

```
In [11]: 1 # وارد کردن کتابخانه ها
2 import numpy
3 import matplotlib.pyplot as plt
4 import pandas
5 import math
6 from keras.models import Sequential
7 from keras.layers import Dense
8 from keras.layers import LSTM
9 from sklearn.preprocessing import MinMaxScaler
10 from sklearn.metrics import mean_squared_error
```

```
In [12]: 1 # Load the dataset
2 dataset = pandas.read_csv( 'https://raw.githubusercontent.com/jbrownlee/Data
3 dataset = dataset.values.astype('float32')
```

```
In [13]: 1 dataset
```

```
Out[13]: array([[112.],
[118.],
[132.],
[129.],
[121.],
[135.],
[148.],
[148.],
[136.],
[119.],
[104.],
[118.],
[115.],
[126.],
[141.],
[135.],
[125.],
[149.],
[170.]])
```

```
In [14]: 1 # normalize the dataset
2 scaler = MinMaxScaler(feature_range=(0, 1))
3 dataset = scaler.fit_transform(dataset)
```

In [15]: 1 dataset

Out[15]: array([[0.01544401],  
[0.02702703],  
[0.05405405],  
[0.04826255],  
[0.03281853],  
[0.05984557],  
[0.08494207],  
[0.08494207],  
[0.06177607],  
[0.02895753],  
[0. ],  
[0.02702703],  
[0.02123553],  
[0.04247104],  
[0.07142857],  
[0.05984557],  
[0.04054055],  
[0.08687258],  
[0.12741312],  
[0.10714286]])

In [16]: 1 # split into train and test sets  
2 train\_size = int(len(dataset) \* 0.67)  
3 test\_size = len(dataset) - train\_size  
4 train, test = dataset[0:train\_size,:], dataset[train\_size:len(dataset),:]

In [17]: 1 def create\_dataset(dataset, look\_back=1):  
2 dataX, dataY = [], []  
3 for i in range(len(dataset)-look\_back-1):  
4 a = dataset[i:(i+look\_back), 0]  
5 dataX.append(a)  
6 dataY.append(dataset[i + look\_back, 0])  
7 return numpy.array(dataX), numpy.array(dataY)

In [18]: 1 # reshape into X=t and Y=t+1  
2 look\_back = 1  
3 trainX, trainY = create\_dataset(train, look\_back)  
4 testX, testY = create\_dataset(test, look\_back)

In [19]: 1 # reshape input to be [samples, time steps, features]  
2 trainX = numpy.reshape(trainX, (trainX.shape[0], 1, trainX.shape[1]))  
3 testX = numpy.reshape(testX, (testX.shape[0], 1, testX.shape[1]))

```
In [10]: 1 trainX
```

```
Out[10]: array([[0.01544401],
                [0.02702703],
                [0.05405405],
                [0.04826255],
                [0.03281853],
                [0.05984557],
                [0.08494207],
                [0.08494207],
                [0.06177607],
                [0.02895753],
```

```
In [20]: 1 # create and fit the LSTM network
          2 model = Sequential()
          3 model.add(LSTM(4, input_dim=look_back))
          4 model.add(Dense(1))
```

C:\Users\ShahinN\Anaconda3\lib\site-packages\ipykernel\_launcher.py:3: UserWarning: The `input\_dim` and `input\_length` arguments in recurrent layers are deprecated. Use `input\_shape` instead.

This is separate from the ipykernel package so we can avoid doing imports until

C:\Users\ShahinN\Anaconda3\lib\site-packages\ipykernel\_launcher.py:3: UserWarning: Update your `LSTM` call to the Keras 2 API: `LSTM(4, input\_shape=(None, 1))`

This is separate from the ipykernel package so we can avoid doing imports until

```
In [21]: 1 model.compile(loss= 'mean_squared_error' , optimizer= 'adam' )
2 model.fit(trainX, trainY, epochs=100, batch_size=1, verbose=2)
```

WARNING:tensorflow:From C:\Users\ShahinN\Anaconda3\lib\site-packages\keras\backend\tensorflow\_backend.py:422: The name tf.global\_variables is deprecated. Please use tf.compat.v1.global\_variables instead.

```
Epoch 1/100
- 2s - loss: 0.0502
Epoch 2/100
- 0s - loss: 0.0267
Epoch 3/100
- 0s - loss: 0.0201
Epoch 4/100
- 0s - loss: 0.0181
Epoch 5/100
- 0s - loss: 0.0172
Epoch 6/100
- 0s - loss: 0.0164
Epoch 7/100
- 0s - loss: 0.0157
Epoch 8/100
- 0s - loss: 0.0148
```

```
In [17]: 1 # make predictions
2 trainPredict = model.predict(trainX)
3 testPredict = model.predict(testX)
```

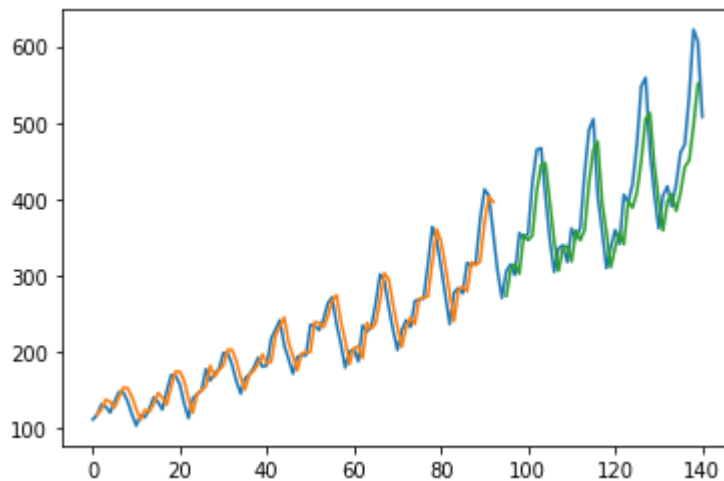
```
In [18]: 1 # invert predictions
2 trainPredict = scaler.inverse_transform(trainPredict)
3 trainY = scaler.inverse_transform([trainY])
4 testPredict = scaler.inverse_transform(testPredict)
5 testY = scaler.inverse_transform([testY])
```

```
In [19]: 1 # calculate root mean squared error
2 trainScore = math.sqrt(mean_squared_error(trainY[0], trainPredict[:,0]))
3 print( 'Train Score: %.2f RMSE' % (trainScore))
4 testScore = math.sqrt(mean_squared_error(testY[0], testPredict[:,0]))
5 print( 'Test Score: %.2f RMSE' % (testScore))
```

```
Train Score: 22.17 RMSE
Test Score: 48.07 RMSE
```

In [20]:

```
1 # shift train predictions for plotting
2 trainPredictPlot = numpy.empty_like(dataset)
3 trainPredictPlot[:, :] = numpy.nan
4 trainPredictPlot[look_back:len(trainPredict)+look_back, :] = trainPredict
5
6
7 # shift test predictions for plotting
8 testPredictPlot = numpy.empty_like(dataset)
9 testPredictPlot[:, :] = numpy.nan
10 testPredictPlot[len(trainPredict)+(look_back*2)+1:len(dataset)-1, :] = testP
11
12
13
14 # plot baseline and predictions
15 plt.plot(scaler.inverse_transform(dataset))
16 plt.plot(trainPredictPlot)
17 plt.plot(testPredictPlot)
18 plt.show()
```



In [ ]:

1