

```
%Compute a time series prediction using a reservoir network layout
```

```
clc
```

```
clear
```

```
%Load data
```

```
tic
```

```
A = readmatrix("training-set.csv");
```

```
B = readmatrix("test-set-9.csv");
```

```
%%
```

```
%Initialize
```

```
kI = eye(500).*0.01;
```

```
M = 500;
```

```
N = 3;
```

```
time_steps = 500;
```

```
W_in = randn(500,N)*sqrt(0.002);
```

```
W_reservoir = randn(500)*sqrt(2/500);
```

```
%initial states of reservoir neurons:
```

```
r = zeros(500,1);
```

```
R = zeros(500,length(A));
```

```
%training
```

```
for o = 1:(length(A)-1)
```

```
    x = A(:,o);
```

```
    R(:,o) = r(:);
```

```
    r = tanh(W_reservoir*r + W_in*x);
```

```
%Update rule
```

```
end
```

```
%Ridge regression
```

```
W_out = A*R' * (R*R' + kI)^(-1);
```

```
%end %End of training
```

```
%%
```

```
for o = 1:(length(B)-1)
```

```
    x = B(:,o);
```

```
R(:,o) = r(:);

r = tanh(W_reservoir*r + W_in*x);
%Update rule

end
O = W_out*r;

%Predict the future:

for t = 1:time_steps

    r = tanh(W_reservoir * r + W_in * O);
    O = W_out*r;

y_components(t) = O(2);

end
toc
csvwrite("prediction.csv",y_components);
```