# **Applying RNN to Time-Series Data**

Taking weather forecasting data

#### !pip install tensorflow==2.15

Requirement already satisfied: oauthlib>=3.0.0 in /usr/local/lib/python3.10

Requirement already satisfied: tensorflow==2.15 in /usr/local/lib/python3.1 Requirement already satisfied: absl-py>=1.0.0 in /usr/local/lib/python3.10/ Requirement already satisfied: astunparse>=1.6.0 in /usr/local/lib/python3. Requirement already satisfied: flatbuffers>=23.5.26 in /usr/local/lib/pytho Requirement already satisfied: gast!=0.5.0,!=0.5.1,!=0.5.2,>=0.2.1 in /usr/ Requirement already satisfied: google-pasta>=0.1.1 in /usr/local/lib/python Requirement already satisfied: h5py>=2.9.0 in /usr/local/lib/python3.10/dis Requirement already satisfied: libclang>=13.0.0 in /usr/local/lib/python3.1 Requirement already satisfied: ml-dtypes~=0.2.0 in /usr/local/lib/python3.1 Requirement already satisfied: numpy<2.0.0,>=1.23.5 in /usr/local/lib/pytho Requirement already satisfied: opt-einsum>=2.3.2 in /usr/local/lib/python3. Requirement already satisfied: packaging in /usr/local/lib/python3.10/dist-Requirement already satisfied: protobuf!=4.21.0,!=4.21.1,!=4.21.2,!=4.21.3, Requirement already satisfied: setuptools in /usr/local/lib/python3.10/dist Requirement already satisfied: six>=1.12.0 in /usr/local/lib/python3.10/dis Requirement already satisfied: termcolor>=1.1.0 in /usr/local/lib/python3.1 Requirement already satisfied: typing-extensions>=3.6.6 in /usr/local/lib/p Requirement already satisfied: wrapt<1.15,>=1.11.0 in /usr/local/lib/python Requirement already satisfied: tensorflow-io-gcs-filesystem>=0.23.1 in /usr Requirement already satisfied: grpcio<2.0,>=1.24.3 in /usr/local/lib/python Requirement already satisfied: tensorboard<2.16,>=2.15 in /usr/local/lib/py Requirement already satisfied: tensorflow-estimator<2.16,>=2.15.0 in /usr/l Requirement already satisfied: keras<2.16,>=2.15.0 in /usr/local/lib/python Requirement already satisfied: wheel<1.0,>=0.23.0 in /usr/local/lib/python3 Requirement already satisfied: google-auth<3,>=1.6.3 in /usr/local/lib/pyth Requirement already satisfied: google-auth-oauthlib<2,>=0.5 in /usr/local/l Requirement already satisfied: markdown>=2.6.8 in /usr/local/lib/python3.10 Requirement already satisfied: requests<3,>=2.21.0 in /usr/local/lib/python Requirement already satisfied: tensorboard-data-server<0.8.0,>=0.7.0 in /us Requirement already satisfied: werkzeug>=1.0.1 in /usr/local/lib/python3.10 Requirement already satisfied: cachetools<6.0,>=2.0.0 in /usr/local/lib/pyt Requirement already satisfied: pyasn1-modules>=0.2.1 in /usr/local/lib/pyth Requirement already satisfied: rsa<5,>=3.1.4 in /usr/local/lib/python3.10/d Requirement already satisfied: requests-oauthlib>=0.7.0 in /usr/local/lib/p Requirement already satisfied: charset-normalizer<4,>=2 in /usr/local/lib/p Requirement already satisfied: idna<4,>=2.5 in /usr/local/lib/python3.10/di Requirement already satisfied: urllib3<3,>=1.21.1 in /usr/local/lib/python3 Requirement already satisfied: certifi>=2017.4.17 in /usr/local/lib/python3 Requirement already satisfied: MarkupSafe>=2.1.1 in /usr/local/lib/python3. Requirement already satisfied: pyasn1<0.7.0,>=0.4.6 in /usr/local/lib/pytho

```
!wget https://s3.amazonaws.com/keras-datasets/jena_climate_2009_2016.csv.zip
!unzip jena_climate_2009_2016.csv.zip
```

```
--2024-07-20 00:23:38-- <a href="https://s3.amazonaws.com/keras-datasets/jena_clima">https://s3.amazonaws.com/keras-datasets/jena_clima</a>
Resolving s3.amazonaws.com (s3.amazonaws.com)... 52.216.95.29, 16.182.66.21
Connecting to s3.amazonaws.com (s3.amazonaws.com)|52.216.95.29|:443... conn
HTTP request sent, awaiting response... 200 0K
Length: 13565642 (13M) [application/zip]
Saving to: 'jena_climate_2009_2016.csv.zip'

jena_climate_2009_2 100%[==============]] 12.94M 18.8MB/s in 0.7s

2024-07-20 00:23:39 (18.8 MB/s) - 'jena_climate_2009_2016.csv.zip' saved [1

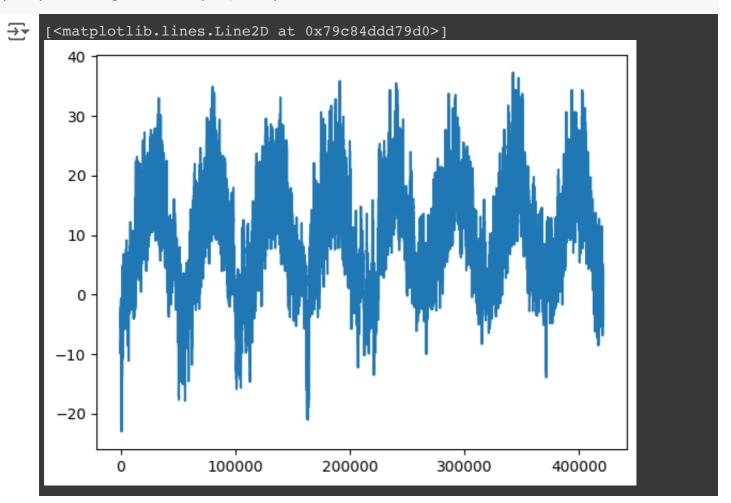
Archive: jena_climate_2009_2016.csv.zip
    inflating: jena_climate_2009_2016.csv
inflating: __MACOSX/._jena_climate_2009_2016.csv
```

## Importing the dataset

```
import os
fname = os.path.join("jena climate 2009 2016.csv") # This is the file
with open(fname) as f:
    data = f.read()
lines = data.split("\n")
header = lines[0].split(",")
lines = lines[1:]
print(header)
               # Printing the initial values
print(len(lines))
→ ['"Date Time"', '"p (mbar)"', '"T (degC)"', '"Tpot (K)"', '"Tdew (degC)"',
    420451
import numpy as np
temp = np.zeros((len(lines),))
pmry_data = np.zeros((len(lines), len(header) - 1))
for i, line in enumerate(lines):
    values = [float(x) for x in line.split(",")[1:]]
    temp[i] = values[1]
    pmry_data[i, :] = values[:]
```

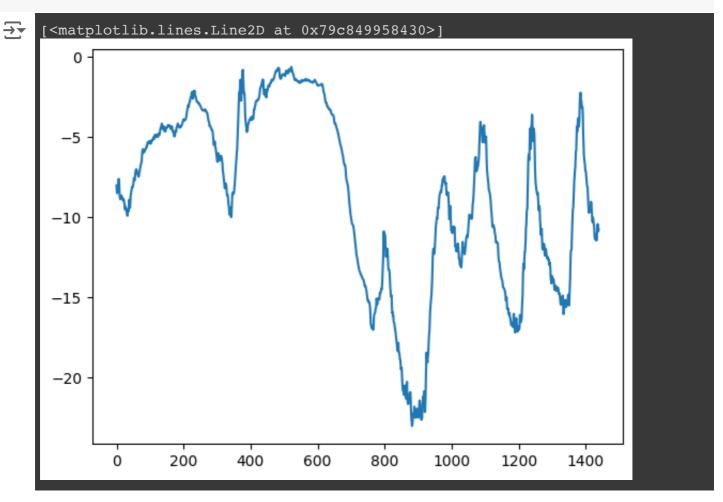
# Graph which shows the timeseries of temperatues as we took the weather forecasting dataset

from matplotlib import pyplot as plt # Using matplotlib to plot the values
plt.plot(range(len(temp)), temp)



Temperatues in °C

# plt.plot(range(1440), temp[:1440])



# Calculating the quantity of samples that each data split will require

```
num_train_samples = int(0.5 * len(pmry_data))
num_val_samples = int(0.25 * len(pmry_data))
num_test_samples = len(pmry_data) - num_train_samples - num_val_samples
print("num_train_samples:", num_train_samples)
print("num_val_samples:", num_val_samples)
print("num_test_samples:", num_test_samples)
```

num\_train\_samples: 210225 num\_val\_samples: 105112 num\_test\_samples: 105114

#### **Data Standardization**

Computing the mean and standard deviation on train data

```
mean = pmry_data[:num_train_samples].mean(axis=0)
pmry_data== mean
std = pmry_data[:num_train_samples].std(axis=0)
pmry_data/= std
```

Here we use Numpy array to produce data sets in bulk for time series model training.

```
import numpy as np
from tensorflow import keras
int_sequence = np.arange(10)
dataset_1 = keras.utils.timeseries_dataset_from_array(
    data=int_sequence[:-3],  # Taking input sequence of length 3
    targets=int_sequence[3:],
    sequence_length=3,
    batch_size=2,
)

for inputs, targets in dataset_1:  # Using for loop to iterate over batches
    for i in range(inputs.shape[0]):
        print([int(x) for x in inputs[i]], int(targets[i]))

To [0, 1, 2] 3
```

```
[0, 1, 2] 3
[1, 2, 3] 4
[2, 3, 4] 5
[3, 4, 5] 6
[4, 5, 6] 7
```

Creating training, testing, and validation of datasets

```
sampling_rate = 6
sequence_length = 120
delay = sampling_rate * (sequence_length + 24 - 1)
batch size = 256
train_dataset = keras.utils.timeseries_dataset_from_array(
    pmry data[:-delay],
    targets=temp[delay:],
    sampling_rate=sampling_rate,
    sequence_length=sequence_length,
    shuffle=True,
    batch size=batch size,
    start_index=0,
    end_index=num_train_samples)
val_dataset = keras.utils.timeseries_dataset_from_array(
    pmry_data[:-delay],
    targets=temp[delay:],
    sampling_rate=sampling_rate,
    sequence_length=sequence_length,
    shuffle=True,
    batch size=batch size,
    start_index=num_train_samples,
    end_index=num_train_samples + num_val_samples)
test_dataset = keras.utils.timeseries_dataset_from_array(
    pmry_data[:-delay],
    targets=temp[delay:],
    sampling_rate=sampling_rate,
    sequence_length=sequence_length,
    shuffle=True,
    batch_size=batch_size,
    start_index=num_train_samples + num_val_samples)
```

# Shape of the data chunks

```
for samples, targets in train_dataset:
    print("samples shape:", samples.shape)
    print("targets shape:", targets.shape)
    break
```

```
⇒ samples shape: (256, 120, 14)
    targets shape: (256,)
```

#### 1st Model:

## A common-sense, non-machine-learning baseline

#### **Baseline MAE caluculation**

```
def evaluate_naive_method(dataset): # using evaluate_naive_method to calculate
    total_abs_err = 0.
    samples_seen = 0
    for samples, targets in dataset:
        preds = samples[:, -1, 1] * std[1] + mean[1]
        total_abs_err += np.sum(np.abs(preds - targets))
        samples_seen += samples.shape[0]
    return total_abs_err / samples_seen

print(f"Validation MAE: {evaluate_naive_method(val_dataset):.2f}") # Displaying
print(f"Test MAE: {evaluate_naive_method(test_dataset):.2f}") # # Displaying target
```

→ Validation MAE: 2.44 Test MAE: 2.62

# 2nd Model:

# Basic machine-learning model

Simple neural network model for forecasting using Keras.

```
from tensorflow import keras
from tensorflow.keras import layers
inputs = keras.Input(shape=(sequence length, pmry data.shape[-1])) # Defining t
x = layers.Flatten()(inputs)
x = layers.Dense(16, activation="relu")(x)
outputs = layers.Dense(1)(x)
model = keras.Model(inputs, outputs)
# Specifying a callback list to be utilized in training.
callbacks = [
  keras.callbacks.ModelCheckpoint("jena_dense.x",
                        save best only=True)
model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
history = model.fit(train_dataset,
             epochs=5,
             validation_data=val_dataset,
             callbacks=callbacks)
model = keras.models.load_model("jena_dense.x")
print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}") # Printing the MAE of
   Epoch 1/5
   Epoch 2/5
   Epoch 3/5
   Epoch 4/5
   819/819 [============= ] - 56s 68ms/step - loss: 7.9824 - m
   Epoch 5/5
   Test MAE: 2.68
```

The above model takes as input a sequence of data points and outputs a single value.

```
from tensorflow import keras
from tensorflow.keras import layers
inputs = keras.Input(shape=(sequence length, pmry data.shape[-1])) # Defining t
x = layers.Flatten()(inputs)
x = layers.Dense(8, activation="relu")(x)
outputs = layers.Dense(1)(x)
model = keras.Model(inputs, outputs)
# Specifying a callback list to be utilized in training.
callbacks = [
  keras.callbacks.ModelCheckpoint("jena_dense.x",
                       save best only=True)
model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
history = model.fit(train_dataset,
            epochs=5,
            validation_data=val_dataset,
            callbacks=callbacks)
model = keras.models.load_model("jena_dense.x")
print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}") # Printing the MAE of
  Epoch 1/5
  Epoch 2/5
  Epoch 3/5
  Epoch 4/5
  Epoch 5/5
  Test MAE: 2.61
```

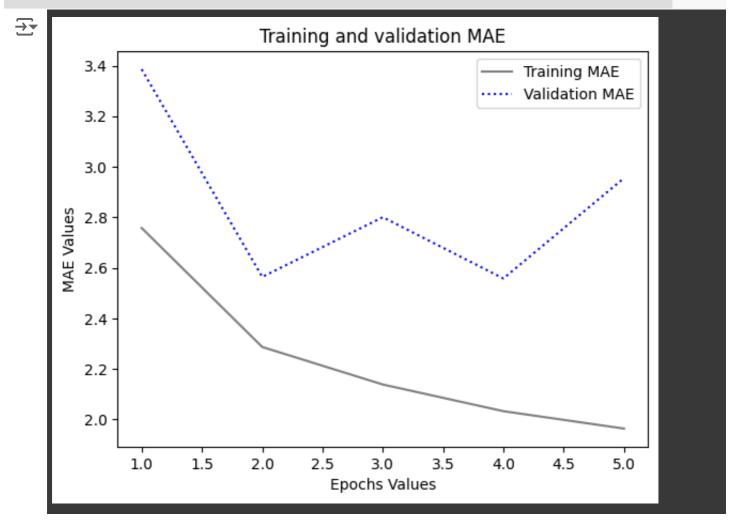
```
from tensorflow import keras
from tensorflow.keras import layers
inputs = keras.Input(shape=(sequence length, pmry data.shape[-1])) # Defining t
x = layers.Flatten()(inputs)
x = layers.Dense(32, activation="relu")(x)
outputs = layers.Dense(1)(x)
model = keras.Model(inputs, outputs)
# Specifying a callback list to be utilized in training.
callbacks = [
  keras.callbacks.ModelCheckpoint("jena_dense.x",
                       save best only=True)
model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
history = model.fit(train_dataset,
            epochs=5,
            validation_data=val_dataset,
            callbacks=callbacks)
model = keras.models.load_model("jena_dense.x")
print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}") # Printing the MAE of
  Epoch 1/5
  Epoch 2/5
  Epoch 3/5
  Epoch 4/5
  Epoch 5/5
  Test MAE: 2.69
```

```
from tensorflow import keras
from tensorflow.keras import layers
inputs = keras.Input(shape=(sequence length, pmry data.shape[-1])) # Defining t
x = layers.Flatten()(inputs)
x = layers.Dense(64, activation="relu")(x)
outputs = layers.Dense(1)(x)
model = keras.Model(inputs, outputs)
# Specifying a callback list to be utilized in training.
callbacks = [
  keras.callbacks.ModelCheckpoint("jena_dense.x",
                       save best only=True)
model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
history = model.fit(train dataset,
            epochs=5,
            validation_data=val_dataset,
            callbacks=callbacks)
model = keras.models.load_model("jena_dense.x")
print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}") # Printing the MAE of
  Epoch 1/5
  Epoch 2/5
  Epoch 3/5
  Epoch 4/5
  Epoch 5/5
  Test MAE: 2.70
```

Tried various dense units of 8, 32 and 64

# **Graph of Training and Validation MAE Values**

```
# matplotlib.pyplot for creating plots
import matplotlib.pyplot as plt
loss = history.history["mae"]
val_loss = history.history["val_mae"]
epochs = range(1, len(loss) + 1)
plt.figure()
plt.plot(epochs, loss, color="grey", linestyle="solid", label="Training MAE")
plt.plot(epochs, val_loss, color="blue", linestyle="dotted", label="Validation plt.title("Training and validation MAE")
plt.xlabel("Epochs Values")
plt.ylabel("MAE Values")
plt.legend()
plt.show()
```



#### 3rd Model:

#### 1D convolutional model

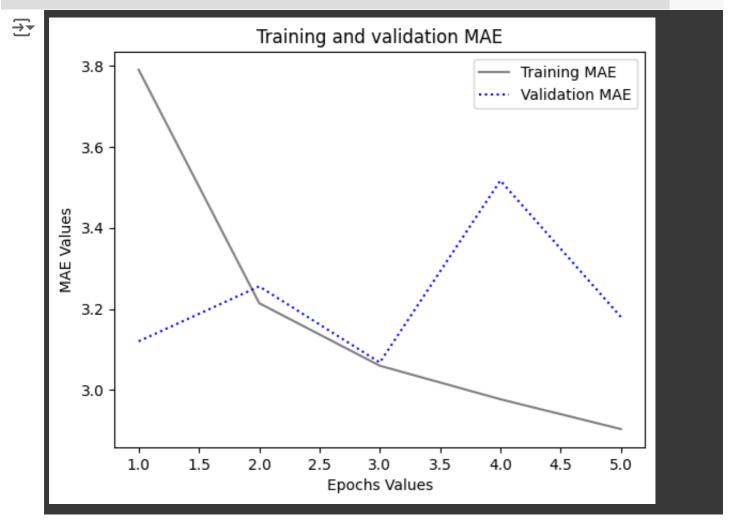
```
from tensorflow import keras
from tensorflow.keras import layers
inputs = keras.Input(shape=(sequence_length, pmry_data.shape[-1]))
convol x = layers.Conv1D(8, 24, activation="relu")(inputs)
                                              # 1D conventiona
convol_x = layers.MaxPooling1D(2)(convol_x)
                                              # Max pooling La
convol_x = layers.Conv1D(8, 12, activation="relu")(convol_x)
                                              # 1D conventiona
convol x = layers.MaxPooling1D(2)(convol x)
                                              # Max pooling La
convol_x = layers.Conv1D(8, 6, activation="relu")(convol_x)
                                              # 1D conventiona
convol_x = layers.GlobalAveragePooling1D()(convol_x)
outputs = layers.Dense(1)(convol_x)
model = keras.Model(inputs, outputs)
# Specifying a callback list to be utilized in training.
callbacks = [
   keras.callbacks.ModelCheckpoint("jena_conv.convol_x",
                          save best only=True)
model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
history = model.fit(train_dataset,
              epochs=5,
              validation_data=val_dataset,
              callbacks=callbacks)
model = keras.models.load_model("jena_conv.convol_x")
print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}") # Printing the MAE of
   Epoch 1/5
   Epoch 2/5
   Epoch 3/5
                819/819 [=====
   Epoch 4/5
   Epoch 5/5
   Test MAE: 3.22
```

Validation MAE: 3.2278

Test MAE: 3.20

## **Graph of Training and Validation MAE Values**

```
import matplotlib.pyplot as plt
loss = history.history["mae"]
val_loss = history.history["val_mae"]
epochs = range(1, len(loss) + 1)
plt.figure()
plt.plot(epochs, loss, color="grey", linestyle="solid", label="Training MAE")
plt.plot(epochs, val_loss, color="blue", linestyle="dotted", label="Validation
plt.title("Training and validation MAE")
plt.xlabel("Epochs Values")
plt.ylabel("MAE Values")
plt.legend()
plt.show()
```



The first recurrent baseline

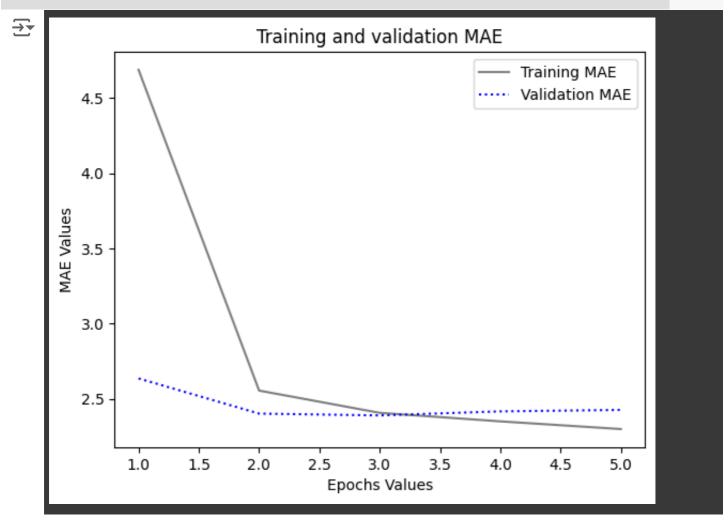
#### 4th Model:

# Simple LSTM-based model

Validation MAE: 2.3790

Test MAE: 2.55

```
import matplotlib.pyplot as plt
loss = history.history["mae"]
val_loss = history.history["val_mae"]
epochs = range(1, len(loss) + 1)
plt.figure()
plt.plot(epochs, loss, color="grey", linestyle="solid", label="Training MAE")
plt.plot(epochs, val_loss, color="blue", linestyle="dotted", label="Validation
plt.title("Training and validation MAE")
plt.xlabel("Epochs Values")
plt.ylabel("MAE Values")
plt.legend()
plt.show()
```



#### 5th Model:

#### Recurrent neural networks

#### **Apllying Numpy to a simple RNN**

```
import numpy as np
timesteps = 100
input_features = 32
output features = 64
inputs = np.random.random((timesteps, input_features))
state_t = np.zeros((output_features,))
W = np.random.random((output features, input features))
U = np.random.random((output_features, output_features))
b = np.random.random((output_features,))
successive_outputs = []
for input_t in inputs:
    output_t = np.tanh(np.dot(W, input_t) + np.dot(U, state_t) + b)
    successive_outputs.append(output_t)
    state_t = output_t
final_output_sequence = np.stack(successive_outputs, axis=0)
num_features = 14 # Recurring network processing sequences of length
inputs = keras.Input(shape=(None, num features))
outputs = layers.SimpleRNN(16)(inputs)
```

#### RNN layer returning output shape

```
num_features = 14
steps = 120
inputs = keras.Input(shape=(steps, num_features))
outputs = layers.SimpleRNN(16, return_sequences=False)(inputs)
print(outputs.shape)

The pum features = 14  # Full output sequence retrieval from an RNN layer
```

```
num_features = 14  # Full output sequence retrieval from an RNN layer
steps = 120
inputs = keras.Input(shape=(steps, num_features))
outputs = layers.SimpleRNN(16, return_sequences=True)(inputs)
print(outputs.shape)
```

```
→ (None, 120, 16)
```

# **Stacking Of Recurring Neural Network**

```
inputs = keras.Input(shape=(steps, num_features))
x = layers.SimpleRNN(16, return_sequences=True)(inputs)
x = layers.SimpleRNN(16, return_sequences=True)(x)
outputs = layers.SimpleRNN(16)(x)
```

#### 6th Model:

## Recurring Neural Network(LSTM Layers)

## Using recurrent dropout

## Computing the dropout-regularized LSTM

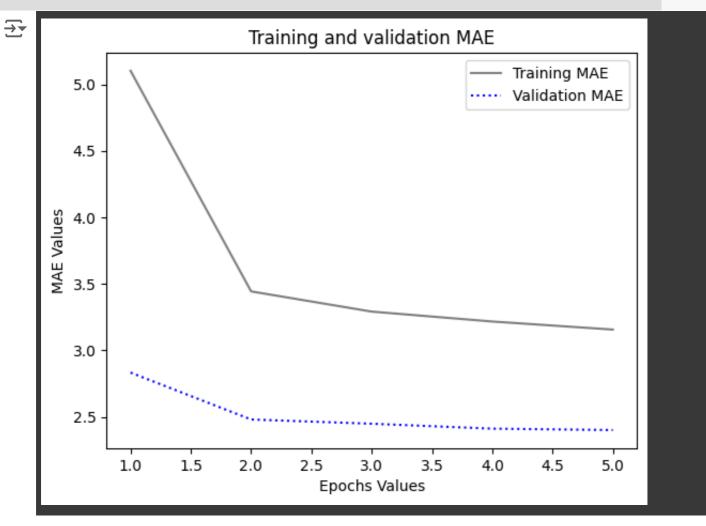
```
inputs = keras.Input(shape=(sequence_length, pmry_data.shape[-1]))
lstm_x = layers.LSTM(16, recurrent_dropout=0.25)(inputs)
lstm_x = layers.Dropout(0.5)(lstm_x) # Using droput function
outputs = layers.Dense(1)(lstm x)
model = keras.Model(inputs, outputs)
# Specifying a callback list to be utilized in training.
callbacks = [
  keras.callbacks.ModelCheckpoint("jena_lstm_dropout.lstm_x",
                       save best only=True)
model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
history = model.fit(train_dataset,
             epochs=5,
             validation_data=val_dataset,
             callbacks=callbacks)
model = keras.models.load_model("jena_lstm_dropout.lstm_x")
print(f"Test MAE: {model.evaluate(test dataset)[1]:.2f}") # Printing the Test s
\rightarrow Epoch 1/5
   Epoch 2/5
   Epoch 3/5
   Epoch 4/5
   Epoch 5/5
   Test MAE: 2.62
```

Validation MAE: 2.4221

Test MAE: 2.62

# Graph of dropout-regularized LSTM displaying the validation and training MAE

```
import matplotlib.pyplot as plt
loss = history.history["mae"]
val_loss = history.history["val_mae"]
epochs = range(1, len(loss) + 1)
plt.figure()
plt.plot(epochs, loss, color="grey", linestyle="solid", label="Training MAE")
plt.plot(epochs, val_loss, color="blue", linestyle="dotted", label="Validation
plt.title("Training and validation MAE")
plt.xlabel("Epochs Values")
plt.ylabel("MAE Values")
plt.legend()
plt.show()
```



```
inputs = keras.Input(shape=(sequence_length, num_features))
x = layers.LSTM(16, recurrent_dropout=0.2, unroll=True)(inputs) # Using the LS1
```

#### 7th Model:

# Stacked setup of recurrent layers

# Computing dropout-regularized, stacked GRU model

```
inputs = keras.Input(shape=(sequence_length, pmry_data.shape[-1]))
                                               # Defir
x = layers.GRU(32, recurrent_dropout=0.5, return_sequences=True)(inputs)
x = layers.GRU(32, recurrent_dropout=0.5)(x)
x = layers.Dropout(0.5)(x)
outputs = layers.Dense(1)(x)
model = keras.Model(inputs, outputs)
# Specifying a callback list to be utilized in training.
callbacks = [
  keras.callbacks.ModelCheckpoint("jena_stacked_gru_dropout.x",
                       save best only=True)
]
model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
history = model.fit(train_dataset,
             epochs=5,
             validation_data=val_dataset,
             callbacks=callbacks)
model = keras.models.load model("jena stacked gru dropout.x")
print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}") # Printing the MAE 1
   Epoch 1/5
\rightarrow
   Epoch 2/5
   Epoch 3/5
   Epoch 4/5
   Epoch 5/5
   Test MAE: 2.43
```

Validation MAE: 2.3444

Test MAE: 2.46

#### 8th Model:

#### **Bidirectional RNN**

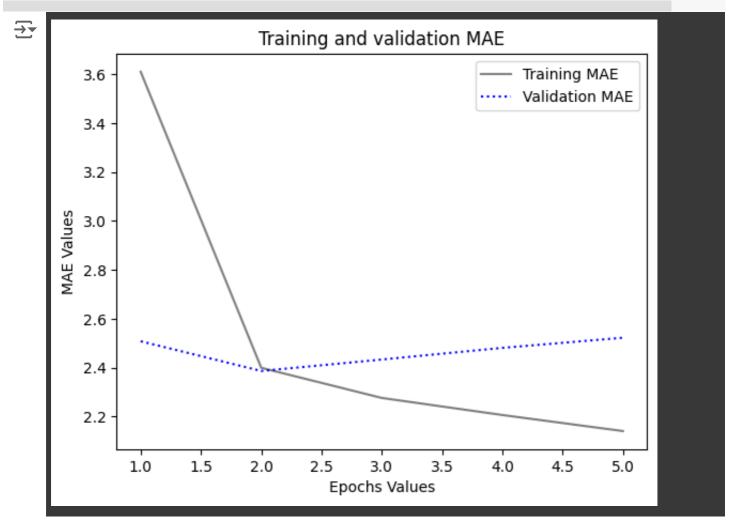
# **Computing the Bidirectional LSTM**

We received

Validation MAE: 2.5226

Test MAE: 2.60

```
import matplotlib.pyplot as plt
loss = history.history["mae"]
val_loss = history.history["val_mae"]
epochs = range(1, len(loss) + 1)
plt.figure()
plt.plot(epochs, loss, color="grey", linestyle="solid", label="Training MAE")
plt.plot(epochs, val_loss, color="blue", linestyle="dotted", label="Validation
plt.title("Training and validation MAE")
plt.xlabel("Epochs Values")
plt.ylabel("MAE Values")
plt.legend()
plt.show()
```



#### 9th Model:

Combination Of 1D convent and dropout-regularized LSTM

```
mix_1d_RNN = layers.concatenate([convol_x, lstm_x]) # Using 1D convent and RNN
outputs = layers.Dense(1)(mix_1d_RNN)
model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
history = model.fit(train_dataset, epochs=5, validation_data=val_dataset)
test_mae = model.evaluate(test_dataset)[1]
print(f"Test MAE: {test_mae:.2f}") # Printing the Testing MAE
```

Validation MAE: 2.4410

Test MAE: 2.60

Graph of Training and Validation MAE of the combination of 1D Convent and RNN

```
import matplotlib.pyplot as plt
loss = history.history["mae"]
val_loss = history.history["val_mae"]
epochs = range(1, len(loss) + 1)
plt.figure()
plt.plot(epochs, loss, color="grey", linestyle="solid", label="Training MAE")
plt.plot(epochs, val_loss, color="blue", linestyle="dotted", label="Validation
plt.title("Training and validation MAE")
plt.xlabel("Epochs Values")
plt.ylabel("MAE Values")
plt.legend()
plt.show()
```

