W9 SVR

November 17, 2020

1 SVR model

1.0.1 importeer modules

```
import numpy as np
import pandas as pd
from tqdm import tqdm
import matplotlib.pyplot as plt
import glob
from sklearn.metrics import r2_score
import sklearn
from sklearn.model_selection import train_test_split
from sklearn.model_selection import cross_validate
import seaborn as sns
from sklearn import linear_model
from sklearn.svm import SVR
from sklearn.preprocessing import StandardScaler
```

1.1 Data klaarmaken

```
[3]: loadpath = '/home/16095065/notebooks/zero/datasetP/'
   greathouses = [37,40,41,42,51,53,54,55,56,57,58,60,70,72,99,100,105,108,114,115]
   houses = {}
   for h in greathouses:
     houses[h] = pd.read_pickle(loadpath + 'Train_' +str(h)).fillna(0)
```

```
[4]: %matplotlib notebook

df = houses[37]

df = df['2019-10-01':'2019-10-31']

#df = df['2019-06-01':'2019-06-30']

#df = df['2019']

df["Hour"] = df.index.hour
```

/opt/jupyterhub/anaconda/lib/python3.6/site-packages/ipykernel_launcher.py:7:
SettingWithCopyWarning:

A value is trying to be set on a copy of a slice from a DataFrame. Try using .loc[row_indexer,col_indexer] = value instead

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy import sys

1.2 SVR Trainen

```
[5]: #train the model:
svr = SVR()
svr.fit(X_train,y_train)

#make data plot ready:
test = np.arange(X_train.shape[0], X_train.shape[0]+X_test.shape[0])
train = np.arange(X_train.shape[0])
```

/opt/jupyterhub/anaconda/lib/python3.6/sitepackages/sklearn/utils/validation.py:72: DataConversionWarning: A column-vector
y was passed when a 1d array was expected. Please change the shape of y to
(n_samples,), for example using ravel().
 return f(**kwargs)

1.2.1 Plotje

```
[6]: %matplotlib notebook
     plt.subplots(figsize=(10,5))
     plt.plot(train,svr.predict(X_train),color='black',label="SVR fit")
     plt.plot(test,svr.predict(X_test),color='g',label="SVR prediction")
     plt.scatter(train,y_train,color="r",label="Training Data")
     plt.scatter(test,y_test,color="b",label="Testing Data")
     #Nice layout:
     plt.xlabel("Datapoint [hr]")
     plt.ylabel("Solar production hourly [kWh]")
     plt.legend(loc="upper right")
     plt.title("R^2 = "+str(svr.score(X_test,y_test)))
     plt.ylim([0,4])
     \#plt.xlim([X_train.shape[0]-(24*5),X_train.shape[0]+X_test.shape[0]])
     plt.xlim([0,X_train.shape[0]+X_test.shape[0]])
     plt.grid()
     plt.show()
     #print de score:
     print("R2-score test data:")
     print(svr.score(X_test,y_test))
    <IPython.core.display.Javascript object>
    <IPython.core.display.HTML object>
    R2-score test data:
    0.7233646543700721
[7]: print(df['2019-10-01':'2019-10-31']['s_delta'].sum())
     print(svr.predict(X_test).sum())
     print(df['2019-10-01':'2019-10-31']['s delta'].sum()/svr.predict(X_test).sum())
     print()
     print(df['2019-01-01':'2019-10-01']['s delta'].sum())
     print(svr.predict(X_train).sum())
     print(df['2019-01-01':'2019-10-01']['s delta'].sum()/svr.predict(X train).sum())
    338.0
    91.13248355533071
    3.7088860833556097
    10.2400000000016
    198.90822536231903
    0.0514810284056833
```

1.3 Evaluatie

```
[8]: %matplotlib notebook
  plt.scatter(y_test,svr.predict(X_test))
  plt.xlabel("y_kWh]")
  plt.ylabel("y_hat [kWh]")
  #plt.legend(loc="upper right")
  plt.title("R^2= "+str(r2_score(y_test,svr.predict(X_test))))
  plt.plot(plt.xlim(), plt.xlim(), ls="--", c='r', label="$y$=$\hat{y}$")
  plt.grid()
  plt.show()

<IPython.core.display.Javascript object>
  <IPython.core.display.HTML object>

[]:
```