## → M 7.0 - Haiti region

2010-01-12 21:53:10 (UTC)18.443°N 72.571°W13.0 km depth

https://earthquake.usgs.gov/earthquakes/eventpage/usp000h60h/executive

```
import numpy as np # linear algebra
import pandas as pd # data processing, CSV file I/O (e.g. pd.read_csv)
import matplotlib.pyplot as plt
plt.style.use('fivethirtyeight')
import statistics
import seaborn as sns # for plot visualization
import keras
from keras.layers import Dense
from keras.layers import LSTM
from keras.layers import Dropout
import pandas datareader.data as web
import datetime
from matplotlib import style
# ignore warnings
import warnings
warnings.filterwarnings('ignore')
   /usr/local/lib/python3.6/dist-packages/statsmodels/tools/_testing.py:19: FutureWarnir
       import pandas.util.testing as tm
dataset = pd.read_csv('sample_data/haiti.csv')
dataset_error_index = dataset
dataset.tail(2)
```

```
FileNotFoundError
                                               Traceback (most recent call last)
     <ipython-input-2-464b602ad3b7> in <module>()
                      dataset['new_date'] = dataset['date'].str.cat(dataset['time'], sep =" ")
dataset['new_date'] = pd.to_datetime(dataset['new_date'],format="%d-%b-%Y %H:%M:%S") #conv
dataset= dataset[['new_date','tec']]
dataset.head(2)
                 new_date
                                tec
      0 2009-11-15 00:00:00 8.450762
      1 2009-11-15 02:00:00 8.756442
train df = dataset.loc[(dataset["new_date"] <= "2010-01-04 00:00:00")]</pre>
test_df = dataset.loc[(dataset["new_date"] > "2010-01-03 00:00:00") & (dataset["new_date"]
train_df.head(2)
                 new_date
                                tec
      0 2009-11-15 00:00:00 8.450762
      1 2009-11-15 02:00:00 8.756442
test_df.tail(2)
                   new_date
                                   tec
      743 2010-01-15 22:00:00 11.093591
      744 2010-01-16 00:00:00
                              7.434167
train_data = train_df.loc[:,'tec'].to_numpy()
print(train data.shape) # 1258
# Apply normalization before feeding to LSTM using sklearn:
from sklearn.preprocessing import MinMaxScaler
scaler = MinMaxScaler()
train data = train data.reshape(-1,1)
scaler.fit(train data)
train data = scaler.transform(train data)
     (601,)
'''Function to create a dataset to feed into an LSTM'''
def create_dataset(dataset, look_back):
    dataX, dataY = [], []
    for i in range(len(dataset)-look_back):
```

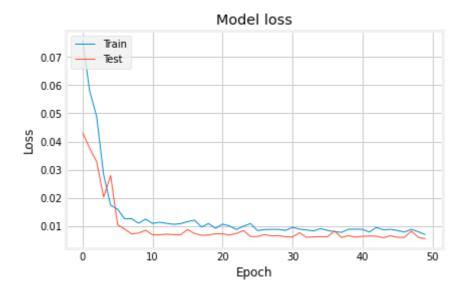
a = dataset[i:(i + look\_back), 0]

```
dataX.append(a)
        dataY.append(dataset[i + look back, 0])
    return np.array(dataX), np.array(dataY)
# Create the data to train our model on:
time steps = 12
X_train, y_train = create_dataset(train_data, time_steps)
# reshape it [samples, time steps, features]
X_train = np.reshape(X_train, (X_train.shape[0], time_steps, 1))
print(X_train.shape)
# Visualizing our data with prints:
print('X_train:')
print(str(scaler.inverse_transform(X_train[0])))
print("\n")
print('y_train: ' + str(scaler.inverse_transform(y_train[0].reshape(-1,1)))+'\n')
     (589, 12, 1)
     X_train:
     [[ 8.4507625 ]
      [ 8.7564425 ]
      [ 7.8341825 ]
      [ 6.59306687]
      [ 6.27081562]
      [ 6.32279125]
      [10.23952875]
      [13.21316875]
      [14.07652
      [16.09714438]
      [17.23024
      [12.70906
                  ]]
     y_train: [[7.90446687]]
# Build the model
model = keras.Sequential()
model.add(LSTM(units = 48, return sequences = True, input shape = (X train.shape[1], 1)))
model.add(Dropout(0.2))
model.add(LSTM(units = 48))
model.add(Dropout(0.2))
# Output layer
model.add(Dense(units = 1))
# Compiling the model
model.compile(optimizer = 'adam', loss = 'mean_squared_error')
# Fitting the model to the Training set
```

history = model.fit(X\_train, y\_train, epochs = 50, batch\_size = 12, validation\_split=.30)

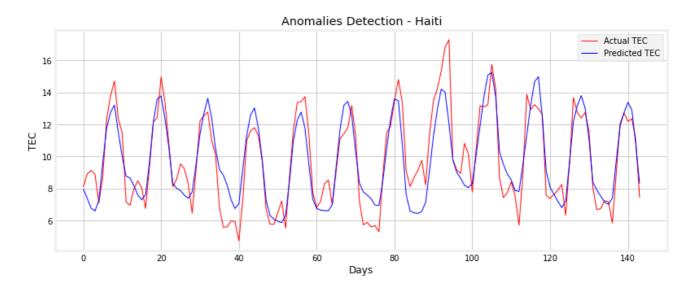
```
Epoch 1/50
35/35 [============= ] - 0s 11ms/step - loss: 0.0580 - val_loss: 0
Epoch 3/50
35/35 [============= ] - 0s 12ms/step - loss: 0.0489 - val_loss: 0
Epoch 4/50
35/35 [============= ] - 0s 11ms/step - loss: 0.0281 - val_loss: 0
Epoch 5/50
Epoch 6/50
35/35 [============== ] - 0s 11ms/step - loss: 0.0159 - val_loss: 0
Epoch 7/50
Epoch 8/50
Epoch 9/50
35/35 [============== ] - 0s 11ms/step - loss: 0.0110 - val_loss: 0
Epoch 10/50
35/35 [============= ] - 0s 11ms/step - loss: 0.0124 - val loss: 0
Epoch 11/50
35/35 [============= ] - 0s 11ms/step - loss: 0.0109 - val_loss: 0
Epoch 12/50
35/35 [============ ] - 0s 11ms/step - loss: 0.0113 - val_loss: 0
Epoch 13/50
35/35 [============= ] - 0s 11ms/step - loss: 0.0109 - val_loss: 0
Epoch 14/50
35/35 [============= ] - 0s 11ms/step - loss: 0.0106 - val_loss: 0
Epoch 15/50
35/35 [============= ] - 0s 11ms/step - loss: 0.0108 - val_loss: 0
Epoch 16/50
35/35 [============== ] - 0s 11ms/step - loss: 0.0115 - val_loss: 0
Epoch 17/50
Epoch 18/50
35/35 [=============== ] - 0s 11ms/step - loss: 0.0096 - val_loss: 0
Epoch 19/50
Epoch 20/50
35/35 [============== ] - 0s 11ms/step - loss: 0.0092 - val loss: 0
Epoch 21/50
Epoch 22/50
35/35 [============== ] - 0s 11ms/step - loss: 0.0100 - val loss: 0
Epoch 23/50
Epoch 24/50
Epoch 25/50
35/35 [============== ] - 0s 12ms/step - loss: 0.0109 - val loss: 0
Epoch 26/50
Epoch 27/50
Epoch 28/50
Epoch 29/50
```

```
# Plot training & validation loss values
ax = plt.gca()
ax.set_facecolor('white')
plt.plot(history.history['loss'], linewidth=1.0)
plt.plot(history.history['val_loss'], linewidth=1.0)
plt.title('Model loss')
plt.ylabel('Loss')
plt.xlabel('Epoch')
plt.legend(['Train', 'Test'], loc='upper left')
plt.show()
```



```
results = model.evaluate(X_train, y_train)
print("test loss", results)
     19/19 [=========== ] - 0s 4ms/step - loss: 0.0056
     test loss 0.005569768138229847
test data = test df['tec'].values
test data = test data.reshape(-1,1)
test_data = scaler.transform(test_data)
# Create the data to test our model on:
time steps = 12
X_test, y_test = create_dataset(test_data, time_steps)
# store the original vals for plotting the predictions
y_test = y_test.reshape(-1,1)
org_y = scaler.inverse_transform(y_test)
# reshape it [samples, time steps, features]
X_test = np.reshape(X_test, (X_test.shape[0], time_steps, 1))
# Predict the prices with the model
predicted_y = model.predict(X_test)
predicted y = scaler.inverse transform(predicted y)
# plot the results
nlt figure/figsize=(10 5))
```

```
ax = plt.gca()
ax.set_facecolor('white')
plt.plot(org_y, color = 'red', label = 'Actual TEC', linewidth=1.0)
plt.plot(predicted_y, color = 'blue', label = 'Predicted TEC', linewidth=1.0)
#plt.axvline(x=10, color='black', linestyle='-', linewidth=1.0)
#plt.axvline(x="2010-04-10 00:00", color='black', linestyle='-', linewidth=1.0)
#plt.axvline(x="2010-01-12 22:00:00", color='black', linestyle='-', linewidth=1.0)
plt.title('Anomalies Detection - Haiti')
plt.xlabel('Days')
plt.ylabel('TEC')
plt.legend()
plt.show()
```



```
error_data = org_y - predicted_y
```

len(error\_data)

144

```
dataset_error_index['date'] = pd.to_datetime(dataset_error_index['date'],format="%d-%b-%Y"
error_dataset = dataset_error_index.loc[(dataset_error_index["date"] > "2010-01-03") & (da
#error_dataset = error_dataset[:-1]
error_dataset['error'] = error_data
error_dataset['predicted'] = predicted_y
#len(error_dataset)
error_dataset.head(2)
```

	date	time	tec	new_date	error	predicted
600	2010-01-04	00:00:00	7.163351	2010-01-04 00:00:00	0.121420	7.970560
601	2010-01-04	02:00:00	8.091980	2010-01-04 02:00:00	1.524103	7.387272

```
error_dataset = error_dataset.set_index(['new_date'])
error_dataset.head(2)
```

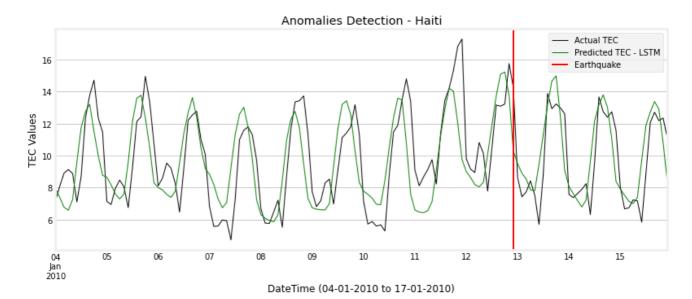
```
        date
        time
        tec
        error
        predicted

        new_date

        2010-01-04 00:00:00
        2010-01-04
        00:00:00
        7.163351
        0.121420
        7.970560

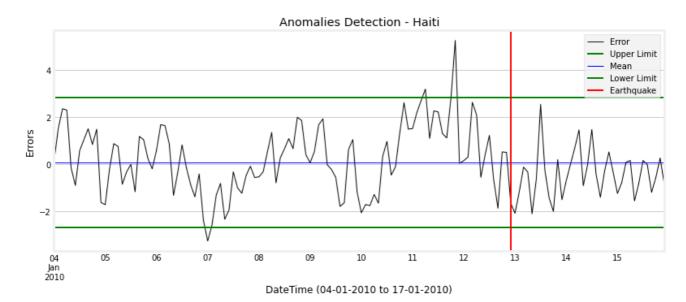
        2010-01-04 02:00:00
        2010-01-04
        02:00:00
        8.091980
        1.524103
        7.387272
```

```
plt.figure(figsize=(12,5))
ax = plt.gca()
ax.set_facecolor('white')
error_dataset["tec"].plot(subplots=True, color='black', linewidth=1.0, label = "Actual TEC
error_dataset["predicted"].plot(subplots=True, color='green', linewidth=1.0, label = "Pred
plt.axvline(x="2010-01-12 22:00:00", color='red', linestyle='-', linewidth=2.0, label = "E
#plt.axvline(x="2015-04-10 00:00:00", color='black', linestyle='-', linewidth=1.0)
#plt.axvline(x="2015-04-21 00:00:00", color='black', linestyle='-', linewidth=1.0)
plt.title('Anomalies Detection - Haiti')
plt.xlabel('DateTime (04-01-2010 to 17-01-2010)')
plt.ylabel('TEC Values')
plt.legend()
plt.show()
```



```
plt.figure(figsize=(12,5))
ax = plt.gca()
ax.set_facecolor('white')
error_dataset["error"].plot(subplots=True, color='black', linewidth=1.0, label = "Error")
plt.axhline(y=np.mean(error_dataset['error']) + (2*np.std(error_dataset['error'])), color=
plt.axhline(y=np.mean(error_dataset['error']), color='blue', linestyle='-', linewidth=1.0,
plt.axhline(y=np.mean(error_dataset['error']) + (-2*np.std(error_dataset['error'])), color
plt.axvline(x="2010-01-12 22:00:00", color='red', linestyle='-', linewidth=2.0, label = "E
#plt.axvline(x="2015-04-10 00:00:00", color='black', linestyle='-', linewidth=1.0)
```

```
#plt.axvline(x="2015-04-21 00:00:00", color='black', linestyle='-', linewidth=1.0)
plt.title('Anomalies Detection - Haiti')
plt.xlabel('DateTime (04-01-2010 to 17-01-2010)')
plt.ylabel('Errors')
plt.legend()
plt.show()
```



## ARIMA

```
import numpy as np # linear algebra
import pandas as pd # data processing, CSV file I/O (e.g. pd.read_csv)
import matplotlib.pyplot as plt
plt.style.use('fivethirtyeight')
import statistics
import seaborn as sns # for plot visualization
from statsmodels.tsa.arima_model import ARIMA
from statsmodels.tsa.stattools import adfuller, acf, pacf
from statsmodels.graphics.tsaplots import plot_acf, plot_pacf
ARIMA_dataset = pd.read_csv('sample_data/train.csv')
ARIMA_dataset.head(2)
```

	date	time	tec
0	15-Nov-09	00:00:00	8.450762
1	15-Nov-09	02:00:00	8.756442

```
ARIMA_dataset['new_date'] = ARIMA_dataset['date'].str.cat(ARIMA_dataset['time'], sep =" ")
ARIMA_dataset['new_date'] = pd.to_datetime(ARIMA_dataset['new_date'],format="%d-%b-%y %H:%
ARIMA_dataset= ARIMA_dataset[['new_date','tec']]
```

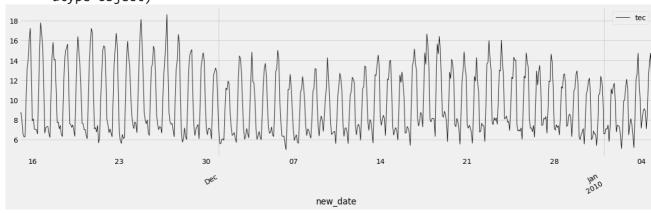
```
ARIMA_indexedDataset = ARIMA_dataset.set_index(['new_date'])
ARIMA indexedDataset.head(2)
```

tec

new\_date 2009-11-15 00:00:00 8.450762 2009-11-15 02:00:00 8.756442

ARIMA\_indexedDataset.index = pd.to\_datetime(ARIMA\_indexedDataset.index)

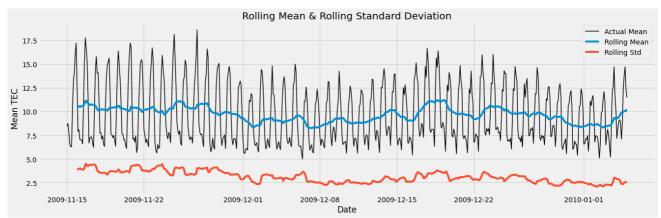
ARIMA\_indexedDataset.plot(subplots=True, figsize=(20,6),color='black', linewidth=1.0)



```
# check rolling mean and rolling standard deviation
   def plot_rolling_mean_std(ts):
       rolling_mean = ts.rolling(12).mean()
       rolling std = ts.rolling(12).std()
       plt.figure(figsize=(20,6))
       plt.plot(ts, label='Actual Mean',color='black',linewidth=1.5)
       plt.plot(rolling mean, label='Rolling Mean')
       plt.plot(rolling_std, label = 'Rolling Std')
       plt.xlabel("Date")
       plt.ylabel("Mean TEC")
       plt.title('Rolling Mean & Rolling Standard Deviation')
       plt.legend()
       plt.show()
   # Augmented Dickey-Fuller test
   def test_stationarity(timeseries):
       timeseries.dropna(inplace=True)
       #Perform Dickey-Fuller test:
       nrint('Results of Dickey Fuller Test:')
https://colab.research.google.com/drive/1xvnXUeSjM5NY_mAkrvo8QUmcDI_TB5xA#printMode=true
```

ARIMA\_train\_df = ARIMA\_indexedDataset

```
# check stationary: mean, variance(std)and adfuller test
plot_rolling_mean_std(ARIMA_train_df.tec)
test_stationarity(ARIMA_train_df)
```



Results of Dickey Fuller Test:

,	
Test Statistic	-3.863629
p-value	0.002319
#Lags Used	19.000000
Number of Observations Used	592.000000
Critical Value (1%)	-3.441444
Critical Value (5%)	-2.866435
Critical Value (10%)	-2.569377

dtype: float64

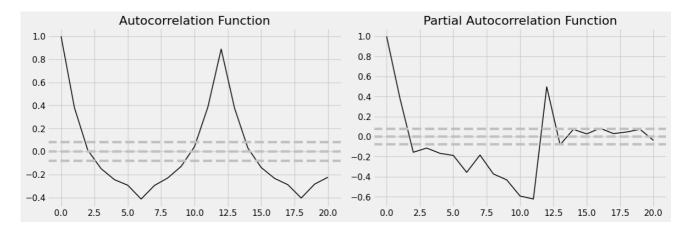
```
acf_lag = acf(ARIMA_train_df.diff().dropna().values, nlags=20)
pacf_lag = pacf(ARIMA_train_df.diff().dropna().values, nlags=20, method='ols')

plt.figure(figsize=(15,5))

plt.subplot(121)
plt.plot(acf_lag, linewidth=1.5,color='black')
plt.axhline(y=0,linestyle='--',color='silver')
plt.axhline(y=-1.96/np.sqrt(len(ARIMA_train_df.diff().values)),linestyle='--',color='silver)
plt.axhline(y=1.96/np.sqrt(len(ARIMA_train_df.diff().values)),linestyle='--',color='silver)
plt.title("Autocorrelation Function")

plt.subplot(122)
plt.plot(pacf_lag, linewidth=1.5,color='black')
plt.axhline(y=0,linestyle='--',color='silver')
plt.axhline(y=0,linestyle='--',color='silver')
plt.axhline(v=-1.96/np.sqrt(len(ARIMA_train_df.diff().values)).linestyle='--'.color='silve-https://colab.research.google.com/drive/1xvnXUeSjM5NY_mAkrvo8QUmcDl_TB5xA#printMode=true
```

plt.axhline(y=1.96/np.sqrt(len(ARIMA\_train\_df.diff().values)),linestyle='--',color='silver
plt.title("Partial Autocorrelation Function")
plt.tight\_layout()



model = ARIMA(ARIMA\_train\_df.values, order=(3,0,3))
model\_fit = model.fit(disp=0)
print(model\_fit.summary())

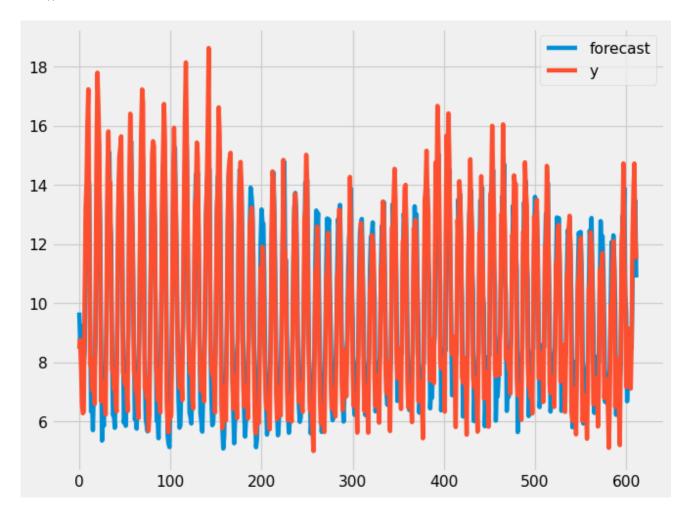
## ARMA Model Results

Dep. Variable: Model: Method: Date: Time: Sample:		, 16 Aug	, 3) Log -mle S.D.	Observations: Likelihood . of innovations		612 -1021.590 1.276 2059.180 2094.514 2072.923			
==========	coef	std err	z	P> z	[0.025	0.975]			
ar.L3.y ma.L1.y	9.6812 1.8841 -1.2628 0.1518 -1.2247 0.1257 0.4849		110.460 1486.255 -618.702 129.013 -34.704 2.081 13.829 Roots	0.000 0.000 0.000 0.000 0.000 0.038 0.000	9.509 1.882 -1.267 0.150 -1.294 0.007 0.416	1.887 -1.259 0.154			
	Real	I	maginary	Modulus		Frequency			
AR.1 AR.2 AR.3 MA.1 MA.2 MA.3	0.8663 0.8663 6.5856 0.8792 0.8792 -2.0176		-0.4998j +0.4998j -0.0000j -0.4991j +0.4991j -0.0000j	1.0001 1.0001 6.5856 1.0110 1.0110 2.0176		-0.0833 0.0833 -0.0000 -0.0822 0.0822 -0.5000			

```
model_fit.plot_predict(dynamic=False)
plt.show()
```

#train\_df2 = train\_df.iloc[1:]

ARIMA\_train\_error\_data.head()

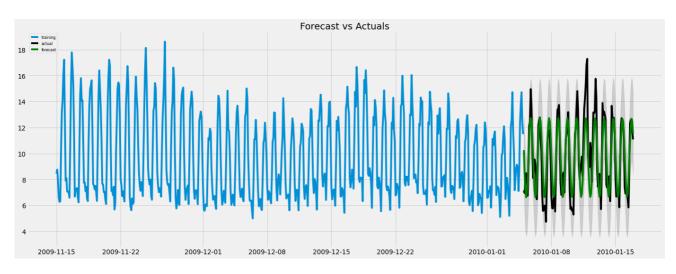


```
new_date
     2009-11-15 00:00:00
                           -1.230407
     2009-11-15 02:00:00
                            0.038416
     2009-11-15 04:00:00
                           -1.399146
     2009-11-15 06:00:00
                           -1.612622
     2009-11-15 08:00:00
                           -1.343016
     Name: tec, dtype: float64
ARIMA_test_dataset = pd.read_csv('sample_data/test.csv')
ARIMA_test_dataset['new_date'] = ARIMA_test_dataset['date'].str.cat(ARIMA_test_dataset['ti
ARIMA_test_dataset['new_date'] = pd.to_datetime(ARIMA_test_dataset['new_date'],format="%d-
ARIMA_test_dataset= ARIMA_test_dataset[['new_date','tec']]
ARIMA_test_indexedDataset = ARIMA_test_dataset.set_index(['new_date'])
ARIMA_test_indexedDataset.head(2)
```

ARIMA train\_error\_data = ARIMA\_train\_df.tec - model\_fit.predict()

## tec

```
ARIMA test df = ARIMA test indexedDataset
      2010-01-05 00:00:00 7.150207
fc, se, conf = model_fit.forecast(len(ARIMA_test_df), alpha=0.05) # 95% conf
# print(fc)
# Make as pandas series
ARIMA fc series = pd.Series(fc, index=ARIMA test df.index)
lower series = pd.Series(conf[:, 0], index=ARIMA_test_df.index)
upper_series = pd.Series(conf[:, 1], index=ARIMA_test_df.index)
# # Plot
plt.figure(figsize=(22,8), dpi=70)
plt.plot(ARIMA_train_df, label='training')
plt.plot(ARIMA_test_df, label='actual',color='black')
plt.plot(ARIMA_fc_series, label='forecast', color='green')
#plt.axvline(x="2010-01-13 10:00:00", color='red', linestyle='-', linewidth=4, label='Day
plt.fill_between(lower_series.index, lower_series, upper_series,
                 color='k', alpha=.15)
plt.title('Forecast vs Actuals')
plt.legend(loc='upper left', fontsize=8)
plt.show()
# test_df.index
```



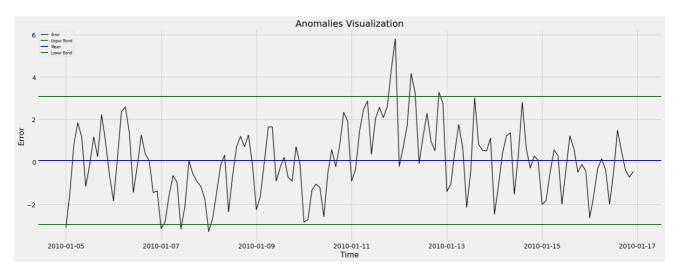
```
ARIMA_error_data = ARIMA_test_df.tec-ARIMA_fc_series
ARIMA_error_data.head(2)
```

new date

2010-01-05 00:00:00 -3.107118 2010-01-05 02:00:00 -1.485185

dtype: float64

```
plt.rigure(rigsize=(22,0), upi=70)
plt.plot(ARIMA_error_data, label='Error', color='black', linewidth=1.5)
plt.axhline(y=statistics.mean(ARIMA_error_data) + 1.8*statistics.stdev(ARIMA_error_data),
plt.axhline(y=statistics.mean(ARIMA_error_data), color='blue', linestyle='-', linewidth=2,
plt.axhline(y=statistics.mean(ARIMA_error_data) - (1.8*statistics.stdev(ARIMA_error_data))
#plt.axvline(x="2010-01-13 00:00:00", color='red', linestyle='-', linewidth=4, label='Day
plt.xlabel('Time')
plt.ylabel('Error')
plt.title('Anomalies Visualization')
plt.legend(loc='upper left', fontsize=8)
plt.show()
```

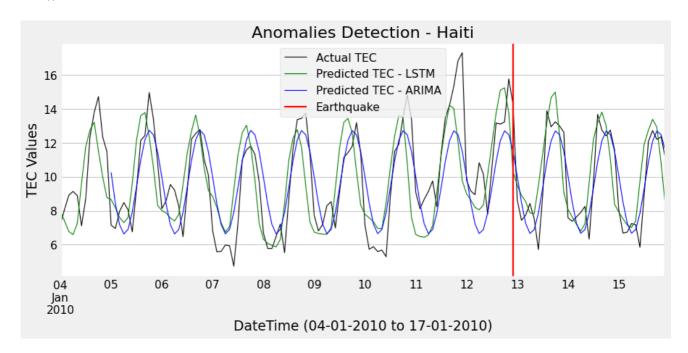


```
error_dataset['error_ARIMA'] = ARIMA_error_data
error_dataset['predicted_ARIMA'] = ARIMA_fc_series
error_dataset.tail(2)
```

date time tec error predicted error ARIMA predicted ARIM new\_date 2010-01-2010-20:00:00 12.354816 0.266725 -0.125481 12.48029 15 10.826866 01-15 20:00:00

```
plt.figure(figsize=(12,5))
ax = plt.gca()
ax.set_facecolor('white')
error_dataset["tec"].plot(subplots=True, color='black', linewidth=1.0, label = "Actual TEC
error_dataset["predicted"].plot(subplots=True, color='green', linewidth=1.0, label = "Pred
error_dataset["predicted_ARIMA"].plot(subplots=True, color='blue', linewidth=1.0, label =
plt.axvline(x="2010-01-12 22:00:00", color='red', linestyle='-', linewidth=2.0, label = "E
#plt.axvline(x="2015-04-10 00:00:00", color='black', linestyle='-', linewidth=1.0)
#plt.axvline(x="2015-04-21 00:00:00", color='black', linestyle='-', linewidth=1.0)
plt.title('Anomalies Detection - Haiti')
plt.xlabel('DateTime (04-01-2010 to 17-01-2010)')
```

```
plt.ylabel('TEC Values')
plt.legend()
plt.show()
```



```
plt.figure(figsize=(12,5))
ax = plt.gca()
ax.set_facecolor('white')
error_dataset["error"].plot(subplots=True, color='black', linewidth=2.0, label = "Error -
error_dataset["error_ARIMA"].plot(subplots=True, color='blue', linewidth=1.0, label = "Err
plt.axhline(y=np.mean(error_dataset['error']) + (2*np.std(error_dataset['error'])), color=
plt.axhline(y=np.mean(error_dataset['error']), color='ORANGE', linestyle='-', linewidth=1.
plt.axhline(y=np.mean(error_dataset['error']) + (-2*np.std(error_dataset['error'])), color
plt.axvline(x="2010-01-12 22:00:00", color='red', linestyle='-', linewidth=2.0, label = "E
#plt.axvline(x="2015-04-10 00:00:00", color='black', linestyle='-', linewidth=1.0)
#plt.axvline(x="2015-04-21 00:00:00", color='black', linestyle='-', linewidth=1.0)
plt.title('Anomalies Detection - Haiti')
plt.xlabel('DateTime (04-01-2010 to 17-01-2010)')
plt.ylabel('Errors')
plt.legend()
plt.show()
```

