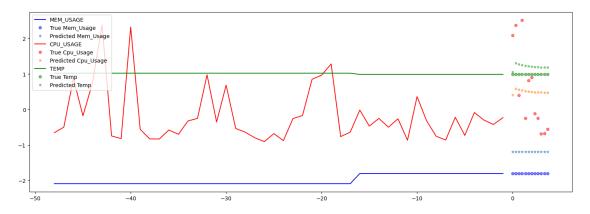
1/1 [======] - Os 49ms/step



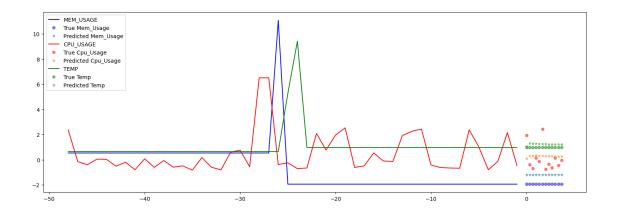
1/1 [======] - 0s 49ms/step



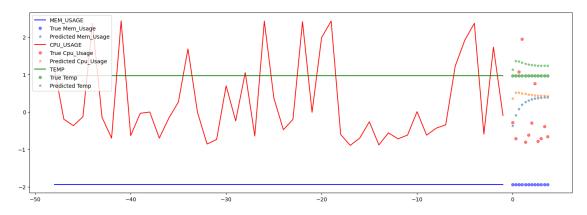
1/1 [======] - Os 50ms/step



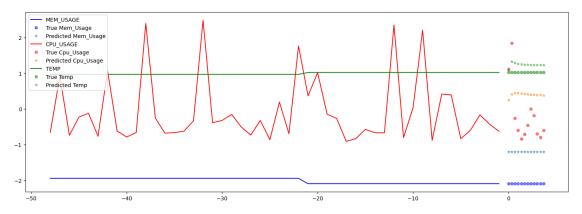
1/1 [=======] - Os 48ms/step



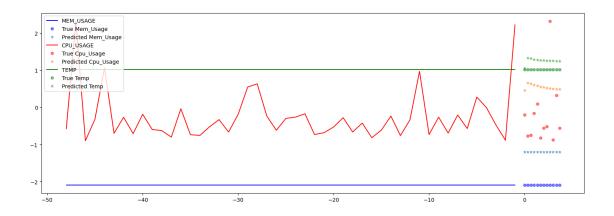
1/1 [======] - 0s 48ms/step



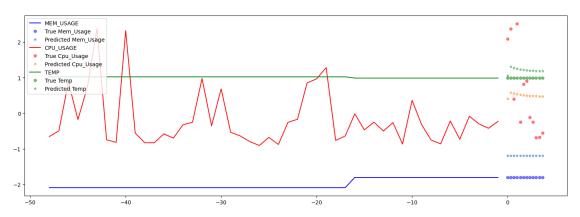
1/1 [======] - Os 48ms/step



1/1 [======] - 0s 58ms/step



1/1 [=======] - Os 48ms/step



2 EVALUATE PERFORMANCE

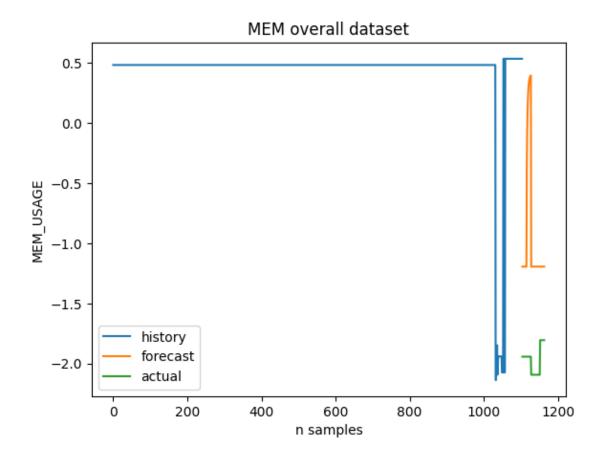
```
[14]: history_mems = []
      history_cpus = []
      history_temps = []
      predicted_mems = []
      predicted_cpus = []
      predicted_temps = []
      original mems = []
      original_cpus = []
      original temps = []
      for x, y in train_data_multi:
          hx_mem = np.squeeze(x[0])[:,0]
          hx_cpu = np.squeeze(x[0])[:,1]
          hx_{temp} = np.squeeze(x[0])[:,2]
          history_mems.append(hx_mem)
          history_cpus.append(hx_cpu)
          history_temps.append(hx_temp)
      for x, y in val_data_multi:
          prediction = np.squeeze(model.predict(x[0][np.newaxis,:,:,:,:], verbose = __
       →0))
          pred_mems = prediction[:,0]
          pred_cpus = prediction[:,1]
          pred_temps = prediction[:,2]
          ori_mems = np.squeeze(y[0])[:,0]
          ori_cpus = np.squeeze(y[0])[:,1]
          ori_temps = np.squeeze(y[0])[:,2]
          predicted_mems.append(pred_mems)
          original_mems.append(ori_mems)
          predicted_cpus.append(pred_cpus)
          original_cpus.append(ori_cpus)
          predicted_temps.append(pred_temps)
          original_temps.append(ori_temps)
```

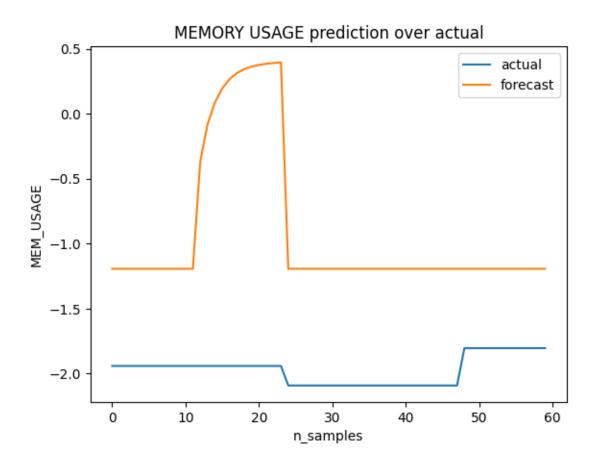
2023-05-29 17:57:50.833659: I tensorflow/core/common_runtime/executor.cc:1197] [/device:CPU:0] (DEBUG INFO) Executor start aborting (this does not indicate an error and you can ignore this message): INVALID_ARGUMENT: You must feed a value

```
for placeholder tensor 'Placeholder/_1' with dtype double and shape
     [2842,12,3,1,1]
              [[{{node Placeholder/_1}}]]
     2023-05-29 17:57:50.879246: I tensorflow/core/common_runtime/executor.cc:1197]
     [/device:CPU:0] (DEBUG INFO) Executor start aborting (this does not indicate an
     error and you can ignore this message): INVALID_ARGUMENT: You must feed a value
     for placeholder tensor 'Placeholder/ 1' with dtype double and shape
     [591,12,3,1,1]
              [[{{node Placeholder/ 1}}]]
[15]: history_mem_usage = np.concatenate(history_mems, axis=0)
      history_cpu_usage = np.concatenate(history_cpus, axis=0)
      history_temperatures = np.concatenate(history_temps, axis=0)
      predicted_mem_usage = np.concatenate(predicted_mems, axis=0)
      predicted_cpu_usage = np.concatenate(predicted_cpus, axis=0)
      predicted_temperatures = np.concatenate(predicted_temps, axis=0)
      original mem usage = np.concatenate(original mems, axis=0)
      original_cpu_usage = np.concatenate(original_cpus, axis=0)
      original_temperatures = np.concatenate(original_temps, axis=0)
```

2.1 Error for MEMORY USAGE

```
[16]: plt.title("MEM overall dataset")
      plt.xlabel("n samples")
      plt.ylabel("MEM_USAGE")
      plt.plot(range(len(history_mem_usage)), history_mem_usage, label="history")
      plt.plot(range(len(history_mem_usage), len(history_mem_usage) +__
       Glen(predicted_mem_usage)),predicted_mem_usage, label="forecast")
      plt.plot(range(len(history mem usage), len(history mem usage) + ____
       →len(predicted_mem_usage)), original_mem_usage, label="actual")
      plt.legend()
      plt.show()
      x = range(len(predicted_mem_usage))
      plt.title("MEMORY USAGE prediction over actual")
      plt.xlabel("n_samples")
      plt.ylabel("MEM USAGE")
      plt.plot(x,original_mem_usage, label="actual")
      plt.plot(x,predicted_mem_usage, label="forecast")
      plt.legend()
      plt.show()
```



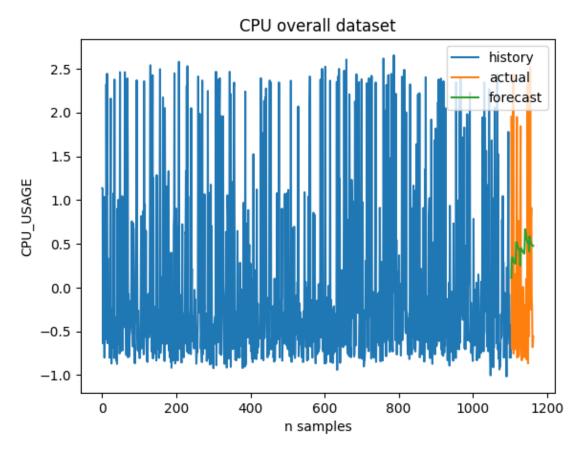


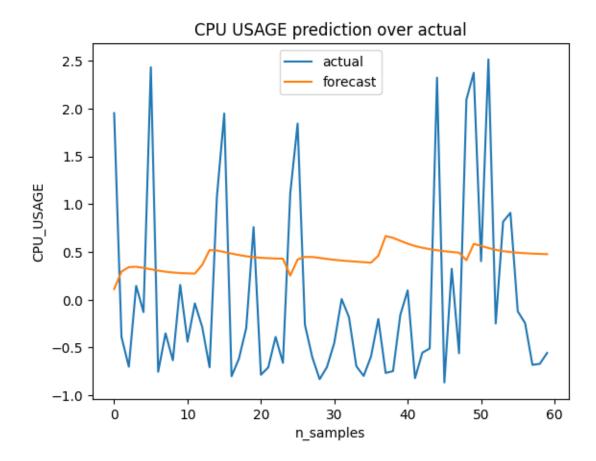
```
[23]: my_mean_absolute_percentage_error(original_mem_usage, predicted_mem_usage)
```

[23]: 53.93274616330089

2.2 Error for CPU USAGE

```
plt.title("CPU USAGE prediction over actual")
plt.xlabel("n_samples")
plt.ylabel("CPU_USAGE")
plt.plot(x,original_cpu_usage, label="actual")
plt.plot(x,predicted_cpu_usage, label="forecast")
plt.legend()
plt.show()
```



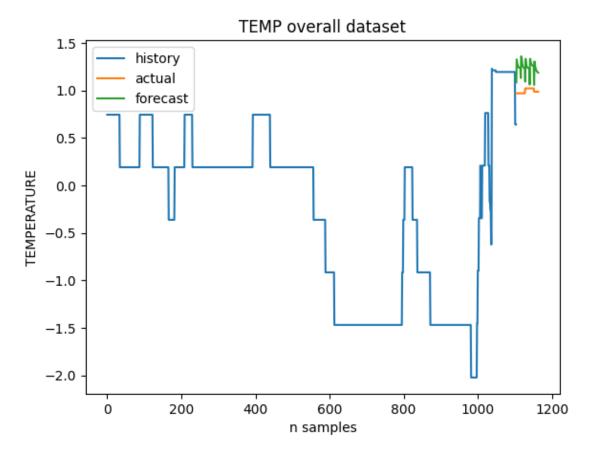


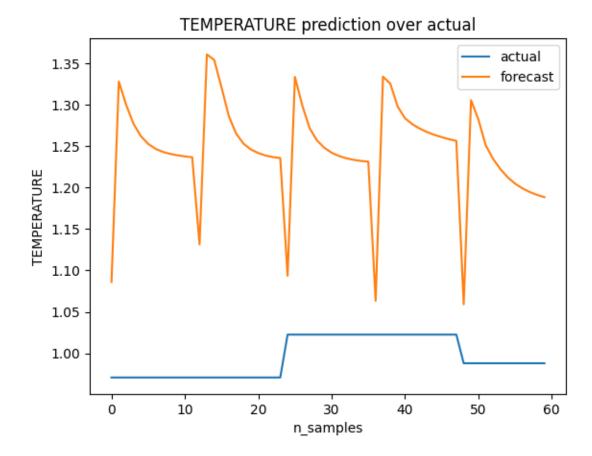
```
[24]: my_mean_absolute_percentage_error(original_cpu_usage, predicted_cpu_usage)
```

[24]: 283.49445102609775

2.3 Error for temperature

```
plt.title("TEMPERATURE prediction over actual")
plt.xlabel("n_samples")
plt.ylabel("TEMPERATURE")
plt.plot(x,original_temperatures, label="actual")
plt.plot(x,predicted_temperatures, label="forecast")
plt.legend()
plt.show()
```







[25]: 25.2723204810813

Overall the only metrics which seems to reach a reasonable accuracy is the temperature with 75% of accuracy (1-MAPE), but the model lacks any understanding of the other metrics, I dont consider this a reliable result