ECE1508 Assignment 9

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1 Tables for changing the number of features

In the table below you can find the required parameters for different models.

Number of features	MLP Model		SVR Model		LSTM Model	
	MSE	NMSE	MSE	NMSE	MSE	NMSE
2	0.0030	1.3362	0.00124	0.53860	0.000929	0.401565
3	0.002478	1.070945	0.0013970	0.603586	0.0009302	0.4018888
4	0.002278	0.984495	0.001482	0.640301	0.0009307	0.402099
5	0.00289005	1.2485928	0.001585	0.685133	0.000932	0.402881
6	0.00228	0.985315	0.001719	0.7426875	0.000960	0.415013
7	0.002970	1.283182	0.0017731	0.766035	0.0009713	0.4196461
8	0.002778	1.20036	0.0018228	0.7875077	0.0009597	0.414649
9	0.00268616	1.1605072	0.0018670	0.8066385	0.00097864	0.4228032
10	0.0029216	1.2622376	0.0018720	0.808783	0.000967	0.4181357

Table 1: Table of Results (for residuals time-series)

Number of features	MLP Model		SVR Model		LSTM Model	
	MSE	NMSE	MSE	NMSE	MSE	NMSE
2	68225.57212	0.171056	27498.95825	0.068946	20502.16173	0.0514035
3	54677.739207	0.1370894	30816.455177	0.077263	20518.6681	0.051444
4	50264.012671	0.126023	32690.94230	0.081963	20529.4436	0.0514719
5	63747.635962	0.159829	34979.8985	0.087702	20569.35681	0.051572
6	50305.83902	0.126128	37918.34910	0.095069	21188.76456	0.0531250
7	65513.63663	0.164257	39110.38633	0.098058	21425.27793	0.053718
8	61285.52556	0.153656	40206.6670	0.100807	21170.1896	0.053078
9	59250.3738	0.1485541	41183.39976	0.1032561	21586.46805	0.054122
10	64444.27925	0.161576	41292.90400	0.103530	21348.16552	0.0535246

Table 2: Table of Results (for original time-series)

Number of Features	MLP Model time (sec)	SVR Model time (sec)	LSTM Model time (sec)
2	0.0001	0.0000	0.0212
3	0.0001	0.0000	0.0215
4	0.0001	0.0000	0.0214
5	0.0002	0.0000	0.0211
6	0.0002	0.0000	0.0211
7	0.0001	0.0000	0.0197
8	0.0001	0.0000	0.0217
9	0.0002	0.0000	0.0203
10	0.0001	0.0000	0.0207
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Table 3: Table of Results (training time)

2 Tables for changing the number of training and test samples

Number Training Samples	of	Number of Test Samples	MLP Model (NMSE)	SVR Model (NMSE)	LSTM Model (NMSE)
100		100	1.689960	1.00217713	0.4138247
300		100	1.2698733	0.727063	0.414500909
500		150	1.43755887	0.6953694	0.42535019
700		100	1.3009608	0.6851336	0.40292855
800		250	1.33861230	0.63293716	0.4201770
1000		250	0.794297	0.63445184	0.42180600
1500		500	0.0002	0.0000	0.0211
1500		500	0.0002	0.0000	0.0211
2000		300	0.0002	0.0000	0.0211
2000		700	0.0002	0.0000	0.0211
2000		1000	0.0002	0.0000	0.0211

Table 4: Table of Results (error for residual time-series)

Number Training Samples	of	Number of Test Samples	MLP Model (NMSE)	SVR Model (NMSE)	LSTM Model (NMSE)
100		100	0.2163283	0.1282866	0.0529728
300		100	0.16255385	0.0930699	0.0530593
500		150	0.06214910	0.03006248	0.018388905
700		100	0.1665332	0.087702533	0.05157804
800		250	0.03828910	0.01810426	0.0120185676
1000		250	0.02271976	0.018147593	0.012065161
1500		500	0.0002	0.0000	0.0211
1500		500	0.0002	0.0000	0.0211
2000		300	0.0002	0.0000	0.0211
2000		700	0.0002	0.0000	0.0211
2000		1000	0.0002	0.0000	0.0211

Table 5: Table of Results (error for original time-series)

NT 1	c	NT 1 C	MID M 11	CLUD M 11	T CCDM
Number	of	Number of	MLP Model	SVR Model	LSTM
Training		Test Samples	time (sec)	time (sec)	Model time
Samples					(sec)
100		100	0.0478	0.0046	11.3590
300		100	0.1562	0.0047	13.7445
500		150	0.1715	0.0055	18.3428
700		100	0.0898	0.0066	19.4059
800		250	0.0964	0.0080	23.1421
1000		250	0.0893	0.0087	26.9709
1500		500	0.0002	0.0000	0.0211
1500		500	0.0002	0.0000	0.0211
2000		300	0.0002	0.0000	0.0211
2000		700	0.0002	0.0000	0.0211
2000		1000	0.0002	0.0000	0.0211

Table 6: Table of Results (training time)