

```
1  #%%
2  import numpy as np
3  import pandas as pd
4  from sklearn.metrics import mean_squared_error
5  from statsmodels.tsa.arima.model import ARIMA
6  from tensorflow.keras.models import Sequential
7  from tensorflow.keras.layers import Dense, LSTM
8  from tensorflow.keras.optimizers import Adam
9  #%%
10 # Import the datasets
11 csv1 = pd.read_csv('kaggle/daily-minimum-temperatures-in-me.csv')
12 csv2 = pd.read_csv('kaggle/monthly-beer-production-in-austr.csv')
13
14 # Convert the datasets to numpy arrays
15 colnames_csv1 = list(csv1.columns)
16 colnames_csv2 = list(csv2.columns)
17
18 print(f"Dataset 1 column names: {colnames_csv1}")
19 print(f"Dataset 2 column names: {colnames_csv2}")
20
21 dataset1 = csv1["Daily minimum temperatures"].astype(float).values
22 dataset2 = csv2["Monthly beer production"].astype(float).values
23
24 print(f"Dataset 1 shape: {dataset1.shape}")
25 print(f"Dataset 2 shape: {dataset2.shape}")
26 print(dataset1)
27 #%%
28 # Set up sliding window sizes
29 window_sizes = range(4, 13) # Range from 4 to 12
30
31 # Define evaluation metric
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32 def evaluate_model(true, pred):
33     return (np.square(true - pred)).mean(axis=0)
34
35 # Loop over the datasets
36 for i, dataset in enumerate([dataset1, dataset2]):
37     print(f"Dataset {i+1}:")
38
39     # Split the dataset into train and test sets
40     train_size = int(len(dataset) * 0.8) # 80% for training
41     train_data, test_data = dataset[:train_size], dataset[train_size:]
42
43     # Loop over the window sizes
44     for window_size in window_sizes:
45         print(f"Window Size: {window_size}")
46
47         # Prepare the data for sliding windows
48         train_X, train_y = [], []
49         test_X, test_y = [], []
50         for j in range(len(train_data) - window_size):
51             train_X.append(train_data[j:j+window_size])
52             train_y.append(train_data[j+window_size])
53         for j in range(len(test_data) - window_size):
54             test_X.append(test_data[j:j+window_size])
55             test_y.append(test_data[j+window_size])
56
57         # ARIMA
58         arima_model = ARIMA(train_data, order=(1, 0, 0)) # Example order, modify as needed
59         arima_model_fit = arima_model.fit()
60         arima_predictions = arima_model_fit.forecast(steps=len(test_data))[0]
61         arima_mse = evaluate_model(test_y, arima_predictions)
62
```

```

63 # NN
64 nn_model = Sequential()
65 nn_model.add(Dense(10, input_dim=window_size, activation='relu'))
66 nn_model.add(Dense(1))
67 nn_model.compile(loss='mean_squared_error', optimizer='adam')
68 nn_model.fit(np.array(train_X), np.array(train_y), epochs=50, batch_size=16, verbose=0)
69 nn_predictions = nn_model.predict(np.array(test_X)).flatten()
70 nn_mse = evaluate_model(test_y, nn_predictions)
71
72 # LSTM (normal mode)
73 lstm_model = Sequential()
74 lstm_model.add(LSTM(10, input_shape=(1, window_size)))
75 lstm_model.add(Dense(1))
76 lstm_model.compile(loss='mean_squared_error', optimizer='adam')
77 lstm_model.fit(np.array(train_X).reshape(-1, 1, window_size), np.array(train_y),
78               epochs=50, batch_size=16, verbose=0)
79 lstm_predictions = lstm_model.predict(np.array(test_data).reshape(-1, 1, window_size)).
    flatten()
80 lstm_mse = evaluate_model(test_data, lstm_predictions)
81
82 # LSTM (batch mode)
83 lstm_batch_model = Sequential()
84 lstm_batch_model.add(LSTM(10, batch_input_shape=(16, 1, window_size), stateful=True))
85 lstm_batch_model.add(Dense(1))
86 lstm_batch_model.compile(loss='mean_squared_error', optimizer=Adam(lr=0.001))
87 for epoch in range(50):
88     lstm_batch_model.fit(np.array(train_X).reshape(-1, 1, window_size), np.array(train_y),
89                       epochs=1, batch_size=16, verbose=0, shuffle=False)
90     lstm_batch_model.reset_states()
91     lstm_batch_predictions = lstm_batch_model.predict(np.array(test_data).reshape(-1, 1,
    window_size), batch_size=16).flatten()

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```
92 lstm_batch_mse = evaluate_model(test_data, lstm_batch_predictions)
93
94 # Print the results
95 print(f"ARIMA MSE: {arima_mse}")
96 print(f"NN MSE: {nn_mse}")
97 print(f"LSTM (Normal) MSE: {lstm_mse}")
98 print(f"LSTM (Batch) MSE: {lstm_batch_mse}")
99 print("---")
100
101 #%%
102
```