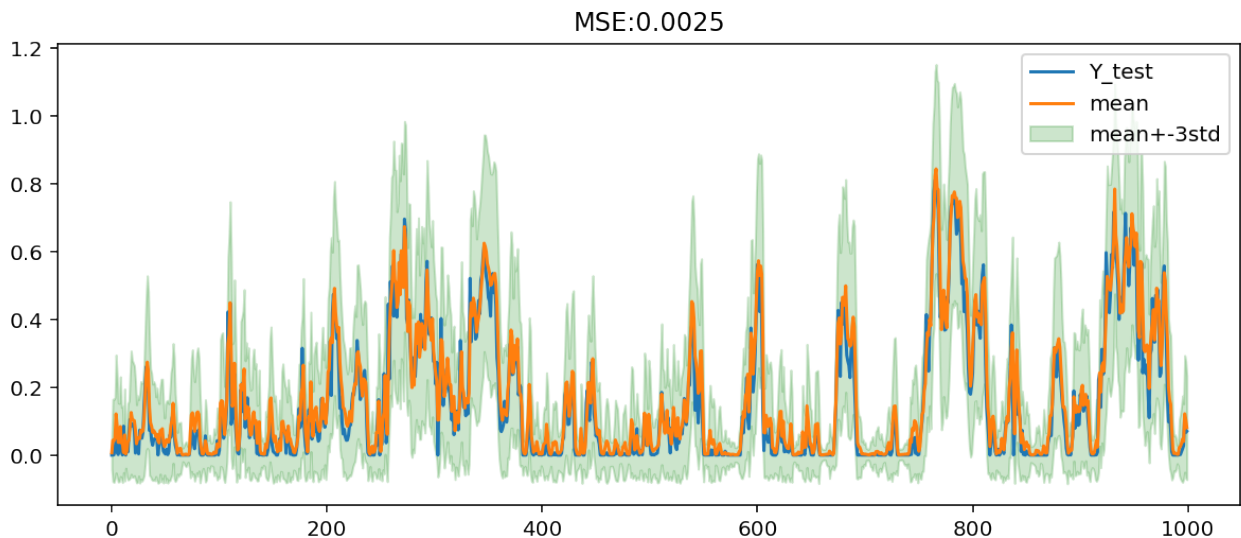



```

23     # Learning rate decay
24     parser.add_argument('--decay_rate', type=float, default=0.99,
25                          help='Decay rate for learning rate')
26     # Dropout rate (keep prob)
27     parser.add_argument('--keep_prob', type=float, default=0.8,
28                          help='Keep probability for dropout')

```

test mse: 0.0025145908564548863



2. 美国数据集

train index: [3001, 7002] train_len: 4000

test index: [2000, 3001] test_len: 1000

- 输入特征:

```

1  'wind_speed', 'sin(wd)', 'cos(wd)', 【t期】
2  'wind_speed-1', 'sin(wd)-1', 'cos(wd)-1', 'wind_power-1' 【t-1期】

```

- 输出: wind_power

参数设置:

```

1  parser = argparse.ArgumentParser()
2  # Ensemble size
3  parser.add_argument('--ensemble_size', type=int, default=5,
4                      help='Size of the ensemble')
5  # Maximum number of iterations
6  parser.add_argument('--max_iter', type=int, default=5000,
7                      help='Maximum number of iterations')
8  # Batch size
9  parser.add_argument('--batch_size', type=int, default=10,
10                     help='Size of batch')
11 # Epsilon for adversarial input perturbation

```

```

12     parser.add_argument('--epsilon', type=float, default=1e-2,
13                          help='Epsilon for adversarial input perturbation')
14     # Alpha for trade-off between likelihood score and adversarial score
15     parser.add_argument('--alpha', type=float, default=0.5,
16                          help='Trade off parameter for likelihood score and
adversarial score')
17     # Learning rate
18     parser.add_argument('--learning_rate', type=float, default=0.005,
19                          help='Learning rate for the optimization')
20     # Gradient clipping value
21     parser.add_argument('--grad_clip', type=float, default=100.,
22                          help='clip gradients at this value')
23     # Learning rate decay
24     parser.add_argument('--decay_rate', type=float, default=0.99,
25                          help='Decay rate for learning rate')
26     # Dropout rate (keep prob)
27     parser.add_argument('--keep_prob', type=float, default=0.8,
28                          help='keep probability for dropout')

```

test mse : 0.00043997918992500905

