

MULTIVARIATE DEEP SEQUENCES

ADDITIONAL NOISE AND IMPULSE FUNCTIONS

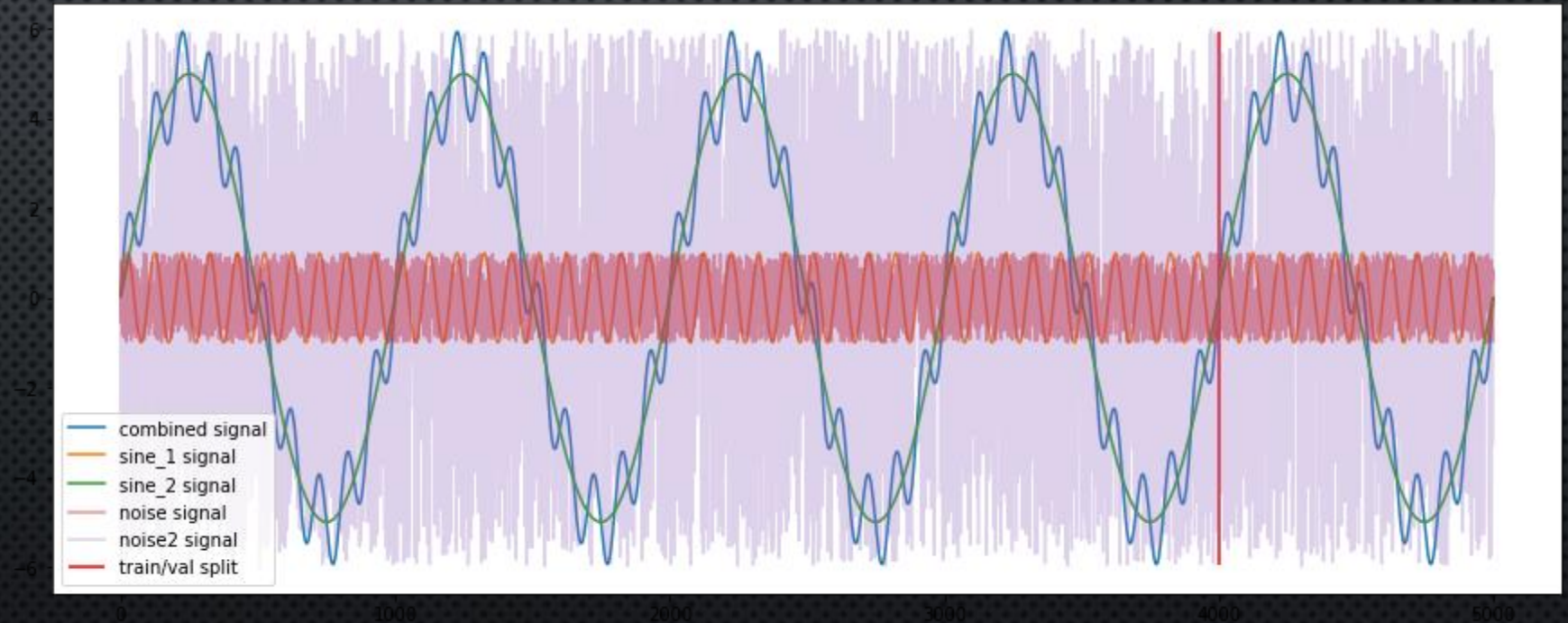
Gene Olafsen

ADDITIONAL NOISE CHANNEL

- `DATA = PD.READ_CSV('HTTPS://RAW.GITHUBUSERCONTENT.COM/JAUNGIERS/MvTAE-MULTIVARIATE-TEMPORAL-AUTOENCODER/MASTER/DATA.CSV', HEADER=0)`
- `DATA.LOC[:, 'NOISE2'] = 6.0 * DATA['NOISE']`
- `DATA.LOC[DATA.INDEX[[0, -1]], 'NOISE2'] = DATA.LOC[DATA.INDEX[[-1, 0]], 'NOISE2'].TO_NUMPY()`
- `DATA = DATA[['NOISE', 'NOISE2', 'SINE_1', 'SINE_2', 'COMBINED']]`

ADDING NOISE

- A SECOND NOISE SIGNAL IS INTRODUCED, WHOSE AMPLITUDE MATCHES THE SINE_2 SIGNAL.



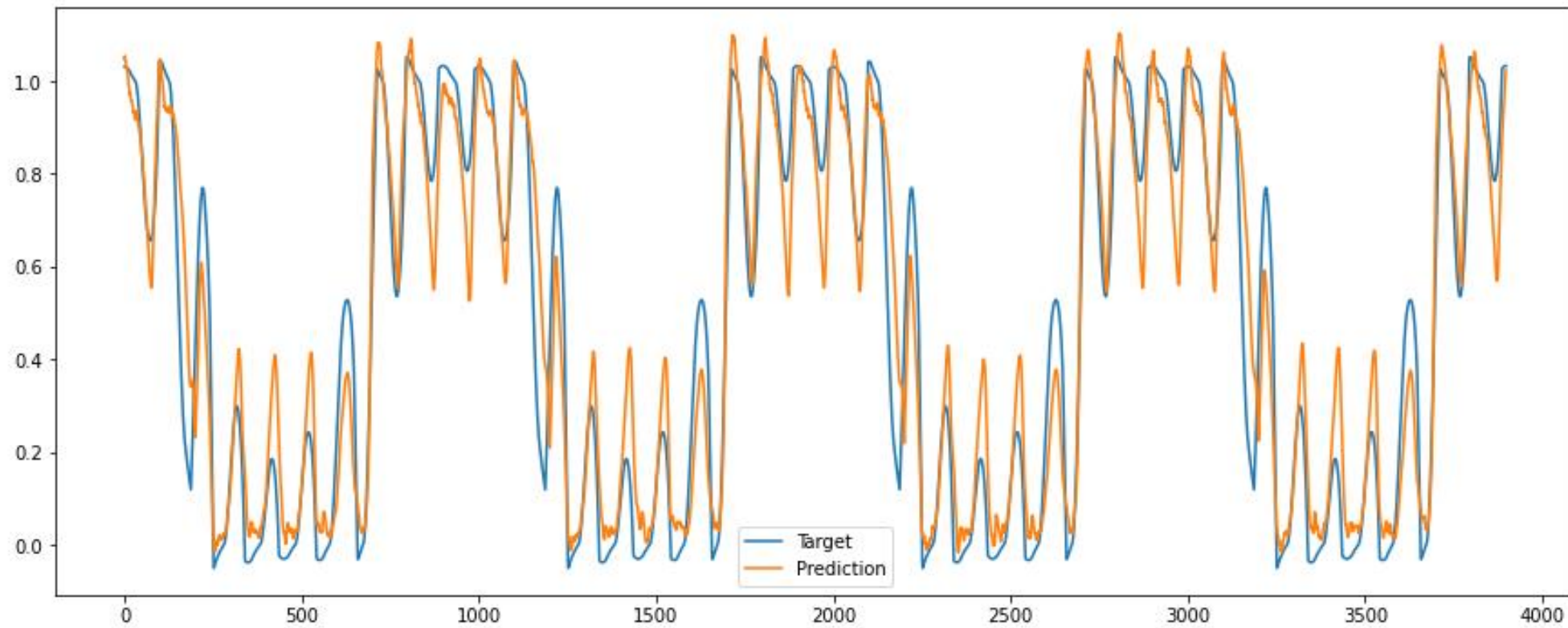
ALPHA TARGET BRANCH PREDICTION (+NOISE_2)

Error/Accuracy Metrics

MSE: 0.015593480522349067

MAE: 0.09261358834597325

R²: 0.9046507809133729



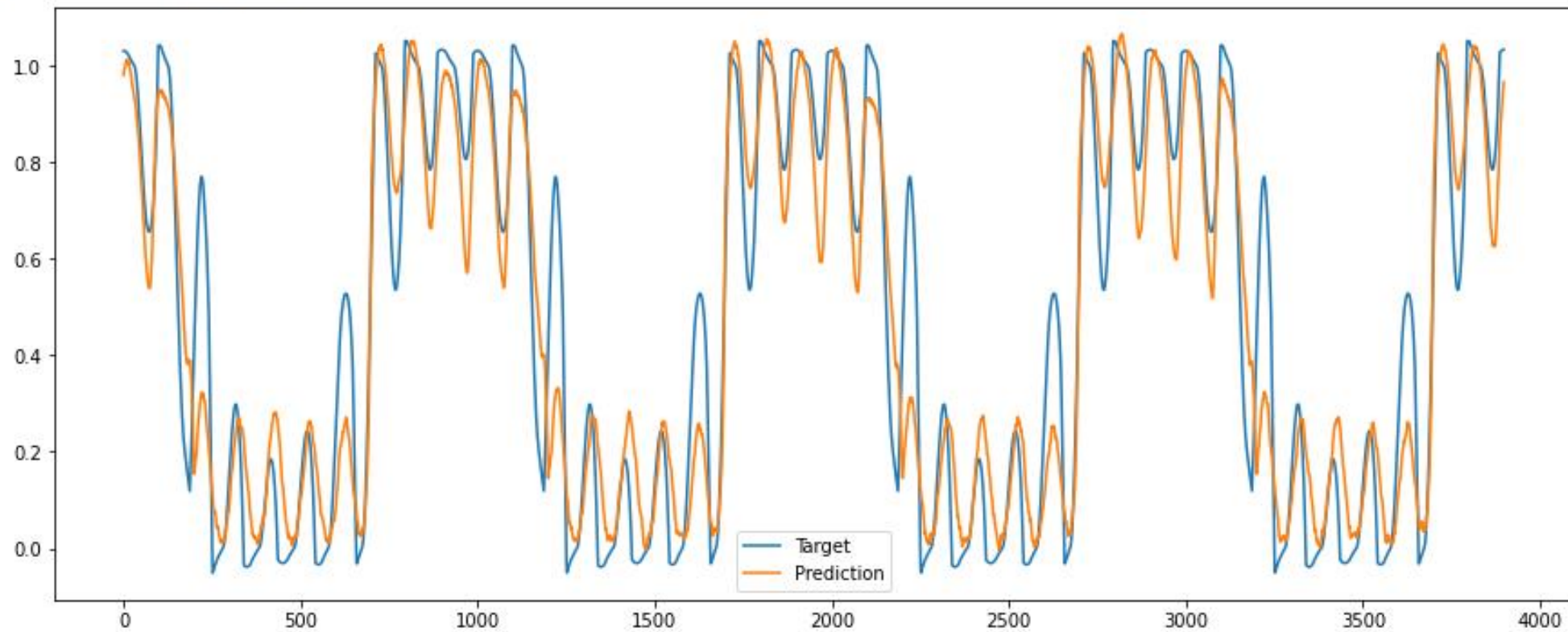
ALPHA TARGET BRANCH PREDICTION (ORIGINAL)

Error/Accuracy Metrics

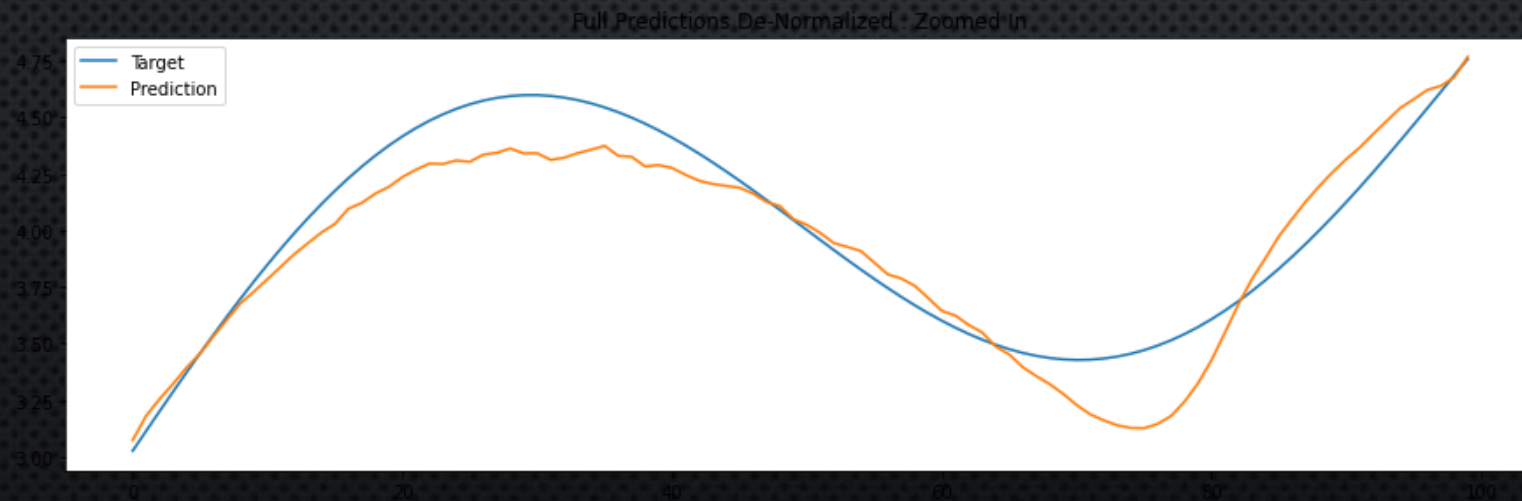
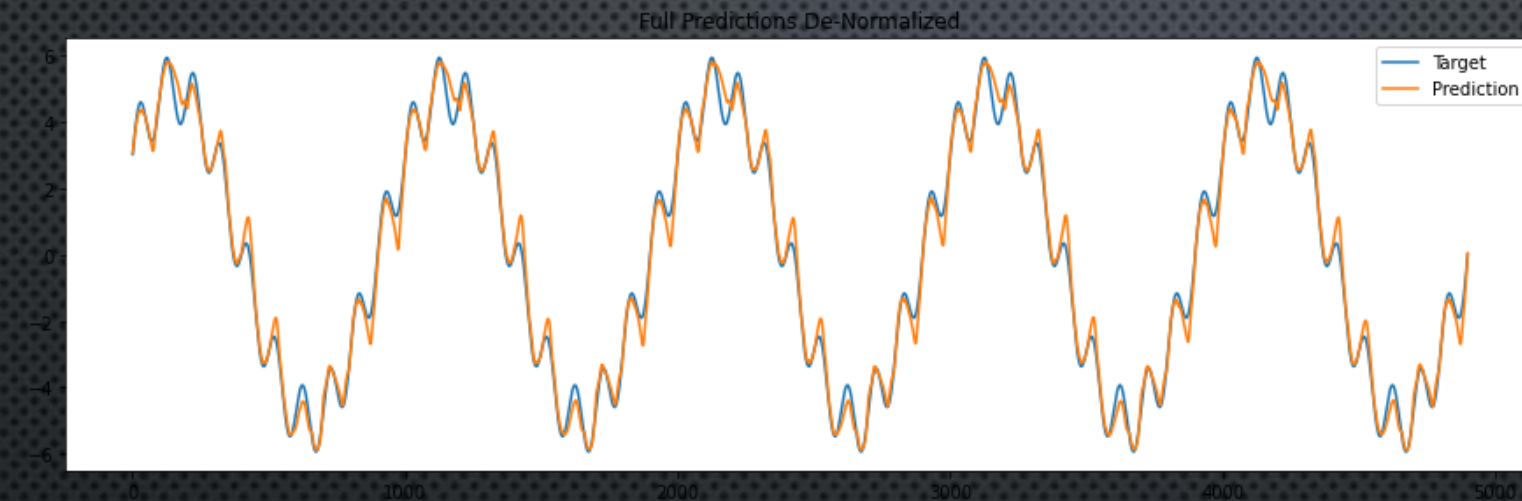
MSE: 0.020929951809183705

MAE: 0.10661856171814936

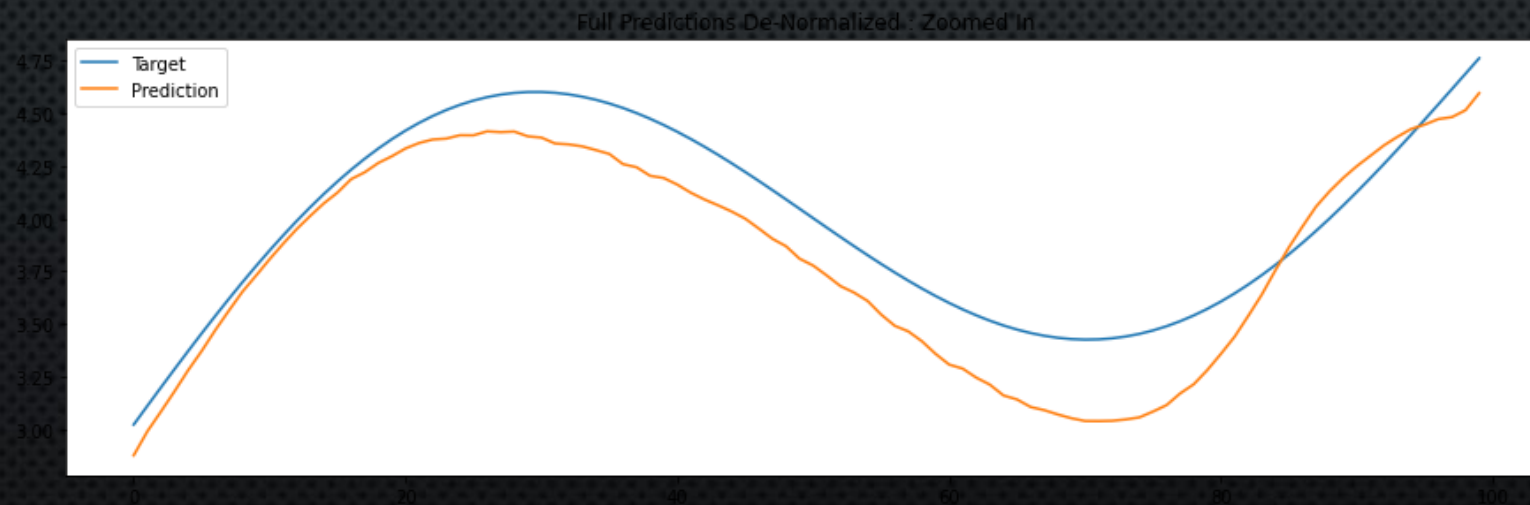
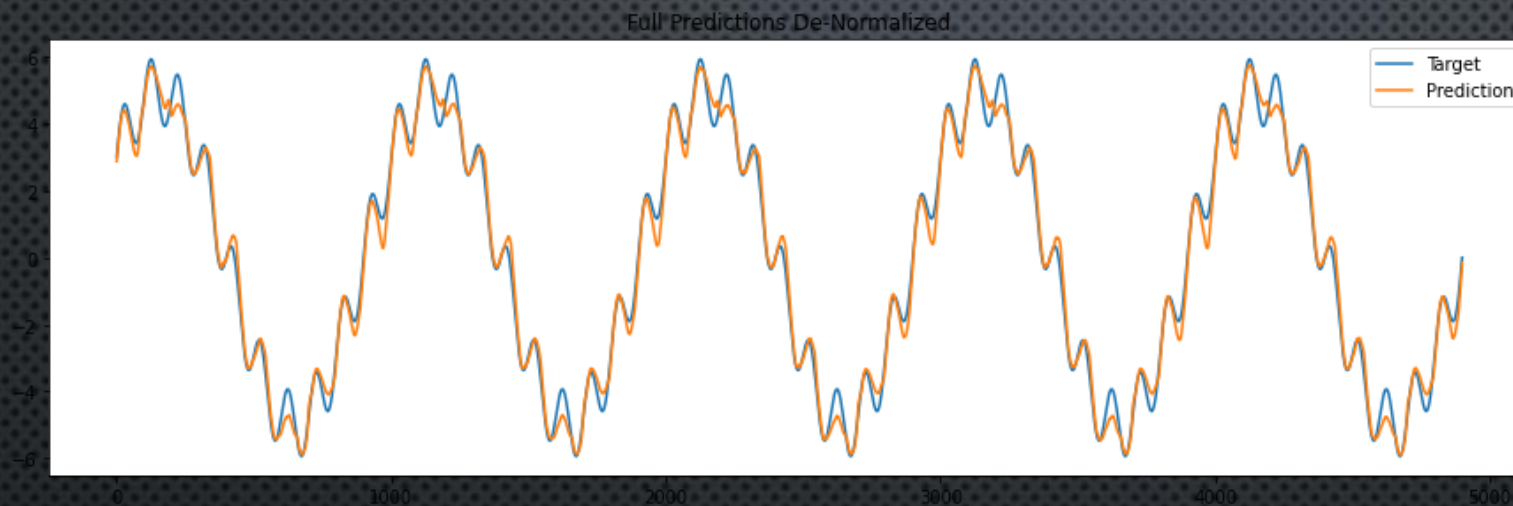
R²: 0.8720199407908857



FULL PREDICTION DENORMALIZED (+NOISE_2)



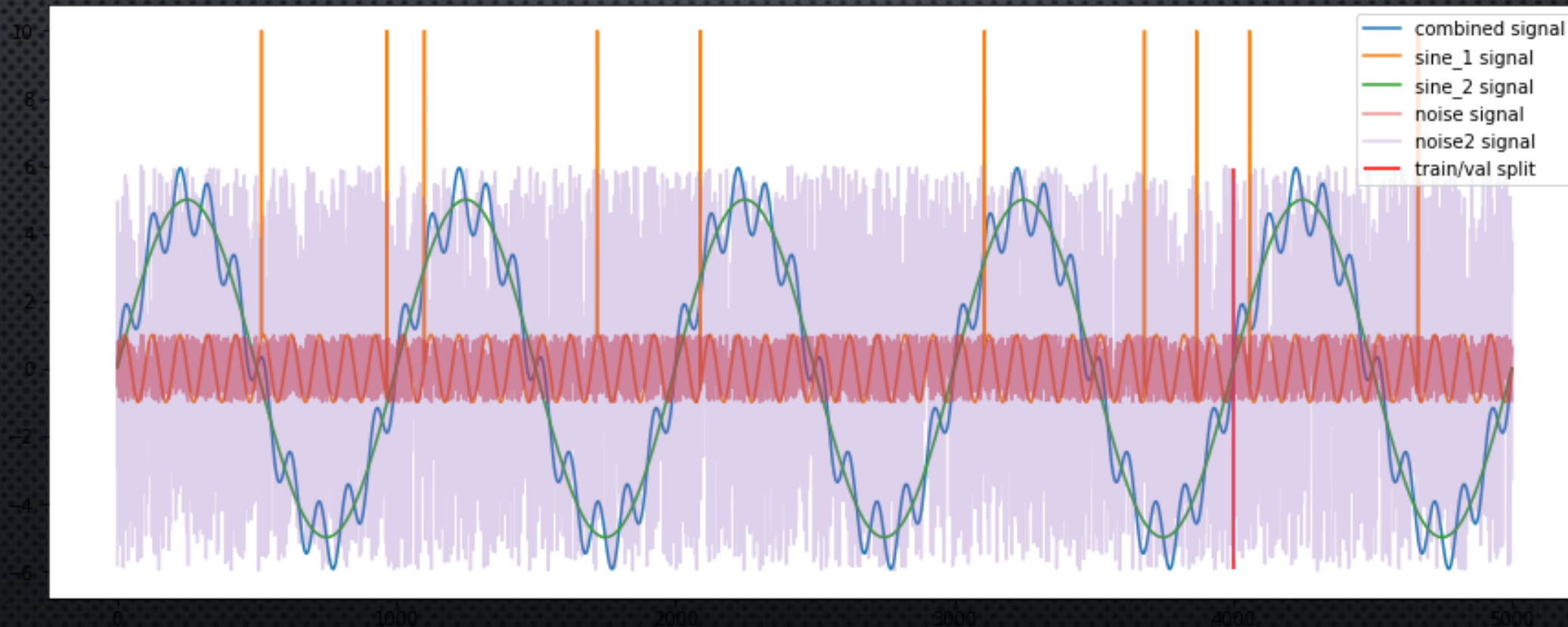
FULL PREDICTION DENORMALIZED (ORIGINAL)



OVERLAY IMPULSE TO SINE_1

- `DATA = DATA[['NOISE', 'NOISE2', 'SINE_1', 'SINE_2', 'COMBINED']]`
- `SEED(1)`
- `FOR I IN RANGE(10):`
 - `R = RANDINT(0,4999)`
 - `DATA.LOC[R,'SINE_1'] = 10`

ALPHA TARGET BRANCH PREDICTION (+NOISE_2 AND IMPULSE)



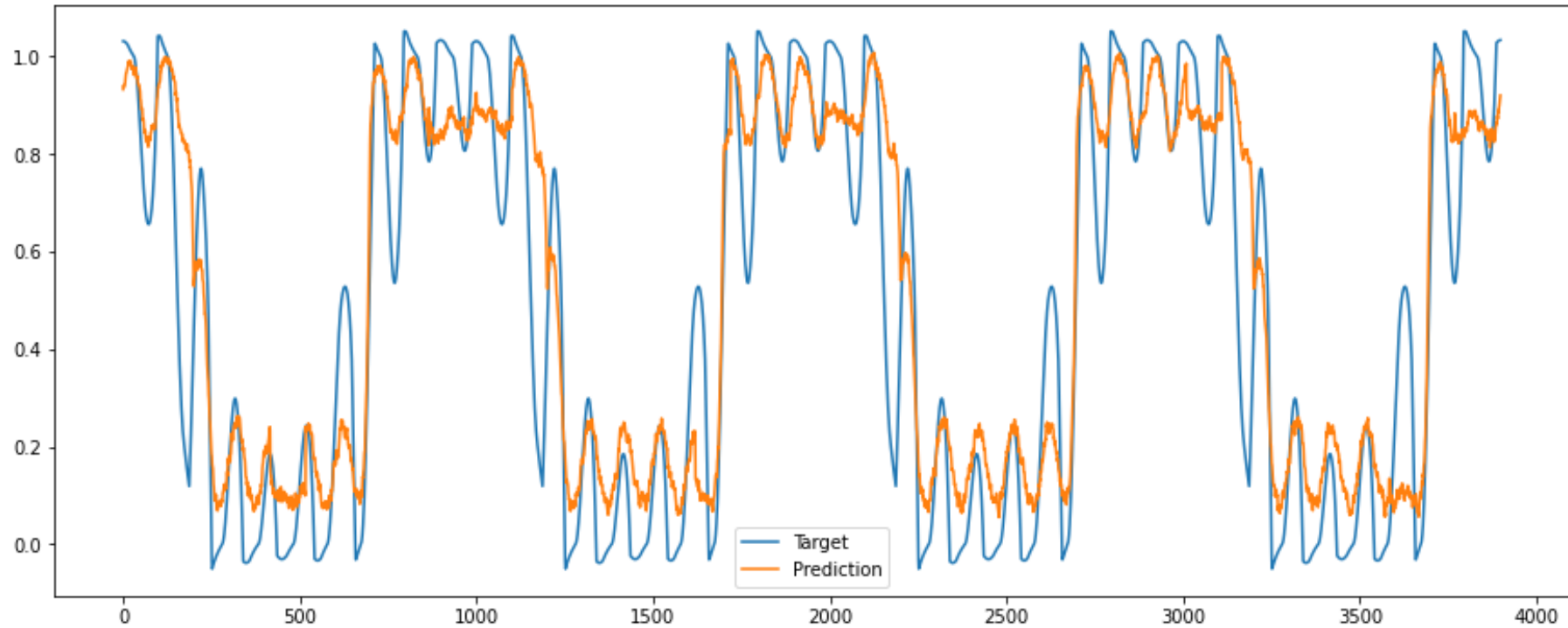
ALPHA TARGET BRANCH PREDICTION (+NOISE_2 AND IMPULSE)

Error/Accuracy Metrics

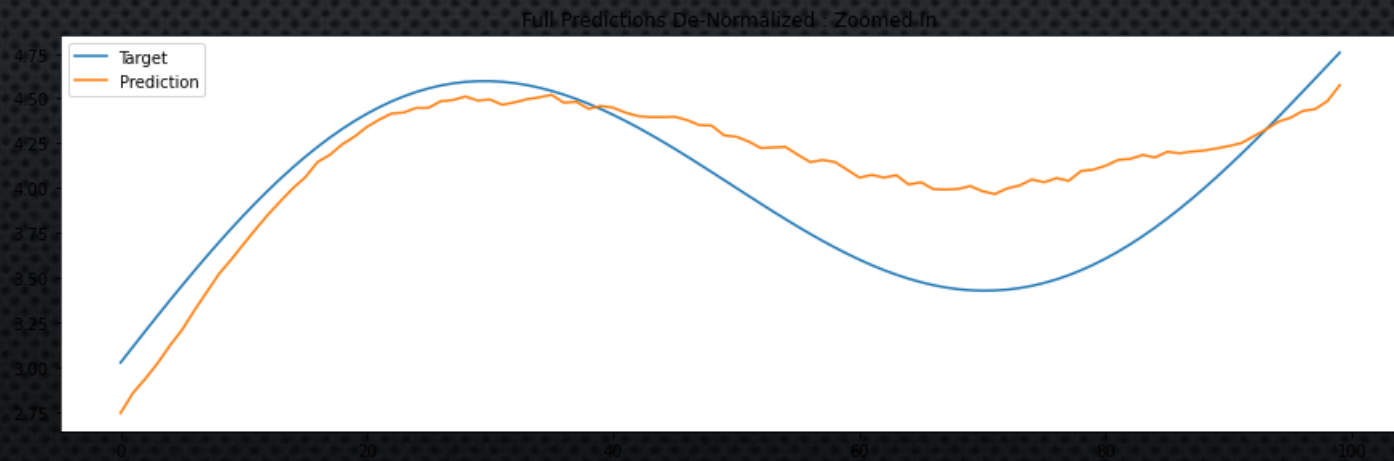
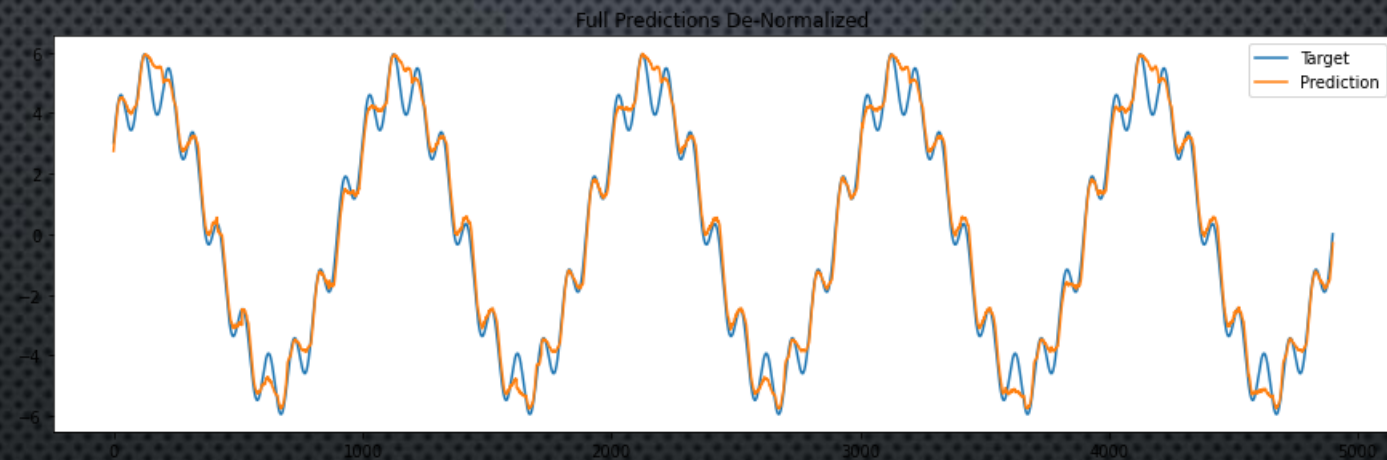
MSE: 0.03141589522713916

MAE: 0.12725829049580947

R²: 0.8079017014500518



FULL PREDICTION DENORMALIZED (+NOISE_2 AND IMPULSE)



OVERLAY IMPULSE OF COMBINED

- `DATA = DATA[['NOISE', 'NOISE2', 'SINE_1', 'SINE_2', 'COMBINED']]`
- `SEED(1)`
- `FOR I IN RANGE(10):`
 - `R = RANDINT(0,4999)`
 - `PRINT(DATA.LOC[R,'COMBINED'])`
 - `DATA.LOC[R,'COMBINED'] = 10`

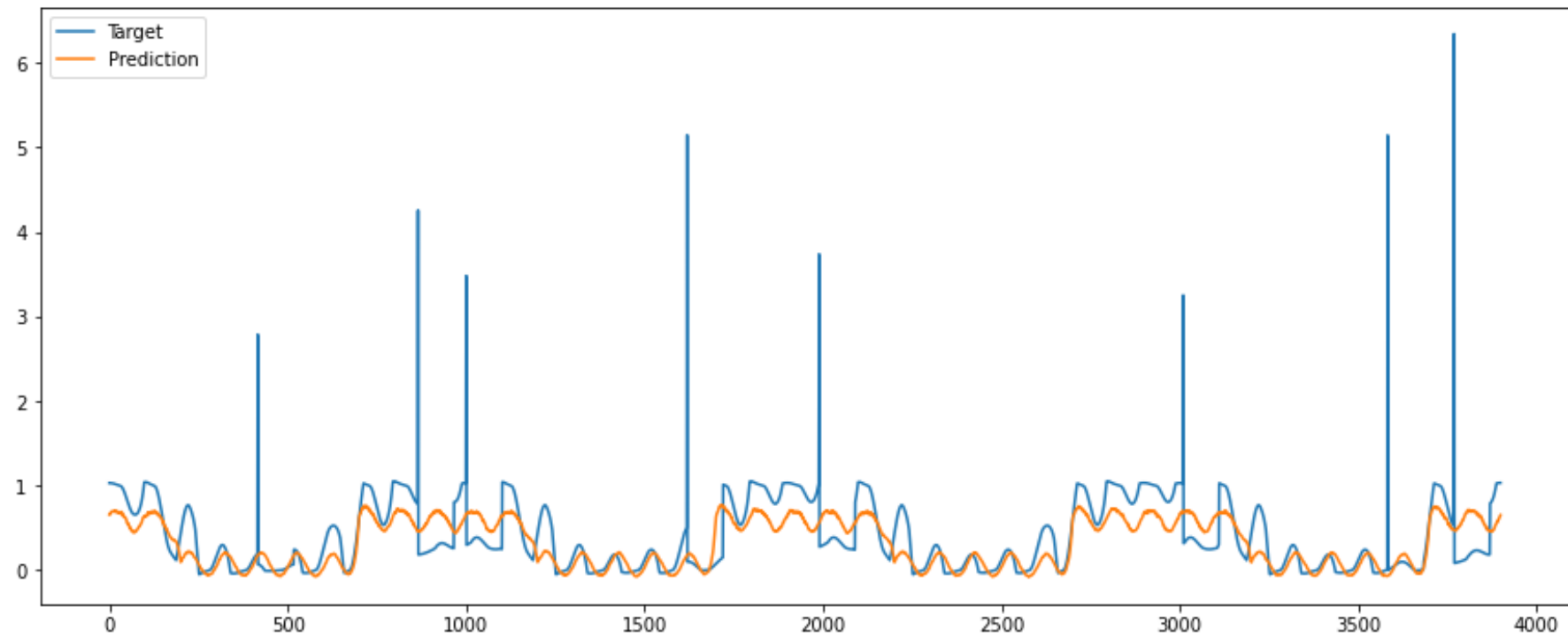
ALPHA TARGET BRANCH PREDICTION (+NOISE_2 AND IMPULSE)

Error/Accuracy Metrics

MSE: 0.0956162949559077

MAE: 0.20847273069692876

R²: 0.4566331117976339



FULL PREDICTION DENORMALIZED (+NOISE_2 AND IMPULSE)

