

TU_PRACUJE_DEMO_DKF_MV_FROM_PDF_TEST

April 26, 2023

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[1]: import pandas as pd
import torch
import torch.nn as nn
from torch.distributions import MultivariateNormal
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[2]: class GatedTransition(nn.Module):
    def __init__(self, z_dim, hid_dim):
        super(GatedTransition, self).__init__()
        self.gate = nn.Sequential(nn.Linear(z_dim, hid_dim),
                                   nn.ReLU(),
                                   nn.Linear(hid_dim, z_dim),
                                   nn.Sigmoid())
        self.proposed_mean = nn.Sequential(nn.Linear(z_dim, hid_dim),
                                             nn.ReLU(),
                                             nn.Linear(hid_dim, z_dim))
        self.z_to_mu = nn.Linear(z_dim, z_dim)
        # modify the default initialization of z_to_mu
        # so that it starts out as the identity function
        self.z_to_mu.weight.data = torch.eye(z_dim)
        self.z_to_mu.bias.data = torch.zeros(z_dim)
        self.z_to_logvar = nn.Linear(z_dim, z_dim)
        self.relu = nn.ReLU()

    def forward(self, z_t_1):
        #
        gate = self.gate(z_t_1)
        proposed_mean = self.proposed_mean(z_t_1)
        mu = (1 - gate) * self.z_to_mu(z_t_1) + gate * proposed_mean
        logvar = self.z_to_logvar(self.relu(proposed_mean))
        # sampling
        eps = torch.randn(z_t_1.size())
        z_t = mu + eps * torch.exp(.5 * logvar)
        return z_t, mu, logvar
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[3]: class Combiner(nn.Module):
    # PostNet
    def __init__(self, z_dim, hid_dim):
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super(Combiner, self).__init__()
self.z_dim = z_dim
self.z_to_hidden = nn.Linear(z_dim, hid_dim)
self.hidden_to_mu = nn.Linear(hid_dim, z_dim)
self.hidden_to_logvar = nn.Linear(hid_dim, z_dim)
self.tanh = nn.Tanh()
def forward(self, z_t_1, h_rnn):
    # combine the rnn hidden state with a transformed version of z_t_1
    h_combined = 0.5 * (self.tanh(self.z_to_hidden(z_t_1)) + h_rnn)
    # use the combined hidden state
    # to compute the mean used to sample z_t
    mu = self.hidden_to_mu(h_combined)
    # use the combined hidden state
    # to compute the scale used to sample z_t
    logvar = self.hidden_to_logvar(h_combined)
    eps = torch.randn(z_t_1.size())
    z_t = mu + eps * torch.exp(.5 * logvar)
    return z_t, mu, logvar

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[4]: class Emitter(nn.Module):
    def __init__(self, z_dim, hid_dim, input_dim) -> None:
        super().__init__()
        self.input_dim = input_dim
        self.z_to_hidden = nn.Linear(z_dim, hid_dim)
        self.hidden_to_hidden = nn.Linear(hid_dim, hid_dim)
        self.hidden_to_input_mu = nn.Linear(hid_dim, input_dim)
        self.logvar = nn.Parameter(torch.ones(input_dim))
        self.relu = nn.ReLU()
    def forward(self, z_t):
        h1 = self.relu(self.z_to_hidden(z_t))
        h2 = self.relu(self.hidden_to_hidden(h1))
        mu = self.hidden_to_input_mu(h2)
        # return mu # x_t
        eps = torch.randn(z_t.size(0), self.input_dim)
        x_t = mu + eps * torch.exp(.5 * self.logvar)
        return x_t, mu, self.logvar

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[5]: class DKF(nn.Module):
    # Structured Inference Networks
    # Current version ignores backward RNN outputs
    def __init__(self, input_dim, z_dim=50, trans_dim=30, emission_dim=30,
        rnn_dim=100, num_rnn_layers=1) -> None:

        super().__init__()
        self.input_dim = input_dim
        self.z_dim = z_dim
        self.trans_dim = trans_dim

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self.emission_dim = emission_dim
self.rnn_dim = rnn_dim
self.num_rnn_layers = num_rnn_layers
self.trans = GatedTransition(z_dim, trans_dim)
self.emitter = Emitter(z_dim, emission_dim, input_dim)
self.combiner = Combiner(z_dim, rnn_dim)
self.z_0 = nn.Parameter(torch.zeros(z_dim))
self.z_q_0 = nn.Parameter(torch.zeros(z_dim))
self.h_0 = nn.Parameter(torch.zeros(1, 1, rnn_dim))
# corresponding learning 'l' in the original code
self.rnn = nn.RNN(input_size=input_dim,
                  hidden_size=rnn_dim,
                  nonlinearity="relu",
                  batch_first=True,
                  bidirectional=False,
                  num_layers=num_rnn_layers)

def kl_div(self, mu1, logvar1, mu2=None, logvar2=None):
    if mu2 is None:
        mu2 = torch.zeros(1, device=mu1.device)
    if logvar2 is None:
        logvar2 = torch.zeros(1, device=mu1.device)
    return torch.sum(0.5 * (
        logvar2 - logvar1 + (torch.exp(logvar1) + (mu1 - mu2).pow(2))
        / torch.exp(logvar2) - torch.ones(1, device=mu1.device)
    ), 1)

def infer(self, x):
    batch_size, T_max, x_dim = x.size()
    h_0 = self.h_0.expand(1, batch_size, self.rnn_dim).contiguous()
    rnn_out, h_n = self.rnn(x, h_0)
    z_prev = self.z_q_0.expand(batch_size, self.z_q_0.size(0))
    kl_states = torch.zeros((batch_size, T_max))
    rec_losses = torch.zeros((batch_size, T_max))
    for t in range(T_max):
        # p(z_t/z_{t-1})
        z_prior, z_prior_mu, z_prior_logvar = self.trans(z_prev)
        # q(z_t/z_{t-1}, x_{t:T})
        z_t, z_mu, z_logvar = self.combiner(z_prev, rnn_out[:, t])
        # p(x_t/z_t)
        x_t, x_mu, x_logvar = self.emitter(z_t)
        # compute loss
        kl_states[:, t] = self.kl_div(
            z_mu, z_logvar, z_prior_mu, z_prior_logvar)
        rec_losses[:, t] = nn.MSELoss(reduction='none')(
            x_t.contiguous().view(-1),
            # x_mu.contiguous().view(-1),

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        x[:, t].contiguous().view(-1)
    ).view(batch_size, -1).mean(dim=1)
    z_prev = z_t
    return rec_losses.mean(), kl_states.mean()

def filter(self, x, num_sample=100):
    # Outputs
    x_hat = torch.zeros(x.size())
    x_025 = torch.zeros(x.size())
    x_975 = torch.zeros(x.size())
    # predictions
    batch_size, T_max, x_dim = x.size()
    assert batch_size == 1
    z_prev = self.z_0.expand(num_sample, self.z_0.size(0))
    h_0 = self.h_0.expand(1, 1, self.rnn_dim).contiguous()
    rnn_out, _ = self.rnn(x, h_0)
    rnn_out = rnn_out.expand(num_sample,
                             rnn_out.size(1), rnn_out.size(2))
    for t in range(T_max):
        # z_t: (num_sample, z_dim)
        z_t, z_mu, z_logvar = self.combiner(z_prev, rnn_out[:, t])
        x_t, x_mu, x_logvar = self.emitter(z_t)
        # x_hat[:, t] = x_mu
        x_covar = torch.diag(torch.sqrt(torch.exp(.5 * x_logvar)))
        x_samples = MultivariateNormal(
            x_mu, covariance_matrix=x_covar).sample()
        ## sampling z_t and computing quantiles
        # x_samples = MultivariateNormal(
        #     loc=x_mu, covariance_matrix=x_covar).sample_n(num_sample)
        x_hat[:, t] = x_samples.mean(0)
        x_025[:, t] = x_samples.quantile(0.025, 0)
        x_975[:, t] = x_samples.quantile(0.975, 0)
        # x_hat[:, t] = x_t.mean(0)
        # x_025[:, t] = x_t.quantile(0.025, 0)
        # x_975[:, t] = x_t.quantile(0.975, 0)
        z_prev = z_t
        # z_prev = z_mu
    return x_hat, x_025, x_975

def predict(self, x, pred_steps=1, num_sample=100):
    """ x should contain the prediction period
    """
    # Outputs
    x_hat = torch.zeros(x.size()) # predictions
    x_025 = torch.zeros(x.size())
    x_975 = torch.zeros(x.size())
    batch_size, T_max, x_dim = x.size()

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assert batch_size == 1
z_prev = self.z_0.expand(num_sample, self.z_0.size(0))
h_0 = self.h_0.expand(1, 1, self.rnn_dim).contiguous()
rnn_out, _ = self.rnn(x[:, :T_max-pred_steps], h_0)
rnn_out = rnn_out.expand(num_sample,
    rnn_out.size(1), rnn_out.size(2))
for t in range(T_max - pred_steps):
    # z_t: (num_sample, z_dim)
    z_t, z_mu, z_logvar = self.combiner(z_prev, rnn_out[:, t])
    x_t, x_mu, x_logvar = self.emitter(z_t)
    x_covar = torch.diag(torch.sqrt(torch.exp(.5 * x_logvar)))
    x_samples = MultivariateNormal(
        x_mu, covariance_matrix=x_covar).sample()
    x_hat[:, t] = x_samples.mean(0)
    x_025[:, t] = x_samples.quantile(0.025, 0)
    x_975[:, t] = x_samples.quantile(0.975, 0)
    z_prev = z_mu
for t in range(T_max - pred_steps, T_max):
    rnn_out, _ = self.rnn(x[:, :t], h_0)
    rnn_out = rnn_out.expand(
        num_sample, rnn_out.size(1), rnn_out.size(2))
    z_t_1, z_mu, z_logvar = self.combiner(z_prev, rnn_out[:, -1])
    z_t, z_mu, z_logvar = self.trans(z_t_1)
    x_t, x_mu, x_logvar = self.emitter(z_t)
    x_covar = torch.diag(torch.sqrt(torch.exp(.5 * x_logvar)))
    x_samples = MultivariateNormal(
        x_mu, covariance_matrix=x_covar).sample()
    x_hat[:, t] = x_samples.mean(0)
    x_025[:, t] = x_samples.quantile(0.025, 0)
    x_975[:, t] = x_samples.quantile(0.975, 0)
return x_hat, x_025, x_975

def train_step(self, x, annealing_factor = 0.1):
    self.train()
    # self.rnn.train()
    rec_loss, kl_loss = self.infer(x)
    total_loss = rec_loss + annealing_factor * kl_loss
    self.optimizer.zero_grad()
    total_loss.backward()
    # nn.utils.clip_grad_norm_(self.parameters(), 5.)
    self.optimizer.step()
    return rec_loss.item(), kl_loss.item(), total_loss.item()

def validation_step(self, x, annealing_factor=0.1):
    self.eval()
    rec_loss, kl_loss = self.infer(x)
    total_loss = rec_loss + annealing_factor * kl_loss

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        return rec_loss.item(), kl_loss.item(), total_loss.item()

def fit(self, x, x_val=None, num_epochs=100, annealing_factor=0.1,
        verbose_step=1, eval_step=1, check_point_path=None,
        patience=20, learning_rate=0.01):

    self.optimizer = torch.optim.Adam(
        self.parameters(), lr=learning_rate)

    losses = []
    kl_losses = []
    rec_losses = []
    val_losses = []
    val_kl_losses = []
    val_rec_losses = []

    for epoch in range(num_epochs):
        try:
            res = self.train_step(x, annealing_factor=annealing_factor)
            losses.append(res[2])
            kl_losses.append(res[1])
            rec_losses.append(res[0])

            if epoch % verbose_step == verbose_step - 1:
                message = f'Epoch= {epoch+1}/{num_epochs}, '
                message += f'loss= {res[2]:.3f}, '
                message += f'mse= {res[0]:.3f}, '
                message += f'kld= {res[1]:.3f}'
                print(message)

            if x_val is not None:
                val_res = self.validation_step(x_val, annealing_factor)
                val_losses.append(val_res[2])
                val_kl_losses.append(val_res[1])
                val_rec_losses.append(val_res[0])

            if epoch % eval_step == eval_step - 1 and x_val is not None:
                message = f'\tval_loss= {val_res[2]:.3f}, '
                message += f'val_mse= {val_res[0]:.3f}, '
                message += f'val_kld= {val_res[1]:.3f}'
                print(message)

        except KeyboardInterrupt:
            break

    history = {'loss': losses,
              'kl_loss': kl_losses,

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        'rec_loss': rec_losses}

    if x_val is not None:
        history.update({'val_loss': val_losses,
                        'val_kl_loss': val_kl_losses,
                        'rec_loss': rec_losses})

    return history

def save_model(self, filename):
    """ dkf.pth """
    torch.save(self.to('cpu').state_dict(), filename)

def load_model(self, filename):
    self.load_state_dict(torch.load(filename))

def get_config(self):
    return {
        'input_dim': self.input_dim,
        'z_dim': self.z_dim,
        'trans_dim': self.trans_dim,
        'emission_dim': self.emission_dim,
        'rnn_dim': self.rnn_dim,
        'num_rnn_layers': self.num_rnn_layers
    }

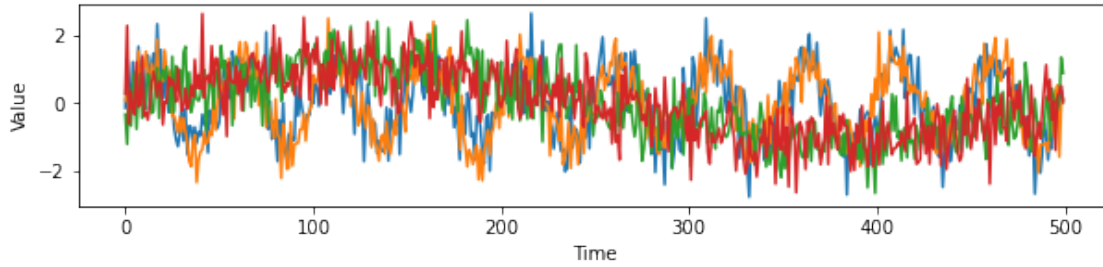
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[6]: import matplotlib.pyplot as plt
import numpy as np
from sklearn.preprocessing import scale
# import warnings
# warnings.filterwarnings('ignore')
T = 500 # sequence length
observations = 2*np.sin(np.linspace(0, 20*np.pi, T))
interventions = 2*np.sin(np.linspace(0, 2*np.pi, T))
data = np.vstack([observations, observations*1.2, interventions,
                  interventions*0.85]).T
data += np.random.randn(*data.shape)
# data[:, 2:] = preprocessing.minmax_scale(data[:, 2:])
data = scale(data)

plt.figure(figsize=(10, 2))
plt.plot(data)
plt.xlabel('Time')
plt.ylabel('Value')
plt.show()

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[7]: x = torch.FloatTensor(data).reshape(1, *data.shape)
      x_train = torch.FloatTensor(data[:400]).reshape(1, 400, data.shape[1])
      x_val    = torch.FloatTensor(data[400:450]).reshape(1, 50, data.shape[1])

[8]: dkf = DKF(input_dim=4, z_dim=20, rnn_dim=20, trans_dim=20, emission_dim=20)

[9]: history = dkf.fit(x_train, x_val, num_epochs=200, annealing_factor=0.1)
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```
Epoch= 1/200, loss= 4.047, mse= 3.697, kld= 3.507
          val_loss= 3.692, val_mse= 3.428, val_kld= 2.634
Epoch= 2/200, loss= 4.333, mse= 4.069, kld= 2.638
          val_loss= 3.427, val_mse= 3.227, val_kld= 2.004
Epoch= 3/200, loss= 3.948, mse= 3.741, kld= 2.064
          val_loss= 3.706, val_mse= 3.541, val_kld= 1.655
Epoch= 4/200, loss= 4.022, mse= 3.855, kld= 1.664
          val_loss= 3.390, val_mse= 3.256, val_kld= 1.332
Epoch= 5/200, loss= 3.535, mse= 3.399, kld= 1.366
          val_loss= 3.692, val_mse= 3.582, val_kld= 1.105
Epoch= 6/200, loss= 3.657, mse= 3.543, kld= 1.144
          val_loss= 3.939, val_mse= 3.850, val_kld= 0.893
Epoch= 7/200, loss= 3.460, mse= 3.366, kld= 0.939
          val_loss= 3.645, val_mse= 3.569, val_kld= 0.763
Epoch= 8/200, loss= 3.555, mse= 3.476, kld= 0.792
          val_loss= 4.035, val_mse= 3.964, val_kld= 0.719
Epoch= 9/200, loss= 3.500, mse= 3.435, kld= 0.652
          val_loss= 3.635, val_mse= 3.582, val_kld= 0.534
Epoch= 10/200, loss= 3.549, mse= 3.491, kld= 0.579
          val_loss= 3.646, val_mse= 3.599, val_kld= 0.467
Epoch= 11/200, loss= 3.309, mse= 3.258, kld= 0.510
          val_loss= 3.571, val_mse= 3.529, val_kld= 0.420
Epoch= 12/200, loss= 3.330, mse= 3.282, kld= 0.478
          val_loss= 3.340, val_mse= 3.295, val_kld= 0.451
Epoch= 13/200, loss= 3.460, mse= 3.410, kld= 0.503
          val_loss= 3.551, val_mse= 3.501, val_kld= 0.506
Epoch= 14/200, loss= 3.527, mse= 3.467, kld= 0.591
          val_loss= 3.251, val_mse= 3.182, val_kld= 0.684
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Epoch= 15/200, loss= 3.368, mse= 3.290, kld= 0.785
 val_loss= 3.138, val_mse= 3.042, val_kld= 0.964
 Epoch= 16/200, loss= 3.239, mse= 3.143, kld= 0.959
 val_loss= 3.506, val_mse= 3.410, val_kld= 0.964
 Epoch= 17/200, loss= 3.293, mse= 3.209, kld= 0.836
 val_loss= 3.365, val_mse= 3.266, val_kld= 0.988
 Epoch= 18/200, loss= 3.182, mse= 3.103, kld= 0.789
 val_loss= 3.754, val_mse= 3.660, val_kld= 0.931
 Epoch= 19/200, loss= 3.416, mse= 3.341, kld= 0.753
 val_loss= 3.081, val_mse= 2.992, val_kld= 0.889
 Epoch= 20/200, loss= 3.169, mse= 3.107, kld= 0.627
 val_loss= 3.238, val_mse= 3.154, val_kld= 0.840
 Epoch= 21/200, loss= 3.225, mse= 3.166, kld= 0.582
 val_loss= 3.420, val_mse= 3.345, val_kld= 0.749
 Epoch= 22/200, loss= 3.215, mse= 3.159, kld= 0.551
 val_loss= 3.130, val_mse= 3.058, val_kld= 0.722
 Epoch= 23/200, loss= 3.151, mse= 3.098, kld= 0.533
 val_loss= 3.227, val_mse= 3.156, val_kld= 0.706
 Epoch= 24/200, loss= 2.956, mse= 2.905, kld= 0.515
 val_loss= 3.129, val_mse= 3.064, val_kld= 0.652
 Epoch= 25/200, loss= 3.054, mse= 3.000, kld= 0.540
 val_loss= 3.148, val_mse= 3.086, val_kld= 0.625
 Epoch= 26/200, loss= 2.830, mse= 2.772, kld= 0.579
 val_loss= 3.287, val_mse= 3.236, val_kld= 0.505
 Epoch= 27/200, loss= 2.941, mse= 2.885, kld= 0.562
 val_loss= 2.716, val_mse= 2.665, val_kld= 0.501
 Epoch= 28/200, loss= 2.724, mse= 2.670, kld= 0.538
 val_loss= 3.209, val_mse= 3.156, val_kld= 0.521
 Epoch= 29/200, loss= 2.935, mse= 2.874, kld= 0.611
 val_loss= 3.053, val_mse= 2.997, val_kld= 0.552
 Epoch= 30/200, loss= 2.956, mse= 2.900, kld= 0.566
 val_loss= 2.907, val_mse= 2.847, val_kld= 0.600
 Epoch= 31/200, loss= 2.911, mse= 2.851, kld= 0.594
 val_loss= 2.879, val_mse= 2.807, val_kld= 0.725
 Epoch= 32/200, loss= 2.832, mse= 2.766, kld= 0.656
 val_loss= 3.087, val_mse= 3.017, val_kld= 0.697
 Epoch= 33/200, loss= 2.685, mse= 2.612, kld= 0.721
 val_loss= 3.175, val_mse= 3.101, val_kld= 0.737
 Epoch= 34/200, loss= 2.815, mse= 2.743, kld= 0.717
 val_loss= 2.587, val_mse= 2.522, val_kld= 0.655
 Epoch= 35/200, loss= 2.647, mse= 2.583, kld= 0.642
 val_loss= 2.596, val_mse= 2.526, val_kld= 0.698
 Epoch= 36/200, loss= 2.538, mse= 2.469, kld= 0.693
 val_loss= 2.138, val_mse= 2.081, val_kld= 0.564
 Epoch= 37/200, loss= 2.715, mse= 2.649, kld= 0.655
 val_loss= 2.689, val_mse= 2.614, val_kld= 0.748
 Epoch= 38/200, loss= 2.670, mse= 2.600, kld= 0.692
 val_loss= 2.399, val_mse= 2.336, val_kld= 0.626

Epoch= 39/200, loss= 2.587, mse= 2.521, kld= 0.651
val_loss= 2.664, val_mse= 2.617, val_kld= 0.469
Epoch= 40/200, loss= 2.557, mse= 2.487, kld= 0.698
val_loss= 2.319, val_mse= 2.277, val_kld= 0.420
Epoch= 41/200, loss= 2.714, mse= 2.652, kld= 0.621
val_loss= 2.836, val_mse= 2.800, val_kld= 0.364
Epoch= 42/200, loss= 2.608, mse= 2.546, kld= 0.622
val_loss= 2.744, val_mse= 2.691, val_kld= 0.523
Epoch= 43/200, loss= 2.470, mse= 2.412, kld= 0.577
val_loss= 2.721, val_mse= 2.665, val_kld= 0.555
Epoch= 44/200, loss= 2.436, mse= 2.379, kld= 0.568
val_loss= 2.298, val_mse= 2.252, val_kld= 0.454
Epoch= 45/200, loss= 2.435, mse= 2.376, kld= 0.594
val_loss= 2.583, val_mse= 2.543, val_kld= 0.399
Epoch= 46/200, loss= 2.587, mse= 2.525, kld= 0.615
val_loss= 2.656, val_mse= 2.614, val_kld= 0.412
Epoch= 47/200, loss= 2.578, mse= 2.525, kld= 0.533
val_loss= 2.527, val_mse= 2.486, val_kld= 0.411
Epoch= 48/200, loss= 2.534, mse= 2.472, kld= 0.622
val_loss= 2.601, val_mse= 2.555, val_kld= 0.465
Epoch= 49/200, loss= 2.478, mse= 2.424, kld= 0.541
val_loss= 2.699, val_mse= 2.659, val_kld= 0.397
Epoch= 50/200, loss= 2.386, mse= 2.326, kld= 0.599
val_loss= 2.462, val_mse= 2.408, val_kld= 0.534
Epoch= 51/200, loss= 2.384, mse= 2.330, kld= 0.546
val_loss= 2.924, val_mse= 2.889, val_kld= 0.354
Epoch= 52/200, loss= 2.314, mse= 2.258, kld= 0.557
val_loss= 2.519, val_mse= 2.471, val_kld= 0.484
Epoch= 53/200, loss= 2.444, mse= 2.383, kld= 0.605
val_loss= 2.302, val_mse= 2.251, val_kld= 0.508
Epoch= 54/200, loss= 2.371, mse= 2.312, kld= 0.589
val_loss= 2.481, val_mse= 2.425, val_kld= 0.560
Epoch= 55/200, loss= 2.323, mse= 2.260, kld= 0.627
val_loss= 2.466, val_mse= 2.418, val_kld= 0.480
Epoch= 56/200, loss= 2.358, mse= 2.297, kld= 0.607
val_loss= 2.396, val_mse= 2.347, val_kld= 0.486
Epoch= 57/200, loss= 2.400, mse= 2.345, kld= 0.552
val_loss= 2.383, val_mse= 2.351, val_kld= 0.321
Epoch= 58/200, loss= 2.204, mse= 2.146, kld= 0.579
val_loss= 2.493, val_mse= 2.453, val_kld= 0.407
Epoch= 59/200, loss= 2.159, mse= 2.098, kld= 0.603
val_loss= 2.035, val_mse= 1.980, val_kld= 0.557
Epoch= 60/200, loss= 2.240, mse= 2.185, kld= 0.545
val_loss= 2.435, val_mse= 2.403, val_kld= 0.327
Epoch= 61/200, loss= 2.362, mse= 2.304, kld= 0.579
val_loss= 2.426, val_mse= 2.382, val_kld= 0.436
Epoch= 62/200, loss= 2.141, mse= 2.087, kld= 0.547
val_loss= 2.619, val_mse= 2.574, val_kld= 0.443

Epoch= 63/200, loss= 2.116, mse= 2.059, kld= 0.569
val_loss= 2.007, val_mse= 1.953, val_kld= 0.541
Epoch= 64/200, loss= 2.141, mse= 2.084, kld= 0.576
val_loss= 2.034, val_mse= 1.978, val_kld= 0.553
Epoch= 65/200, loss= 2.113, mse= 2.049, kld= 0.642
val_loss= 2.049, val_mse= 1.996, val_kld= 0.526
Epoch= 66/200, loss= 2.101, mse= 2.044, kld= 0.567
val_loss= 2.079, val_mse= 2.039, val_kld= 0.403
Epoch= 67/200, loss= 2.067, mse= 2.012, kld= 0.542
val_loss= 1.987, val_mse= 1.952, val_kld= 0.354
Epoch= 68/200, loss= 2.001, mse= 1.943, kld= 0.576
val_loss= 2.047, val_mse= 2.005, val_kld= 0.417
Epoch= 69/200, loss= 2.195, mse= 2.128, kld= 0.668
val_loss= 2.029, val_mse= 1.989, val_kld= 0.397
Epoch= 70/200, loss= 1.964, mse= 1.895, kld= 0.683
val_loss= 1.994, val_mse= 1.929, val_kld= 0.644
Epoch= 71/200, loss= 1.962, mse= 1.886, kld= 0.763
val_loss= 2.010, val_mse= 1.945, val_kld= 0.652
Epoch= 72/200, loss= 1.965, mse= 1.888, kld= 0.774
val_loss= 1.821, val_mse= 1.775, val_kld= 0.467
Epoch= 73/200, loss= 1.937, mse= 1.866, kld= 0.716
val_loss= 2.034, val_mse= 1.968, val_kld= 0.662
Epoch= 74/200, loss= 1.935, mse= 1.862, kld= 0.727
val_loss= 1.691, val_mse= 1.622, val_kld= 0.695
Epoch= 75/200, loss= 2.031, mse= 1.949, kld= 0.815
val_loss= 2.129, val_mse= 2.054, val_kld= 0.755
Epoch= 76/200, loss= 1.995, mse= 1.904, kld= 0.901
val_loss= 2.070, val_mse= 2.008, val_kld= 0.615
Epoch= 77/200, loss= 1.877, mse= 1.801, kld= 0.758
val_loss= 1.648, val_mse= 1.573, val_kld= 0.746
Epoch= 78/200, loss= 2.120, mse= 2.043, kld= 0.769
val_loss= 1.969, val_mse= 1.903, val_kld= 0.660
Epoch= 79/200, loss= 1.916, mse= 1.835, kld= 0.807
val_loss= 1.663, val_mse= 1.606, val_kld= 0.579
Epoch= 80/200, loss= 1.954, mse= 1.875, kld= 0.789
val_loss= 1.665, val_mse= 1.594, val_kld= 0.708
Epoch= 81/200, loss= 1.901, mse= 1.830, kld= 0.715
val_loss= 1.928, val_mse= 1.857, val_kld= 0.710
Epoch= 82/200, loss= 1.859, mse= 1.780, kld= 0.788
val_loss= 1.976, val_mse= 1.898, val_kld= 0.782
Epoch= 83/200, loss= 1.794, mse= 1.712, kld= 0.817
val_loss= 1.916, val_mse= 1.853, val_kld= 0.627
Epoch= 84/200, loss= 1.837, mse= 1.763, kld= 0.745
val_loss= 1.739, val_mse= 1.658, val_kld= 0.817
Epoch= 85/200, loss= 1.841, mse= 1.756, kld= 0.850
val_loss= 1.773, val_mse= 1.681, val_kld= 0.921
Epoch= 86/200, loss= 1.872, mse= 1.798, kld= 0.744
val_loss= 2.031, val_mse= 1.955, val_kld= 0.766

Epoch= 87/200, loss= 1.771, mse= 1.684, kld= 0.869
val_loss= 1.833, val_mse= 1.722, val_kld= 1.110
Epoch= 88/200, loss= 1.846, mse= 1.765, kld= 0.807
val_loss= 1.850, val_mse= 1.754, val_kld= 0.954
Epoch= 89/200, loss= 1.908, mse= 1.822, kld= 0.867
val_loss= 1.658, val_mse= 1.577, val_kld= 0.808
Epoch= 90/200, loss= 1.820, mse= 1.734, kld= 0.867
val_loss= 1.623, val_mse= 1.519, val_kld= 1.047
Epoch= 91/200, loss= 1.797, mse= 1.713, kld= 0.844
val_loss= 1.859, val_mse= 1.753, val_kld= 1.064
Epoch= 92/200, loss= 1.888, mse= 1.795, kld= 0.924
val_loss= 1.629, val_mse= 1.516, val_kld= 1.139
Epoch= 93/200, loss= 1.759, mse= 1.666, kld= 0.927
val_loss= 2.021, val_mse= 1.932, val_kld= 0.884
Epoch= 94/200, loss= 1.617, mse= 1.526, kld= 0.909
val_loss= 1.579, val_mse= 1.477, val_kld= 1.021
Epoch= 95/200, loss= 1.698, mse= 1.607, kld= 0.906
val_loss= 1.688, val_mse= 1.569, val_kld= 1.188
Epoch= 96/200, loss= 1.648, mse= 1.556, kld= 0.913
val_loss= 1.918, val_mse= 1.839, val_kld= 0.789
Epoch= 97/200, loss= 1.627, mse= 1.542, kld= 0.841
val_loss= 1.745, val_mse= 1.654, val_kld= 0.910
Epoch= 98/200, loss= 1.667, mse= 1.583, kld= 0.842
val_loss= 1.692, val_mse= 1.607, val_kld= 0.850
Epoch= 99/200, loss= 1.747, mse= 1.657, kld= 0.900
val_loss= 1.621, val_mse= 1.528, val_kld= 0.923
Epoch= 100/200, loss= 1.592, mse= 1.508, kld= 0.835
val_loss= 1.777, val_mse= 1.696, val_kld= 0.813
Epoch= 101/200, loss= 1.669, mse= 1.576, kld= 0.929
val_loss= 1.659, val_mse= 1.578, val_kld= 0.819
Epoch= 102/200, loss= 1.679, mse= 1.592, kld= 0.872
val_loss= 1.724, val_mse= 1.634, val_kld= 0.895
Epoch= 103/200, loss= 1.591, mse= 1.504, kld= 0.873
val_loss= 1.595, val_mse= 1.503, val_kld= 0.918
Epoch= 104/200, loss= 1.631, mse= 1.548, kld= 0.831
val_loss= 1.553, val_mse= 1.482, val_kld= 0.708
Epoch= 105/200, loss= 1.548, mse= 1.459, kld= 0.885
val_loss= 1.565, val_mse= 1.474, val_kld= 0.911
Epoch= 106/200, loss= 1.618, mse= 1.531, kld= 0.869
val_loss= 1.540, val_mse= 1.441, val_kld= 0.989
Epoch= 107/200, loss= 1.559, mse= 1.469, kld= 0.904
val_loss= 1.511, val_mse= 1.410, val_kld= 1.005
Epoch= 108/200, loss= 1.574, mse= 1.480, kld= 0.941
val_loss= 1.708, val_mse= 1.620, val_kld= 0.883
Epoch= 109/200, loss= 1.514, mse= 1.421, kld= 0.935
val_loss= 1.745, val_mse= 1.654, val_kld= 0.912
Epoch= 110/200, loss= 1.601, mse= 1.509, kld= 0.920
val_loss= 1.606, val_mse= 1.524, val_kld= 0.816

Epoch= 111/200, loss= 1.607, mse= 1.518, kld= 0.891
val_loss= 1.575, val_mse= 1.491, val_kld= 0.839
Epoch= 112/200, loss= 1.456, mse= 1.364, kld= 0.919
val_loss= 1.410, val_mse= 1.331, val_kld= 0.791
Epoch= 113/200, loss= 1.480, mse= 1.389, kld= 0.915
val_loss= 1.502, val_mse= 1.412, val_kld= 0.899
Epoch= 114/200, loss= 1.442, mse= 1.345, kld= 0.977
val_loss= 1.345, val_mse= 1.244, val_kld= 1.012
Epoch= 115/200, loss= 1.545, mse= 1.455, kld= 0.904
val_loss= 1.417, val_mse= 1.343, val_kld= 0.741
Epoch= 116/200, loss= 1.507, mse= 1.416, kld= 0.907
val_loss= 1.591, val_mse= 1.501, val_kld= 0.897
Epoch= 117/200, loss= 1.408, mse= 1.318, kld= 0.892
val_loss= 1.538, val_mse= 1.458, val_kld= 0.797
Epoch= 118/200, loss= 1.479, mse= 1.387, kld= 0.926
val_loss= 1.507, val_mse= 1.426, val_kld= 0.806
Epoch= 119/200, loss= 1.395, mse= 1.307, kld= 0.880
val_loss= 1.554, val_mse= 1.463, val_kld= 0.911
Epoch= 120/200, loss= 1.513, mse= 1.426, kld= 0.874
val_loss= 1.493, val_mse= 1.418, val_kld= 0.749
Epoch= 121/200, loss= 1.484, mse= 1.389, kld= 0.958
val_loss= 1.220, val_mse= 1.147, val_kld= 0.724
Epoch= 122/200, loss= 1.453, mse= 1.357, kld= 0.962
val_loss= 1.323, val_mse= 1.232, val_kld= 0.907
Epoch= 123/200, loss= 1.453, mse= 1.360, kld= 0.932
val_loss= 1.482, val_mse= 1.416, val_kld= 0.667
Epoch= 124/200, loss= 1.384, mse= 1.290, kld= 0.939
val_loss= 1.580, val_mse= 1.491, val_kld= 0.884
Epoch= 125/200, loss= 1.414, mse= 1.327, kld= 0.869
val_loss= 1.248, val_mse= 1.166, val_kld= 0.826
Epoch= 126/200, loss= 1.495, mse= 1.410, kld= 0.848
val_loss= 1.512, val_mse= 1.428, val_kld= 0.836
Epoch= 127/200, loss= 1.450, mse= 1.358, kld= 0.926
val_loss= 1.590, val_mse= 1.506, val_kld= 0.842
Epoch= 128/200, loss= 1.337, mse= 1.247, kld= 0.903
val_loss= 1.101, val_mse= 1.020, val_kld= 0.811
Epoch= 129/200, loss= 1.367, mse= 1.281, kld= 0.858
val_loss= 1.193, val_mse= 1.123, val_kld= 0.706
Epoch= 130/200, loss= 1.390, mse= 1.299, kld= 0.914
val_loss= 1.457, val_mse= 1.376, val_kld= 0.814
Epoch= 131/200, loss= 1.406, mse= 1.309, kld= 0.962
val_loss= 1.239, val_mse= 1.166, val_kld= 0.723
Epoch= 132/200, loss= 1.518, mse= 1.423, kld= 0.948
val_loss= 1.286, val_mse= 1.209, val_kld= 0.770
Epoch= 133/200, loss= 1.356, mse= 1.263, kld= 0.931
val_loss= 1.523, val_mse= 1.443, val_kld= 0.796
Epoch= 134/200, loss= 1.318, mse= 1.228, kld= 0.902
val_loss= 1.315, val_mse= 1.229, val_kld= 0.858

Epoch= 135/200, loss= 1.411, mse= 1.317, kld= 0.938
val_loss= 1.509, val_mse= 1.402, val_kld= 1.074
Epoch= 136/200, loss= 1.385, mse= 1.295, kld= 0.894
val_loss= 1.368, val_mse= 1.264, val_kld= 1.040
Epoch= 137/200, loss= 1.397, mse= 1.303, kld= 0.938
val_loss= 1.160, val_mse= 1.075, val_kld= 0.851
Epoch= 138/200, loss= 1.396, mse= 1.309, kld= 0.870
val_loss= 1.362, val_mse= 1.289, val_kld= 0.727
Epoch= 139/200, loss= 1.374, mse= 1.277, kld= 0.967
val_loss= 1.491, val_mse= 1.395, val_kld= 0.961
Epoch= 140/200, loss= 1.324, mse= 1.237, kld= 0.876
val_loss= 1.201, val_mse= 1.119, val_kld= 0.826
Epoch= 141/200, loss= 1.285, mse= 1.198, kld= 0.873
val_loss= 1.403, val_mse= 1.308, val_kld= 0.946
Epoch= 142/200, loss= 1.254, mse= 1.165, kld= 0.889
val_loss= 1.227, val_mse= 1.140, val_kld= 0.869
Epoch= 143/200, loss= 1.317, mse= 1.231, kld= 0.858
val_loss= 1.512, val_mse= 1.430, val_kld= 0.824
Epoch= 144/200, loss= 1.314, mse= 1.227, kld= 0.865
val_loss= 1.095, val_mse= 1.015, val_kld= 0.802
Epoch= 145/200, loss= 1.327, mse= 1.240, kld= 0.865
val_loss= 1.195, val_mse= 1.117, val_kld= 0.779
Epoch= 146/200, loss= 1.300, mse= 1.209, kld= 0.909
val_loss= 1.182, val_mse= 1.090, val_kld= 0.913
Epoch= 147/200, loss= 1.275, mse= 1.186, kld= 0.885
val_loss= 1.249, val_mse= 1.162, val_kld= 0.870
Epoch= 148/200, loss= 1.368, mse= 1.282, kld= 0.861
val_loss= 1.218, val_mse= 1.133, val_kld= 0.853
Epoch= 149/200, loss= 1.223, mse= 1.139, kld= 0.844
val_loss= 1.126, val_mse= 1.044, val_kld= 0.828
Epoch= 150/200, loss= 1.203, mse= 1.117, kld= 0.864
val_loss= 1.201, val_mse= 1.113, val_kld= 0.880
Epoch= 151/200, loss= 1.268, mse= 1.177, kld= 0.909
val_loss= 1.160, val_mse= 1.069, val_kld= 0.913
Epoch= 152/200, loss= 1.238, mse= 1.147, kld= 0.909
val_loss= 1.218, val_mse= 1.115, val_kld= 1.035
Epoch= 153/200, loss= 1.253, mse= 1.165, kld= 0.877
val_loss= 1.286, val_mse= 1.198, val_kld= 0.875
Epoch= 154/200, loss= 1.275, mse= 1.186, kld= 0.890
val_loss= 1.315, val_mse= 1.235, val_kld= 0.796
Epoch= 155/200, loss= 1.217, mse= 1.122, kld= 0.948
val_loss= 1.312, val_mse= 1.213, val_kld= 0.995
Epoch= 156/200, loss= 1.341, mse= 1.248, kld= 0.930
val_loss= 1.175, val_mse= 1.081, val_kld= 0.942
Epoch= 157/200, loss= 1.269, mse= 1.179, kld= 0.903
val_loss= 1.312, val_mse= 1.225, val_kld= 0.874
Epoch= 158/200, loss= 1.216, mse= 1.133, kld= 0.834
val_loss= 1.345, val_mse= 1.260, val_kld= 0.858

Epoch= 159/200, loss= 1.216, mse= 1.127, kld= 0.890
val_loss= 1.246, val_mse= 1.156, val_kld= 0.897
Epoch= 160/200, loss= 1.196, mse= 1.100, kld= 0.959
val_loss= 1.230, val_mse= 1.153, val_kld= 0.773
Epoch= 161/200, loss= 1.186, mse= 1.100, kld= 0.862
val_loss= 1.095, val_mse= 1.003, val_kld= 0.924
Epoch= 162/200, loss= 1.177, mse= 1.082, kld= 0.949
val_loss= 1.241, val_mse= 1.155, val_kld= 0.864
Epoch= 163/200, loss= 1.224, mse= 1.131, kld= 0.931
val_loss= 1.094, val_mse= 1.027, val_kld= 0.673
Epoch= 164/200, loss= 1.103, mse= 1.018, kld= 0.857
val_loss= 1.330, val_mse= 1.232, val_kld= 0.979
Epoch= 165/200, loss= 1.204, mse= 1.118, kld= 0.867
val_loss= 1.180, val_mse= 1.104, val_kld= 0.763
Epoch= 166/200, loss= 1.242, mse= 1.152, kld= 0.898
val_loss= 1.221, val_mse= 1.129, val_kld= 0.918
Epoch= 167/200, loss= 1.156, mse= 1.062, kld= 0.938
val_loss= 1.129, val_mse= 1.043, val_kld= 0.851
Epoch= 168/200, loss= 1.191, mse= 1.101, kld= 0.896
val_loss= 1.009, val_mse= 0.920, val_kld= 0.882
Epoch= 169/200, loss= 1.250, mse= 1.162, kld= 0.882
val_loss= 0.964, val_mse= 0.886, val_kld= 0.783
Epoch= 170/200, loss= 1.143, mse= 1.053, kld= 0.894
val_loss= 1.212, val_mse= 1.140, val_kld= 0.714
Epoch= 171/200, loss= 1.258, mse= 1.170, kld= 0.872
val_loss= 1.126, val_mse= 1.023, val_kld= 1.031
Epoch= 172/200, loss= 1.139, mse= 1.054, kld= 0.852
val_loss= 1.071, val_mse= 0.996, val_kld= 0.751
Epoch= 173/200, loss= 1.164, mse= 1.074, kld= 0.892
val_loss= 1.166, val_mse= 1.092, val_kld= 0.745
Epoch= 174/200, loss= 1.194, mse= 1.107, kld= 0.868
val_loss= 1.044, val_mse= 0.977, val_kld= 0.671
Epoch= 175/200, loss= 1.175, mse= 1.090, kld= 0.852
val_loss= 1.298, val_mse= 1.227, val_kld= 0.702
Epoch= 176/200, loss= 1.093, mse= 1.005, kld= 0.881
val_loss= 1.064, val_mse= 0.980, val_kld= 0.849
Epoch= 177/200, loss= 1.228, mse= 1.138, kld= 0.903
val_loss= 1.196, val_mse= 1.105, val_kld= 0.911
Epoch= 178/200, loss= 1.132, mse= 1.042, kld= 0.900
val_loss= 1.090, val_mse= 1.010, val_kld= 0.798
Epoch= 179/200, loss= 1.141, mse= 1.050, kld= 0.916
val_loss= 1.055, val_mse= 0.990, val_kld= 0.646
Epoch= 180/200, loss= 1.126, mse= 1.036, kld= 0.903
val_loss= 1.180, val_mse= 1.104, val_kld= 0.760
Epoch= 181/200, loss= 1.070, mse= 0.983, kld= 0.873
val_loss= 1.214, val_mse= 1.133, val_kld= 0.811
Epoch= 182/200, loss= 1.101, mse= 1.015, kld= 0.853
val_loss= 1.064, val_mse= 0.987, val_kld= 0.773

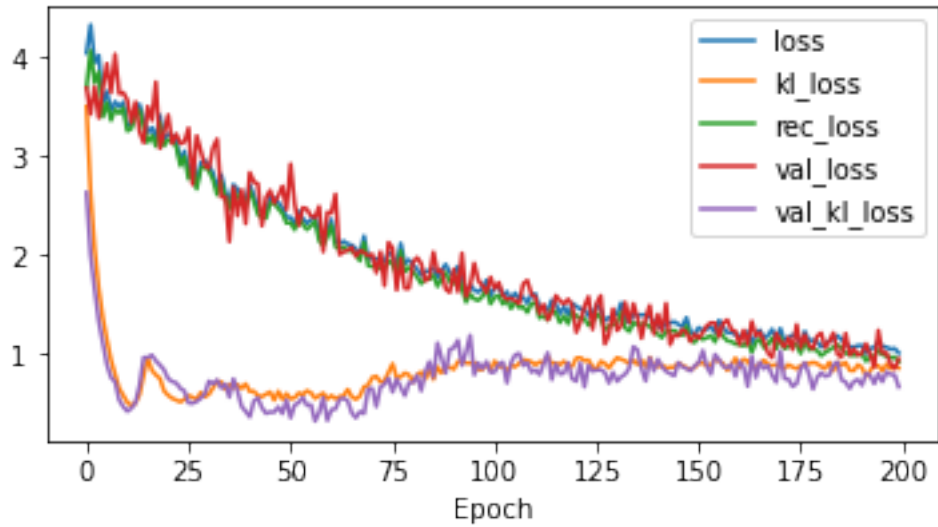
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Epoch= 183/200, loss= 1.132, mse= 1.040, kld= 0.917
      val_loss= 1.130, val_mse= 1.052, val_kld= 0.787
Epoch= 184/200, loss= 1.152, mse= 1.069, kld= 0.829
      val_loss= 1.214, val_mse= 1.125, val_kld= 0.890
Epoch= 185/200, loss= 1.185, mse= 1.093, kld= 0.918
      val_loss= 0.999, val_mse= 0.907, val_kld= 0.918
Epoch= 186/200, loss= 1.147, mse= 1.059, kld= 0.885
      val_loss= 0.967, val_mse= 0.893, val_kld= 0.739
Epoch= 187/200, loss= 1.103, mse= 1.011, kld= 0.915
      val_loss= 1.209, val_mse= 1.137, val_kld= 0.715
Epoch= 188/200, loss= 1.074, mse= 0.991, kld= 0.835
      val_loss= 0.990, val_mse= 0.925, val_kld= 0.650
Epoch= 189/200, loss= 1.070, mse= 0.987, kld= 0.831
      val_loss= 1.054, val_mse= 0.982, val_kld= 0.722
Epoch= 190/200, loss= 1.084, mse= 0.995, kld= 0.892
      val_loss= 0.987, val_mse= 0.913, val_kld= 0.741
Epoch= 191/200, loss= 1.086, mse= 1.000, kld= 0.862
      val_loss= 1.009, val_mse= 0.941, val_kld= 0.684
Epoch= 192/200, loss= 1.004, mse= 0.926, kld= 0.771
      val_loss= 1.104, val_mse= 1.024, val_kld= 0.802
Epoch= 193/200, loss= 1.057, mse= 0.973, kld= 0.832
      val_loss= 0.992, val_mse= 0.914, val_kld= 0.785
Epoch= 194/200, loss= 1.066, mse= 0.977, kld= 0.888
      val_loss= 0.866, val_mse= 0.796, val_kld= 0.700
Epoch= 195/200, loss= 1.127, mse= 1.038, kld= 0.884
      val_loss= 1.240, val_mse= 1.160, val_kld= 0.799
Epoch= 196/200, loss= 1.077, mse= 0.994, kld= 0.828
      val_loss= 1.008, val_mse= 0.936, val_kld= 0.720
Epoch= 197/200, loss= 1.068, mse= 0.978, kld= 0.898
      val_loss= 1.012, val_mse= 0.930, val_kld= 0.818
Epoch= 198/200, loss= 1.049, mse= 0.964, kld= 0.850
      val_loss= 0.899, val_mse= 0.819, val_kld= 0.793
Epoch= 199/200, loss= 1.055, mse= 0.968, kld= 0.871
      val_loss= 0.850, val_mse= 0.771, val_kld= 0.788
Epoch= 200/200, loss= 1.010, mse= 0.924, kld= 0.858
      val_loss= 0.950, val_mse= 0.883, val_kld= 0.667

```

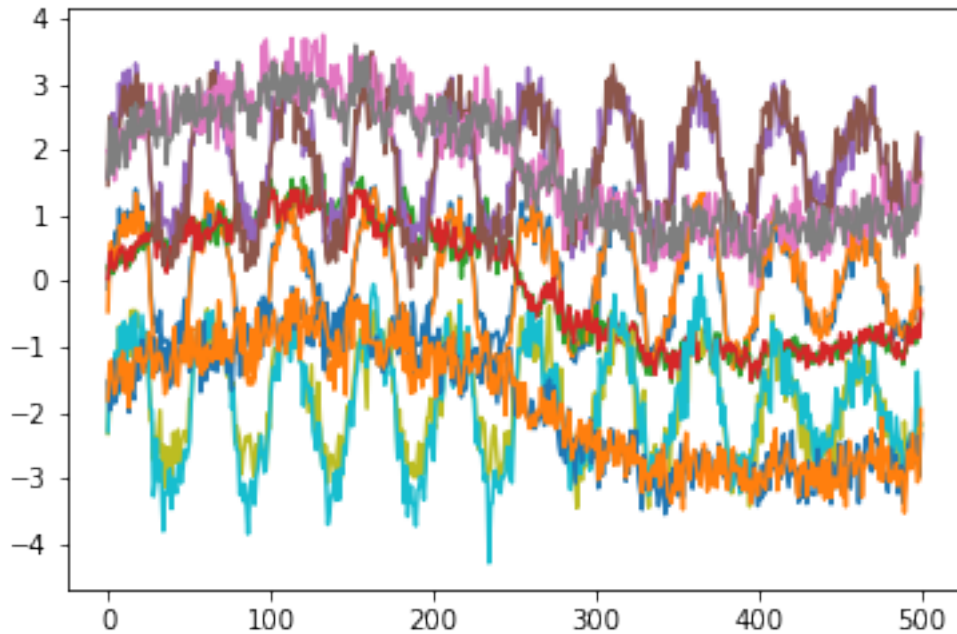
```
[10]: pd.DataFrame(history).plot(figsize=(6, 3), xlabel='Epoch')
```

```
[10]: <AxesSubplot:xlabel='Epoch'>
```

```
[11]: # x_hat = dkf.generate(x_train)
# x_hat, x_025, x_975 = dkf.filter(x_train)
x_hat, x_025, x_975 = dkf.predict(x, 100)
x_hat = x_hat.detach().numpy()[0]
x_025 = x_025.detach().numpy()[0]
x_975 = x_975.detach().numpy()[0]
plt.plot(x_hat)
plt.plot(x_975)
plt.plot(x_025)
```

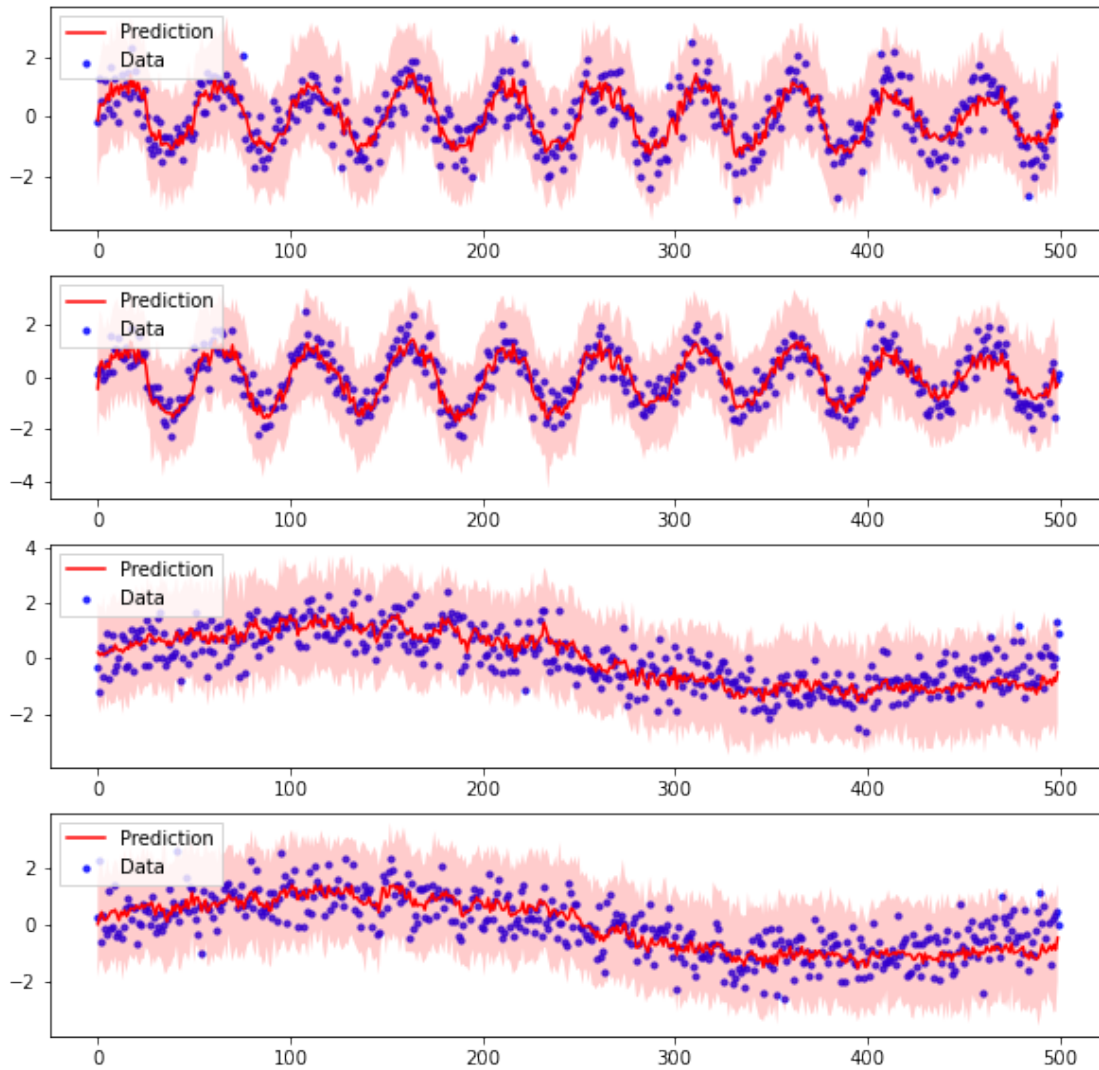
```
[11]: [<matplotlib.lines.Line2D at 0x7f9275b662e0>,
<matplotlib.lines.Line2D at 0x7f9275b663d0>,
<matplotlib.lines.Line2D at 0x7f9275b359a0>,
<matplotlib.lines.Line2D at 0x7f9275b66520>]
```



```
[12]: fig, ax = plt.subplots(4, figsize=(10, 10))

for i, axi in enumerate(ax):
    axi.scatter(
        np.arange(data.shape[0]),
        data[:, i], s=10, alpha=0.8, label='Data', c='b')
    axi.plot(x_hat[:, i], label='Prediction', c='r')
    axi.fill_between(np.arange(x_hat.shape[0]), x_025[:, i], x_975[:, i],
                    facecolor='r', alpha=0.2)

    axi.legend(loc='upper left', fancybox=False)
plt.show()
```



TU SIĘ ZACZYNA MOJA PRACA

```
[13]: #wczytamy te dane
```

```
[14]: import matplotlib.pyplot as plt
import numpy as np
from sklearn import preprocessing
import torch
```

```
[15]: #FIRST on 10 000 workouts - train 9000, test 1000
data_endo = []
i = 0
#with gzip.open('endomondoHR.json.gz') as f:
```

```
with open('endomondoHR_proper.json') as f:
    for l in f:
        i += 1
        print(i)
        data_endo.append(eval(l))
        if i == 10000:
            break
    #print(data[0])
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```
[16]: # Plot ithmeasurement x longitude

print(data_endo[0].keys())
y=np.asarray(data_endo[0]['longitude'])
z=np.asarray(data_endo[0]['latitude'])
x = []
print(len(x))
data_t = []
for i in range(len(y)):
    x.append(i)
    data_t.append((x[i], y[i]))
print(data_t)
data_t = np.asarray(data_t)
#colors = np.random.rand(N)
#area = (30 * np.random.rand(N))**2 # 0 to 15 point radii

plt.plot(x, y, alpha=0.5)
plt.show()
print(y.shape)
```

```
dict_keys(['longitude', 'altitude', 'latitude', 'sport', 'id', 'heart_rate',  
'gender', 'timestamp', 'url', 'userId', 'speed'])
```

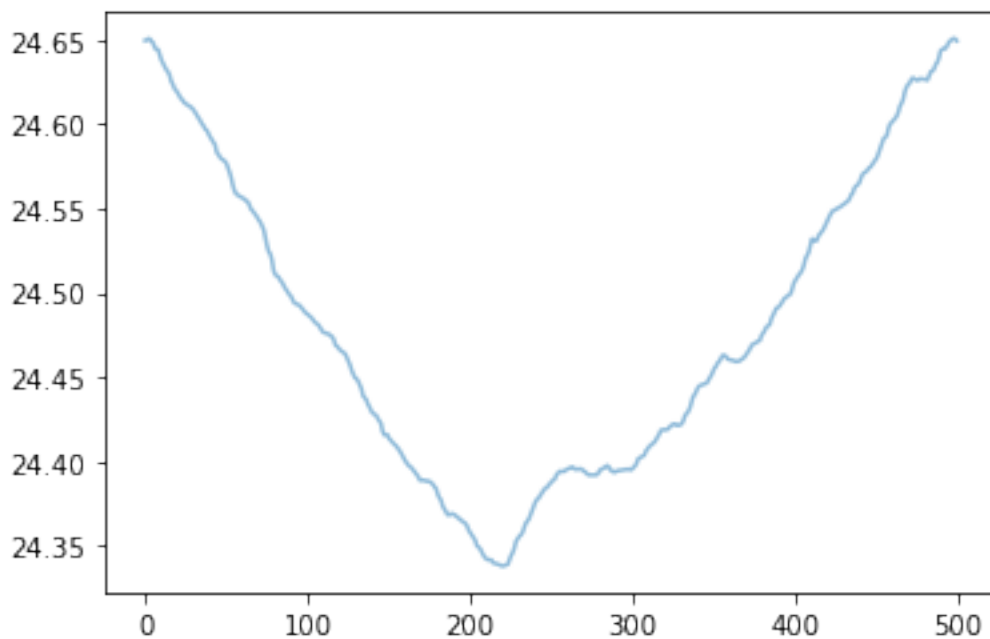
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(500,)

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[17]: # Plot timestamp x longitude
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print(data_endo[0].keys())
y=np.asarray(data_endo[0]['longitude'])
z=np.asarray(data_endo[0]['latitude'])
x = []
print(len(x))
data_t = []
for i in range(len(y)):
    x.append(i)
    data_t.append((x[i], y[i]))
print(data_t)
data_t = np.asarray(data_t)
#colors = np.random.rand(N)
#area = (30 * np.random.rand(N))**2 # 0 to 15 point radii

x = np.asarray(data_endo[0]['timestamp'])

plt.plot(x, y, alpha=0.5)
plt.show()
print(y.shape)
```

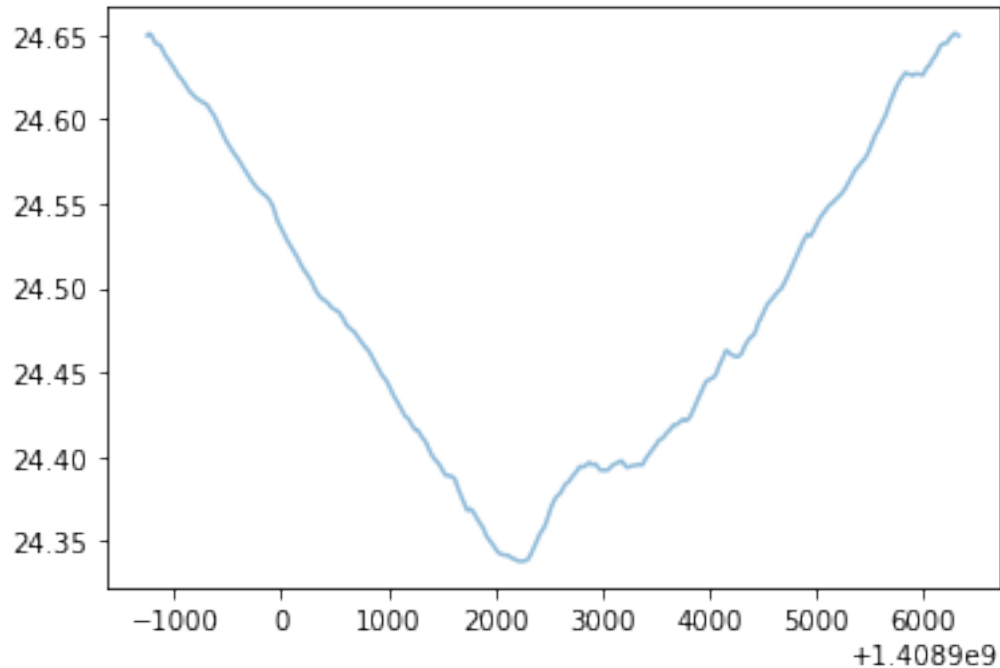
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(500,)

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[18]: # Plot ithmeasurement x latitude

print(data_endo[0].keys())
y=np.asarray(data_endo[0]['latitude'])
z=np.asarray(data_endo[0]['latitude'])
x = []
print(len(x))
data_t = []
for i in range(len(y)):
    x.append(i)
    data_t.append((x[i], y[i]))
print(data_t)
data_t = np.asarray(data_t)
#colors = np.random.rand(N)
#area = (30 * np.random.rand(N))**2 # 0 to 15 point radii
```

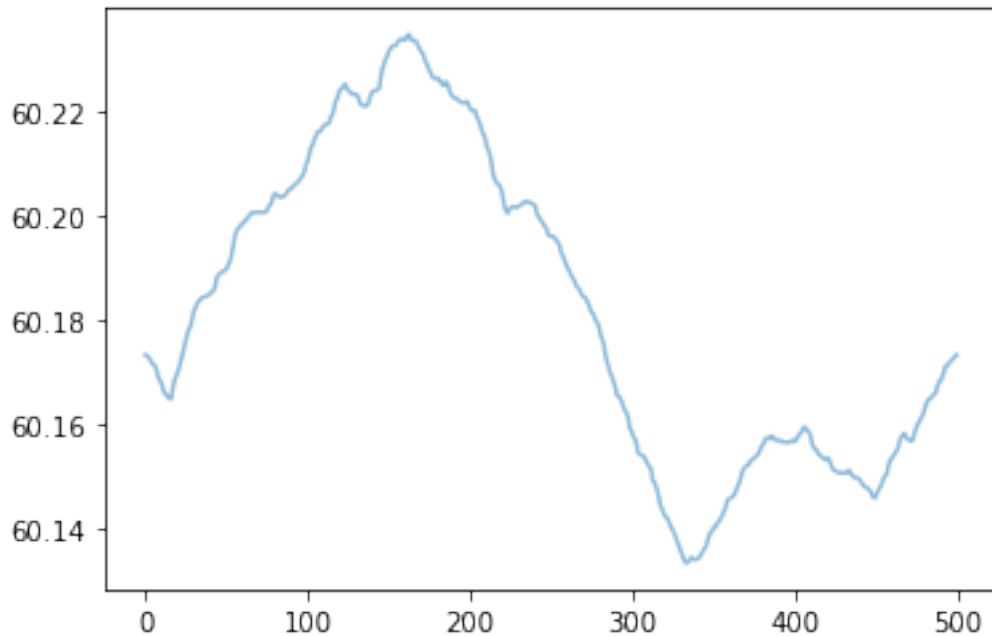
```
plt.plot(x, y, alpha=0.5)
plt.show()
print(y.shape)
```

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(500,)

```
[19]: # Plot timestamp x latitude

print(data_endo[0].keys())
y=np.asarray(data_endo[0]['latitude'])
z=np.asarray(data_endo[0]['latitude'])
x = []
print(len(x))
data_t = []
for i in range(len(y)):
    x.append(i)
    data_t.append((x[i], y[i]))
print(data_t)
data_t = np.asarray(data_t)
#colors = np.random.rand(N)
#area = (30 * np.random.rand(N))**2 # 0 to 15 point radii

x = np.asarray(data_endo[0]['timestamp'])

plt.plot(x, y, alpha=0.5)
plt.show()
```

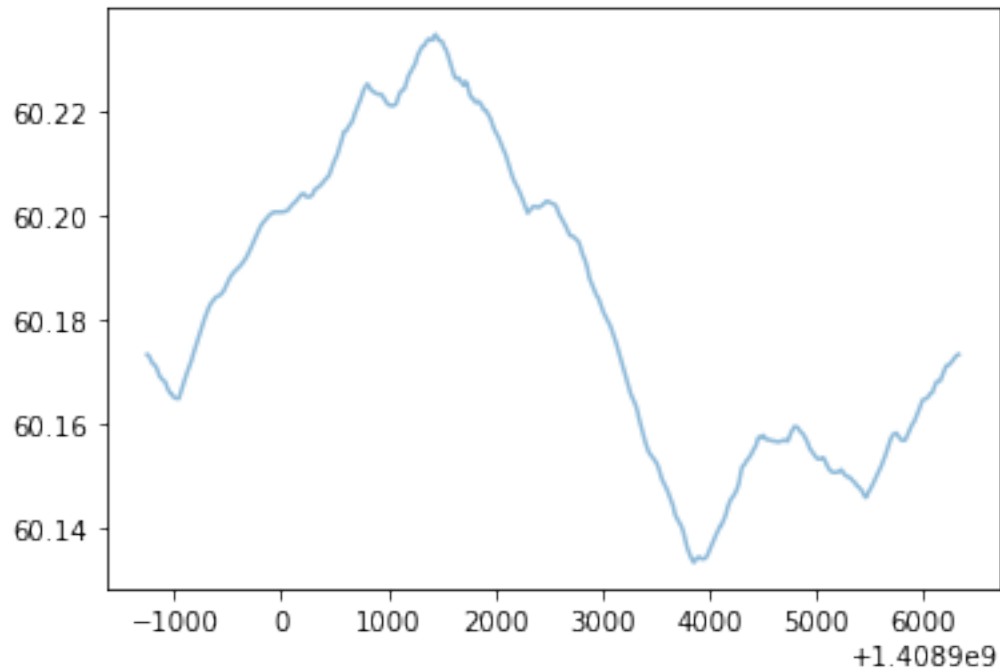
```
print(y.shape)
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(500,)

[20]: *# Plot ithmeasurement x altitude*

```
print(data_endo[0].keys())
y=np.asarray(data_endo[0]['altitude'])
z=np.asarray(data_endo[0]['latitude'])
x = []
print(len(x))
data_t = []
for i in range(len(y)):
    x.append(i)
    data_t.append((x[i], y[i]))
print(data_t)
data_t = np.asarray(data_t)
#colors = np.random.rand(N)
#area = (30 * np.random.rand(N))**2 # 0 to 15 point radii

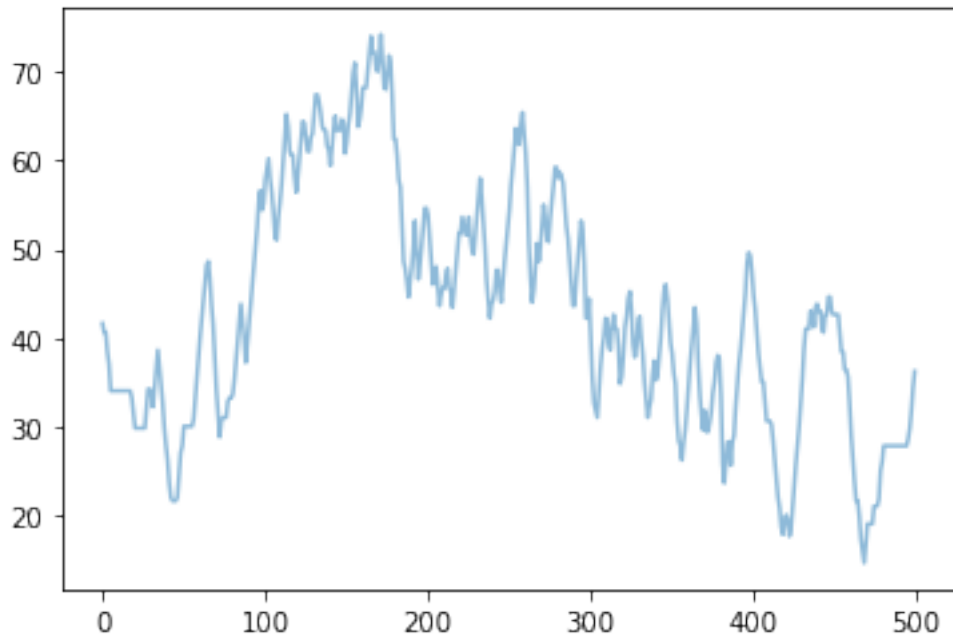
plt.plot(x, y, alpha=0.5)
plt.show()
print(y.shape)
```

```
dict_keys(['longitude', 'altitude', 'latitude', 'sport', 'id', 'heart_rate',
'gender', 'timestamp', 'url', 'userId', 'speed'])
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(500,)

```
[21]: # Plot timestamp x altitude

print(data_endo[0].keys())
y=np.asarray(data_endo[0]['altitude'])
z=np.asarray(data_endo[0]['latitude'])
x = []
print(len(x))
data_t = []
for i in range(len(y)):
    x.append(i)
    data_t.append((x[i], y[i]))
print(data_t)
data_t = np.asarray(data_t)
#colors = np.random.rand(N)
#area = (30 * np.random.rand(N))**2 # 0 to 15 point radii

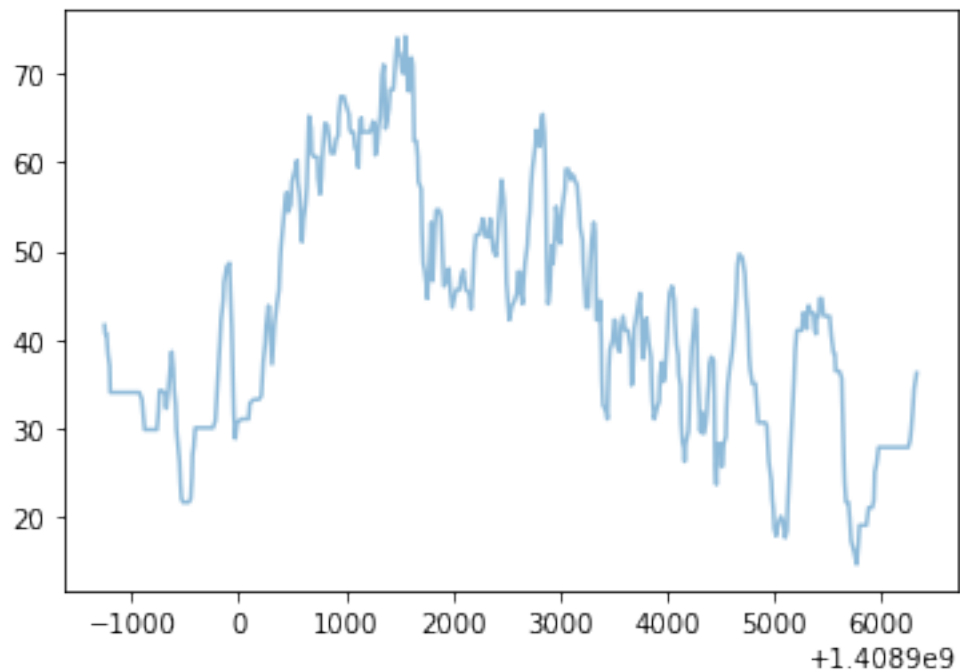
x = np.asarray(data_endo[0]['timestamp'])

plt.plot(x, y, alpha=0.5)
plt.show()
```

```
print(y.shape)
```

```
dict_keys(['longitude', 'altitude', 'latitude', 'sport', 'id', 'heart_rate',  
'gender', 'timestamp', 'url', 'userId', 'speed'])  
0  
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(500,)

[22]: #####OK wykresy sie zgadzaja

[23]: #####TERAZ TRENUJEMY DLA 1 WORKOUTU LONGITUDE, TRAIN TO PIERWSZE 450 A VAL TO
 ↳KOLEJNE 50

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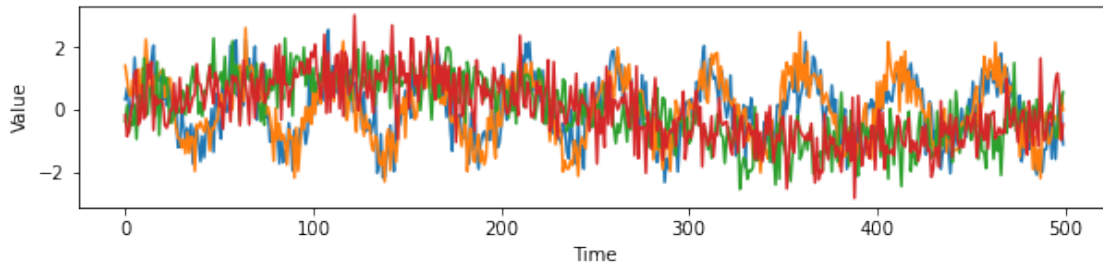
[]:

[]:

[24]: ##### ITHMEASUREMENT vs LONGITUDE

```
[25]: import matplotlib.pyplot as plt
import numpy as np
from sklearn.preprocessing import scale
# import warnings
# warnings.filterwarnings('ignore')
T = 500 # sequence length
observations = 2*np.sin(np.linspace(0, 20*np.pi, T))
interventions = 2*np.sin(np.linspace(0, 2*np.pi, T))
data = np.vstack([observations, observations*1.2, interventions,
                  interventions*0.85]).T
data += np.random.randn(*data.shape)
# data[:, 2:] = preprocessing.minmax_scale(data[:, 2:])
data = scale(data)

plt.figure(figsize=(10, 2))
plt.plot(data)
plt.xlabel('Time')
plt.ylabel('Value')
plt.show()
```



```
[26]: x = torch.FloatTensor(data).reshape(1, *data.shape)
print(x)
x_train = torch.FloatTensor(data[:400]).reshape(1, 400, data.shape[1])
print(x_train)
x_val = torch.FloatTensor(data[400:450]).reshape(1, 50, data.shape[1])
print(x_val)
print(data.shape[1])
```

```
tensor([[[ 0.3442,  1.4190, -0.3613, -0.1611],
          [ 0.7120,  0.9848,  0.1525, -0.8367],
          [ 0.1533,  0.5280, -0.6945, -0.6438],
          ...,
          [ 0.5414, -0.8951,  0.1735,  0.5171],
          [-0.0846,  0.4757,  0.2032, -0.9618],
          [-1.0956,  0.0044,  0.5746, -0.4576]]]])
tensor([[[ 0.3442,  1.4190, -0.3613, -0.1611],
```

```

[ 0.7120,  0.9848,  0.1525, -0.8367],
[ 0.1533,  0.5280, -0.6945, -0.6438],
...,
[ 0.3431, -1.5652, -0.8331, -0.4908],
[-0.2277,  0.0359, -0.5124, -0.5061],
[ 0.2565, -1.2008, -1.0894, -1.8992]]])
tensor([[[ 1.2777e-01,  8.8834e-01, -8.7513e-01, -5.2414e-01],
[ 6.6099e-01, -2.6180e-01, -6.4116e-01,  2.2168e-02],
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[ 4.8172e-02,  5.3722e-02, -9.8105e-01, -7.7992e-02],
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[ 2.3443e-01,  6.4428e-01, -9.2767e-01, -1.1263e+00],
[ 6.0057e-01,  2.1739e+00, -2.1911e+00, -1.3564e+00],
[ 3.3829e-01,  1.4985e+00,  3.7621e-02, -1.3797e+00],
[ 2.8050e-01,  1.1000e+00, -5.6949e-01, -1.2556e+00],
[ 7.7083e-01,  8.8496e-01, -1.7402e+00, -1.4478e+00],
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[ 9.9473e-01,  8.9562e-01, -7.1557e-01, -1.1015e+00],
[ 1.1720e+00,  1.8803e+00, -3.4335e-01, -1.1655e+00],
[ 1.3056e+00,  2.3961e-01, -6.0251e-01, -5.9663e-01],
[ 1.0496e+00,  1.2424e+00, -4.0934e-02, -2.5627e-01],
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[ 7.6847e-01,  9.6331e-01, -1.3117e+00, -9.7665e-01],
[ 6.8027e-01,  9.1763e-01, -1.4160e+00, -1.2882e+00],
[ 1.1305e+00,  1.2983e-01, -1.7516e+00, -9.9189e-01],
[ 6.9349e-01,  6.8247e-01, -5.7248e-01, -1.6164e+00],
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[ 6.7926e-01, -5.3223e-02, -9.8710e-01, -5.4346e-01],
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[-6.8714e-01, -8.9372e-01, -3.7134e-02, -1.1766e+00],
[-7.7264e-01, -7.7564e-01, -1.6918e+00, -1.8132e+00],
[-1.8822e+00, -8.4068e-01, -2.0087e-01,  2.9130e-01],
[-1.2834e+00, -8.2225e-02, -1.1661e+00, -8.2973e-01],
[-1.3237e+00,  4.2969e-02, -5.2027e-01, -3.9926e-01],
[-5.3201e-01, -1.3449e+00, -7.1181e-01, -6.5790e-01],
[-1.1897e+00, -4.8261e-01, -9.0604e-01, -7.7058e-01],
[-2.0139e+00, -8.6460e-01,  3.1364e-01, -1.3485e-01],
[-1.0992e+00, -1.1404e+00, -1.6662e+00, -1.4973e+00],
[-1.1673e+00, -1.2628e+00, -7.3559e-01, -5.2489e-01],

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[-4.6489e-01, -1.2725e+00,  6.0887e-01, -2.3774e-01],
[-1.0812e+00, -1.2583e+00, -1.6608e-01, -9.4890e-01],
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4

[27]: *# Plot ithmeasurement x longitude*

```

print(data_endo[0].keys())
y=np.asarray(data_endo[0]['longitude'])
z=np.asarray(data_endo[0]['latitude'])
x = []
print(len(x))
data_t = []
for i in range(len(y)):
    x.append(i)
    data_t.append((x[i], y[i]))
print(data_t)
data_t = np.asarray(data_t)
#colors = np.random.rand(N)
#area = (30 * np.random.rand(N))**2 # 0 to 15 point radii

plt.plot(x, y, alpha=0.5)
plt.show()
print(y.shape)

```

```

dict_keys(['longitude', 'altitude', 'latitude', 'sport', 'id', 'heart_rate',
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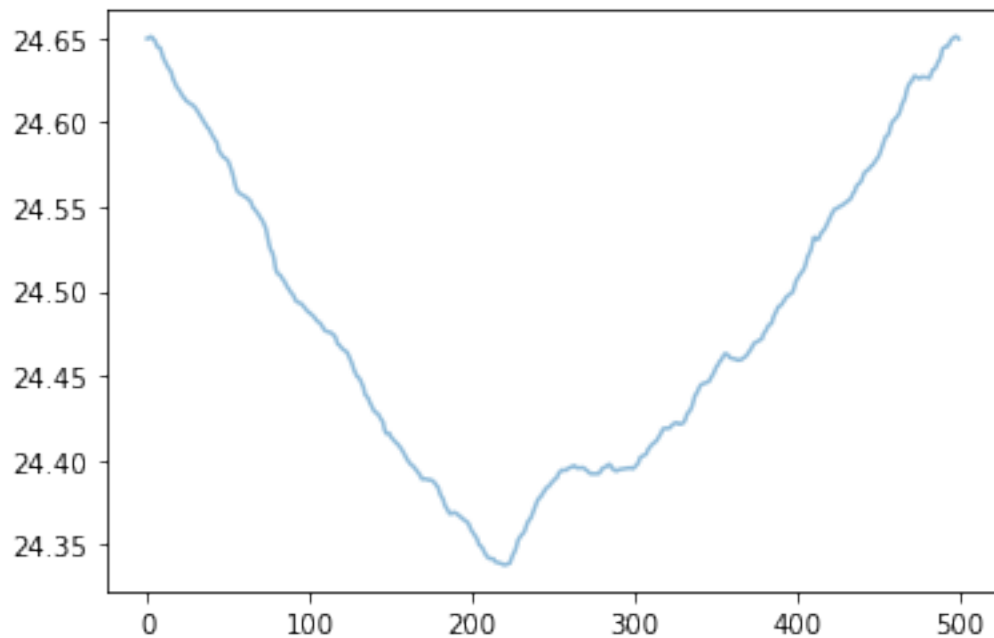
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(500,)

```
[28]: #x = torch.FloatTensor(data).reshape(1, *data.shape)
      #x_train = torch.FloatTensor(data[:400]).reshape(1, 400, data.shape[1])
      #x_val   = torch.FloatTensor(data[400:500]).reshape(1, 50, data.shape[1])

      y_data = torch.FloatTensor(y).reshape(1, 500, 1)
      print(y_data)
      y_train = torch.FloatTensor(y[:450]).reshape(1, 450, 1)
      print(y_train)
      y_val = torch.FloatTensor(y[450:500]).reshape(1, 50, 1)
      print(y_val)
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[29]: dkf = DKF(input_dim=1, z_dim=5, rnn_dim=5, trans_dim=5, emission_dim=5)
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[30]: history = dkf.fit(y_train, y_val, num_epochs=200, annealing_factor=0.1)
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      val_loss= 581.690, val_mse= 581.249, val_kld= 4.407
Epoch= 2/200, loss= 591.542, mse= 591.096, kld= 4.459
      val_loss= 587.388, val_mse= 587.061, val_kld= 3.277
Epoch= 3/200, loss= 587.227, mse= 586.909, kld= 3.175
      val_loss= 590.943, val_mse= 590.687, val_kld= 2.563

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Epoch= 4/200, loss= 582.654, mse= 582.410, kld= 2.442
val_loss= 616.593, val_mse= 616.382, val_kld= 2.109

Epoch= 5/200, loss= 586.211, mse= 585.995, kld= 2.165
val_loss= 582.803, val_mse= 582.594, val_kld= 2.095

Epoch= 6/200, loss= 584.994, mse= 584.811, kld= 1.829
val_loss= 595.269, val_mse= 595.087, val_kld= 1.821

Epoch= 7/200, loss= 589.207, mse= 589.040, kld= 1.666
val_loss= 583.927, val_mse= 583.758, val_kld= 1.690

Epoch= 8/200, loss= 580.940, mse= 580.781, kld= 1.592
val_loss= 586.841, val_mse= 586.658, val_kld= 1.831

Epoch= 9/200, loss= 582.310, mse= 582.157, kld= 1.529
val_loss= 579.178, val_mse= 579.008, val_kld= 1.702

Epoch= 10/200, loss= 579.476, mse= 579.318, kld= 1.584
val_loss= 599.514, val_mse= 599.356, val_kld= 1.585

Epoch= 11/200, loss= 582.594, mse= 582.447, kld= 1.467
val_loss= 586.296, val_mse= 586.110, val_kld= 1.862

Epoch= 12/200, loss= 579.363, mse= 579.216, kld= 1.473
val_loss= 584.709, val_mse= 584.538, val_kld= 1.713

Epoch= 13/200, loss= 583.300, mse= 583.152, kld= 1.488
val_loss= 585.312, val_mse= 585.152, val_kld= 1.597

Epoch= 14/200, loss= 581.895, mse= 581.749, kld= 1.460
val_loss= 581.832, val_mse= 581.670, val_kld= 1.624

Epoch= 15/200, loss= 579.552, mse= 579.414, kld= 1.377
val_loss= 588.341, val_mse= 588.189, val_kld= 1.527

Epoch= 16/200, loss= 581.562, mse= 581.427, kld= 1.358
val_loss= 581.567, val_mse= 581.411, val_kld= 1.556

Epoch= 17/200, loss= 579.031, mse= 578.894, kld= 1.362
val_loss= 581.765, val_mse= 581.622, val_kld= 1.430

Epoch= 18/200, loss= 587.386, mse= 587.249, kld= 1.370
val_loss= 561.413, val_mse= 561.268, val_kld= 1.449

Epoch= 19/200, loss= 569.960, mse= 569.822, kld= 1.375
val_loss= 570.031, val_mse= 569.888, val_kld= 1.426

Epoch= 20/200, loss= 572.829, mse= 572.698, kld= 1.311
val_loss= 584.822, val_mse= 584.661, val_kld= 1.613

Epoch= 21/200, loss= 582.371, mse= 582.240, kld= 1.315
val_loss= 604.784, val_mse= 604.643, val_kld= 1.409

Epoch= 22/200, loss= 580.080, mse= 579.947, kld= 1.334
val_loss= 579.894, val_mse= 579.730, val_kld= 1.637

Epoch= 23/200, loss= 577.712, mse= 577.587, kld= 1.243
val_loss= 576.091, val_mse= 575.962, val_kld= 1.298

Epoch= 24/200, loss= 579.973, mse= 579.851, kld= 1.220
val_loss= 581.029, val_mse= 580.885, val_kld= 1.430

Epoch= 25/200, loss= 576.031, mse= 575.915, kld= 1.163
val_loss= 595.201, val_mse= 595.080, val_kld= 1.210

Epoch= 26/200, loss= 574.659, mse= 574.543, kld= 1.156
val_loss= 579.386, val_mse= 579.258, val_kld= 1.286

Epoch= 27/200, loss= 573.122, mse= 573.009, kld= 1.132
val_loss= 597.441, val_mse= 597.324, val_kld= 1.168

Epoch= 28/200, loss= 571.441, mse= 571.333, kld= 1.074
 val_loss= 568.714, val_mse= 568.599, val_kld= 1.152
 Epoch= 29/200, loss= 571.862, mse= 571.757, kld= 1.051
 val_loss= 594.534, val_mse= 594.423, val_kld= 1.107
 Epoch= 30/200, loss= 572.761, mse= 572.660, kld= 1.016
 val_loss= 580.565, val_mse= 580.448, val_kld= 1.165
 Epoch= 31/200, loss= 568.242, mse= 568.143, kld= 0.995
 val_loss= 587.438, val_mse= 587.317, val_kld= 1.208
 Epoch= 32/200, loss= 573.545, mse= 573.448, kld= 0.974
 val_loss= 569.263, val_mse= 569.158, val_kld= 1.045
 Epoch= 33/200, loss= 570.779, mse= 570.688, kld= 0.907
 val_loss= 570.307, val_mse= 570.201, val_kld= 1.060
 Epoch= 34/200, loss= 571.971, mse= 571.881, kld= 0.895
 val_loss= 587.193, val_mse= 587.092, val_kld= 1.013
 Epoch= 35/200, loss= 565.684, mse= 565.596, kld= 0.884
 val_loss= 569.748, val_mse= 569.648, val_kld= 1.000
 Epoch= 36/200, loss= 564.572, mse= 564.489, kld= 0.821
 val_loss= 584.225, val_mse= 584.120, val_kld= 1.056
 Epoch= 37/200, loss= 566.485, mse= 566.401, kld= 0.835
 val_loss= 584.338, val_mse= 584.249, val_kld= 0.893
 Epoch= 38/200, loss= 563.841, mse= 563.763, kld= 0.779
 val_loss= 563.709, val_mse= 563.621, val_kld= 0.886
 Epoch= 39/200, loss= 569.247, mse= 569.169, kld= 0.778
 val_loss= 571.983, val_mse= 571.907, val_kld= 0.761
 Epoch= 40/200, loss= 565.760, mse= 565.686, kld= 0.739
 val_loss= 581.153, val_mse= 581.085, val_kld= 0.683
 Epoch= 41/200, loss= 567.452, mse= 567.381, kld= 0.714
 val_loss= 583.898, val_mse= 583.814, val_kld= 0.839
 Epoch= 42/200, loss= 572.156, mse= 572.085, kld= 0.710
 val_loss= 580.762, val_mse= 580.685, val_kld= 0.766
 Epoch= 43/200, loss= 561.443, mse= 561.379, kld= 0.641
 val_loss= 564.643, val_mse= 564.578, val_kld= 0.657
 Epoch= 44/200, loss= 562.852, mse= 562.788, kld= 0.636
 val_loss= 574.068, val_mse= 573.998, val_kld= 0.702
 Epoch= 45/200, loss= 560.082, mse= 560.023, kld= 0.582
 val_loss= 578.164, val_mse= 578.091, val_kld= 0.731
 Epoch= 46/200, loss= 563.665, mse= 563.606, kld= 0.588
 val_loss= 574.637, val_mse= 574.577, val_kld= 0.594
 Epoch= 47/200, loss= 565.002, mse= 564.945, kld= 0.568
 val_loss= 575.227, val_mse= 575.164, val_kld= 0.633
 Epoch= 48/200, loss= 562.916, mse= 562.864, kld= 0.518
 val_loss= 559.886, val_mse= 559.830, val_kld= 0.564
 Epoch= 49/200, loss= 565.500, mse= 565.443, kld= 0.569
 val_loss= 569.182, val_mse= 569.127, val_kld= 0.549
 Epoch= 50/200, loss= 565.333, mse= 565.278, kld= 0.541
 val_loss= 571.327, val_mse= 571.266, val_kld= 0.608
 Epoch= 51/200, loss= 556.685, mse= 556.638, kld= 0.476
 val_loss= 577.633, val_mse= 577.578, val_kld= 0.554

Epoch= 52/200, loss= 563.058, mse= 563.009, kld= 0.486
 val_loss= 557.518, val_mse= 557.468, val_kld= 0.505
 Epoch= 53/200, loss= 558.611, mse= 558.567, kld= 0.444
 val_loss= 588.237, val_mse= 588.179, val_kld= 0.586
 Epoch= 54/200, loss= 563.266, mse= 563.222, kld= 0.439
 val_loss= 564.154, val_mse= 564.096, val_kld= 0.576
 Epoch= 55/200, loss= 557.247, mse= 557.204, kld= 0.428
 val_loss= 562.066, val_mse= 562.014, val_kld= 0.517
 Epoch= 56/200, loss= 565.484, mse= 565.444, kld= 0.396
 val_loss= 567.572, val_mse= 567.521, val_kld= 0.504
 Epoch= 57/200, loss= 560.767, mse= 560.728, kld= 0.391
 val_loss= 560.182, val_mse= 560.142, val_kld= 0.399
 Epoch= 58/200, loss= 559.745, mse= 559.708, kld= 0.371
 val_loss= 566.101, val_mse= 566.058, val_kld= 0.432
 Epoch= 59/200, loss= 556.931, mse= 556.891, kld= 0.400
 val_loss= 572.315, val_mse= 572.272, val_kld= 0.428
 Epoch= 60/200, loss= 556.090, mse= 556.053, kld= 0.370
 val_loss= 559.766, val_mse= 559.716, val_kld= 0.500
 Epoch= 61/200, loss= 556.512, mse= 556.477, kld= 0.345
 val_loss= 557.118, val_mse= 557.078, val_kld= 0.406
 Epoch= 62/200, loss= 556.990, mse= 556.955, kld= 0.356
 val_loss= 562.875, val_mse= 562.827, val_kld= 0.488
 Epoch= 63/200, loss= 555.832, mse= 555.798, kld= 0.344
 val_loss= 558.276, val_mse= 558.235, val_kld= 0.416
 Epoch= 64/200, loss= 551.792, mse= 551.760, kld= 0.323
 val_loss= 548.836, val_mse= 548.798, val_kld= 0.379
 Epoch= 65/200, loss= 555.420, mse= 555.385, kld= 0.354
 val_loss= 553.834, val_mse= 553.792, val_kld= 0.429
 Epoch= 66/200, loss= 552.519, mse= 552.491, kld= 0.280
 val_loss= 560.097, val_mse= 560.063, val_kld= 0.333
 Epoch= 67/200, loss= 553.176, mse= 553.144, kld= 0.321
 val_loss= 557.376, val_mse= 557.342, val_kld= 0.340
 Epoch= 68/200, loss= 552.472, mse= 552.443, kld= 0.284
 val_loss= 560.935, val_mse= 560.906, val_kld= 0.297
 Epoch= 69/200, loss= 551.258, mse= 551.231, kld= 0.268
 val_loss= 564.395, val_mse= 564.357, val_kld= 0.373
 Epoch= 70/200, loss= 554.120, mse= 554.092, kld= 0.270
 val_loss= 560.744, val_mse= 560.712, val_kld= 0.325
 Epoch= 71/200, loss= 547.366, mse= 547.341, kld= 0.248
 val_loss= 562.326, val_mse= 562.301, val_kld= 0.240
 Epoch= 72/200, loss= 552.933, mse= 552.908, kld= 0.251
 val_loss= 569.588, val_mse= 569.560, val_kld= 0.277
 Epoch= 73/200, loss= 550.171, mse= 550.150, kld= 0.216
 val_loss= 546.966, val_mse= 546.934, val_kld= 0.320
 Epoch= 74/200, loss= 545.768, mse= 545.747, kld= 0.209
 val_loss= 577.782, val_mse= 577.761, val_kld= 0.212
 Epoch= 75/200, loss= 551.944, mse= 551.924, kld= 0.199
 val_loss= 557.760, val_mse= 557.736, val_kld= 0.242

Epoch= 76/200, loss= 552.552, mse= 552.528, kld= 0.240
 val_loss= 562.623, val_mse= 562.602, val_kld= 0.206
 Epoch= 77/200, loss= 553.495, mse= 553.474, kld= 0.210
 val_loss= 560.450, val_mse= 560.423, val_kld= 0.266
 Epoch= 78/200, loss= 548.480, mse= 548.461, kld= 0.192
 val_loss= 549.621, val_mse= 549.595, val_kld= 0.261
 Epoch= 79/200, loss= 554.205, mse= 554.185, kld= 0.202
 val_loss= 548.089, val_mse= 548.062, val_kld= 0.268
 Epoch= 80/200, loss= 546.270, mse= 546.252, kld= 0.187
 val_loss= 566.768, val_mse= 566.744, val_kld= 0.238
 Epoch= 81/200, loss= 549.737, mse= 549.717, kld= 0.192
 val_loss= 566.932, val_mse= 566.909, val_kld= 0.231
 Epoch= 82/200, loss= 546.519, mse= 546.502, kld= 0.167
 val_loss= 558.919, val_mse= 558.901, val_kld= 0.180
 Epoch= 83/200, loss= 546.629, mse= 546.612, kld= 0.165
 val_loss= 553.768, val_mse= 553.746, val_kld= 0.215
 Epoch= 84/200, loss= 548.693, mse= 548.678, kld= 0.150
 val_loss= 550.196, val_mse= 550.177, val_kld= 0.184
 Epoch= 85/200, loss= 544.770, mse= 544.754, kld= 0.155
 val_loss= 551.828, val_mse= 551.813, val_kld= 0.148
 Epoch= 86/200, loss= 542.406, mse= 542.393, kld= 0.134
 val_loss= 561.072, val_mse= 561.052, val_kld= 0.193
 Epoch= 87/200, loss= 546.369, mse= 546.354, kld= 0.146
 val_loss= 561.114, val_mse= 561.098, val_kld= 0.160
 Epoch= 88/200, loss= 545.736, mse= 545.722, kld= 0.142
 val_loss= 542.228, val_mse= 542.212, val_kld= 0.160
 Epoch= 89/200, loss= 540.304, mse= 540.290, kld= 0.138
 val_loss= 546.226, val_mse= 546.204, val_kld= 0.222
 Epoch= 90/200, loss= 549.422, mse= 549.410, kld= 0.119
 val_loss= 562.300, val_mse= 562.285, val_kld= 0.149
 Epoch= 91/200, loss= 543.798, mse= 543.784, kld= 0.143
 val_loss= 549.050, val_mse= 549.031, val_kld= 0.187
 Epoch= 92/200, loss= 549.377, mse= 549.366, kld= 0.115
 val_loss= 559.359, val_mse= 559.347, val_kld= 0.124
 Epoch= 93/200, loss= 543.951, mse= 543.939, kld= 0.119
 val_loss= 556.789, val_mse= 556.776, val_kld= 0.133
 Epoch= 94/200, loss= 540.682, mse= 540.672, kld= 0.106
 val_loss= 557.243, val_mse= 557.232, val_kld= 0.112
 Epoch= 95/200, loss= 541.132, mse= 541.122, kld= 0.093
 val_loss= 543.148, val_mse= 543.130, val_kld= 0.176
 Epoch= 96/200, loss= 544.628, mse= 544.617, kld= 0.111
 val_loss= 551.444, val_mse= 551.428, val_kld= 0.162
 Epoch= 97/200, loss= 540.298, mse= 540.289, kld= 0.090
 val_loss= 546.210, val_mse= 546.200, val_kld= 0.104
 Epoch= 98/200, loss= 536.437, mse= 536.428, kld= 0.090
 val_loss= 534.772, val_mse= 534.760, val_kld= 0.124
 Epoch= 99/200, loss= 536.558, mse= 536.549, kld= 0.086
 val_loss= 551.583, val_mse= 551.570, val_kld= 0.128

Epoch= 100/200, loss= 540.324, mse= 540.317, kld= 0.074
val_loss= 547.068, val_mse= 547.057, val_kld= 0.107

Epoch= 101/200, loss= 535.684, mse= 535.677, kld= 0.073
val_loss= 545.652, val_mse= 545.638, val_kld= 0.139

Epoch= 102/200, loss= 537.336, mse= 537.329, kld= 0.077
val_loss= 538.912, val_mse= 538.900, val_kld= 0.113

Epoch= 103/200, loss= 533.511, mse= 533.504, kld= 0.066
val_loss= 556.101, val_mse= 556.092, val_kld= 0.093

Epoch= 104/200, loss= 536.489, mse= 536.483, kld= 0.061
val_loss= 559.457, val_mse= 559.446, val_kld= 0.102

Epoch= 105/200, loss= 536.210, mse= 536.203, kld= 0.070
val_loss= 558.326, val_mse= 558.318, val_kld= 0.082

Epoch= 106/200, loss= 540.419, mse= 540.413, kld= 0.060
val_loss= 544.456, val_mse= 544.448, val_kld= 0.081

Epoch= 107/200, loss= 535.744, mse= 535.737, kld= 0.063
val_loss= 530.789, val_mse= 530.783, val_kld= 0.065

Epoch= 108/200, loss= 535.409, mse= 535.403, kld= 0.055
val_loss= 539.406, val_mse= 539.401, val_kld= 0.056

Epoch= 109/200, loss= 535.002, mse= 534.997, kld= 0.044
val_loss= 537.662, val_mse= 537.655, val_kld= 0.068

Epoch= 110/200, loss= 534.170, mse= 534.164, kld= 0.058
val_loss= 545.387, val_mse= 545.381, val_kld= 0.056

Epoch= 111/200, loss= 532.945, mse= 532.939, kld= 0.056
val_loss= 545.971, val_mse= 545.965, val_kld= 0.068

Epoch= 112/200, loss= 532.375, mse= 532.370, kld= 0.047
val_loss= 541.852, val_mse= 541.846, val_kld= 0.063

Epoch= 113/200, loss= 535.967, mse= 535.962, kld= 0.057
val_loss= 539.864, val_mse= 539.859, val_kld= 0.057

Epoch= 114/200, loss= 534.976, mse= 534.971, kld= 0.051
val_loss= 531.152, val_mse= 531.147, val_kld= 0.052

Epoch= 115/200, loss= 534.134, mse= 534.128, kld= 0.052
val_loss= 530.982, val_mse= 530.977, val_kld= 0.045

Epoch= 116/200, loss= 528.620, mse= 528.615, kld= 0.054
val_loss= 527.450, val_mse= 527.446, val_kld= 0.038

Epoch= 117/200, loss= 530.226, mse= 530.222, kld= 0.040
val_loss= 528.536, val_mse= 528.531, val_kld= 0.049

Epoch= 118/200, loss= 530.204, mse= 530.200, kld= 0.039
val_loss= 536.854, val_mse= 536.848, val_kld= 0.059

Epoch= 119/200, loss= 530.733, mse= 530.730, kld= 0.028
val_loss= 533.345, val_mse= 533.339, val_kld= 0.055

Epoch= 120/200, loss= 529.293, mse= 529.289, kld= 0.041
val_loss= 532.364, val_mse= 532.358, val_kld= 0.061

Epoch= 121/200, loss= 532.164, mse= 532.160, kld= 0.037
val_loss= 544.254, val_mse= 544.247, val_kld= 0.062

Epoch= 122/200, loss= 530.183, mse= 530.179, kld= 0.039
val_loss= 539.781, val_mse= 539.777, val_kld= 0.037

Epoch= 123/200, loss= 526.271, mse= 526.267, kld= 0.042
val_loss= 538.936, val_mse= 538.932, val_kld= 0.045

Epoch= 124/200, loss= 526.017, mse= 526.014, kld= 0.030
 val_loss= 537.240, val_mse= 537.237, val_kld= 0.033
 Epoch= 125/200, loss= 524.338, mse= 524.335, kld= 0.029
 val_loss= 538.317, val_mse= 538.313, val_kld= 0.035
 Epoch= 126/200, loss= 524.620, mse= 524.617, kld= 0.035
 val_loss= 541.854, val_mse= 541.850, val_kld= 0.042
 Epoch= 127/200, loss= 525.630, mse= 525.626, kld= 0.041
 val_loss= 525.938, val_mse= 525.935, val_kld= 0.027
 Epoch= 128/200, loss= 525.382, mse= 525.378, kld= 0.042
 val_loss= 532.108, val_mse= 532.105, val_kld= 0.030
 Epoch= 129/200, loss= 524.488, mse= 524.484, kld= 0.037
 val_loss= 528.941, val_mse= 528.939, val_kld= 0.022
 Epoch= 130/200, loss= 527.211, mse= 527.208, kld= 0.031
 val_loss= 540.116, val_mse= 540.113, val_kld= 0.033
 Epoch= 131/200, loss= 525.886, mse= 525.883, kld= 0.027
 val_loss= 523.887, val_mse= 523.884, val_kld= 0.027
 Epoch= 132/200, loss= 523.805, mse= 523.802, kld= 0.027
 val_loss= 521.414, val_mse= 521.412, val_kld= 0.028
 Epoch= 133/200, loss= 528.166, mse= 528.164, kld= 0.029
 val_loss= 536.321, val_mse= 536.317, val_kld= 0.043
 Epoch= 134/200, loss= 526.768, mse= 526.765, kld= 0.033
 val_loss= 536.763, val_mse= 536.760, val_kld= 0.035
 Epoch= 135/200, loss= 523.412, mse= 523.410, kld= 0.023
 val_loss= 545.157, val_mse= 545.154, val_kld= 0.034
 Epoch= 136/200, loss= 521.078, mse= 521.075, kld= 0.033
 val_loss= 530.848, val_mse= 530.846, val_kld= 0.025
 Epoch= 137/200, loss= 525.603, mse= 525.601, kld= 0.027
 val_loss= 521.220, val_mse= 521.216, val_kld= 0.035
 Epoch= 138/200, loss= 516.325, mse= 516.322, kld= 0.025
 val_loss= 521.747, val_mse= 521.744, val_kld= 0.031
 Epoch= 139/200, loss= 521.154, mse= 521.151, kld= 0.033
 val_loss= 524.545, val_mse= 524.540, val_kld= 0.047
 Epoch= 140/200, loss= 518.387, mse= 518.384, kld= 0.028
 val_loss= 533.549, val_mse= 533.547, val_kld= 0.023
 Epoch= 141/200, loss= 521.849, mse= 521.847, kld= 0.024
 val_loss= 519.819, val_mse= 519.817, val_kld= 0.022
 Epoch= 142/200, loss= 518.618, mse= 518.615, kld= 0.028
 val_loss= 530.249, val_mse= 530.245, val_kld= 0.036
 Epoch= 143/200, loss= 515.368, mse= 515.365, kld= 0.025
 val_loss= 540.886, val_mse= 540.884, val_kld= 0.024
 Epoch= 144/200, loss= 519.465, mse= 519.462, kld= 0.028
 val_loss= 518.413, val_mse= 518.410, val_kld= 0.027
 Epoch= 145/200, loss= 517.966, mse= 517.964, kld= 0.023
 val_loss= 520.656, val_mse= 520.653, val_kld= 0.031
 Epoch= 146/200, loss= 518.188, mse= 518.185, kld= 0.024
 val_loss= 530.419, val_mse= 530.417, val_kld= 0.019
 Epoch= 147/200, loss= 517.543, mse= 517.541, kld= 0.022
 val_loss= 523.271, val_mse= 523.268, val_kld= 0.023

Epoch= 148/200, loss= 514.728, mse= 514.725, kld= 0.030
 val_loss= 522.050, val_mse= 522.047, val_kld= 0.032
 Epoch= 149/200, loss= 520.609, mse= 520.607, kld= 0.023
 val_loss= 527.841, val_mse= 527.839, val_kld= 0.018
 Epoch= 150/200, loss= 515.887, mse= 515.885, kld= 0.025
 val_loss= 525.369, val_mse= 525.367, val_kld= 0.024
 Epoch= 151/200, loss= 516.559, mse= 516.557, kld= 0.021
 val_loss= 520.482, val_mse= 520.480, val_kld= 0.019
 Epoch= 152/200, loss= 514.743, mse= 514.741, kld= 0.021
 val_loss= 522.785, val_mse= 522.784, val_kld= 0.016
 Epoch= 153/200, loss= 513.863, mse= 513.861, kld= 0.022
 val_loss= 522.076, val_mse= 522.073, val_kld= 0.030
 Epoch= 154/200, loss= 514.311, mse= 514.308, kld= 0.027
 val_loss= 515.312, val_mse= 515.310, val_kld= 0.018
 Epoch= 155/200, loss= 516.052, mse= 516.050, kld= 0.020
 val_loss= 525.654, val_mse= 525.652, val_kld= 0.020
 Epoch= 156/200, loss= 511.194, mse= 511.192, kld= 0.026
 val_loss= 529.029, val_mse= 529.027, val_kld= 0.025
 Epoch= 157/200, loss= 513.798, mse= 513.795, kld= 0.031
 val_loss= 522.783, val_mse= 522.779, val_kld= 0.038
 Epoch= 158/200, loss= 513.661, mse= 513.658, kld= 0.023
 val_loss= 506.652, val_mse= 506.650, val_kld= 0.019
 Epoch= 159/200, loss= 511.644, mse= 511.642, kld= 0.025
 val_loss= 522.579, val_mse= 522.577, val_kld= 0.020
 Epoch= 160/200, loss= 513.934, mse= 513.932, kld= 0.022
 val_loss= 517.605, val_mse= 517.603, val_kld= 0.022
 Epoch= 161/200, loss= 513.644, mse= 513.642, kld= 0.022
 val_loss= 502.436, val_mse= 502.434, val_kld= 0.021
 Epoch= 162/200, loss= 508.089, mse= 508.086, kld= 0.023
 val_loss= 519.214, val_mse= 519.212, val_kld= 0.014
 Epoch= 163/200, loss= 508.129, mse= 508.127, kld= 0.019
 val_loss= 515.941, val_mse= 515.940, val_kld= 0.011
 Epoch= 164/200, loss= 510.187, mse= 510.185, kld= 0.021
 val_loss= 520.535, val_mse= 520.532, val_kld= 0.027
 Epoch= 165/200, loss= 509.875, mse= 509.873, kld= 0.020
 val_loss= 505.316, val_mse= 505.311, val_kld= 0.046
 Epoch= 166/200, loss= 507.253, mse= 507.251, kld= 0.022
 val_loss= 520.976, val_mse= 520.973, val_kld= 0.030
 Epoch= 167/200, loss= 508.712, mse= 508.710, kld= 0.022
 val_loss= 512.248, val_mse= 512.245, val_kld= 0.030
 Epoch= 168/200, loss= 509.391, mse= 509.390, kld= 0.019
 val_loss= 514.102, val_mse= 514.100, val_kld= 0.015
 Epoch= 169/200, loss= 510.962, mse= 510.960, kld= 0.019
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 Epoch= 170/200, loss= 506.690, mse= 506.688, kld= 0.023
 val_loss= 510.137, val_mse= 510.136, val_kld= 0.011
 Epoch= 171/200, loss= 507.293, mse= 507.291, kld= 0.020
 val_loss= 512.661, val_mse= 512.658, val_kld= 0.031

Epoch= 172/200, loss= 509.082, mse= 509.080, kld= 0.018
 val_loss= 514.906, val_mse= 514.903, val_kld= 0.027
 Epoch= 173/200, loss= 504.583, mse= 504.581, kld= 0.021
 val_loss= 504.876, val_mse= 504.874, val_kld= 0.022
 Epoch= 174/200, loss= 505.290, mse= 505.288, kld= 0.017
 val_loss= 528.481, val_mse= 528.478, val_kld= 0.030
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 val_loss= 520.185, val_mse= 520.183, val_kld= 0.020
 Epoch= 176/200, loss= 506.459, mse= 506.457, kld= 0.017
 val_loss= 501.128, val_mse= 501.124, val_kld= 0.035
 Epoch= 177/200, loss= 505.058, mse= 505.056, kld= 0.020
 val_loss= 520.542, val_mse= 520.541, val_kld= 0.017
 Epoch= 178/200, loss= 504.501, mse= 504.499, kld= 0.016
 val_loss= 503.114, val_mse= 503.111, val_kld= 0.028
 Epoch= 179/200, loss= 501.871, mse= 501.870, kld= 0.018
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 val_loss= 507.020, val_mse= 507.018, val_kld= 0.015
 Epoch= 181/200, loss= 501.098, mse= 501.096, kld= 0.017
 val_loss= 519.643, val_mse= 519.638, val_kld= 0.049
 Epoch= 182/200, loss= 505.233, mse= 505.232, kld= 0.017
 val_loss= 500.141, val_mse= 500.140, val_kld= 0.013
 Epoch= 183/200, loss= 503.188, mse= 503.186, kld= 0.021
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 Epoch= 191/200, loss= 495.452, mse= 495.451, kld= 0.014
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 Epoch= 193/200, loss= 498.588, mse= 498.586, kld= 0.016
 val_loss= 515.402, val_mse= 515.399, val_kld= 0.025
 Epoch= 194/200, loss= 497.876, mse= 497.874, kld= 0.013
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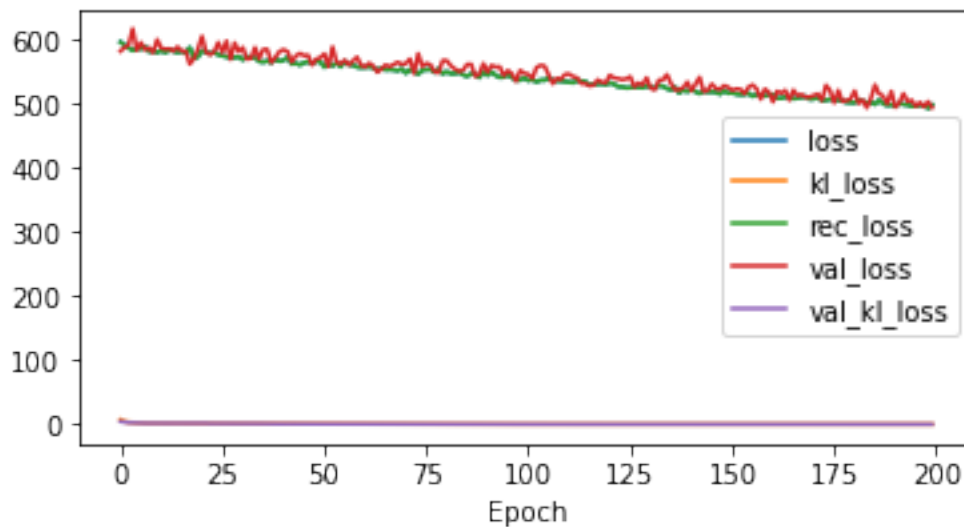
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Epoch= 197/200, loss= 497.183, mse= 497.182, kld= 0.017
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Epoch= 198/200, loss= 497.866, mse= 497.864, kld= 0.018
      val_loss= 494.848, val_mse= 494.846, val_kld= 0.014
Epoch= 199/200, loss= 492.465, mse= 492.464, kld= 0.016
      val_loss= 503.048, val_mse= 503.046, val_kld= 0.013
Epoch= 200/200, loss= 497.988, mse= 497.986, kld= 0.017
      val_loss= 493.518, val_mse= 493.516, val_kld= 0.014

```

```
[31]: pd.DataFrame(history).plot(figsize=(6, 3), xlabel='Epoch')
```

```
[31]: <AxesSubplot:xlabel='Epoch'>
```

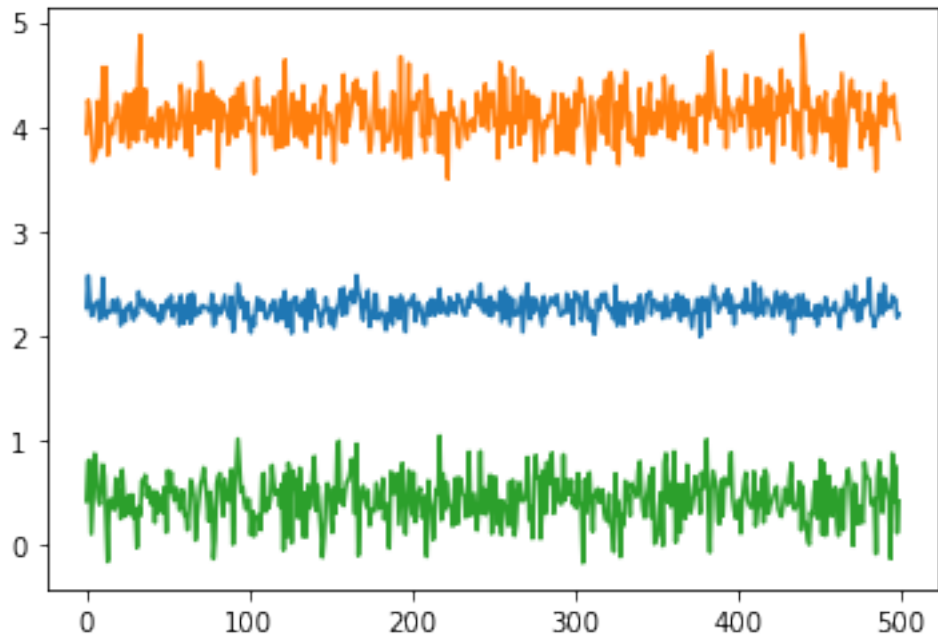


```

[32]: # x_hat = dkf.generate(x_train)
      # x_hat, x_025, x_975 = dkf.filter(x_train)
      x_hat, x_025, x_975 = dkf.predict(y_data, 100)
      x_hat = x_hat.detach().numpy()[0]
      x_025 = x_025.detach().numpy()[0]
      x_975 = x_975.detach().numpy()[0]
      plt.plot(x_hat)
      plt.plot(x_975)
      plt.plot(x_025)

```

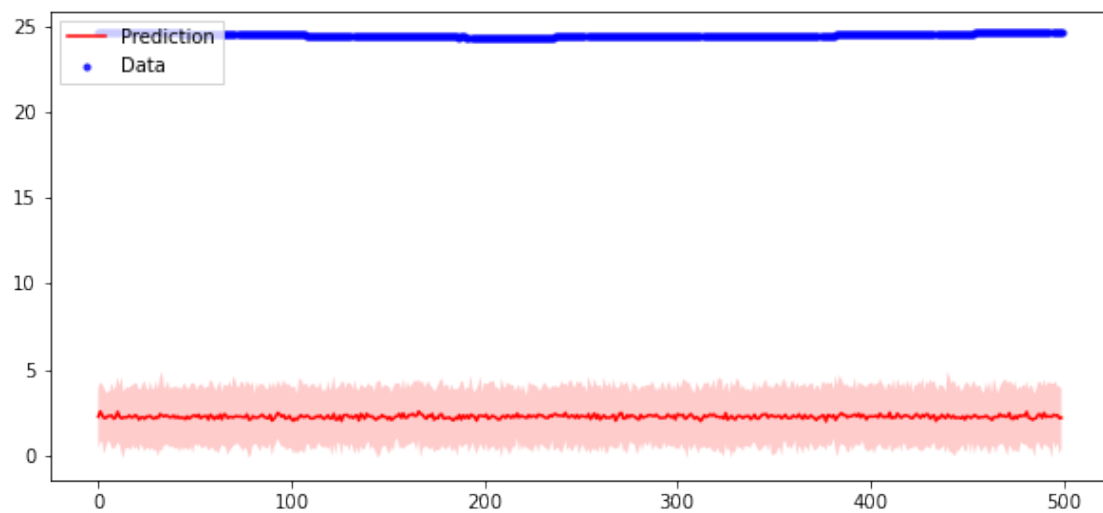
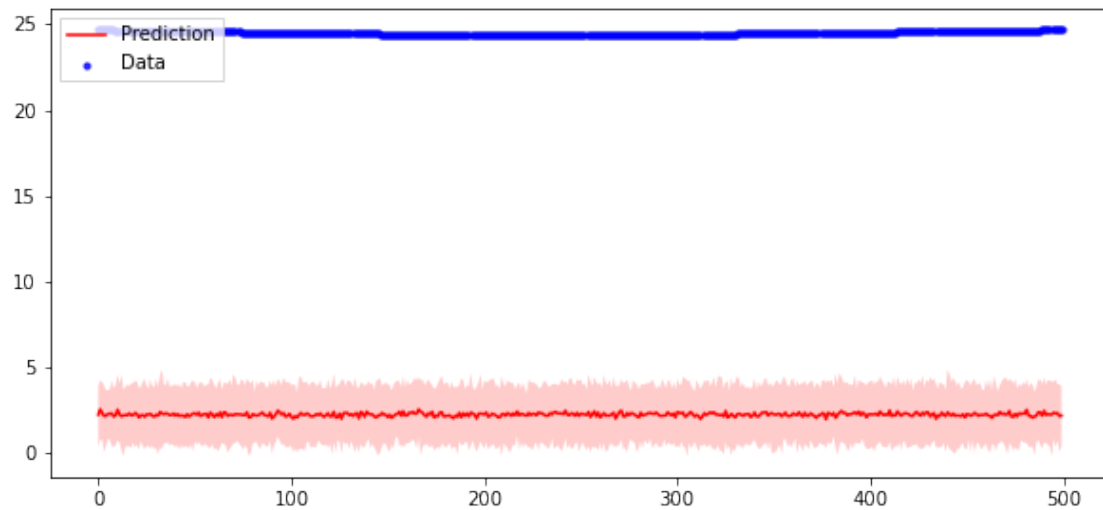
```
[32]: [<matplotlib.lines.Line2D at 0x7f92231b41c0>]
```



```
[33]: fig, ax = plt.subplots(2, figsize=(10, 10))

for i, axi in enumerate(ax):
    axi.scatter(
        np.arange(y.shape[0]),
        y[:, i], s=10, alpha=0.8, label='Data', c='b')
    axi.plot(x_hat[:, i], label='Prediction', c='r')
    axi.fill_between(np.arange(x_hat.shape[0]), x_025[:, i], x_975[:, i],
                    facecolor='r', alpha=0.2)

    axi.legend(loc='upper left', fancybox=False)
plt.show()
```



[34]: #####

[]:

[]:

[]:

[]:

[35]: #####

[36]: #DOBRA TUTAJ TRENUJEMY DKF'a dla 1szego WORKOUTU 3 na RAZ LON LAT ALT

```
[37]: # Plot ithmeasurement x longitude

print(data_endo[0].keys())
y=np.asarray(data_endo[0]['longitude'])
z=np.asarray(data_endo[0]['latitude'])
x =[]
print(len(x))
data_t = []
for i in range(len(y)):
    x.append(i)
    data_t.append((x[i], y[i]))
print(data_t)
data_t = np.asarray(data_t)
#colors = np.random.rand(N)
#area = (30 * np.random.rand(N))**2 # 0 to 15 point radii

plt.plot(x, y, alpha=0.5)
plt.show()
print(y.shape)

first_workout_data = np.vstack([np.asarray(data_endo[0]['longitude']), np.
    ↳asarray(data_endo[0]['latitude']), np.asarray(data_endo[0]['altitude'])]).T
print(first_workout_data.shape)
```

```
dict_keys(['longitude', 'altitude', 'latitude', 'sport', 'id', 'heart_rate',
'gender', 'timestamp', 'url', 'userId', 'speed'])
```

```
0
```

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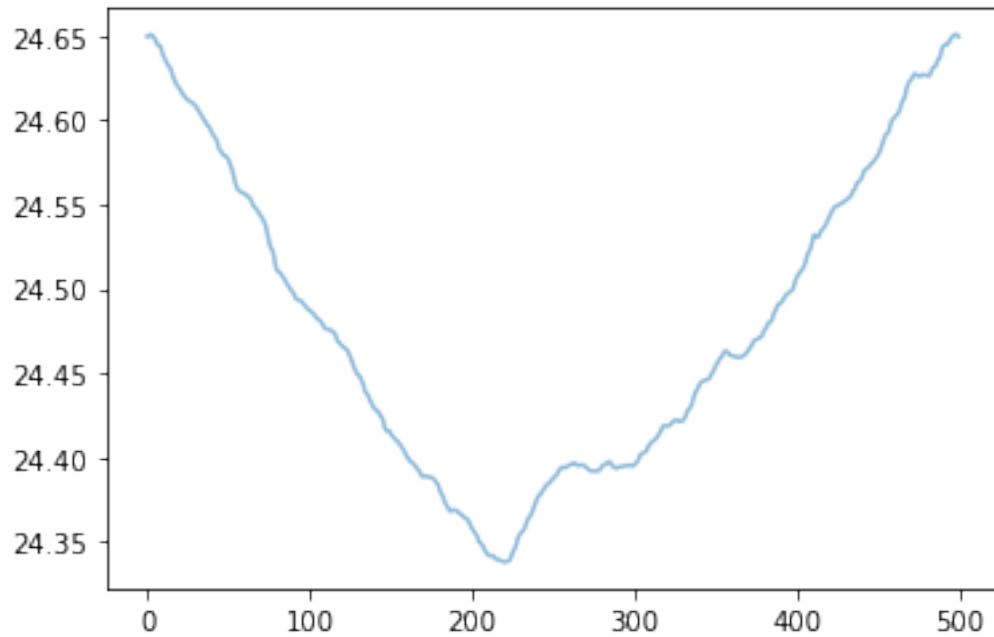
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```



```

(500,)
(500, 3)

```

```

[38]: x = torch.FloatTensor(first_workout_data).reshape(1, *first_workout_data.shape)
      print(x)
      x_train = torch.FloatTensor(first_workout_data[:450]).reshape(1, 450,
      ↪first_workout_data.shape[1])
      print(x_train)
      x_val = torch.FloatTensor(first_workout_data[450:500]).reshape(1, 50,
      ↪first_workout_data.shape[1])
      print(x_val)

```

```

tensor([[[[24.6498, 60.1733, 41.6000],
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          ...,
          [24.6511, 60.1726, 31.8000],

```

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        [24.6507, 60.1731, 34.4000],
        [24.6497, 60.1734, 36.2000]]])
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        [24.6509, 60.1730, 40.6000],
        ...,
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        [24.5787, 60.1460, 42.6000]]])
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[24.6507, 60.1731, 34.4000],
[24.6497, 60.1734, 36.2000]]])

```

```
[39]: dkf = DKF(input_dim=3, z_dim=15, rnn_dim=15, trans_dim=15, emission_dim=15)
```

```
[40]: history = dkf.fit(x_train, x_val, num_epochs=200, annealing_factor=0.1)
```

```

Epoch= 1/200, loss= 2190.182, mse= 2134.245, kld= 559.374
      val_loss= 1666.990, val_mse= 1661.607, val_kld= 53.831
Epoch= 2/200, loss= 2137.879, mse= 2129.980, kld= 78.984
      val_loss= 1673.900, val_mse= 1671.049, val_kld= 28.511
Epoch= 3/200, loss= 2120.767, mse= 2116.738, kld= 40.285
      val_loss= 1640.163, val_mse= 1638.030, val_kld= 21.332
Epoch= 4/200, loss= 2104.162, mse= 2101.357, kld= 28.050
      val_loss= 1657.149, val_mse= 1655.328, val_kld= 18.202
Epoch= 5/200, loss= 2088.806, mse= 2086.495, kld= 23.108
      val_loss= 1626.908, val_mse= 1625.201, val_kld= 17.071
Epoch= 6/200, loss= 2064.412, mse= 2062.358, kld= 20.535
      val_loss= 1591.124, val_mse= 1589.482, val_kld= 16.421
Epoch= 7/200, loss= 2019.960, mse= 2017.990, kld= 19.701
      val_loss= 1533.795, val_mse= 1532.117, val_kld= 16.781
Epoch= 8/200, loss= 1969.237, mse= 1967.248, kld= 19.887
      val_loss= 1472.497, val_mse= 1470.865, val_kld= 16.320
Epoch= 9/200, loss= 1888.539, mse= 1886.383, kld= 21.565
      val_loss= 1351.053, val_mse= 1349.179, val_kld= 18.745
Epoch= 10/200, loss= 1778.718, mse= 1776.317, kld= 24.002
      val_loss= 1240.430, val_mse= 1238.510, val_kld= 19.192
Epoch= 11/200, loss= 1639.958, mse= 1637.335, kld= 26.228
      val_loss= 1082.403, val_mse= 1080.315, val_kld= 20.878
Epoch= 12/200, loss= 1435.953, mse= 1433.529, kld= 24.242
      val_loss= 864.460, val_mse= 862.112, val_kld= 23.474
Epoch= 13/200, loss= 1169.589, mse= 1166.888, kld= 27.012
      val_loss= 616.967, val_mse= 614.497, val_kld= 24.700
Epoch= 14/200, loss= 878.964, mse= 876.053, kld= 29.105
      val_loss= 366.190, val_mse= 363.270, val_kld= 29.200
Epoch= 15/200, loss= 594.123, mse= 590.801, kld= 33.222
      val_loss= 222.820, val_mse= 218.982, val_kld= 38.382
Epoch= 16/200, loss= 416.171, mse= 412.943, kld= 32.281
      val_loss= 302.331, val_mse= 298.694, val_kld= 36.363

```

Epoch= 17/200, loss= 500.477, mse= 497.324, kld= 31.534
 val_loss= 353.183, val_mse= 349.620, val_kld= 35.629
 Epoch= 18/200, loss= 547.976, mse= 545.140, kld= 28.361
 val_loss= 274.556, val_mse= 271.136, val_kld= 34.206
 Epoch= 19/200, loss= 369.415, mse= 366.818, kld= 25.971
 val_loss= 122.239, val_mse= 119.040, val_kld= 31.991
 Epoch= 20/200, loss= 181.524, mse= 179.069, kld= 24.548
 val_loss= 66.975, val_mse= 64.035, val_kld= 29.402
 Epoch= 21/200, loss= 80.684, mse= 78.399, kld= 22.857
 val_loss= 64.847, val_mse= 62.190, val_kld= 26.572
 Epoch= 22/200, loss= 67.208, mse= 65.125, kld= 20.835
 val_loss= 102.650, val_mse= 100.238, val_kld= 24.115
 Epoch= 23/200, loss= 95.116, mse= 93.253, kld= 18.628
 val_loss= 138.566, val_mse= 136.332, val_kld= 22.334
 Epoch= 24/200, loss= 122.620, mse= 120.918, kld= 17.012
 val_loss= 163.220, val_mse= 161.024, val_kld= 21.955
 Epoch= 25/200, loss= 127.852, mse= 126.224, kld= 16.285
 val_loss= 176.106, val_mse= 173.966, val_kld= 21.405
 Epoch= 26/200, loss= 118.650, mse= 117.031, kld= 16.196
 val_loss= 184.792, val_mse= 182.725, val_kld= 20.664
 Epoch= 27/200, loss= 104.849, mse= 103.328, kld= 15.211
 val_loss= 209.651, val_mse= 207.561, val_kld= 20.898
 Epoch= 28/200, loss= 105.732, mse= 104.285, kld= 14.469
 val_loss= 244.797, val_mse= 242.737, val_kld= 20.597
 Epoch= 29/200, loss= 121.558, mse= 120.115, kld= 14.424
 val_loss= 278.346, val_mse= 276.249, val_kld= 20.968
 Epoch= 30/200, loss= 138.106, mse= 136.652, kld= 14.532
 val_loss= 282.339, val_mse= 280.314, val_kld= 20.255
 Epoch= 31/200, loss= 141.380, mse= 140.010, kld= 13.697
 val_loss= 256.860, val_mse= 254.907, val_kld= 19.528
 Epoch= 32/200, loss= 123.701, mse= 122.439, kld= 12.620
 val_loss= 217.744, val_mse= 215.832, val_kld= 19.115
 Epoch= 33/200, loss= 98.665, mse= 97.444, kld= 12.205
 val_loss= 195.585, val_mse= 193.680, val_kld= 19.044
 Epoch= 34/200, loss= 83.071, mse= 81.848, kld= 12.223
 val_loss= 166.997, val_mse= 165.149, val_kld= 18.482
 Epoch= 35/200, loss= 78.655, mse= 77.429, kld= 12.261
 val_loss= 158.759, val_mse= 156.956, val_kld= 18.029
 Epoch= 36/200, loss= 77.185, mse= 75.978, kld= 12.070
 val_loss= 136.997, val_mse= 135.201, val_kld= 17.953
 Epoch= 37/200, loss= 70.487, mse= 69.303, kld= 11.834
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 Epoch= 51/200, loss= 51.244, mse= 50.130, kld= 11.142
 val_loss= 68.427, val_mse= 66.609, val_kld= 18.176
 Epoch= 52/200, loss= 48.628, mse= 47.521, kld= 11.070
 val_loss= 69.352, val_mse= 67.522, val_kld= 18.291
 Epoch= 53/200, loss= 46.676, mse= 45.575, kld= 11.011
 val_loss= 75.255, val_mse= 73.418, val_kld= 18.377
 Epoch= 54/200, loss= 46.211, mse= 45.122, kld= 10.882
 val_loss= 79.026, val_mse= 77.168, val_kld= 18.577
 Epoch= 55/200, loss= 45.635, mse= 44.558, kld= 10.779
 val_loss= 80.384, val_mse= 78.524, val_kld= 18.606
 Epoch= 56/200, loss= 45.160, mse= 44.085, kld= 10.750
 val_loss= 83.635, val_mse= 81.797, val_kld= 18.383
 Epoch= 57/200, loss= 44.001, mse= 42.952, kld= 10.490
 val_loss= 84.595, val_mse= 82.776, val_kld= 18.188
 Epoch= 58/200, loss= 42.469, mse= 41.434, kld= 10.352
 val_loss= 85.999, val_mse= 84.175, val_kld= 18.243
 Epoch= 59/200, loss= 40.934, mse= 39.909, kld= 10.251
 val_loss= 84.337, val_mse= 82.525, val_kld= 18.128
 Epoch= 60/200, loss= 41.602, mse= 40.580, kld= 10.218
 val_loss= 84.824, val_mse= 83.027, val_kld= 17.970
 Epoch= 61/200, loss= 41.995, mse= 41.000, kld= 9.954
 val_loss= 91.548, val_mse= 89.772, val_kld= 17.753
 Epoch= 62/200, loss= 41.612, mse= 40.629, kld= 9.831
 val_loss= 91.722, val_mse= 89.940, val_kld= 17.817
 Epoch= 63/200, loss= 41.450, mse= 40.478, kld= 9.720
 val_loss= 92.526, val_mse= 90.730, val_kld= 17.961
 Epoch= 64/200, loss= 42.541, mse= 41.575, kld= 9.665
 val_loss= 101.304, val_mse= 99.481, val_kld= 18.225

Epoch= 65/200, loss= 41.813, mse= 40.846, kld= 9.670
 val_loss= 104.648, val_mse= 102.832, val_kld= 18.164
 Epoch= 66/200, loss= 41.310, mse= 40.349, kld= 9.608
 val_loss= 106.714, val_mse= 104.913, val_kld= 18.004
 Epoch= 67/200, loss= 42.174, mse= 41.221, kld= 9.529
 val_loss= 103.400, val_mse= 101.598, val_kld= 18.014
 Epoch= 68/200, loss= 42.078, mse= 41.126, kld= 9.519
 val_loss= 102.633, val_mse= 100.831, val_kld= 18.017
 Epoch= 69/200, loss= 41.555, mse= 40.604, kld= 9.510
 val_loss= 100.410, val_mse= 98.589, val_kld= 18.214
 Epoch= 70/200, loss= 41.460, mse= 40.506, kld= 9.540
 val_loss= 97.715, val_mse= 95.913, val_kld= 18.019
 Epoch= 71/200, loss= 41.704, mse= 40.758, kld= 9.466
 val_loss= 96.790, val_mse= 95.008, val_kld= 17.820
 Epoch= 72/200, loss= 41.298, mse= 40.354, kld= 9.438
 val_loss= 97.057, val_mse= 95.277, val_kld= 17.803
 Epoch= 73/200, loss= 40.743, mse= 39.803, kld= 9.401
 val_loss= 93.875, val_mse= 92.074, val_kld= 18.014
 Epoch= 74/200, loss= 41.246, mse= 40.310, kld= 9.367
 val_loss= 94.421, val_mse= 92.629, val_kld= 17.916
 Epoch= 75/200, loss= 41.542, mse= 40.605, kld= 9.372
 val_loss= 95.995, val_mse= 94.215, val_kld= 17.797
 Epoch= 76/200, loss= 40.716, mse= 39.782, kld= 9.338
 val_loss= 91.755, val_mse= 89.957, val_kld= 17.987
 Epoch= 77/200, loss= 40.870, mse= 39.929, kld= 9.416
 val_loss= 93.471, val_mse= 91.649, val_kld= 18.223
 Epoch= 78/200, loss= 39.465, mse= 38.525, kld= 9.400
 val_loss= 94.607, val_mse= 92.775, val_kld= 18.319
 Epoch= 79/200, loss= 40.537, mse= 39.600, kld= 9.370
 val_loss= 86.450, val_mse= 84.635, val_kld= 18.150
 Epoch= 80/200, loss= 40.851, mse= 39.914, kld= 9.363
 val_loss= 92.453, val_mse= 90.638, val_kld= 18.146
 Epoch= 81/200, loss= 39.826, mse= 38.901, kld= 9.251
 val_loss= 86.401, val_mse= 84.597, val_kld= 18.043
 Epoch= 82/200, loss= 40.790, mse= 39.859, kld= 9.308
 val_loss= 88.265, val_mse= 86.453, val_kld= 18.119
 Epoch= 83/200, loss= 40.331, mse= 39.411, kld= 9.199
 val_loss= 84.980, val_mse= 83.205, val_kld= 17.750
 Epoch= 84/200, loss= 40.496, mse= 39.591, kld= 9.044
 val_loss= 86.332, val_mse= 84.553, val_kld= 17.791
 Epoch= 85/200, loss= 40.043, mse= 39.148, kld= 8.947
 val_loss= 84.257, val_mse= 82.469, val_kld= 17.878
 Epoch= 86/200, loss= 40.735, mse= 39.839, kld= 8.957
 val_loss= 86.518, val_mse= 84.717, val_kld= 18.011
 Epoch= 87/200, loss= 40.586, mse= 39.698, kld= 8.882
 val_loss= 89.404, val_mse= 87.632, val_kld= 17.715
 Epoch= 88/200, loss= 39.957, mse= 39.074, kld= 8.828
 val_loss= 84.211, val_mse= 82.438, val_kld= 17.735

Epoch= 89/200, loss= 40.354, mse= 39.473, kld= 8.805
 val_loss= 87.139, val_mse= 85.375, val_kld= 17.638
 Epoch= 90/200, loss= 40.306, mse= 39.439, kld= 8.669
 val_loss= 87.964, val_mse= 86.210, val_kld= 17.537
 Epoch= 91/200, loss= 39.358, mse= 38.498, kld= 8.598
 val_loss= 90.503, val_mse= 88.754, val_kld= 17.492
 Epoch= 92/200, loss= 39.282, mse= 38.429, kld= 8.528
 val_loss= 88.705, val_mse= 86.952, val_kld= 17.529
 Epoch= 93/200, loss= 40.001, mse= 39.155, kld= 8.464
 val_loss= 85.141, val_mse= 83.407, val_kld= 17.339
 Epoch= 94/200, loss= 39.876, mse= 39.035, kld= 8.405
 val_loss= 85.352, val_mse= 83.637, val_kld= 17.152
 Epoch= 95/200, loss= 39.560, mse= 38.723, kld= 8.371
 val_loss= 87.059, val_mse= 85.331, val_kld= 17.280
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 val_loss= 87.451, val_mse= 85.730, val_kld= 17.204
 Epoch= 97/200, loss= 40.294, mse= 39.469, kld= 8.255
 val_loss= 89.521, val_mse= 87.793, val_kld= 17.275
 Epoch= 98/200, loss= 39.259, mse= 38.436, kld= 8.226
 val_loss= 89.561, val_mse= 87.854, val_kld= 17.069
 Epoch= 99/200, loss= 39.044, mse= 38.223, kld= 8.210
 val_loss= 91.656, val_mse= 89.940, val_kld= 17.169
 Epoch= 100/200, loss= 39.919, mse= 39.098, kld= 8.205
 val_loss= 89.077, val_mse= 87.352, val_kld= 17.254
 Epoch= 101/200, loss= 39.563, mse= 38.750, kld= 8.129
 val_loss= 89.464, val_mse= 87.745, val_kld= 17.189
 Epoch= 102/200, loss= 39.868, mse= 39.053, kld= 8.143
 val_loss= 87.271, val_mse= 85.555, val_kld= 17.160
 Epoch= 103/200, loss= 39.570, mse= 38.756, kld= 8.140
 val_loss= 89.430, val_mse= 87.714, val_kld= 17.157
 Epoch= 104/200, loss= 39.595, mse= 38.780, kld= 8.155
 val_loss= 92.516, val_mse= 90.796, val_kld= 17.205
 Epoch= 105/200, loss= 39.697, mse= 38.883, kld= 8.143
 val_loss= 88.728, val_mse= 87.017, val_kld= 17.112
 Epoch= 106/200, loss= 39.923, mse= 39.110, kld= 8.133
 val_loss= 89.448, val_mse= 87.731, val_kld= 17.171
 Epoch= 107/200, loss= 39.577, mse= 38.771, kld= 8.052
 val_loss= 89.732, val_mse= 88.021, val_kld= 17.109
 Epoch= 108/200, loss= 39.118, mse= 38.312, kld= 8.059
 val_loss= 87.833, val_mse= 86.113, val_kld= 17.200
 Epoch= 109/200, loss= 39.661, mse= 38.859, kld= 8.029
 val_loss= 85.533, val_mse= 83.823, val_kld= 17.107
 Epoch= 110/200, loss= 39.349, mse= 38.542, kld= 8.073
 val_loss= 89.058, val_mse= 87.339, val_kld= 17.183
 Epoch= 111/200, loss= 38.964, mse= 38.160, kld= 8.038
 val_loss= 89.620, val_mse= 87.915, val_kld= 17.047
 Epoch= 112/200, loss= 39.382, mse= 38.581, kld= 8.007
 val_loss= 90.568, val_mse= 88.859, val_kld= 17.095

Epoch= 113/200, loss= 39.903, mse= 39.100, kld= 8.024
 val_loss= 89.082, val_mse= 87.355, val_kld= 17.269
 Epoch= 114/200, loss= 39.927, mse= 39.130, kld= 7.966
 val_loss= 90.522, val_mse= 88.823, val_kld= 16.996
 Epoch= 115/200, loss= 39.744, mse= 38.950, kld= 7.939
 val_loss= 88.753, val_mse= 87.048, val_kld= 17.054
 Epoch= 116/200, loss= 39.905, mse= 39.121, kld= 7.841
 val_loss= 87.446, val_mse= 85.758, val_kld= 16.880
 Epoch= 117/200, loss= 39.556, mse= 38.778, kld= 7.777
 val_loss= 86.885, val_mse= 85.196, val_kld= 16.884
 Epoch= 118/200, loss= 39.630, mse= 38.858, kld= 7.723
 val_loss= 84.897, val_mse= 83.207, val_kld= 16.895
 Epoch= 119/200, loss= 39.385, mse= 38.616, kld= 7.687
 val_loss= 87.098, val_mse= 85.420, val_kld= 16.783
 Epoch= 120/200, loss= 39.455, mse= 38.693, kld= 7.621
 val_loss= 86.539, val_mse= 84.864, val_kld= 16.746
 Epoch= 121/200, loss= 39.934, mse= 39.176, kld= 7.579
 val_loss= 88.245, val_mse= 86.568, val_kld= 16.768
 Epoch= 122/200, loss= 39.654, mse= 38.904, kld= 7.502
 val_loss= 89.654, val_mse= 87.991, val_kld= 16.631
 Epoch= 123/200, loss= 39.237, mse= 38.482, kld= 7.543
 val_loss= 90.091, val_mse= 88.433, val_kld= 16.572
 Epoch= 124/200, loss= 39.456, mse= 38.712, kld= 7.436
 val_loss= 85.394, val_mse= 83.743, val_kld= 16.506
 Epoch= 125/200, loss= 39.185, mse= 38.446, kld= 7.395
 val_loss= 88.877, val_mse= 87.240, val_kld= 16.371
 Epoch= 126/200, loss= 38.879, mse= 38.139, kld= 7.398
 val_loss= 87.219, val_mse= 85.581, val_kld= 16.378
 Epoch= 127/200, loss= 39.727, mse= 38.985, kld= 7.412
 val_loss= 92.679, val_mse= 91.043, val_kld= 16.369
 Epoch= 128/200, loss= 39.151, mse= 38.412, kld= 7.392
 val_loss= 88.768, val_mse= 87.131, val_kld= 16.362
 Epoch= 129/200, loss= 39.084, mse= 38.346, kld= 7.380
 val_loss= 87.961, val_mse= 86.313, val_kld= 16.482
 Epoch= 130/200, loss= 38.470, mse= 37.733, kld= 7.373
 val_loss= 90.147, val_mse= 88.522, val_kld= 16.248
 Epoch= 131/200, loss= 39.226, mse= 38.494, kld= 7.324
 val_loss= 89.250, val_mse= 87.636, val_kld= 16.142
 Epoch= 132/200, loss= 39.011, mse= 38.282, kld= 7.290
 val_loss= 90.157, val_mse= 88.544, val_kld= 16.131
 Epoch= 133/200, loss= 38.906, mse= 38.181, kld= 7.242
 val_loss= 86.192, val_mse= 84.587, val_kld= 16.050
 Epoch= 134/200, loss= 39.104, mse= 38.383, kld= 7.205
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 Epoch= 135/200, loss= 39.753, mse= 39.044, kld= 7.091
 val_loss= 89.495, val_mse= 87.902, val_kld= 15.924
 Epoch= 136/200, loss= 39.203, mse= 38.493, kld= 7.104
 val_loss= 86.730, val_mse= 85.152, val_kld= 15.783

Epoch= 137/200, loss= 39.266, mse= 38.559, kld= 7.074
 val_loss= 88.335, val_mse= 86.780, val_kld= 15.543
 Epoch= 138/200, loss= 39.200, mse= 38.500, kld= 7.004
 val_loss= 90.451, val_mse= 88.877, val_kld= 15.740
 Epoch= 139/200, loss= 39.026, mse= 38.328, kld= 6.979
 val_loss= 89.344, val_mse= 87.797, val_kld= 15.470
 Epoch= 140/200, loss= 39.337, mse= 38.642, kld= 6.942
 val_loss= 89.707, val_mse= 88.168, val_kld= 15.393
 Epoch= 141/200, loss= 39.353, mse= 38.668, kld= 6.852
 val_loss= 88.989, val_mse= 87.467, val_kld= 15.224
 Epoch= 142/200, loss= 38.659, mse= 37.981, kld= 6.772
 val_loss= 89.925, val_mse= 88.419, val_kld= 15.068
 Epoch= 143/200, loss= 38.682, mse= 38.009, kld= 6.725
 val_loss= 87.173, val_mse= 85.665, val_kld= 15.077
 Epoch= 144/200, loss= 38.205, mse= 37.544, kld= 6.612
 val_loss= 90.451, val_mse= 88.966, val_kld= 14.855
 Epoch= 145/200, loss= 38.396, mse= 37.738, kld= 6.583
 val_loss= 89.512, val_mse= 88.034, val_kld= 14.779
 Epoch= 146/200, loss= 39.080, mse= 38.434, kld= 6.455
 val_loss= 89.506, val_mse= 88.061, val_kld= 14.445
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 val_loss= 88.805, val_mse= 87.361, val_kld= 14.436
 Epoch= 148/200, loss= 39.346, mse= 38.711, kld= 6.357
 val_loss= 90.293, val_mse= 88.872, val_kld= 14.215
 Epoch= 149/200, loss= 38.221, mse= 37.590, kld= 6.310
 val_loss= 87.107, val_mse= 85.674, val_kld= 14.329
 Epoch= 150/200, loss= 38.847, mse= 38.224, kld= 6.231
 val_loss= 89.923, val_mse= 88.530, val_kld= 13.932
 Epoch= 151/200, loss= 38.318, mse= 37.701, kld= 6.174
 val_loss= 87.851, val_mse= 86.483, val_kld= 13.686
 Epoch= 152/200, loss= 38.955, mse= 38.340, kld= 6.152
 val_loss= 91.883, val_mse= 90.520, val_kld= 13.636
 Epoch= 153/200, loss= 38.015, mse= 37.402, kld= 6.127
 val_loss= 88.017, val_mse= 86.671, val_kld= 13.457
 Epoch= 154/200, loss= 39.112, mse= 38.505, kld= 6.067
 val_loss= 87.249, val_mse= 85.913, val_kld= 13.365
 Epoch= 155/200, loss= 39.236, mse= 38.630, kld= 6.052
 val_loss= 84.319, val_mse= 83.008, val_kld= 13.106
 Epoch= 156/200, loss= 38.567, mse= 37.961, kld= 6.064
 val_loss= 87.889, val_mse= 86.594, val_kld= 12.943
 Epoch= 157/200, loss= 38.913, mse= 38.312, kld= 6.005
 val_loss= 89.679, val_mse= 88.425, val_kld= 12.545
 Epoch= 158/200, loss= 38.673, mse= 38.068, kld= 6.043
 val_loss= 90.041, val_mse= 88.798, val_kld= 12.432
 Epoch= 159/200, loss= 38.829, mse= 38.232, kld= 5.964
 val_loss= 90.897, val_mse= 89.668, val_kld= 12.291
 Epoch= 160/200, loss= 39.215, mse= 38.623, kld= 5.926
 val_loss= 89.869, val_mse= 88.653, val_kld= 12.167

Epoch= 161/200, loss= 38.761, mse= 38.172, kld= 5.883
 val_loss= 86.967, val_mse= 85.788, val_kld= 11.796
 Epoch= 162/200, loss= 38.407, mse= 37.820, kld= 5.873
 val_loss= 86.593, val_mse= 85.442, val_kld= 11.509
 Epoch= 163/200, loss= 38.971, mse= 38.387, kld= 5.842
 val_loss= 85.987, val_mse= 84.876, val_kld= 11.106
 Epoch= 164/200, loss= 39.180, mse= 38.609, kld= 5.715
 val_loss= 89.832, val_mse= 88.743, val_kld= 10.894
 Epoch= 165/200, loss= 38.770, mse= 38.199, kld= 5.705
 val_loss= 87.111, val_mse= 86.053, val_kld= 10.576
 Epoch= 166/200, loss= 38.561, mse= 37.996, kld= 5.654
 val_loss= 87.736, val_mse= 86.698, val_kld= 10.381
 Epoch= 167/200, loss= 38.409, mse= 37.846, kld= 5.631
 val_loss= 86.536, val_mse= 85.532, val_kld= 10.031
 Epoch= 168/200, loss= 38.798, mse= 38.242, kld= 5.555
 val_loss= 88.709, val_mse= 87.714, val_kld= 9.943
 Epoch= 169/200, loss= 38.786, mse= 38.228, kld= 5.581
 val_loss= 86.899, val_mse= 85.950, val_kld= 9.494
 Epoch= 170/200, loss= 38.749, mse= 38.202, kld= 5.472
 val_loss= 87.554, val_mse= 86.643, val_kld= 9.114
 Epoch= 171/200, loss= 38.730, mse= 38.186, kld= 5.440
 val_loss= 88.546, val_mse= 87.657, val_kld= 8.889
 Epoch= 172/200, loss= 38.419, mse= 37.882, kld= 5.375
 val_loss= 89.176, val_mse= 88.315, val_kld= 8.615
 Epoch= 173/200, loss= 38.845, mse= 38.309, kld= 5.361
 val_loss= 85.285, val_mse= 84.445, val_kld= 8.404
 Epoch= 174/200, loss= 38.758, mse= 38.225, kld= 5.325
 val_loss= 90.462, val_mse= 89.650, val_kld= 8.115
 Epoch= 175/200, loss= 38.297, mse= 37.766, kld= 5.304
 val_loss= 86.493, val_mse= 85.705, val_kld= 7.883
 Epoch= 176/200, loss= 38.448, mse= 37.918, kld= 5.296
 val_loss= 88.269, val_mse= 87.498, val_kld= 7.710
 Epoch= 177/200, loss= 38.760, mse= 38.241, kld= 5.190
 val_loss= 85.190, val_mse= 84.442, val_kld= 7.480
 Epoch= 178/200, loss= 38.359, mse= 37.836, kld= 5.222
 val_loss= 87.602, val_mse= 86.874, val_kld= 7.277
 Epoch= 179/200, loss= 38.514, mse= 38.002, kld= 5.122
 val_loss= 87.599, val_mse= 86.886, val_kld= 7.137
 Epoch= 180/200, loss= 38.550, mse= 38.042, kld= 5.084
 val_loss= 86.393, val_mse= 85.723, val_kld= 6.704
 Epoch= 181/200, loss= 38.520, mse= 38.015, kld= 5.056
 val_loss= 87.598, val_mse= 86.933, val_kld= 6.650
 Epoch= 182/200, loss= 38.424, mse= 37.925, kld= 4.992
 val_loss= 87.529, val_mse= 86.883, val_kld= 6.463
 Epoch= 183/200, loss= 38.445, mse= 37.945, kld= 5.002
 val_loss= 88.980, val_mse= 88.355, val_kld= 6.252
 Epoch= 184/200, loss= 38.149, mse= 37.662, kld= 4.874
 val_loss= 87.816, val_mse= 87.210, val_kld= 6.067

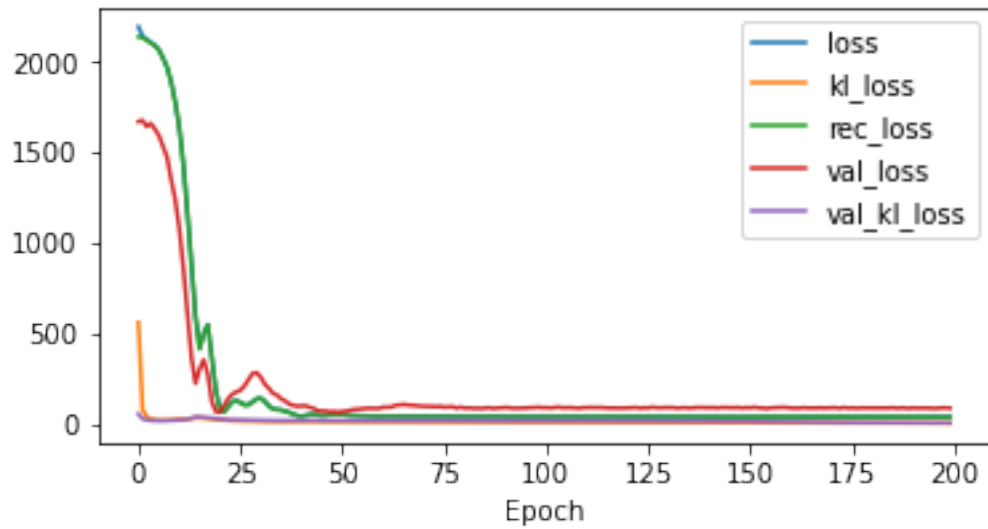
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      val_loss= 89.448, val_mse= 88.872, val_kld= 5.758
Epoch= 187/200, loss= 38.473, mse= 37.997, kld= 4.760
      val_loss= 85.573, val_mse= 85.008, val_kld= 5.649
Epoch= 188/200, loss= 38.275, mse= 37.803, kld= 4.713
      val_loss= 87.810, val_mse= 87.258, val_kld= 5.520
Epoch= 189/200, loss= 38.297, mse= 37.833, kld= 4.641
      val_loss= 87.348, val_mse= 86.811, val_kld= 5.370
Epoch= 190/200, loss= 38.450, mse= 37.997, kld= 4.528
      val_loss= 84.781, val_mse= 84.242, val_kld= 5.391
Epoch= 191/200, loss= 38.529, mse= 38.077, kld= 4.521
      val_loss= 88.295, val_mse= 87.773, val_kld= 5.218
Epoch= 192/200, loss= 38.623, mse= 38.180, kld= 4.426
      val_loss= 86.210, val_mse= 85.714, val_kld= 4.961
Epoch= 193/200, loss= 38.392, mse= 37.957, kld= 4.356
      val_loss= 86.732, val_mse= 86.227, val_kld= 5.059
Epoch= 194/200, loss= 38.026, mse= 37.595, kld= 4.306
      val_loss= 87.397, val_mse= 86.915, val_kld= 4.817
Epoch= 195/200, loss= 37.749, mse= 37.325, kld= 4.248
      val_loss= 86.902, val_mse= 86.421, val_kld= 4.815
Epoch= 196/200, loss= 38.300, mse= 37.879, kld= 4.203
      val_loss= 84.563, val_mse= 84.059, val_kld= 5.048
Epoch= 197/200, loss= 37.831, mse= 37.407, kld= 4.241
      val_loss= 87.014, val_mse= 86.529, val_kld= 4.854
Epoch= 198/200, loss= 37.657, mse= 37.234, kld= 4.231
      val_loss= 87.987, val_mse= 87.519, val_kld= 4.688
Epoch= 199/200, loss= 37.837, mse= 37.413, kld= 4.236
      val_loss= 87.954, val_mse= 87.468, val_kld= 4.864
Epoch= 200/200, loss= 37.782, mse= 37.353, kld= 4.292
      val_loss= 86.193, val_mse= 85.701, val_kld= 4.919

```

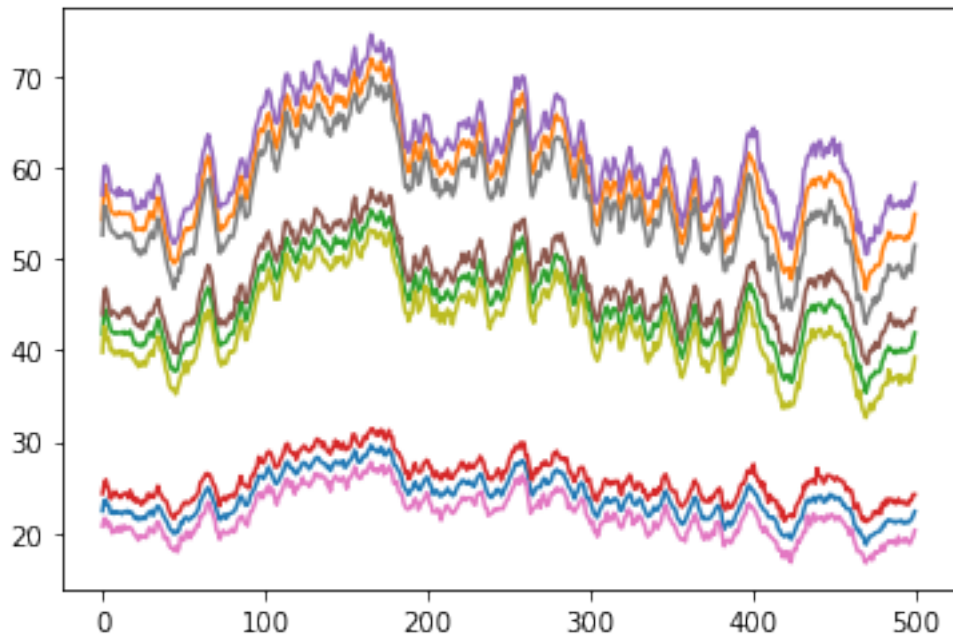
```
[41]: pd.DataFrame(history).plot(figsize=(6, 3), xlabel='Epoch')
```

```
[41]: <AxesSubplot:xlabel='Epoch'>
```



```
[42]: # x_hat = dkf.generate(x_train)
# x_hat, x_025, x_975 = dkf.filter(x_train)
x_hat, x_025, x_975 = dkf.predict(x, 100)
x_hat = x_hat.detach().numpy()[0]
x_025 = x_025.detach().numpy()[0]
x_975 = x_975.detach().numpy()[0]
plt.plot(x_hat)
plt.plot(x_975)
plt.plot(x_025)
```

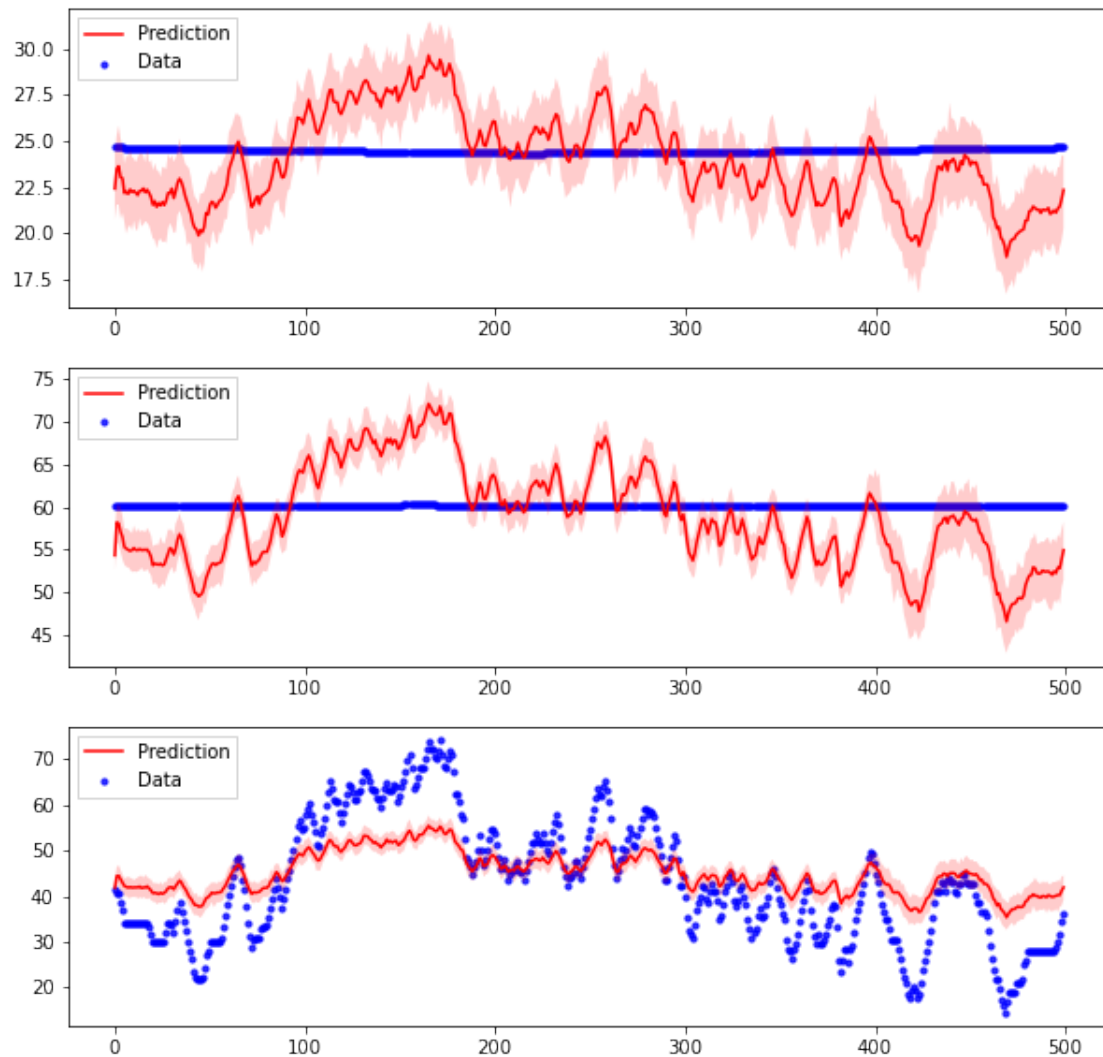
```
[42]: [<matplotlib.lines.Line2D at 0x7f927405f8b0>,
<matplotlib.lines.Line2D at 0x7f927405f220>,
<matplotlib.lines.Line2D at 0x7f927405f7f0>]
```



```
[43]: fig, ax = plt.subplots(3, figsize=(10, 10))

for i, axi in enumerate(ax):
    axi.scatter(
        np.arange(first_workout_data.shape[0]),
        first_workout_data[:, i], s=10, alpha=0.8, label='Data', c='b')
    axi.plot(x_hat[:, i], label='Prediction', c='r')
    axi.fill_between(np.arange(x_hat.shape[0]), x_025[:, i], x_975[:, i],
                     facecolor='r', alpha=0.2)

    axi.legend(loc='upper left', fancybox=False)
plt.show()
```



[44]: #####

[]:

[]:

[]:

[45]: #####

[46]: #TERAZ DKF DLA LONGITUDE DLA 3 PIERWSZYCH WORKOUTOW

[47]: longitude_three_data = np.vstack([np.asarray(data_endo[0]['longitude']), np.
↪asarray(data_endo[1]['longitude']), np.asarray(data_endo[2]['longitude'])]).T

```
print(first_workout_data.shape)
```

(500, 3)

```
[48]: x = torch.FloatTensor(longitude_three_data).reshape(1, *longitude_three_data.  
    ↪shape)  
print(x)  
x_train = torch.FloatTensor(longitude_three_data[:450]).reshape(1, 450, ↪  
    ↪longitude_three_data.shape[1])  
print(x_train)  
x_val = torch.FloatTensor(longitude_three_data[450:500]).reshape(1, 50, ↪  
    ↪longitude_three_data.shape[1])  
print(x_val)
```

```
tensor([[[[24.6498, 24.6499, 24.6500],  
          [24.6501, 24.6502, 24.6502],  
          [24.6509, 24.6509, 24.6511],  
          ...,  
          [24.6511, 24.6508, 24.6511],  
          [24.6507, 24.6507, 24.6508],  
          [24.6497, 24.6497, 24.6497]]]])  
tensor([[[[24.6498, 24.6499, 24.6500],  
          [24.6501, 24.6502, 24.6502],  
          [24.6509, 24.6509, 24.6511],  
          ...,  
          [24.5761, 24.6107, 24.5954],  
          [24.5773, 24.6118, 24.5986],  
          [24.5787, 24.6125, 24.6000]]]])  
tensor([[[[24.5804, 24.6127, 24.6009],  
          [24.5831, 24.6129, 24.6013],  
          [24.5855, 24.6133, 24.6021],  
          [24.5882, 24.6143, 24.6034],  
          [24.5915, 24.6145, 24.6042],  
          [24.5924, 24.6148, 24.6058],  
          [24.5933, 24.6155, 24.6080],  
          [24.5974, 24.6162, 24.6095],  
          [24.6003, 24.6169, 24.6126],  
          [24.6011, 24.6172, 24.6144],  
          [24.6022, 24.6176, 24.6173],  
          [24.6033, 24.6192, 24.6190],  
          [24.6047, 24.6200, 24.6216],  
          [24.6071, 24.6219, 24.6237],  
          [24.6106, 24.6226, 24.6249],  
          [24.6124, 24.6230, 24.6257],  
          [24.6147, 24.6253, 24.6266],  
          [24.6191, 24.6256, 24.6278],  
          [24.6220, 24.6258, 24.6272],
```

```
[24.6235, 24.6260, 24.6269],
[24.6245, 24.6261, 24.6265],
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[24.6277, 24.6278, 24.6260],
[24.6269, 24.6306, 24.6269],
[24.6266, 24.6318, 24.6272],
[24.6261, 24.6328, 24.6271],
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[24.6270, 24.6376, 24.6268],
[24.6266, 24.6386, 24.6263],
[24.6263, 24.6402, 24.6278],
[24.6289, 24.6432, 24.6313],
[24.6313, 24.6439, 24.6327],
[24.6317, 24.6439, 24.6345],
[24.6328, 24.6442, 24.6359],
[24.6354, 24.6452, 24.6376],
[24.6368, 24.6446, 24.6401],
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[24.6436, 24.6453, 24.6448],
[24.6444, 24.6464, 24.6451],
[24.6451, 24.6475, 24.6446],
[24.6450, 24.6494, 24.6456],
[24.6465, 24.6497, 24.6472],
[24.6485, 24.6501, 24.6489],
[24.6496, 24.6511, 24.6499],
[24.6503, 24.6511, 24.6508],
[24.6511, 24.6508, 24.6511],
[24.6507, 24.6507, 24.6508],
[24.6497, 24.6497, 24.6497]]])
```

```
[49]: dkf = DKF(input_dim=3, z_dim=15, rnn_dim=15, trans_dim=15, emission_dim=15)
```

```
[50]: history = dkf.fit(x_train, x_val, num_epochs=200, annealing_factor=0.1)
```

```
Epoch= 1/200, loss= 594.201, mse= 592.454, kld= 17.465
      val_loss= 606.838, val_mse= 605.966, val_kld= 8.723
Epoch= 2/200, loss= 588.704, mse= 587.922, kld= 7.818
      val_loss= 581.418, val_mse= 580.740, val_kld= 6.785
Epoch= 3/200, loss= 583.910, mse= 583.227, kld= 6.835
      val_loss= 584.318, val_mse= 583.436, val_kld= 8.823
Epoch= 4/200, loss= 570.098, mse= 569.295, kld= 8.021
      val_loss= 556.499, val_mse= 555.325, val_kld= 11.743
Epoch= 5/200, loss= 547.622, mse= 546.556, kld= 10.669
      val_loss= 522.267, val_mse= 520.748, val_kld= 15.185
Epoch= 6/200, loss= 508.912, mse= 507.481, kld= 14.313
      val_loss= 453.721, val_mse= 451.526, val_kld= 21.952
```


Epoch= 7/200, loss= 447.695, mse= 445.568, kld= 21.268
 val_loss= 361.938, val_mse= 359.146, val_kld= 27.916
 Epoch= 8/200, loss= 356.503, mse= 353.884, kld= 26.188
 val_loss= 256.501, val_mse= 253.291, val_kld= 32.102
 Epoch= 9/200, loss= 236.120, mse= 233.077, kld= 30.433
 val_loss= 117.613, val_mse= 113.119, val_kld= 44.943
 Epoch= 10/200, loss= 111.297, mse= 106.320, kld= 49.765
 val_loss= 111.379, val_mse= 106.355, val_kld= 50.231
 Epoch= 11/200, loss= 126.255, mse= 120.073, kld= 61.824
 val_loss= 117.424, val_mse= 114.367, val_kld= 30.568
 Epoch= 12/200, loss= 127.093, mse= 124.427, kld= 26.657
 val_loss= 54.235, val_mse= 52.322, val_kld= 19.134
 Epoch= 13/200, loss= 52.963, mse= 51.402, kld= 15.613
 val_loss= 16.105, val_mse= 14.144, val_kld= 19.615
 Epoch= 14/200, loss= 13.548, mse= 11.933, kld= 16.156
 val_loss= 19.230, val_mse= 17.294, val_kld= 19.364
 Epoch= 15/200, loss= 13.565, mse= 11.841, kld= 17.244
 val_loss= 29.154, val_mse= 27.213, val_kld= 19.414
 Epoch= 16/200, loss= 24.379, mse= 22.660, kld= 17.187
 val_loss= 36.027, val_mse= 34.161, val_kld= 18.657
 Epoch= 17/200, loss= 34.267, mse= 32.611, kld= 16.558
 val_loss= 40.563, val_mse= 38.702, val_kld= 18.605
 Epoch= 18/200, loss= 34.341, mse= 32.716, kld= 16.251
 val_loss= 33.592, val_mse= 31.764, val_kld= 18.279
 Epoch= 19/200, loss= 31.621, mse= 30.036, kld= 15.847
 val_loss= 30.814, val_mse= 29.015, val_kld= 17.986
 Epoch= 20/200, loss= 28.792, mse= 27.211, kld= 15.808
 val_loss= 35.594, val_mse= 33.789, val_kld= 18.044
 Epoch= 21/200, loss= 32.578, mse= 31.011, kld= 15.665
 val_loss= 36.605, val_mse= 34.800, val_kld= 18.045
 Epoch= 22/200, loss= 37.481, mse= 35.949, kld= 15.318
 val_loss= 36.342, val_mse= 34.620, val_kld= 17.218
 Epoch= 23/200, loss= 40.141, mse= 38.684, kld= 14.566
 val_loss= 36.680, val_mse= 35.040, val_kld= 16.393
 Epoch= 24/200, loss= 32.316, mse= 30.955, kld= 13.614
 val_loss= 25.037, val_mse= 23.539, val_kld= 14.980
 Epoch= 25/200, loss= 23.767, mse= 22.533, kld= 12.335
 val_loss= 18.382, val_mse= 16.989, val_kld= 13.931
 Epoch= 26/200, loss= 17.626, mse= 16.505, kld= 11.210
 val_loss= 16.280, val_mse= 14.987, val_kld= 12.926
 Epoch= 27/200, loss= 15.467, mse= 14.438, kld= 10.289
 val_loss= 17.172, val_mse= 15.956, val_kld= 12.165
 Epoch= 28/200, loss= 14.106, mse= 13.161, kld= 9.447
 val_loss= 15.354, val_mse= 14.177, val_kld= 11.777
 Epoch= 29/200, loss= 12.089, mse= 11.209, kld= 8.803
 val_loss= 11.811, val_mse= 10.689, val_kld= 11.229
 Epoch= 30/200, loss= 9.477, mse= 8.635, kld= 8.423
 val_loss= 7.719, val_mse= 6.619, val_kld= 10.998

Epoch= 31/200, loss= 5.581, mse= 4.772, kld= 8.083
 val_loss= 6.250, val_mse= 5.155, val_kld= 10.948
 Epoch= 32/200, loss= 3.769, mse= 2.992, kld= 7.768
 val_loss= 5.557, val_mse= 4.477, val_kld= 10.801
 Epoch= 33/200, loss= 3.967, mse= 3.222, kld= 7.447
 val_loss= 6.260, val_mse= 5.205, val_kld= 10.556
 Epoch= 34/200, loss= 6.243, mse= 5.505, kld= 7.382
 val_loss= 7.200, val_mse= 6.168, val_kld= 10.322
 Epoch= 35/200, loss= 7.894, mse= 7.176, kld= 7.178
 val_loss= 8.108, val_mse= 7.058, val_kld= 10.502
 Epoch= 36/200, loss= 7.031, mse= 6.347, kld= 6.838
 val_loss= 6.791, val_mse= 5.771, val_kld= 10.202
 Epoch= 37/200, loss= 6.406, mse= 5.757, kld= 6.497
 val_loss= 6.742, val_mse= 5.760, val_kld= 9.821
 Epoch= 38/200, loss= 5.804, mse= 5.178, kld= 6.257
 val_loss= 8.524, val_mse= 7.573, val_kld= 9.506
 Epoch= 39/200, loss= 6.524, mse= 5.927, kld= 5.972
 val_loss= 9.408, val_mse= 8.507, val_kld= 9.012
 Epoch= 40/200, loss= 7.358, mse= 6.791, kld= 5.679
 val_loss= 8.235, val_mse= 7.364, val_kld= 8.714
 Epoch= 41/200, loss= 7.555, mse= 7.016, kld= 5.392
 val_loss= 7.235, val_mse= 6.367, val_kld= 8.681
 Epoch= 42/200, loss= 6.841, mse= 6.300, kld= 5.410
 val_loss= 6.660, val_mse= 5.785, val_kld= 8.753
 Epoch= 43/200, loss= 5.753, mse= 5.222, kld= 5.303
 val_loss= 5.238, val_mse= 4.358, val_kld= 8.800
 Epoch= 44/200, loss= 5.030, mse= 4.491, kld= 5.385
 val_loss= 5.200, val_mse= 4.303, val_kld= 8.963
 Epoch= 45/200, loss= 4.575, mse= 4.048, kld= 5.265
 val_loss= 6.119, val_mse= 5.241, val_kld= 8.778
 Epoch= 46/200, loss= 4.927, mse= 4.418, kld= 5.087
 val_loss= 4.441, val_mse= 3.588, val_kld= 8.534
 Epoch= 47/200, loss= 4.368, mse= 3.885, kld= 4.837
 val_loss= 4.610, val_mse= 3.736, val_kld= 8.740
 Epoch= 48/200, loss= 3.515, mse= 3.021, kld= 4.943
 val_loss= 3.993, val_mse= 3.125, val_kld= 8.679
 Epoch= 49/200, loss= 2.980, mse= 2.512, kld= 4.675
 val_loss= 3.929, val_mse= 3.109, val_kld= 8.202
 Epoch= 50/200, loss= 2.747, mse= 2.295, kld= 4.522
 val_loss= 4.581, val_mse= 3.785, val_kld= 7.956
 Epoch= 51/200, loss= 2.786, mse= 2.344, kld= 4.422
 val_loss= 3.894, val_mse= 3.084, val_kld= 8.095
 Epoch= 52/200, loss= 3.130, mse= 2.689, kld= 4.410
 val_loss= 4.857, val_mse= 4.047, val_kld= 8.100
 Epoch= 53/200, loss= 2.890, mse= 2.459, kld= 4.306
 val_loss= 3.194, val_mse= 2.405, val_kld= 7.890
 Epoch= 54/200, loss= 2.868, mse= 2.441, kld= 4.278
 val_loss= 3.292, val_mse= 2.482, val_kld= 8.098

Epoch= 55/200, loss= 2.803, mse= 2.367, kld= 4.361
 val_loss= 3.268, val_mse= 2.433, val_kld= 8.345
 Epoch= 56/200, loss= 2.847, mse= 2.419, kld= 4.280
 val_loss= 3.645, val_mse= 2.822, val_kld= 8.227
 Epoch= 57/200, loss= 3.096, mse= 2.665, kld= 4.313
 val_loss= 3.364, val_mse= 2.552, val_kld= 8.125
 Epoch= 58/200, loss= 3.224, mse= 2.790, kld= 4.340
 val_loss= 4.458, val_mse= 3.625, val_kld= 8.324
 Epoch= 59/200, loss= 3.199, mse= 2.766, kld= 4.330
 val_loss= 3.638, val_mse= 2.807, val_kld= 8.316
 Epoch= 60/200, loss= 2.867, mse= 2.446, kld= 4.205
 val_loss= 3.844, val_mse= 3.028, val_kld= 8.165
 Epoch= 61/200, loss= 2.783, mse= 2.361, kld= 4.220
 val_loss= 3.927, val_mse= 3.083, val_kld= 8.435
 Epoch= 62/200, loss= 2.605, mse= 2.184, kld= 4.206
 val_loss= 3.462, val_mse= 2.643, val_kld= 8.188
 Epoch= 63/200, loss= 2.754, mse= 2.341, kld= 4.130
 val_loss= 3.373, val_mse= 2.557, val_kld= 8.155
 Epoch= 64/200, loss= 2.535, mse= 2.127, kld= 4.085
 val_loss= 2.998, val_mse= 2.185, val_kld= 8.129
 Epoch= 65/200, loss= 2.397, mse= 1.993, kld= 4.046
 val_loss= 3.217, val_mse= 2.412, val_kld= 8.049
 Epoch= 66/200, loss= 2.206, mse= 1.811, kld= 3.954
 val_loss= 2.467, val_mse= 1.654, val_kld= 8.135
 Epoch= 67/200, loss= 2.297, mse= 1.906, kld= 3.918
 val_loss= 2.545, val_mse= 1.718, val_kld= 8.273
 Epoch= 68/200, loss= 2.293, mse= 1.912, kld= 3.805
 val_loss= 2.555, val_mse= 1.746, val_kld= 8.097
 Epoch= 69/200, loss= 2.306, mse= 1.929, kld= 3.763
 val_loss= 2.443, val_mse= 1.627, val_kld= 8.160
 Epoch= 70/200, loss= 2.241, mse= 1.874, kld= 3.666
 val_loss= 2.726, val_mse= 1.926, val_kld= 8.003
 Epoch= 71/200, loss= 2.329, mse= 1.965, kld= 3.638
 val_loss= 3.030, val_mse= 2.250, val_kld= 7.801
 Epoch= 72/200, loss= 2.228, mse= 1.865, kld= 3.628
 val_loss= 2.614, val_mse= 1.815, val_kld= 7.987
 Epoch= 73/200, loss= 2.271, mse= 1.921, kld= 3.498
 val_loss= 2.698, val_mse= 1.911, val_kld= 7.871
 Epoch= 74/200, loss= 2.099, mse= 1.749, kld= 3.496
 val_loss= 2.965, val_mse= 2.171, val_kld= 7.939
 Epoch= 75/200, loss= 2.051, mse= 1.709, kld= 3.423
 val_loss= 2.753, val_mse= 1.954, val_kld= 7.995
 Epoch= 76/200, loss= 2.262, mse= 1.917, kld= 3.444
 val_loss= 2.447, val_mse= 1.661, val_kld= 7.865
 Epoch= 77/200, loss= 2.005, mse= 1.667, kld= 3.384
 val_loss= 2.654, val_mse= 1.863, val_kld= 7.909
 Epoch= 78/200, loss= 2.096, mse= 1.759, kld= 3.370
 val_loss= 2.652, val_mse= 1.832, val_kld= 8.193

Epoch= 79/200, loss= 2.010, mse= 1.676, kld= 3.340
 val_loss= 2.627, val_mse= 1.840, val_kld= 7.870
 Epoch= 80/200, loss= 1.919, mse= 1.593, kld= 3.263
 val_loss= 2.346, val_mse= 1.573, val_kld= 7.732
 Epoch= 81/200, loss= 1.967, mse= 1.650, kld= 3.161
 val_loss= 2.420, val_mse= 1.660, val_kld= 7.600
 Epoch= 82/200, loss= 1.991, mse= 1.677, kld= 3.136
 val_loss= 2.345, val_mse= 1.592, val_kld= 7.529
 Epoch= 83/200, loss= 1.967, mse= 1.660, kld= 3.071
 val_loss= 2.563, val_mse= 1.796, val_kld= 7.679
 Epoch= 84/200, loss= 1.922, mse= 1.620, kld= 3.024
 val_loss= 2.549, val_mse= 1.789, val_kld= 7.597
 Epoch= 85/200, loss= 1.949, mse= 1.652, kld= 2.968
 val_loss= 2.244, val_mse= 1.504, val_kld= 7.394
 Epoch= 86/200, loss= 1.913, mse= 1.617, kld= 2.960
 val_loss= 2.560, val_mse= 1.804, val_kld= 7.551
 Epoch= 87/200, loss= 1.752, mse= 1.462, kld= 2.892
 val_loss= 2.422, val_mse= 1.685, val_kld= 7.368
 Epoch= 88/200, loss= 1.764, mse= 1.472, kld= 2.920
 val_loss= 2.252, val_mse= 1.500, val_kld= 7.526
 Epoch= 89/200, loss= 1.817, mse= 1.522, kld= 2.955
 val_loss= 1.888, val_mse= 1.150, val_kld= 7.375
 Epoch= 90/200, loss= 1.845, mse= 1.560, kld= 2.848
 val_loss= 2.209, val_mse= 1.502, val_kld= 7.070
 Epoch= 91/200, loss= 1.688, mse= 1.401, kld= 2.874
 val_loss= 2.583, val_mse= 1.885, val_kld= 6.980
 Epoch= 92/200, loss= 1.856, mse= 1.567, kld= 2.882
 val_loss= 2.257, val_mse= 1.562, val_kld= 6.951
 Epoch= 93/200, loss= 1.780, mse= 1.502, kld= 2.780
 val_loss= 2.191, val_mse= 1.499, val_kld= 6.914
 Epoch= 94/200, loss= 1.822, mse= 1.534, kld= 2.881
 val_loss= 2.282, val_mse= 1.609, val_kld= 6.728
 Epoch= 95/200, loss= 1.657, mse= 1.381, kld= 2.764
 val_loss= 2.114, val_mse= 1.438, val_kld= 6.759
 Epoch= 96/200, loss= 1.784, mse= 1.509, kld= 2.753
 val_loss= 2.014, val_mse= 1.332, val_kld= 6.824
 Epoch= 97/200, loss= 1.648, mse= 1.369, kld= 2.787
 val_loss= 2.028, val_mse= 1.386, val_kld= 6.419
 Epoch= 98/200, loss= 1.694, mse= 1.418, kld= 2.758
 val_loss= 2.214, val_mse= 1.574, val_kld= 6.398
 Epoch= 99/200, loss= 1.828, mse= 1.563, kld= 2.646
 val_loss= 2.230, val_mse= 1.603, val_kld= 6.268
 Epoch= 100/200, loss= 1.685, mse= 1.422, kld= 2.632
 val_loss= 2.441, val_mse= 1.819, val_kld= 6.221
 Epoch= 101/200, loss= 1.613, mse= 1.346, kld= 2.667
 val_loss= 2.253, val_mse= 1.657, val_kld= 5.962
 Epoch= 102/200, loss= 1.634, mse= 1.372, kld= 2.614
 val_loss= 1.896, val_mse= 1.286, val_kld= 6.105

Epoch= 103/200, loss= 1.628, mse= 1.370, kld= 2.583
 val_loss= 2.080, val_mse= 1.515, val_kld= 5.653
 Epoch= 104/200, loss= 1.601, mse= 1.345, kld= 2.554
 val_loss= 1.548, val_mse= 0.978, val_kld= 5.701
 Epoch= 105/200, loss= 1.582, mse= 1.335, kld= 2.468
 val_loss= 1.873, val_mse= 1.320, val_kld= 5.524
 Epoch= 106/200, loss= 1.541, mse= 1.295, kld= 2.459
 val_loss= 1.537, val_mse= 1.003, val_kld= 5.339
 Epoch= 107/200, loss= 1.501, mse= 1.267, kld= 2.338
 val_loss= 1.915, val_mse= 1.397, val_kld= 5.179
 Epoch= 108/200, loss= 1.494, mse= 1.255, kld= 2.387
 val_loss= 2.042, val_mse= 1.539, val_kld= 5.030
 Epoch= 109/200, loss= 1.593, mse= 1.361, kld= 2.321
 val_loss= 1.847, val_mse= 1.342, val_kld= 5.053
 Epoch= 110/200, loss= 1.525, mse= 1.300, kld= 2.247
 val_loss= 1.642, val_mse= 1.171, val_kld= 4.711
 Epoch= 111/200, loss= 1.532, mse= 1.307, kld= 2.256
 val_loss= 1.846, val_mse= 1.366, val_kld= 4.796
 Epoch= 112/200, loss= 1.501, mse= 1.291, kld= 2.097
 val_loss= 1.864, val_mse= 1.412, val_kld= 4.525
 Epoch= 113/200, loss= 1.396, mse= 1.185, kld= 2.103
 val_loss= 1.478, val_mse= 1.057, val_kld= 4.215
 Epoch= 114/200, loss= 1.437, mse= 1.221, kld= 2.164
 val_loss= 1.776, val_mse= 1.344, val_kld= 4.317
 Epoch= 115/200, loss= 1.466, mse= 1.250, kld= 2.157
 val_loss= 1.762, val_mse= 1.353, val_kld= 4.090
 Epoch= 116/200, loss= 1.479, mse= 1.271, kld= 2.080
 val_loss= 1.626, val_mse= 1.226, val_kld= 3.994
 Epoch= 117/200, loss= 1.480, mse= 1.272, kld= 2.084
 val_loss= 1.584, val_mse= 1.172, val_kld= 4.120
 Epoch= 118/200, loss= 1.469, mse= 1.253, kld= 2.160
 val_loss= 1.766, val_mse= 1.330, val_kld= 4.364
 Epoch= 119/200, loss= 1.354, mse= 1.108, kld= 2.467
 val_loss= 1.552, val_mse= 1.139, val_kld= 4.132
 Epoch= 120/200, loss= 1.442, mse= 1.210, kld= 2.326
 val_loss= 1.690, val_mse= 1.311, val_kld= 3.787
 Epoch= 121/200, loss= 1.377, mse= 1.166, kld= 2.115
 val_loss= 1.723, val_mse= 1.334, val_kld= 3.888
 Epoch= 122/200, loss= 1.434, mse= 1.227, kld= 2.070
 val_loss= 1.416, val_mse= 1.025, val_kld= 3.917
 Epoch= 123/200, loss= 1.346, mse= 1.121, kld= 2.247
 val_loss= 1.511, val_mse= 1.149, val_kld= 3.617
 Epoch= 124/200, loss= 1.375, mse= 1.167, kld= 2.073
 val_loss= 1.392, val_mse= 1.043, val_kld= 3.492
 Epoch= 125/200, loss= 1.310, mse= 1.108, kld= 2.020
 val_loss= 1.513, val_mse= 1.146, val_kld= 3.669
 Epoch= 126/200, loss= 1.417, mse= 1.197, kld= 2.200
 val_loss= 1.429, val_mse= 1.110, val_kld= 3.193

Epoch= 127/200, loss= 1.320, mse= 1.123, kld= 1.965
 val_loss= 1.333, val_mse= 1.036, val_kld= 2.975
 Epoch= 128/200, loss= 1.310, mse= 1.126, kld= 1.841
 val_loss= 1.315, val_mse= 1.011, val_kld= 3.042
 Epoch= 129/200, loss= 1.268, mse= 1.069, kld= 1.987
 val_loss= 1.333, val_mse= 1.035, val_kld= 2.980
 Epoch= 130/200, loss= 1.299, mse= 1.117, kld= 1.818
 val_loss= 1.290, val_mse= 1.017, val_kld= 2.736
 Epoch= 131/200, loss= 1.303, mse= 1.125, kld= 1.777
 val_loss= 1.302, val_mse= 1.015, val_kld= 2.869
 Epoch= 132/200, loss= 1.405, mse= 1.210, kld= 1.951
 val_loss= 1.433, val_mse= 1.145, val_kld= 2.888
 Epoch= 133/200, loss= 1.280, mse= 1.105, kld= 1.751
 val_loss= 1.559, val_mse= 1.290, val_kld= 2.686
 Epoch= 134/200, loss= 1.243, mse= 1.062, kld= 1.806
 val_loss= 1.159, val_mse= 0.878, val_kld= 2.805
 Epoch= 135/200, loss= 1.245, mse= 1.065, kld= 1.803
 val_loss= 1.411, val_mse= 1.153, val_kld= 2.579
 Epoch= 136/200, loss= 1.210, mse= 1.045, kld= 1.648
 val_loss= 1.454, val_mse= 1.183, val_kld= 2.708
 Epoch= 137/200, loss= 1.189, mse= 1.023, kld= 1.658
 val_loss= 1.310, val_mse= 1.056, val_kld= 2.542
 Epoch= 138/200, loss= 1.256, mse= 1.087, kld= 1.688
 val_loss= 1.271, val_mse= 1.002, val_kld= 2.689
 Epoch= 139/200, loss= 1.182, mse= 1.022, kld= 1.600
 val_loss= 1.337, val_mse= 1.079, val_kld= 2.581
 Epoch= 140/200, loss= 1.144, mse= 0.979, kld= 1.650
 val_loss= 1.219, val_mse= 0.967, val_kld= 2.522
 Epoch= 141/200, loss= 1.164, mse= 0.994, kld= 1.706
 val_loss= 1.158, val_mse= 0.918, val_kld= 2.402
 Epoch= 142/200, loss= 1.168, mse= 1.008, kld= 1.599
 val_loss= 1.252, val_mse= 0.996, val_kld= 2.554
 Epoch= 143/200, loss= 1.207, mse= 1.042, kld= 1.652
 val_loss= 1.304, val_mse= 1.054, val_kld= 2.492
 Epoch= 144/200, loss= 1.196, mse= 1.034, kld= 1.615
 val_loss= 1.257, val_mse= 1.020, val_kld= 2.370
 Epoch= 145/200, loss= 1.193, mse= 1.023, kld= 1.699
 val_loss= 1.146, val_mse= 0.903, val_kld= 2.439
 Epoch= 146/200, loss= 1.213, mse= 1.062, kld= 1.516
 val_loss= 1.205, val_mse= 0.970, val_kld= 2.342
 Epoch= 147/200, loss= 1.133, mse= 0.972, kld= 1.612
 val_loss= 1.192, val_mse= 0.953, val_kld= 2.389
 Epoch= 148/200, loss= 1.155, mse= 0.993, kld= 1.613
 val_loss= 1.138, val_mse= 0.907, val_kld= 2.309
 Epoch= 149/200, loss= 1.174, mse= 1.015, kld= 1.594
 val_loss= 1.356, val_mse= 1.131, val_kld= 2.252
 Epoch= 150/200, loss= 1.185, mse= 1.036, kld= 1.484
 val_loss= 1.335, val_mse= 1.091, val_kld= 2.436

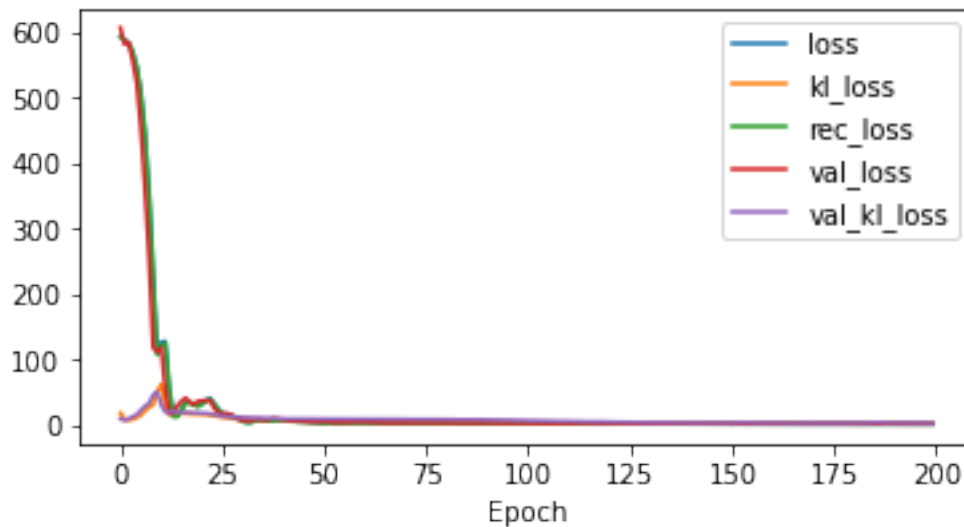
Epoch= 151/200, loss= 1.093, mse= 0.936, kld= 1.570
val_loss= 0.942, val_mse= 0.708, val_kld= 2.337
Epoch= 152/200, loss= 1.194, mse= 1.030, kld= 1.635
val_loss= 1.365, val_mse= 1.094, val_kld= 2.707
Epoch= 153/200, loss= 1.175, mse= 1.004, kld= 1.709
val_loss= 1.193, val_mse= 0.931, val_kld= 2.622
Epoch= 154/200, loss= 1.107, mse= 0.927, kld= 1.804
val_loss= 1.348, val_mse= 1.052, val_kld= 2.952
Epoch= 155/200, loss= 1.137, mse= 0.936, kld= 2.003
val_loss= 1.167, val_mse= 0.849, val_kld= 3.174
Epoch= 156/200, loss= 1.148, mse= 0.937, kld= 2.114
val_loss= 1.176, val_mse= 0.915, val_kld= 2.610
Epoch= 157/200, loss= 1.163, mse= 0.974, kld= 1.895
val_loss= 1.173, val_mse= 0.918, val_kld= 2.550
Epoch= 158/200, loss= 1.108, mse= 0.930, kld= 1.775
val_loss= 1.000, val_mse= 0.738, val_kld= 2.622
Epoch= 159/200, loss= 1.090, mse= 0.921, kld= 1.690
val_loss= 0.955, val_mse= 0.715, val_kld= 2.393
Epoch= 160/200, loss= 1.088, mse= 0.922, kld= 1.658
val_loss= 1.179, val_mse= 0.933, val_kld= 2.453
Epoch= 161/200, loss= 1.135, mse= 0.966, kld= 1.692
val_loss= 1.052, val_mse= 0.806, val_kld= 2.463
Epoch= 162/200, loss= 1.068, mse= 0.904, kld= 1.639
val_loss= 1.262, val_mse= 1.026, val_kld= 2.362
Epoch= 163/200, loss= 1.008, mse= 0.856, kld= 1.519
val_loss= 1.146, val_mse= 0.917, val_kld= 2.289
Epoch= 164/200, loss= 1.068, mse= 0.919, kld= 1.497
val_loss= 1.137, val_mse= 0.882, val_kld= 2.549
Epoch= 165/200, loss= 1.079, mse= 0.914, kld= 1.646
val_loss= 1.340, val_mse= 1.128, val_kld= 2.127
Epoch= 166/200, loss= 1.036, mse= 0.902, kld= 1.338
val_loss= 1.110, val_mse= 0.898, val_kld= 2.120
Epoch= 167/200, loss= 1.042, mse= 0.888, kld= 1.537
val_loss= 0.866, val_mse= 0.638, val_kld= 2.285
Epoch= 168/200, loss= 1.005, mse= 0.851, kld= 1.541
val_loss= 1.087, val_mse= 0.886, val_kld= 2.007
Epoch= 169/200, loss= 0.951, mse= 0.827, kld= 1.235
val_loss= 1.033, val_mse= 0.798, val_kld= 2.350
Epoch= 170/200, loss= 1.059, mse= 0.906, kld= 1.528
val_loss= 1.261, val_mse= 1.042, val_kld= 2.183
Epoch= 171/200, loss= 1.052, mse= 0.914, kld= 1.383
val_loss= 1.096, val_mse= 0.869, val_kld= 2.277
Epoch= 172/200, loss= 0.983, mse= 0.853, kld= 1.306
val_loss= 0.918, val_mse= 0.698, val_kld= 2.195
Epoch= 173/200, loss= 0.970, mse= 0.825, kld= 1.451
val_loss= 1.140, val_mse= 0.929, val_kld= 2.105
Epoch= 174/200, loss= 1.014, mse= 0.889, kld= 1.243
val_loss= 1.088, val_mse= 0.879, val_kld= 2.093

Epoch= 175/200, loss= 0.966, mse= 0.831, kld= 1.348
 val_loss= 1.170, val_mse= 0.944, val_kld= 2.263
 Epoch= 176/200, loss= 0.916, mse= 0.781, kld= 1.355
 val_loss= 1.212, val_mse= 1.026, val_kld= 1.862
 Epoch= 177/200, loss= 0.964, mse= 0.836, kld= 1.280
 val_loss= 1.058, val_mse= 0.844, val_kld= 2.139
 Epoch= 178/200, loss= 0.955, mse= 0.815, kld= 1.399
 val_loss= 0.993, val_mse= 0.790, val_kld= 2.024
 Epoch= 179/200, loss= 0.968, mse= 0.836, kld= 1.321
 val_loss= 1.125, val_mse= 0.916, val_kld= 2.083
 Epoch= 180/200, loss= 0.896, mse= 0.773, kld= 1.233
 val_loss= 1.014, val_mse= 0.829, val_kld= 1.858
 Epoch= 181/200, loss= 0.897, mse= 0.768, kld= 1.286
 val_loss= 0.887, val_mse= 0.677, val_kld= 2.100
 Epoch= 182/200, loss= 0.930, mse= 0.795, kld= 1.352
 val_loss= 0.925, val_mse= 0.726, val_kld= 1.987
 Epoch= 183/200, loss= 0.938, mse= 0.809, kld= 1.290
 val_loss= 0.922, val_mse= 0.702, val_kld= 2.207
 Epoch= 184/200, loss= 0.950, mse= 0.822, kld= 1.274
 val_loss= 1.035, val_mse= 0.823, val_kld= 2.123
 Epoch= 185/200, loss= 0.966, mse= 0.824, kld= 1.420
 val_loss= 1.169, val_mse= 0.934, val_kld= 2.341
 Epoch= 186/200, loss= 0.948, mse= 0.784, kld= 1.637
 val_loss= 0.989, val_mse= 0.662, val_kld= 3.265
 Epoch= 187/200, loss= 1.027, mse= 0.811, kld= 2.159
 val_loss= 1.169, val_mse= 0.823, val_kld= 3.459
 Epoch= 188/200, loss= 1.079, mse= 0.811, kld= 2.682
 val_loss= 0.973, val_mse= 0.634, val_kld= 3.385
 Epoch= 189/200, loss= 1.079, mse= 0.812, kld= 2.671
 val_loss= 1.116, val_mse= 0.901, val_kld= 2.156
 Epoch= 190/200, loss= 0.890, mse= 0.745, kld= 1.451
 val_loss= 1.077, val_mse= 0.835, val_kld= 2.415
 Epoch= 191/200, loss= 0.978, mse= 0.816, kld= 1.622
 val_loss= 0.954, val_mse= 0.687, val_kld= 2.667
 Epoch= 192/200, loss= 0.970, mse= 0.774, kld= 1.965
 val_loss= 1.138, val_mse= 0.910, val_kld= 2.277
 Epoch= 193/200, loss= 0.913, mse= 0.783, kld= 1.304
 val_loss= 0.914, val_mse= 0.667, val_kld= 2.474
 Epoch= 194/200, loss= 0.949, mse= 0.778, kld= 1.705
 val_loss= 0.907, val_mse= 0.687, val_kld= 2.197
 Epoch= 195/200, loss= 0.911, mse= 0.771, kld= 1.401
 val_loss= 0.883, val_mse= 0.639, val_kld= 2.438
 Epoch= 196/200, loss= 0.944, mse= 0.800, kld= 1.440
 val_loss= 0.949, val_mse= 0.719, val_kld= 2.293
 Epoch= 197/200, loss= 0.903, mse= 0.761, kld= 1.428
 val_loss= 0.850, val_mse= 0.632, val_kld= 2.181
 Epoch= 198/200, loss= 0.877, mse= 0.741, kld= 1.363
 val_loss= 0.900, val_mse= 0.708, val_kld= 1.915


```
Epoch= 199/200, loss= 0.905, mse= 0.780, kld= 1.248
      val_loss= 1.008, val_mse= 0.787, val_kld= 2.212
Epoch= 200/200, loss= 0.856, mse= 0.714, kld= 1.420
      val_loss= 0.944, val_mse= 0.741, val_kld= 2.028
```

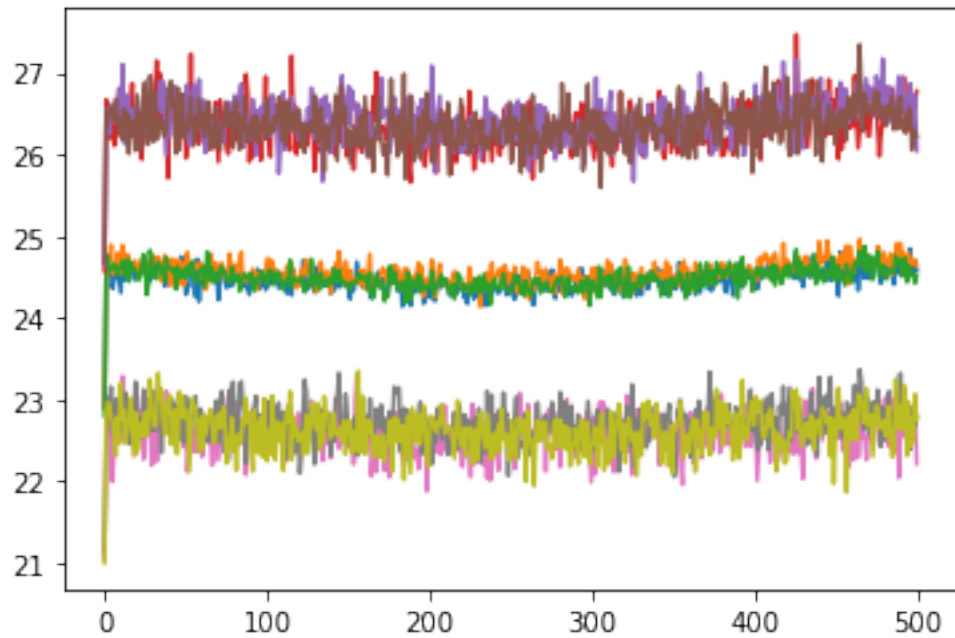
```
[51]: pd.DataFrame(history).plot(figsize=(6, 3), xlabel='Epoch')
```

```
[51]: <AxesSubplot:xlabel='Epoch'>
```



```
[52]: # x_hat = dkf.generate(x_train)
      # x_hat, x_025, x_975 = dkf.filter(x_train)
      x_hat, x_025, x_975 = dkf.predict(x, 100)
      x_hat = x_hat.detach().numpy()[0]
      x_025 = x_025.detach().numpy()[0]
      x_975 = x_975.detach().numpy()[0]
      plt.plot(x_hat)
      plt.plot(x_975)
      plt.plot(x_025)
```

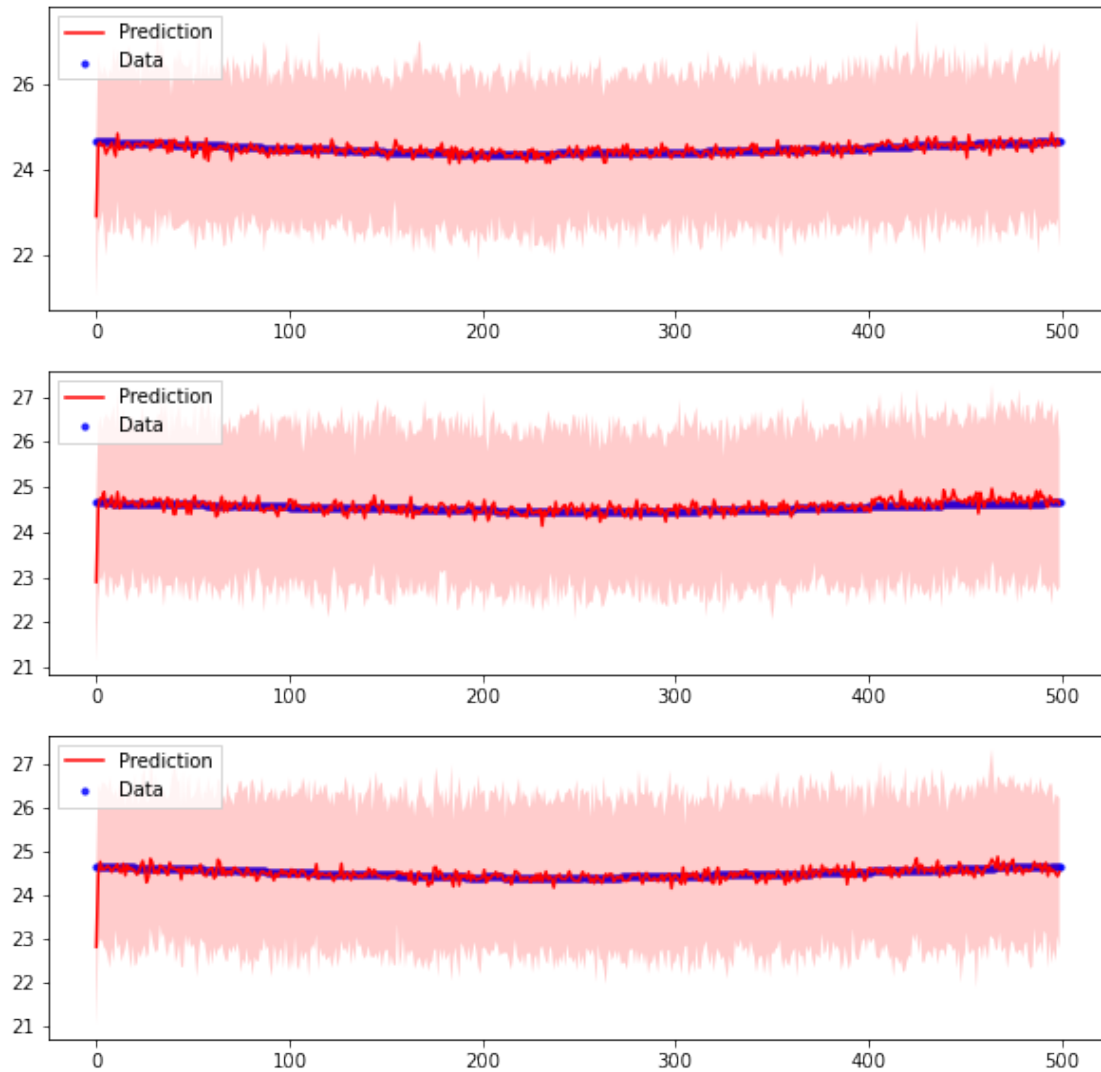
```
[52]: [<matplotlib.lines.Line2D at 0x7f9221960bb0>,
      <matplotlib.lines.Line2D at 0x7f9221960ca0>,
      <matplotlib.lines.Line2D at 0x7f9221960d60>]
```



```
[53]: fig, ax = plt.subplots(3, figsize=(10, 10))

for i, axi in enumerate(ax):
    axi.scatter(
        np.arange(longitude_three_data.shape[0]),
        longitude_three_data[:, i], s=10, alpha=0.8, label='Data', c='b')
    axi.plot(x_hat[:, i], label='Prediction', c='r')
    axi.fill_between(np.arange(x_hat.shape[0]), x_025[:, i], x_975[:, i],
                     facecolor='r', alpha=0.2)

    axi.legend(loc='upper left', fancybox=False)
plt.show()
```



[54]: #####

[]:

[]:

[]:

[55]: #####

[56]: #TUTAJ DKF PO ALTITUDE DLA 5 WORKOUTOW

```
[57]: data = np.vstack([np.asarray(data_endo[0]['altitude']), np.
    ↳asarray(data_endo[1]['altitude']),
        np.asarray(data_endo[2]['altitude']), np.
    ↳asarray(data_endo[3]['altitude']),
        np.asarray(data_endo[4]['altitude'])]).T
print(data.shape)
```

(500, 5)

```
[58]: x = torch.FloatTensor(data).reshape(1, *data.shape)
print(x)
x_train = torch.FloatTensor(data[:450]).reshape(1, 450, data.shape[1])
print(x_train)
x_val = torch.FloatTensor(data[450:500]).reshape(1, 50, data.shape[1])
print(x_val)
```

```
tensor([[[[41.6000, 38.4000, 76.4000, 28.6000, 32.0000],
          [40.6000, 39.0000, 73.2000, 29.4000, 32.0000],
          [40.6000, 39.0000, 72.4000, 29.4000, 32.0000],
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          [34.4000, 35.0000, 52.8000, 30.8000, 15.0000],
          [36.2000, 35.0000, 52.8000, 32.8000, 14.2000]]]])
tensor([[[[41.6000, 38.4000, 76.4000, 28.6000, 32.0000],
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          [19.8000, 26.6000, 37.6000, 22.0000, 10.6000],
          [17.2000, 26.6000, 37.6000, 22.0000, 10.6000],
```

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[28.6000, 31.8000, 47.2000, 28.0000, 13.0000],
[29.8000, 33.0000, 48.6000, 28.4000, 13.4000],
[31.8000, 34.2000, 50.2000, 29.8000, 14.4000],
[34.4000, 35.0000, 52.8000, 30.8000, 15.0000],
[36.2000, 35.0000, 52.8000, 32.8000, 14.2000]]])
```

```
[63]: dkf = DKF(input_dim=5, z_dim=25, rnn_dim=25, trans_dim=25, emission_dim=25)
```

```
[64]: history = dkf.fit(x_train, x_val, num_epochs=200, annealing_factor=0.1)
```

```
Epoch= 1/200, loss= 1985.963, mse= 1974.683, kld= 112.801
      val_loss= 848.740, val_mse= 847.874, val_kld= 8.663
Epoch= 2/200, loss= 1968.051, mse= 1966.357, kld= 16.941
      val_loss= 841.058, val_mse= 840.417, val_kld= 6.405
Epoch= 3/200, loss= 1965.518, mse= 1964.547, kld= 9.717
      val_loss= 837.082, val_mse= 836.287, val_kld= 7.949
Epoch= 4/200, loss= 1952.506, mse= 1951.390, kld= 11.162
      val_loss= 835.122, val_mse= 834.195, val_kld= 9.272
Epoch= 5/200, loss= 1925.768, mse= 1924.251, kld= 15.175
      val_loss= 805.016, val_mse= 803.774, val_kld= 12.420
```

Epoch= 6/200, loss= 1888.119, mse= 1885.930, kld= 21.884
val_loss= 769.580, val_mse= 767.818, val_kld= 17.614

Epoch= 7/200, loss= 1795.411, mse= 1791.859, kld= 35.521
val_loss= 704.842, val_mse= 702.509, val_kld= 23.336

Epoch= 8/200, loss= 1665.584, mse= 1660.120, kld= 54.640
val_loss= 614.119, val_mse= 610.978, val_kld= 31.412

Epoch= 9/200, loss= 1399.725, mse= 1390.253, kld= 94.720
val_loss= 428.614, val_mse= 424.456, val_kld= 41.580

Epoch= 10/200, loss= 1462.862, mse= 953.985, kld= 5088.776
val_loss= 362.488, val_mse= 360.031, val_kld= 24.571

Epoch= 11/200, loss= 858.041, mse= 852.651, kld= 53.902
val_loss= 250.148, val_mse= 248.081, val_kld= 20.661

Epoch= 12/200, loss= 641.895, mse= 637.954, kld= 39.412
val_loss= 121.662, val_mse= 119.648, val_kld= 20.140

Epoch= 13/200, loss= 378.562, mse= 374.614, kld= 39.485
val_loss= 64.417, val_mse= 62.184, val_kld= 22.326

Epoch= 14/200, loss= 194.557, mse= 190.418, kld= 41.391
val_loss= 127.260, val_mse= 124.879, val_kld= 23.808

Epoch= 15/200, loss= 276.118, mse= 271.790, kld= 43.284
val_loss= 196.095, val_mse= 193.803, val_kld= 22.923

Epoch= 16/200, loss= 368.518, mse= 364.898, kld= 36.195
val_loss= 137.850, val_mse= 135.668, val_kld= 21.825

Epoch= 17/200, loss= 252.430, mse= 249.253, kld= 31.771
val_loss= 57.873, val_mse= 55.838, val_kld= 20.355

Epoch= 18/200, loss= 125.791, mse= 122.955, kld= 28.360
val_loss= 28.960, val_mse= 27.044, val_kld= 19.166

Epoch= 19/200, loss= 100.208, mse= 97.628, kld= 25.807
val_loss= 29.662, val_mse= 27.844, val_kld= 18.173

Epoch= 20/200, loss= 132.796, mse= 130.392, kld= 24.032
val_loss= 37.693, val_mse= 35.896, val_kld= 17.964

Epoch= 21/200, loss= 178.747, mse= 176.416, kld= 23.317
val_loss= 39.971, val_mse= 38.156, val_kld= 18.159

Epoch= 22/200, loss= 181.379, mse= 179.012, kld= 23.675
val_loss= 34.658, val_mse= 32.783, val_kld= 18.755

Epoch= 23/200, loss= 158.085, mse= 155.629, kld= 24.559
val_loss= 32.589, val_mse= 30.670, val_kld= 19.191

Epoch= 24/200, loss= 122.503, mse= 119.951, kld= 25.514
val_loss= 38.639, val_mse= 36.646, val_kld= 19.937

Epoch= 25/200, loss= 104.561, mse= 101.973, kld= 25.875
val_loss= 63.490, val_mse= 61.410, val_kld= 20.800

Epoch= 26/200, loss= 114.494, mse= 111.889, kld= 26.046
val_loss= 106.561, val_mse= 104.493, val_kld= 20.683

Epoch= 27/200, loss= 145.072, mse= 142.542, kld= 25.304
val_loss= 106.016, val_mse= 103.991, val_kld= 20.253

Epoch= 28/200, loss= 155.946, mse= 153.545, kld= 24.008
val_loss= 89.743, val_mse= 87.821, val_kld= 19.218

Epoch= 29/200, loss= 131.011, mse= 128.695, kld= 23.160
val_loss= 64.219, val_mse= 62.300, val_kld= 19.189

Epoch= 30/200, loss= 106.694, mse= 104.444, kld= 22.499
 val_loss= 41.783, val_mse= 40.026, val_kld= 17.572
 Epoch= 31/200, loss= 97.406, mse= 95.290, kld= 21.163
 val_loss= 34.231, val_mse= 32.560, val_kld= 16.715
 Epoch= 32/200, loss= 103.618, mse= 101.613, kld= 20.053
 val_loss= 26.216, val_mse= 24.616, val_kld= 15.995
 Epoch= 33/200, loss= 110.802, mse= 108.917, kld= 18.852
 val_loss= 27.237, val_mse= 25.713, val_kld= 15.242
 Epoch= 34/200, loss= 111.206, mse= 109.386, kld= 18.209
 val_loss= 25.225, val_mse= 23.723, val_kld= 15.024
 Epoch= 35/200, loss= 102.677, mse= 100.894, kld= 17.826
 val_loss= 32.011, val_mse= 30.525, val_kld= 14.856
 Epoch= 36/200, loss= 90.493, mse= 88.760, kld= 17.336
 val_loss= 32.685, val_mse= 31.181, val_kld= 15.041
 Epoch= 37/200, loss= 84.200, mse= 82.472, kld= 17.275
 val_loss= 52.154, val_mse= 50.669, val_kld= 14.854
 Epoch= 38/200, loss= 87.352, mse= 85.635, kld= 17.168
 val_loss= 57.782, val_mse= 56.257, val_kld= 15.252
 Epoch= 39/200, loss= 94.822, mse= 93.166, kld= 16.560
 val_loss= 61.203, val_mse= 59.751, val_kld= 14.522
 Epoch= 40/200, loss= 98.968, mse= 97.346, kld= 16.222
 val_loss= 55.538, val_mse= 54.112, val_kld= 14.263
 Epoch= 41/200, loss= 94.187, mse= 92.654, kld= 15.339
 val_loss= 46.277, val_mse= 44.953, val_kld= 13.240
 Epoch= 42/200, loss= 87.744, mse= 86.249, kld= 14.945
 val_loss= 36.662, val_mse= 35.369, val_kld= 12.928
 Epoch= 43/200, loss= 84.946, mse= 83.522, kld= 14.239
 val_loss= 29.630, val_mse= 28.383, val_kld= 12.476
 Epoch= 44/200, loss= 88.037, mse= 86.669, kld= 13.684
 val_loss= 24.089, val_mse= 22.859, val_kld= 12.305
 Epoch= 45/200, loss= 91.525, mse= 90.176, kld= 13.489
 val_loss= 24.278, val_mse= 23.020, val_kld= 12.578
 Epoch= 46/200, loss= 91.859, mse= 90.593, kld= 12.665
 val_loss= 27.210, val_mse= 26.041, val_kld= 11.693
 Epoch= 47/200, loss= 89.734, mse= 88.488, kld= 12.462
 val_loss= 27.180, val_mse= 25.966, val_kld= 12.140
 Epoch= 48/200, loss= 85.549, mse= 84.293, kld= 12.556
 val_loss= 31.849, val_mse= 30.660, val_kld= 11.886
 Epoch= 49/200, loss= 84.646, mse= 83.398, kld= 12.488
 val_loss= 37.005, val_mse= 35.804, val_kld= 12.011
 Epoch= 50/200, loss= 84.702, mse= 83.447, kld= 12.551
 val_loss= 44.479, val_mse= 43.300, val_kld= 11.793
 Epoch= 51/200, loss= 87.225, mse= 85.976, kld= 12.491
 val_loss= 45.063, val_mse= 43.907, val_kld= 11.564
 Epoch= 52/200, loss= 86.882, mse= 85.705, kld= 11.771
 val_loss= 35.945, val_mse= 34.769, val_kld= 11.754
 Epoch= 53/200, loss= 84.606, mse= 83.445, kld= 11.618
 val_loss= 32.601, val_mse= 31.498, val_kld= 11.033

Epoch= 54/200, loss= 84.051, mse= 82.929, kld= 11.218
 val_loss= 29.791, val_mse= 28.741, val_kld= 10.499
 Epoch= 55/200, loss= 82.510, mse= 81.399, kld= 11.106
 val_loss= 26.607, val_mse= 25.555, val_kld= 10.524
 Epoch= 56/200, loss= 84.021, mse= 82.934, kld= 10.870
 val_loss= 27.521, val_mse= 26.502, val_kld= 10.191
 Epoch= 57/200, loss= 84.003, mse= 82.984, kld= 10.190
 val_loss= 29.778, val_mse= 28.755, val_kld= 10.233
 Epoch= 58/200, loss= 83.394, mse= 82.366, kld= 10.273
 val_loss= 29.773, val_mse= 28.746, val_kld= 10.277
 Epoch= 59/200, loss= 82.309, mse= 81.277, kld= 10.321
 val_loss= 34.550, val_mse= 33.523, val_kld= 10.276
 Epoch= 60/200, loss= 82.032, mse= 81.005, kld= 10.275
 val_loss= 37.976, val_mse= 36.937, val_kld= 10.396
 Epoch= 61/200, loss= 82.374, mse= 81.377, kld= 9.968
 val_loss= 39.247, val_mse= 38.263, val_kld= 9.839
 Epoch= 62/200, loss= 82.551, mse= 81.556, kld= 9.948
 val_loss= 37.793, val_mse= 36.784, val_kld= 10.092
 Epoch= 63/200, loss= 82.629, mse= 81.658, kld= 9.712
 val_loss= 38.633, val_mse= 37.581, val_kld= 10.517
 Epoch= 64/200, loss= 82.339, mse= 81.370, kld= 9.692
 val_loss= 33.583, val_mse= 32.582, val_kld= 10.008
 Epoch= 65/200, loss= 81.482, mse= 80.572, kld= 9.098
 val_loss= 29.903, val_mse= 28.983, val_kld= 9.193
 Epoch= 66/200, loss= 80.711, mse= 79.798, kld= 9.129
 val_loss= 28.372, val_mse= 27.502, val_kld= 8.705
 Epoch= 67/200, loss= 81.302, mse= 80.408, kld= 8.935
 val_loss= 26.767, val_mse= 25.868, val_kld= 8.994
 Epoch= 68/200, loss= 82.211, mse= 81.330, kld= 8.809
 val_loss= 29.357, val_mse= 28.432, val_kld= 9.255
 Epoch= 69/200, loss= 81.207, mse= 80.340, kld= 8.672
 val_loss= 32.376, val_mse= 31.456, val_kld= 9.201
 Epoch= 70/200, loss= 80.359, mse= 79.520, kld= 8.381
 val_loss= 32.108, val_mse= 31.158, val_kld= 9.496
 Epoch= 71/200, loss= 80.013, mse= 79.155, kld= 8.579
 val_loss= 32.773, val_mse= 31.857, val_kld= 9.158
 Epoch= 72/200, loss= 80.982, mse= 80.158, kld= 8.239
 val_loss= 33.956, val_mse= 33.073, val_kld= 8.834
 Epoch= 73/200, loss= 79.781, mse= 78.969, kld= 8.124
 val_loss= 31.128, val_mse= 30.266, val_kld= 8.622
 Epoch= 74/200, loss= 80.690, mse= 79.869, kld= 8.210
 val_loss= 31.494, val_mse= 30.610, val_kld= 8.840
 Epoch= 75/200, loss= 79.961, mse= 79.161, kld= 7.993
 val_loss= 28.741, val_mse= 27.856, val_kld= 8.847
 Epoch= 76/200, loss= 78.564, mse= 77.765, kld= 7.996
 val_loss= 27.887, val_mse= 26.990, val_kld= 8.976
 Epoch= 77/200, loss= 80.615, mse= 79.816, kld= 7.996
 val_loss= 27.965, val_mse= 27.117, val_kld= 8.478

Epoch= 78/200, loss= 79.645, mse= 78.877, kld= 7.682
val_loss= 26.652, val_mse= 25.821, val_kld= 8.308
Epoch= 79/200, loss= 80.141, mse= 79.373, kld= 7.678
val_loss= 27.931, val_mse= 27.082, val_kld= 8.489
Epoch= 80/200, loss= 78.348, mse= 77.605, kld= 7.430
val_loss= 29.145, val_mse= 28.288, val_kld= 8.567
Epoch= 81/200, loss= 78.140, mse= 77.402, kld= 7.381
val_loss= 28.757, val_mse= 27.903, val_kld= 8.545
Epoch= 82/200, loss= 79.589, mse= 78.847, kld= 7.414
val_loss= 31.564, val_mse= 30.717, val_kld= 8.462
Epoch= 83/200, loss= 80.173, mse= 79.419, kld= 7.540
val_loss= 28.339, val_mse= 27.503, val_kld= 8.362
Epoch= 84/200, loss= 79.698, mse= 78.964, kld= 7.336
val_loss= 29.609, val_mse= 28.756, val_kld= 8.531
Epoch= 85/200, loss= 79.731, mse= 78.996, kld= 7.348
val_loss= 28.972, val_mse= 28.187, val_kld= 7.855
Epoch= 86/200, loss= 78.936, mse= 78.208, kld= 7.284
val_loss= 27.794, val_mse= 26.955, val_kld= 8.395
Epoch= 87/200, loss= 79.471, mse= 78.720, kld= 7.509
val_loss= 28.010, val_mse= 27.200, val_kld= 8.106
Epoch= 88/200, loss= 79.190, mse= 78.422, kld= 7.680
val_loss= 25.802, val_mse= 24.955, val_kld= 8.474
Epoch= 89/200, loss= 78.665, mse= 77.888, kld= 7.773
val_loss= 30.362, val_mse= 29.554, val_kld= 8.081
Epoch= 90/200, loss= 79.027, mse= 78.295, kld= 7.321
val_loss= 29.017, val_mse= 28.184, val_kld= 8.331
Epoch= 91/200, loss= 79.073, mse= 78.332, kld= 7.411
val_loss= 28.850, val_mse= 27.984, val_kld= 8.660
Epoch= 92/200, loss= 79.458, mse= 78.722, kld= 7.356
val_loss= 28.528, val_mse= 27.747, val_kld= 7.800
Epoch= 93/200, loss= 79.565, mse= 78.829, kld= 7.366
val_loss= 29.937, val_mse= 29.206, val_kld= 7.306
Epoch= 94/200, loss= 78.517, mse= 77.780, kld= 7.367
val_loss= 29.913, val_mse= 29.099, val_kld= 8.139
Epoch= 95/200, loss= 78.984, mse= 78.236, kld= 7.483
val_loss= 27.205, val_mse= 26.362, val_kld= 8.433
Epoch= 96/200, loss= 78.495, mse= 77.763, kld= 7.325
val_loss= 27.374, val_mse= 26.606, val_kld= 7.680
Epoch= 97/200, loss= 79.297, mse= 78.574, kld= 7.230
val_loss= 25.996, val_mse= 25.237, val_kld= 7.588
Epoch= 98/200, loss= 78.341, mse= 77.628, kld= 7.131
val_loss= 26.120, val_mse= 25.304, val_kld= 8.166
Epoch= 99/200, loss= 78.771, mse= 78.067, kld= 7.049
val_loss= 26.521, val_mse= 25.765, val_kld= 7.554
Epoch= 100/200, loss= 78.584, mse= 77.859, kld= 7.253
val_loss= 26.928, val_mse= 26.075, val_kld= 8.525
Epoch= 101/200, loss= 78.444, mse= 77.714, kld= 7.303
val_loss= 25.251, val_mse= 24.480, val_kld= 7.717

Epoch= 102/200, loss= 78.372, mse= 77.642, kld= 7.304
 val_loss= 26.046, val_mse= 25.286, val_kld= 7.594
 Epoch= 103/200, loss= 78.118, mse= 77.374, kld= 7.438
 val_loss= 25.357, val_mse= 24.561, val_kld= 7.955
 Epoch= 104/200, loss= 78.626, mse= 77.918, kld= 7.084
 val_loss= 24.145, val_mse= 23.402, val_kld= 7.430
 Epoch= 105/200, loss= 77.482, mse= 76.791, kld= 6.908
 val_loss= 24.359, val_mse= 23.641, val_kld= 7.180
 Epoch= 106/200, loss= 77.524, mse= 76.792, kld= 7.324
 val_loss= 25.088, val_mse= 24.291, val_kld= 7.967
 Epoch= 107/200, loss= 77.489, mse= 76.781, kld= 7.077
 val_loss= 24.206, val_mse= 23.439, val_kld= 7.671
 Epoch= 108/200, loss= 77.846, mse= 77.162, kld= 6.836
 val_loss= 24.834, val_mse= 24.081, val_kld= 7.534
 Epoch= 109/200, loss= 77.084, mse= 76.373, kld= 7.109
 val_loss= 24.263, val_mse= 23.474, val_kld= 7.887
 Epoch= 110/200, loss= 78.113, mse= 77.404, kld= 7.094
 val_loss= 23.714, val_mse= 22.958, val_kld= 7.564
 Epoch= 111/200, loss= 76.605, mse= 75.918, kld= 6.862
 val_loss= 23.947, val_mse= 23.188, val_kld= 7.590
 Epoch= 112/200, loss= 77.542, mse= 76.854, kld= 6.881
 val_loss= 24.972, val_mse= 24.208, val_kld= 7.645
 Epoch= 113/200, loss= 77.264, mse= 76.579, kld= 6.843
 val_loss= 23.517, val_mse= 22.754, val_kld= 7.621
 Epoch= 114/200, loss= 77.890, mse= 77.206, kld= 6.832
 val_loss= 25.274, val_mse= 24.524, val_kld= 7.499
 Epoch= 115/200, loss= 77.195, mse= 76.501, kld= 6.935
 val_loss= 23.617, val_mse= 22.897, val_kld= 7.202
 Epoch= 116/200, loss= 76.914, mse= 76.241, kld= 6.727
 val_loss= 24.720, val_mse= 23.977, val_kld= 7.435
 Epoch= 117/200, loss= 77.125, mse= 76.448, kld= 6.778
 val_loss= 22.416, val_mse= 21.677, val_kld= 7.391
 Epoch= 118/200, loss= 77.237, mse= 76.563, kld= 6.744
 val_loss= 22.720, val_mse= 21.999, val_kld= 7.211
 Epoch= 119/200, loss= 77.394, mse= 76.709, kld= 6.847
 val_loss= 23.191, val_mse= 22.447, val_kld= 7.432
 Epoch= 120/200, loss= 77.797, mse= 77.122, kld= 6.751
 val_loss= 23.751, val_mse= 23.046, val_kld= 7.047
 Epoch= 121/200, loss= 76.466, mse= 75.790, kld= 6.761
 val_loss= 24.782, val_mse= 24.103, val_kld= 6.787
 Epoch= 122/200, loss= 77.420, mse= 76.762, kld= 6.579
 val_loss= 23.331, val_mse= 22.608, val_kld= 7.225
 Epoch= 123/200, loss= 76.889, mse= 76.247, kld= 6.411
 val_loss= 21.784, val_mse= 21.082, val_kld= 7.016
 Epoch= 124/200, loss= 77.067, mse= 76.418, kld= 6.490
 val_loss= 22.943, val_mse= 22.270, val_kld= 6.736
 Epoch= 125/200, loss= 76.881, mse= 76.231, kld= 6.503
 val_loss= 24.319, val_mse= 23.624, val_kld= 6.953

Epoch= 126/200, loss= 76.537, mse= 75.876, kld= 6.608
 val_loss= 25.429, val_mse= 24.732, val_kld= 6.965
 Epoch= 127/200, loss= 76.537, mse= 75.897, kld= 6.400
 val_loss= 22.821, val_mse= 22.135, val_kld= 6.859
 Epoch= 128/200, loss= 76.895, mse= 76.264, kld= 6.308
 val_loss= 22.425, val_mse= 21.782, val_kld= 6.428
 Epoch= 129/200, loss= 77.057, mse= 76.396, kld= 6.608
 val_loss= 23.490, val_mse= 22.843, val_kld= 6.474
 Epoch= 130/200, loss= 77.592, mse= 76.947, kld= 6.445
 val_loss= 21.587, val_mse= 20.898, val_kld= 6.887
 Epoch= 131/200, loss= 76.898, mse= 76.258, kld= 6.398
 val_loss= 23.398, val_mse= 22.684, val_kld= 7.142
 Epoch= 132/200, loss= 77.204, mse= 76.561, kld= 6.438
 val_loss= 22.958, val_mse= 22.252, val_kld= 7.056
 Epoch= 133/200, loss= 76.260, mse= 75.628, kld= 6.316
 val_loss= 21.365, val_mse= 20.690, val_kld= 6.747
 Epoch= 134/200, loss= 76.853, mse= 76.224, kld= 6.292
 val_loss= 21.650, val_mse= 20.981, val_kld= 6.692
 Epoch= 135/200, loss= 77.052, mse= 76.424, kld= 6.279
 val_loss= 23.100, val_mse= 22.426, val_kld= 6.733
 Epoch= 136/200, loss= 77.016, mse= 76.396, kld= 6.192
 val_loss= 22.788, val_mse= 22.100, val_kld= 6.884
 Epoch= 137/200, loss= 76.671, mse= 76.051, kld= 6.205
 val_loss= 23.783, val_mse= 23.116, val_kld= 6.675
 Epoch= 138/200, loss= 75.702, mse= 75.090, kld= 6.120
 val_loss= 22.315, val_mse= 21.681, val_kld= 6.344
 Epoch= 139/200, loss= 75.859, mse= 75.235, kld= 6.240
 val_loss= 21.410, val_mse= 20.745, val_kld= 6.646
 Epoch= 140/200, loss= 75.817, mse= 75.194, kld= 6.221
 val_loss= 24.131, val_mse= 23.480, val_kld= 6.511
 Epoch= 141/200, loss= 76.643, mse= 76.009, kld= 6.345
 val_loss= 22.089, val_mse= 21.418, val_kld= 6.713
 Epoch= 142/200, loss= 77.078, mse= 76.360, kld= 7.171
 val_loss= 21.885, val_mse= 21.219, val_kld= 6.662
 Epoch= 143/200, loss= 76.252, mse= 75.484, kld= 7.680
 val_loss= 21.638, val_mse= 20.954, val_kld= 6.843
 Epoch= 144/200, loss= 76.412, mse= 75.597, kld= 8.154
 val_loss= 22.184, val_mse= 21.520, val_kld= 6.644
 Epoch= 145/200, loss= 77.158, mse= 76.475, kld= 6.821
 val_loss= 23.075, val_mse= 22.344, val_kld= 7.317
 Epoch= 146/200, loss= 76.200, mse= 75.470, kld= 7.303
 val_loss= 21.050, val_mse= 20.381, val_kld= 6.685
 Epoch= 147/200, loss= 75.781, mse= 75.077, kld= 7.047
 val_loss= 22.752, val_mse= 22.050, val_kld= 7.022
 Epoch= 148/200, loss= 76.102, mse= 75.413, kld= 6.893
 val_loss= 23.033, val_mse= 22.397, val_kld= 6.365
 Epoch= 149/200, loss= 75.824, mse= 75.126, kld= 6.974
 val_loss= 22.543, val_mse= 21.845, val_kld= 6.983

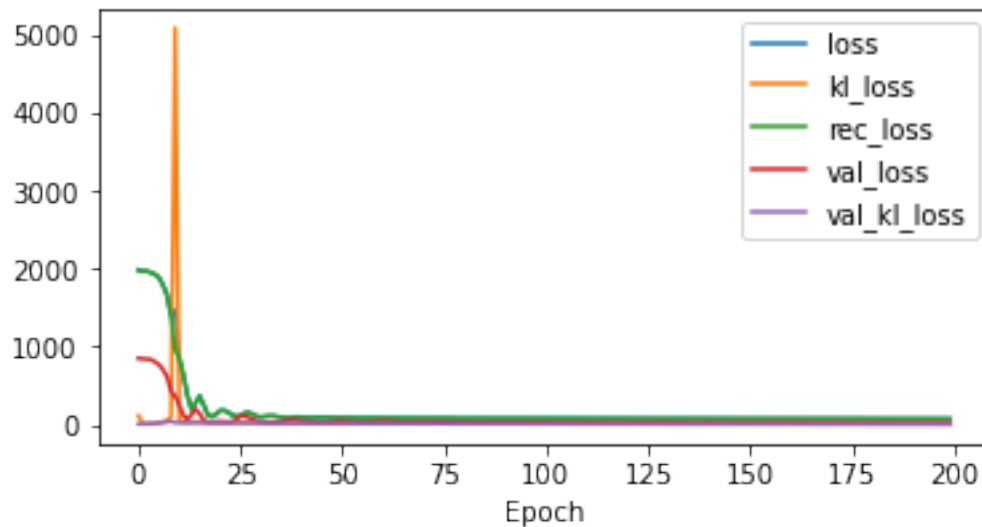
Epoch= 150/200, loss= 76.761, mse= 76.089, kld= 6.723
 val_loss= 22.035, val_mse= 21.358, val_kld= 6.773
 Epoch= 151/200, loss= 76.122, mse= 75.429, kld= 6.929
 val_loss= 21.052, val_mse= 20.409, val_kld= 6.427
 Epoch= 152/200, loss= 76.267, mse= 75.584, kld= 6.827
 val_loss= 20.802, val_mse= 20.127, val_kld= 6.756
 Epoch= 153/200, loss= 75.779, mse= 75.122, kld= 6.567
 val_loss= 22.190, val_mse= 21.562, val_kld= 6.284
 Epoch= 154/200, loss= 76.495, mse= 75.848, kld= 6.471
 val_loss= 20.357, val_mse= 19.687, val_kld= 6.699
 Epoch= 155/200, loss= 75.510, mse= 74.867, kld= 6.429
 val_loss= 20.665, val_mse= 20.017, val_kld= 6.482
 Epoch= 156/200, loss= 75.798, mse= 75.138, kld= 6.602
 val_loss= 21.126, val_mse= 20.466, val_kld= 6.596
 Epoch= 157/200, loss= 74.847, mse= 74.218, kld= 6.293
 val_loss= 21.997, val_mse= 21.340, val_kld= 6.566
 Epoch= 158/200, loss= 75.666, mse= 75.027, kld= 6.391
 val_loss= 20.554, val_mse= 19.924, val_kld= 6.305
 Epoch= 159/200, loss= 75.765, mse= 75.146, kld= 6.185
 val_loss= 19.232, val_mse= 18.599, val_kld= 6.330
 Epoch= 160/200, loss= 75.934, mse= 75.323, kld= 6.111
 val_loss= 21.438, val_mse= 20.797, val_kld= 6.406
 Epoch= 161/200, loss= 75.334, mse= 74.722, kld= 6.122
 val_loss= 21.059, val_mse= 20.448, val_kld= 6.105
 Epoch= 162/200, loss= 76.233, mse= 75.630, kld= 6.029
 val_loss= 21.243, val_mse= 20.638, val_kld= 6.049
 Epoch= 163/200, loss= 75.344, mse= 74.728, kld= 6.162
 val_loss= 22.242, val_mse= 21.586, val_kld= 6.565
 Epoch= 164/200, loss= 75.184, mse= 74.577, kld= 6.074
 val_loss= 20.695, val_mse= 20.061, val_kld= 6.336
 Epoch= 165/200, loss= 75.643, mse= 75.019, kld= 6.246
 val_loss= 20.605, val_mse= 19.997, val_kld= 6.085
 Epoch= 166/200, loss= 75.434, mse= 74.822, kld= 6.127
 val_loss= 20.933, val_mse= 20.333, val_kld= 5.997
 Epoch= 167/200, loss= 75.430, mse= 74.817, kld= 6.126
 val_loss= 20.274, val_mse= 19.675, val_kld= 5.998
 Epoch= 168/200, loss= 75.279, mse= 74.679, kld= 5.997
 val_loss= 19.879, val_mse= 19.266, val_kld= 6.125
 Epoch= 169/200, loss= 75.621, mse= 75.011, kld= 6.102
 val_loss= 21.219, val_mse= 20.590, val_kld= 6.285
 Epoch= 170/200, loss= 75.054, mse= 74.444, kld= 6.097
 val_loss= 21.405, val_mse= 20.811, val_kld= 5.942
 Epoch= 171/200, loss= 75.428, mse= 74.815, kld= 6.132
 val_loss= 20.446, val_mse= 19.857, val_kld= 5.888
 Epoch= 172/200, loss= 75.285, mse= 74.709, kld= 5.761
 val_loss= 21.566, val_mse= 20.955, val_kld= 6.103
 Epoch= 173/200, loss= 74.439, mse= 73.835, kld= 6.042
 val_loss= 21.419, val_mse= 20.827, val_kld= 5.928

Epoch= 174/200, loss= 75.247, mse= 74.650, kld= 5.968
 val_loss= 20.884, val_mse= 20.285, val_kld= 5.991
 Epoch= 175/200, loss= 74.314, mse= 73.736, kld= 5.771
 val_loss= 21.573, val_mse= 21.003, val_kld= 5.699
 Epoch= 176/200, loss= 74.252, mse= 73.657, kld= 5.945
 val_loss= 19.645, val_mse= 19.045, val_kld= 6.001
 Epoch= 177/200, loss= 74.422, mse= 73.833, kld= 5.892
 val_loss= 20.981, val_mse= 20.424, val_kld= 5.577
 Epoch= 178/200, loss= 74.650, mse= 74.067, kld= 5.826
 val_loss= 19.299, val_mse= 18.720, val_kld= 5.790
 Epoch= 179/200, loss= 74.961, mse= 74.370, kld= 5.913
 val_loss= 20.045, val_mse= 19.476, val_kld= 5.693
 Epoch= 180/200, loss= 75.067, mse= 74.481, kld= 5.862
 val_loss= 19.495, val_mse= 18.889, val_kld= 6.061
 Epoch= 181/200, loss= 74.794, mse= 74.186, kld= 6.077
 val_loss= 20.316, val_mse= 19.711, val_kld= 6.051
 Epoch= 182/200, loss= 74.712, mse= 74.116, kld= 5.965
 val_loss= 20.354, val_mse= 19.755, val_kld= 5.982
 Epoch= 183/200, loss= 74.045, mse= 73.464, kld= 5.809
 val_loss= 18.847, val_mse= 18.247, val_kld= 6.003
 Epoch= 184/200, loss= 73.960, mse= 73.369, kld= 5.906
 val_loss= 19.529, val_mse= 18.960, val_kld= 5.696
 Epoch= 185/200, loss= 73.946, mse= 73.371, kld= 5.750
 val_loss= 19.684, val_mse= 19.088, val_kld= 5.957
 Epoch= 186/200, loss= 73.735, mse= 73.137, kld= 5.975
 val_loss= 19.558, val_mse= 18.982, val_kld= 5.764
 Epoch= 187/200, loss= 73.984, mse= 73.411, kld= 5.724
 val_loss= 19.553, val_mse= 18.957, val_kld= 5.957
 Epoch= 188/200, loss= 74.647, mse= 74.056, kld= 5.913
 val_loss= 19.905, val_mse= 19.318, val_kld= 5.869
 Epoch= 189/200, loss= 73.780, mse= 73.197, kld= 5.830
 val_loss= 20.091, val_mse= 19.521, val_kld= 5.699
 Epoch= 190/200, loss= 73.910, mse= 73.334, kld= 5.757
 val_loss= 19.845, val_mse= 19.262, val_kld= 5.834
 Epoch= 191/200, loss= 74.106, mse= 73.517, kld= 5.889
 val_loss= 20.033, val_mse= 19.473, val_kld= 5.604
 Epoch= 192/200, loss= 72.775, mse= 72.175, kld= 5.993
 val_loss= 19.151, val_mse= 18.604, val_kld= 5.479
 Epoch= 193/200, loss= 73.214, mse= 72.626, kld= 5.879
 val_loss= 20.385, val_mse= 19.845, val_kld= 5.397
 Epoch= 194/200, loss= 73.497, mse= 72.923, kld= 5.739
 val_loss= 20.755, val_mse= 20.190, val_kld= 5.645
 Epoch= 195/200, loss= 73.159, mse= 72.581, kld= 5.781
 val_loss= 18.823, val_mse= 18.245, val_kld= 5.788
 Epoch= 196/200, loss= 73.378, mse= 72.798, kld= 5.794
 val_loss= 18.655, val_mse= 18.078, val_kld= 5.766
 Epoch= 197/200, loss= 73.064, mse= 72.493, kld= 5.712
 val_loss= 18.781, val_mse= 18.232, val_kld= 5.483

```
Epoch= 198/200, loss= 72.630, mse= 72.052, kld= 5.782
      val_loss= 20.047, val_mse= 19.507, val_kld= 5.394
Epoch= 199/200, loss= 72.411, mse= 71.836, kld= 5.747
      val_loss= 19.966, val_mse= 19.421, val_kld= 5.446
Epoch= 200/200, loss= 72.185, mse= 71.619, kld= 5.657
      val_loss= 18.574, val_mse= 18.020, val_kld= 5.543
```

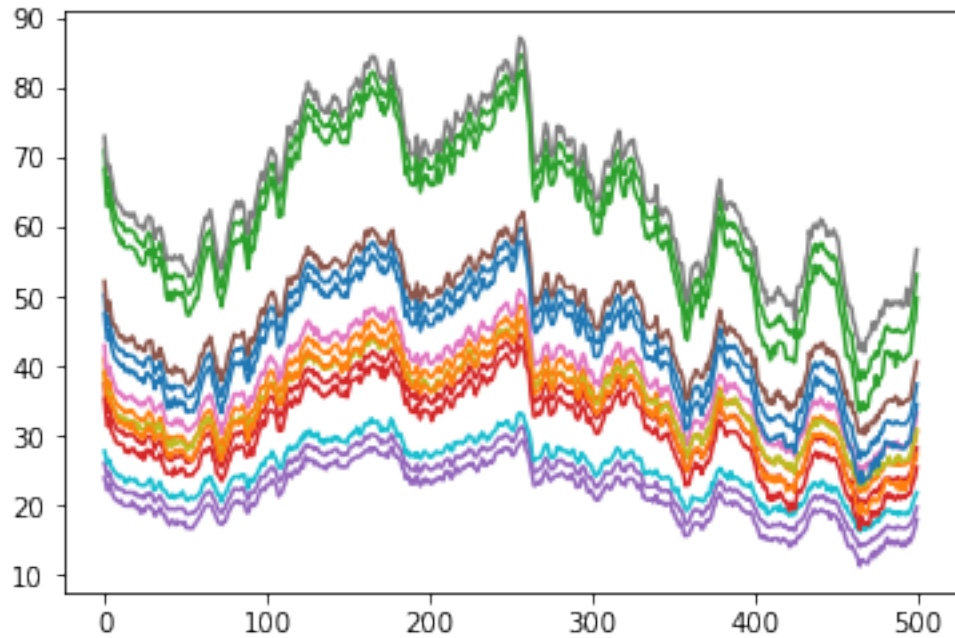
```
[65]: pd.DataFrame(history).plot(figsize=(6, 3), xlabel='Epoch')
```

```
[65]: <AxesSubplot:xlabel='Epoch'>
```



```
[66]: # x_hat = dkf.generate(x_train)
      # x_hat, x_025, x_975 = dkf.filter(x_train)
      x_hat, x_025, x_975 = dkf.predict(x, 100)
      x_hat = x_hat.detach().numpy()[0]
      x_025 = x_025.detach().numpy()[0]
      x_975 = x_975.detach().numpy()[0]
      plt.plot(x_hat)
      plt.plot(x_975)
      plt.plot(x_025)
```

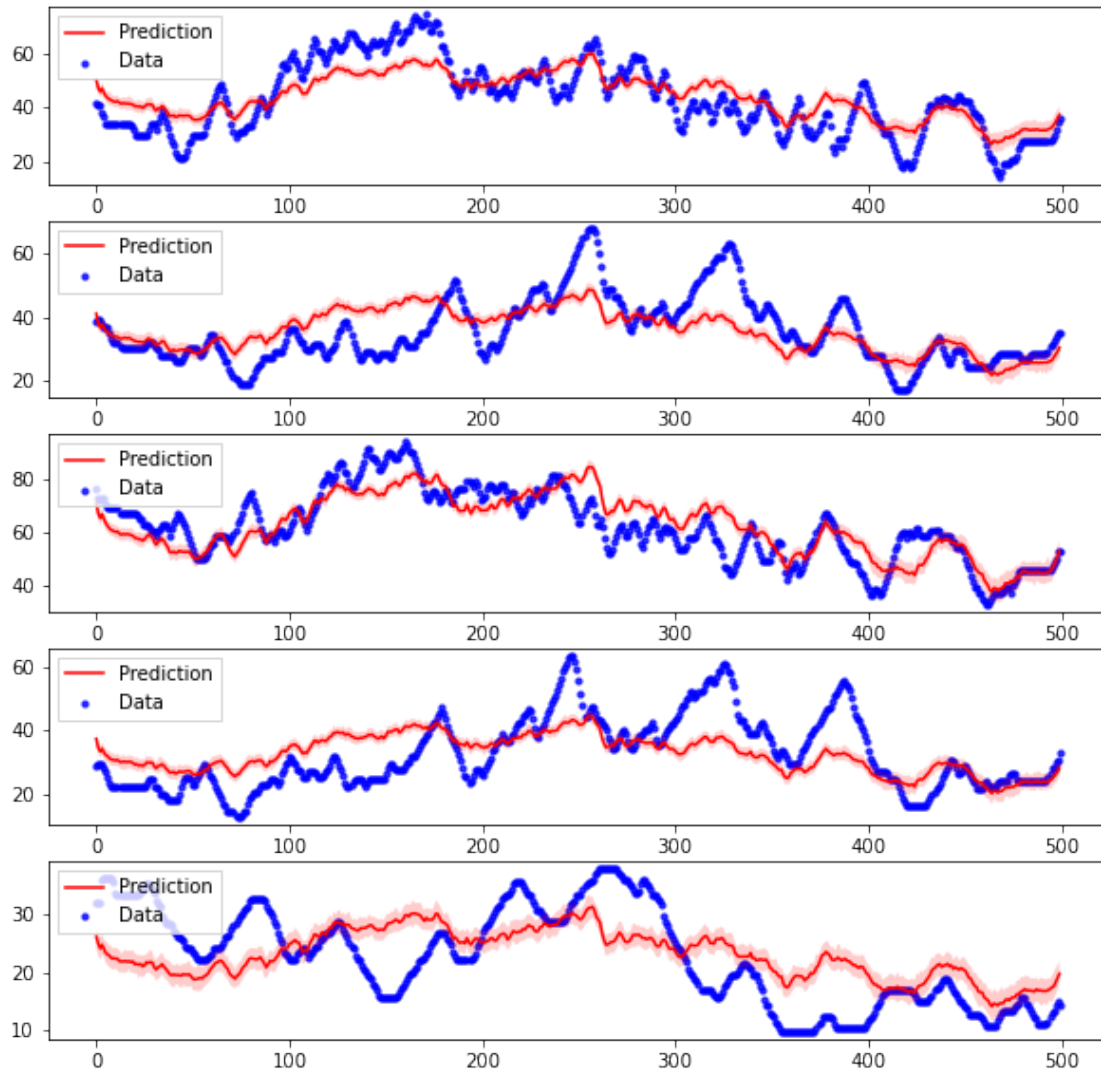
```
[66]: [<matplotlib.lines.Line2D at 0x7f927407d190>,
      <matplotlib.lines.Line2D at 0x7f9262f2dc70>,
      <matplotlib.lines.Line2D at 0x7f9262f2df40>,
      <matplotlib.lines.Line2D at 0x7f927748c130>,
      <matplotlib.lines.Line2D at 0x7f92682b8df0>]
```



```
[67]: fig, ax = plt.subplots(5, figsize=(10, 10))

for i, axi in enumerate(ax):
    axi.scatter(
        np.arange(data.shape[0]),
        data[:, i], s=10, alpha=0.8, label='Data', c='b')
    axi.plot(x_hat[:, i], label='Prediction', c='r')
    axi.fill_between(np.arange(x_hat.shape[0]), x_025[:, i], x_975[:, i],
                    facecolor='r', alpha=0.2)

    axi.legend(loc='upper left', fancybox=False)
plt.show()
```



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