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Coursework

In Artificial neural network in data science

Feedforward ANN for predicting linearly dependent data

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Multiple Linear Regression (MLR)

Multiple Linear Regression is one of the important regression algorithms which models the linear relationship between a single dependent continuous variable and more than one independent variable.

The multiple linear regression equation is as follows:

$$\hat{Y} = b_0 + b_1 X_1 + b_2 X_2 + \dots + b_p X_p$$

control id - system ID of the agent;

fix status - number of status changes.

where \hat{Y} is the predicted or expected value of the dependent variable, X_1 through X_p are p distinct independent or predictor variables, b_0 is the value of Y when all of the independent variables (X_1 through X_p) are equal to zero, and b_1 through b_p are the estimated regression coefficients. Each regression coefficient represents the change in Y relative to a one unit change in the respective independent variable. In the multiple regression situation, b_1 , for example, is the change in Y relative to a one unit change in X_1 , holding all other independent variables constant (i.e., when the remaining independent variables are held at the same value or are fixed).

Problem Description: We have a dataset of **dump trucks**. This dataset contains 22 parameters:

```
Vehicle type - agent type (dump truck or excavator);
vehicle id - ID of the physical agent (tail number of the dump truck);
lat - GPS latitude value at a time;
lon - GPS longitude value at a time;
height - GPS altitude value at a time;
Course - the value of direction (azimuth) from GPS;
speed - speed of movement;
X - latitude value in an unknown coordinate grid;
Y - longitude value in an unknown coordinate grid;
distance - distance covered by the dump truck since the previous time;
fuel - amount of fuel in the tank:
weight - weight of cargo in the body at a time;
num satellite - number of visible satellites at a time;
gps quality - quality (accuracy) of GPS coordinate values;
sender - unknown value;
link quality - quality (accuracy?) communication;
mes number - empty unknown value;
type - unknown value;
received - unknown value;
```

Our goal is to create a model that can easily forecast value of the dump **truck speed** in response to a vector of known or interesting parameters (coordinates, direction of movement, weight of the load), which, as we think, have a linear relationship.

Multiple Linear Regression model using Python(Keras)

The Keras library is a high-level API for building deep learning models that has gained favor for its ease of use and simplicity facilitating fast development. Here we will use the Keras library to build regression model.

Regression is a type of supervised machine learning algorithm used to predict a continuous label. The goal is to produce a model that represents the 'best fit' to some observed data, according to an evaluation criterion. The basic architecture of the deep learning neural network, which we will be following, consists of three main components.

- 1. Input Layer: This is where the training observations are fed. The number of predictor variables is also specified here through the neurons.
- **2.** Hidden Layers: These are the intermediate layers between the input and output layers. The deep neural network learns about the relationships involved in data in this component.
- **3.** Output Layer: This is the layer where the final output is extracted from what's happening in the previous two layers. In case of regression problems, the output later will have one neuron

Steps of implimentation

- Step 1 Loading the required libraries and modules.
- Step 2 –Loading Data and performing pre-processing (outlier removal)
- Step 3 –Performing feature extraction.
- Step 4 Creating arrays for the features and the response variable.
- Step 5 Creating the training and test datasets.
- Step 6 Define, compile, and fit the Keras regression model.
- Step 7- Predict on the test data and compute evaluation metrics.

Step 1 - Loading the required libraries and modules.

```
#Step 1 - Loading the required libraries and modules.
# Import required libraries
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
import sklearn
import matplotlib.pyplot as plt
# Import necessary modules
from sklearn.model_selection import train_test_split
from sklearn.metrics import mean_squared_error
from math import sqrt
import seaborn as sns
from statistics import *
import scipy
# Keras specific
import keras
from keras.models import Sequential
from keras.layers import Dense
from tensorflow.keras.callbacks import EarlyStopping
#Feature extraction
from sklearn.linear_model import LinearRegression
from sklearn.feature_selection import RFE
#Saving model to disk
from keras.models import model from json
```

Step 2 –Loading Data and performing pre-processing (outlier removal)

At the initial stage we remove the parameters which are not relevant to us, like vehicle_type(truc k),time ,sender(MessageDetector) and mes_number(which has no value). Then we will use different methods of feature extraction in **step 3**

Dimension Check

```
#Dimension check

df.shape

(139927, 18)
```

Check for missing data

```
#Check if there's a missing data at each column
df.isnull().any()
                  False
distance
                  False
Course
                  False
control_id
                  False
lon
                  False
speed
                  False
lat
                  False
fuel
                  False
link_quality
                  False
num_satellites
                  False
                  False
type
received
                  False
vehicle_id
                  False
                  False
weight
                  False
gps_quality
                  False
height
                  False
fix_status
                  False
dtype: bool
```

Duplicate Check

```
# Duplicate value check
df.duplicated().any()
False
```

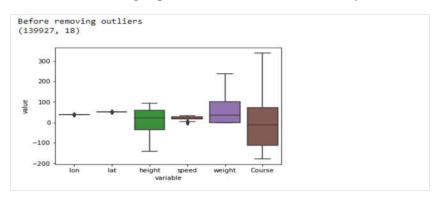
Check Data Formatting

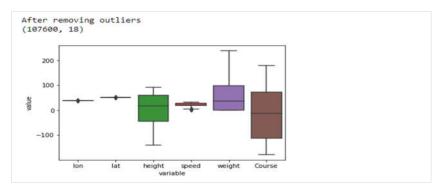
```
#check data formating / Exploring data types of each feature
df.info()
<class 'pandas.core.frame.DataFrame'>
Int64Index: 139927 entries, 0 to 484064
Data columns (total 18 columns):
                      Non-Null Count Dtype
     Column
                      139927 non-null int64
                    139927 non-null float64
139927 non-null float64
     distance
     Course
     control_id 139927 non-null int64
lon 139927 non-null float64
     speed
                      139927 non-null
5
                                         float64
     lat
                      139927 non-null
                                         float64
     fuel
                      139927 non-null
                                         float64
     link_quality 139927 non-null
     num_satellites 139927 non-null
10 type 139927 non-null int64
11 received 139927 non-null float64
12 vehicle_id 139927 non-null int64
13 x 139927 non-null int64
14 weight
                      139927 non-null
                                         int64
15 gps_quality
                   139927 non-null int64
     height
                      139927 non-null
                                         float64
17 fix_status 139927 no
dtypes: float64(8), int64(10)
                      139927 non-null int64
memory usage: 20.3 MB
```

For removing outlier we use Interquartile Range(IQR) method. The rule of thumb is that anythin g not in the range of (Q1 - 1.5 IQR) and (Q3 + 1.5 IQR) is an outlier, and can be removed.

```
***Removing outliers using Interquartile Range(IQR)
The IQR measure of variability, based on dividing a data set into quartiles called the first, second, and third quartiles; and they are denoted by Q1, Q2, and Q3, respectively. Q1 is the middle value in the first half, Q2 is the median value in the set, Q3 is the middle value in the second half."
print("Before removing outliers")
print(df.shape)
#Display Box plot to view the pattern of data and outliers
sns.boxplot(x="variable", y="value", data=pd.melt(df[['lon', 'lat', 'height', 'speed', 'weight', 'Course']]), showfliers=True)
plt.show()
Q1-df.quantile(0.25)
Q3=df.quantile(0.75)
IQR-Q3-Q1
lowqe_bound=Q1 - 1.5 * IQR
upper_bound=Q3 + 1.5 * IQR
\label{eq:df-df}  df = df[\sim((df < lowqe_bound) \mid (df > upper_bound)).any(axis=1)] 
print("After removing outliers")
print(df.shape)
#Display Box plot to view the pattern of data and outliers
sns.boxplot(x="variable", y="value", data-pd.melt(df[['lon', 'lat', 'height', 'speed', 'weight', 'Course']]), showfliers=True)
plt.show()
```

Here since we have many columns I just displayed the box plot of the columns of interest to have clear boxplot. We could have also displayed all the columns but the box plot will not be clear because of not enough space to show all columns clearly.



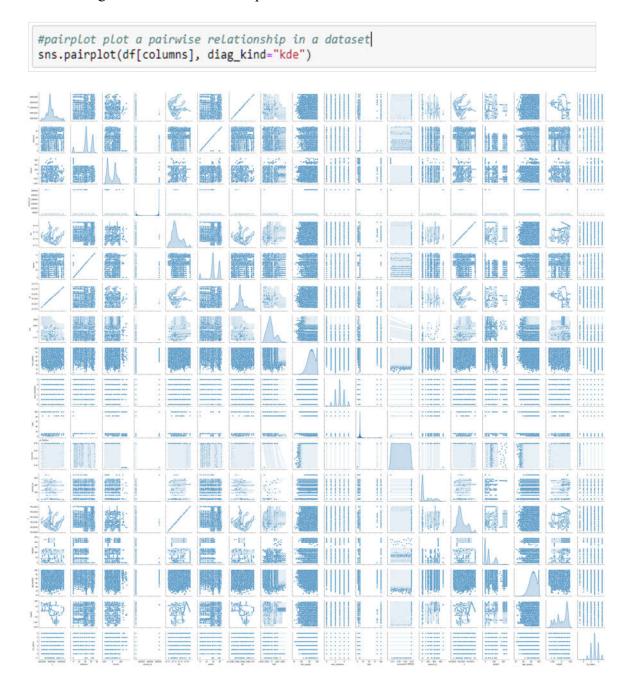


So as we can see from the box plots 32327 rows(139927-107600) with outliers are removed.

Step 3 – Performing feature extraction.

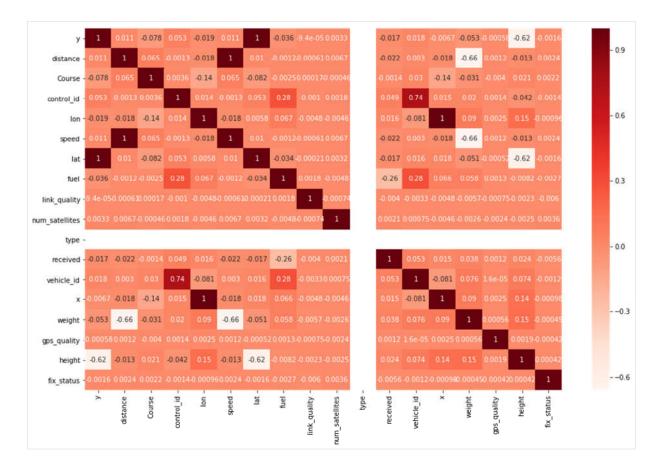
Pairplot plot a pairwise relationship in a dataset

A pairplot plot a pairwise relationship in a dataset. The pairplot function creates a grid of Axes such that each variable in data will by shared in the y-axis across a single row and in the x-axis across a single column. That creates plots as shown below.



Filter Method Using Pearson Correlation

```
#A. Filter Method Using Pearson Correlation
'''The correlation coefficient has values between -1 to 1
- A value closer to 0 implies weaker correlation (exact 0 implying no correlation)
- A value closer to 1 implies stronger positive correlation
- A value closer to -1 implies stronger negative correlation'''
plt.figure(figsize=(12,10))
cor = df.corr()
sns.heatmap(cor, annot=True, cmap=plt.cm.Reds)
plt.show()
```



Based on the above, we can conclude that to solve the problem of predicting the speed of a dump truck at a given time on a given data set, it is necessary to choose the most informative parameters characterized by a linear relationship. Thus, the parameters lat, long, height, Course, speed, weight are of the greatest practical interest.

And the most important thing is that we need to concentrate with features which are related to speed.

Step 2 – Create a data frame of selected features and perform Basic Data Checks

The first line of code reads in the data as pandas dataframe, the second and third line changes the weight data in to two categories(Loaded=1 where weight<5 and Unloaded=0 where weight>5), while the fourth line of code prints the shape - 107600 observations of 6 variables. The fifth line gives summary statistics of the numerical variables.

| <pre>#Filter dataframe with the variables of importance(based on feature selection results df = pd.DataFrame(df,columns=['lon', 'lat','height','speed','weight','Course']) df['weight'] = np.where(df['weight'] < 5, 0, df['weight']) df['weight'] = np.where(df['weight'] > 5, 1, df['weight']) #Print shape of data and statistics print(df.shape) df.describe()</pre> | | | | | | | | | |
|--|---------------|---------------|---------------|---------------|---------------|---------------|--|--|--|
| 10/66 | 10, 6) | lat | height | speed | weight | Course | | | |
| count | 107600.000000 | 107600.000000 | 107600.000000 | 107600.000000 | 107600.000000 | 107600.000000 | | | |
| mean | 37.723069 | 51.260230 | 3.945984 | 23.038897 | 0.594526 | -11.152623 | | | |
| std | 0.006906 | 0.003036 | 62.916487 | 5.347680 | 0.490986 | 101.272969 | | | |
| min | 37.710659 | 51.252772 | -140.227215 | 3.510000 | 0.000000 | -177.638183 | | | |
| 25% | 37.718549 | 51.258728 | -42.627865 | 19.190000 | 0.000000 | -112.795790 | | | |
| 50% | 37.721406 | 51.259833 | 17.809030 | 20.000000 | 1.000000 | -11.306302 | | | |
| | 37.726795 | 51.261897 | 60.835526 | 29.110000 | 1.000000 | 72.498134 | | | |
| 75% | | | | | | | | | |

Step 4 - Creating Arrays for the Features and the Response Variable

The first line of code creates an object of the target variable, while the second line of code gives us the list of all the features, excluding the target variable speed. The third line normalizes the predictors. This is important because the units of the variables differ significantly and may influence the modeling process. To prevent this, we will do normalization via scaling of the predictors between 0 and 1. The fourth line displays the summary of the normalized data. We can see that all the independent variables have now been scaled between 0 and 1. The target variable remains unchanged.

```
#Creating Arrays for the Features and the Response Variable
target_column = ['speed']
predictors = list(set(list(df.columns))-set(target_column))

#Normalizing the predictors values so values lie between -1 0 1
df[predictors] = df[predictors]/df[predictors].max()
df.describe()
```

| Course | weight | speed | height | lat | Ion | |
|---------------|---------------|---------------|---------------|---------------|---------------|------|
| 107600.000000 | 107600.000000 | 107600.000000 | 107600.000000 | 107600.000000 | 107600.000000 | ount |
| -0.062300 | 0.594526 | 23.038897 | 0.043310 | 0.999847 | 0.999501 | nean |
| 0.565722 | 0.490986 | 5.347680 | 0.690551 | 0.000059 | 0.000183 | std |
| -0.992307 | 0.000000 | 3.510000 | -1.539088 | 0.999702 | 0.999172 | min |
| -0.630090 | 0.000000 | 19.190000 | -0.467869 | 0.999818 | 0.999381 | 25% |
| -0.063158 | 1.000000 | 20.000000 | 0.195466 | 0.999840 | 0.999457 | 50% |
| 0.404983 | 1.000000 | 29.110000 | 0.667711 | 0.999880 | 0.999600 | 75% |
| 1.000000 | 1.000000 | 32.780000 | 1.000000 | 1.000000 | 1.000000 | max |

Step 5 - Creating the Training and Test Datasets

The first couple of lines create arrays of independent (X) and dependent (y) variables, respectively. The third line splits the data into training and test dataset, while the fourth line prints the shape of the new data. Here 70% of the data is for training and the rest is for testing. Further the test data will be split to 15% for validation dataset.

```
#Creating the Training and Test Datasets
X = df[predictors].values
y = df[target_column].values

#Split the data for training(70%) and testing(30%)
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.3, random_state=42)

#Display the shape of train and test dataframes
print(X_train.shape); print(X_test.shape)
print(y_train.shape); print(y_test.shape)

(75320, 5)
(32280, 5)
(75320, 1)
(32280, 1)
```

Step 6 - Building the Deep Learning Regression Model

We will build a regression model using deep learning in Keras. To begin with, we will define the model. The first line of code below calls for the Sequential constructor. Note that we would be using the Sequential model because our network consists of a linear stack of layers. The second line of code represents the first layer which specifies the activation function and the number of input dimensions, which in our case is 5 predictors. Here we have 6 number of neurons which is number of features (5) plus 1.

The activation function used in the hidden layers is sigmoid. The main reason why we use sigmoid function is because it exists between (0 to 1). Therefore, it is especially used for models where we have to predict the probability as an output. Since probability of anything exists only between the range of 0 and 1, sigmoid is the right choice.

```
# Define a sequential keras model
model = Sequential()
model.add(Dense(6, input_dim=5, activation= "sigmoid", kernel_initializer="uniform", name='Layer-1'))
model.add(Dense(1,kernel_initializer="uniform",name='Output-Layer'))
#Print model Summary
model.summary()
Model: "sequential 4"
Layer (type)
                          Output Shape
                                                 Param #
______
Layer-1 (Dense)
                          (None, 6)
                                                 36
Output-Layer (Dense)
                          (None, 1)
Total params: 43
Trainable params: 43
Non-trainable params: 0
```

The next step is to define an optimizer and the loss measure for training. The mean squared error is our loss measure and the "adam" optimizer is our minimization algorithm. And also we are using mean squared error as a metric for training.

The third line of code fits the model on the training dataset. We also provide the argument, epochs, which represents the number of training iterations. We have taken 1000 epochs.

A problem with training neural networks is in the choice of the number of training epochs to use. Too many epochs can lead to **overfitting** of the training dataset, whereas too few may result in an **underfit** model. To avoid this situation we use here Early stooping mechanism.

Early stopping is a method that allows you to specify an arbitrarily large number of training epochs and stop training once the model performance stops improving on the validation dataset.

Step 7 - Predict on the Test Data and Compute Evaluation Metrics

The first line of code predicts on the train data, while the second line prints the RMSE value on the train data. The same is repeated in the third and fourth lines of code which predicts and prints the RMSE value on test data.

```
#Predict on the Test Data and Compute Evaluation Metrics
pred_train= model.predict(X_train)
score = np.sqrt(mean_squared_error(y_train,pred_train))
print ("Score (RMSE): {}".format(score))

pred_test= model.predict(X_test)
score = np.sqrt(mean_squared_error(y_test,pred_test))
print ("Score (RMSE): {}".format(score))

Score (RMSE): 2.3870277883654376
Score (RMSE): 2.363639550801776
```

RMSE. The most commonly used metric for regression tasks is RMSE (root-mean-square error). This is defined as the square root of the average squared distance between the actual score and the predicted score.

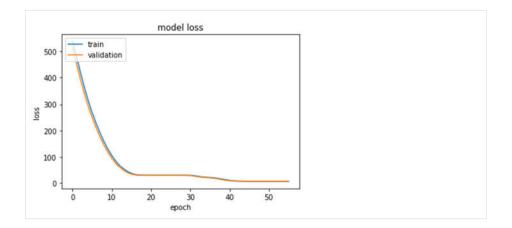
Evaluation of the Model Performance

The output above shows that the RMSE, 2.38 for train data and 2.36 for test data. Ideally, the lower the RMSE value, the better the model performance. However, in contrast to accuracy, it is not straightforward to interpret RMSE as we would have to look at the unit which in our case is in thousands.

Plotting Model loss graph

```
print(history.history.keys())
plt.plot(history.history['loss'])
plt.plot(history.history['val_loss'])
plt.title('model loss')
plt.ylabel('loss')
plt.xlabel('epoch')
plt.legend(['train', 'validation'], loc='upper left')
plt.show()

dict_keys(['loss', 'mean_squared_error', 'val_loss', 'val_mean_squared_error'])
```



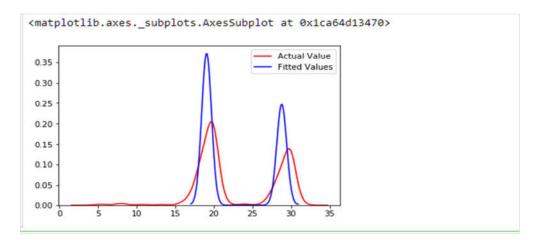
A good fit is the goal of the learning algorithm and exists between an overfit and underfit model. A plot of learning curves shows a good fit if:

- > The plot of training loss decreases to a point of stability.
- ➤ The plot of validation loss decreases to a point of stability and has a small gap with the training loss.

Continued training of a good fit will likely lead to an overfit.

Plotting graph of actual and predicted values

```
#Assuming that our actual values are stored in Y,
#and the predicted ones in Y_, we could plot and compare both.|
y_pred = model.predict(X_test)
ax1 = sns.distplot(y_test, hist=False, color="r", label="Actual Value")
sns.distplot(y_pred, hist=False, color="b", label="Fitted Values", ax=ax1)
```



Performing Model prediction on the test data

Here since the data was transformed we multiply the values to be predicted with the maximum values used for transformation so we can get the actual values of the features.

```
#Model Prediction from the test data
#['height', 'Course', 'Lat', 'weight', 'Lon']
#to_predict = [[0.87859469, -0.80507646,0.99980897,0.,0.9996767]]
#Extract the values to be predicted
to_predict = X_test[10:20]
print("Values to be predicted")
#Maximum values used for the transformation in the early stepts
max_values = pd.DataFrame([[51.268051,91.110598,37.741898,179.015434,1]], columns = predictors)
tes_values = pd.DataFrame(to_predict,columns = predictors) #Dataframe of values to be predicted
print(tes_values.multiply(np.array(max_values), axis='columns'))
#We call the predict method
predictions = model.predict(to_predict)
# print the predictions
print("Predicted values")
print(predictions)
# print the real values
print("Actual values")
print(y test[10:20])
```

```
Values to be predicted
                                        Course weight
         lat
                 height
                               lon
0 51.258258
              80.049287 37.729696 -144.121112
                                                   0.0
1 51.262215
             -83.988840
                         37.723532
                                    -74.005075
                                                   1.0
              31.552964
                         37.722121
2 51.258966
                                     52.975479
                                                   0.0
3 51.262756 -109.872476
                         37.729137 -107.690669
                                                   1.0
4 51.262005
              60.639931
                         37.711416
                                   165.999985
                                                   1.0
5 51.260458
              40.182982
                         37.733159
                                     83.571049
                                                   1.0
              53.858192
  51.256963
                         37.719133
                                     29.964324
                                                   0.0
7
  51.263097
             -79.887465
                         37.733219 -154.423279
                                                   1.0
8 51.258914
              79.789347
                         37.734844 -64.422046
                                                   1.0
9 51.259198
              -8.941612 37.720372
                                     58.745153
                                                   1.0
```

| Predicted values | Actual values |
|------------------|---------------|
| [[28.751345] | [[29.63] |
| [19.053831] | [20.] |
| [28.83674] | [29.] |
| [19.026575] | [19.03] |
| [19.136168] | [19.06] |
| [19.121191] | [20.] |
| [28.815702] | [28.8] |
| [19.029533] | [19.96] |
| [19.08977] | [20.] |
| [19.114304]] | [17.51]] |

As we can see from the predicted and actual values they are very similar so this indicates that our model is performing well.

Save the trained model to disk

Saving the trained model allows us to use the trained model directly. We will not need to retrain the model again and again this saves us time.

```
# serialize model to JSON
model json = model.to json()
with open("SavedModels/model.json", "w") as json_file:
   json_file.write(model_json)
# serialize weights to HDF5
model.save_weights("SavedModels/model.h5")
print("Saved model to disk")
# load json and create model
json_file = open('SavedModels/model.json', 'r')
loaded_model_json = json_file.read()
json_file.close()
loaded_model = model_from_json(loaded_model_json)
# load weights into new model
loaded_model.load_weights("SavedModels/model.h5")
print("Loaded model from disk")
# evaluate loaded model on test data
loaded model.compile(loss= "mean squared error", optimizer=adam, metrics=["mean squared error"])
pred_train= loaded_model.predict(X_train)
score = np.sqrt(mean_squared_error(y_train,pred_train))
print ("Score (RMSE): {}".format(score))
pred_test= loaded_model.predict(X_test)
score = np.sqrt(mean_squared_error(y_test,pred_test))
print ("Score (RMSE): {}".format(score))
```

Conclusion

We have built Regression models using the deep learning framework, Keras. This model is achieving a stable performance with not much variance in the train and test set RMSE. The most ideal result would be an RMSE value of zero, but that's almost impossible.

There are other iterations such as changing the number of neurons, adding more hidden layers, or increasing the number of epochs, which can be tried out to see the impact on model performance. This regression problem could also be modeled using other algorithms such as Decision Tree, Random Forest, Gradient Boosting or Support Vector Machines.

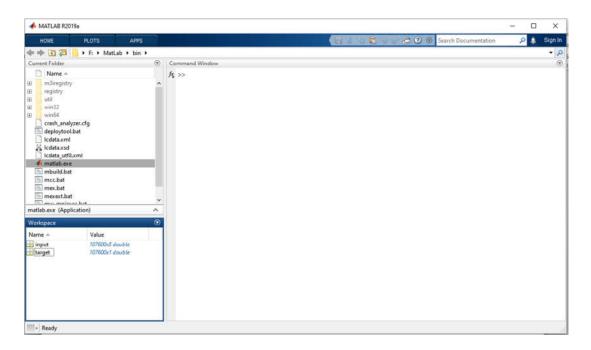
References

- https://www.pluralsight.com/guides/regression-keras?clickid=3-pw7KzT5xyLU24wUx0Mo3EHUkEwLGT5S3swyM0&irgwc=1&mpid=29332&aid=7010a000001xAKZA
 A2&utm_medium=digital_affiliate&utm_campaign=29332&utm_source=impactradius
- https://github.com/keras-team/keras/issues/7947
- https://stackabuse.com/tensorflow-2-0-solving-classification-and-regression-problems/
- https://machinelearningmastery.com/save-load-keras-deep-learning-models/
- https://machinelearningmastery.com/custom-metrics-deep-learning-keras-python/
- https://towardsdatascience.com/ways-to-detect-and-remove-the-outliers-404d16608dba
- https://machinelearningmastery.com/learning-curves-for-diagnosing-machine-learning-modelperformance/

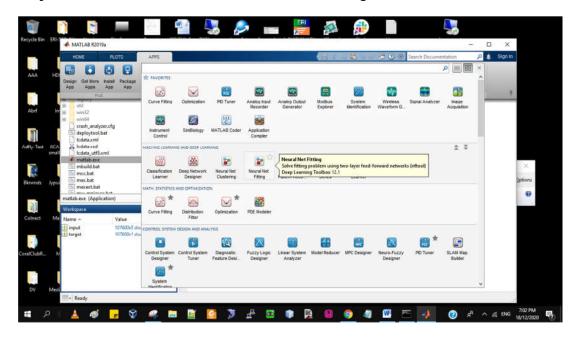
Multiple Regression using MATLAB

With the same model structure (number of neurons 6 and activation function sigmoid) we get similar results in MATLAB.

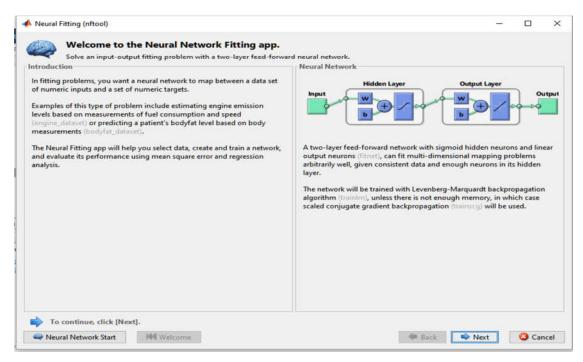
Step 1: Split the data set in to target (speed) and input (lat,height,lon,Course,weight) files and import it to MATLAB as shown below.



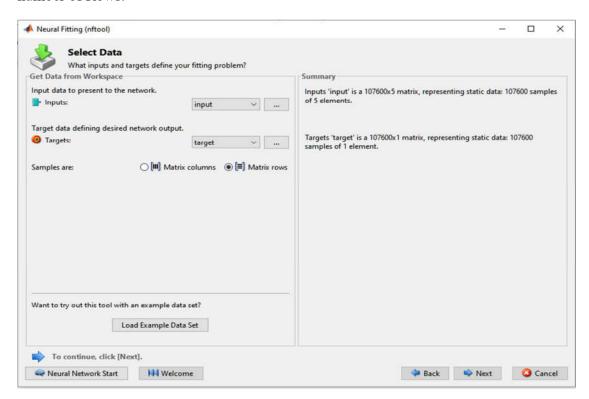
Step 2: Go to APPS menu and select Neural Net Fitting as shown in screenshot.



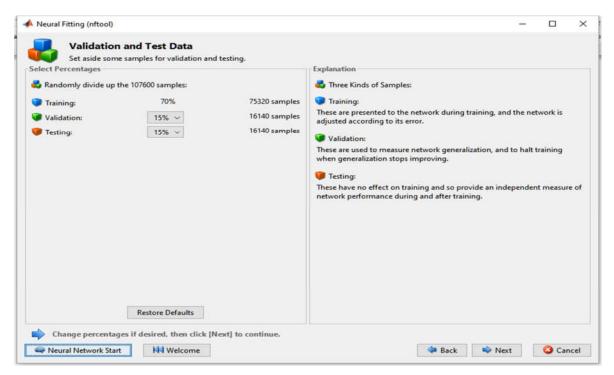
Then click Next in the following screenshot.



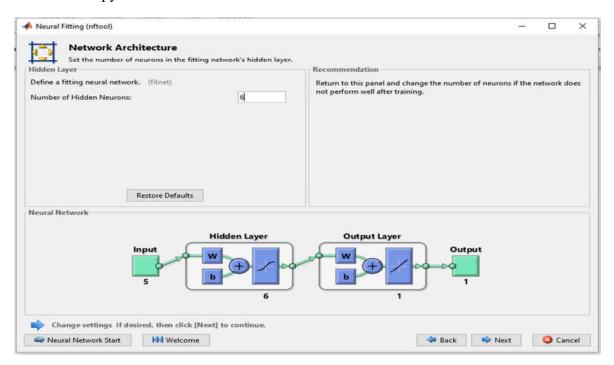
Step 3: Then select the target and input files for training as shown below. And also select the Matrix rows option. Most importantly make sure that the input and target files have the same number of Rows.



Then Click Next in the following form

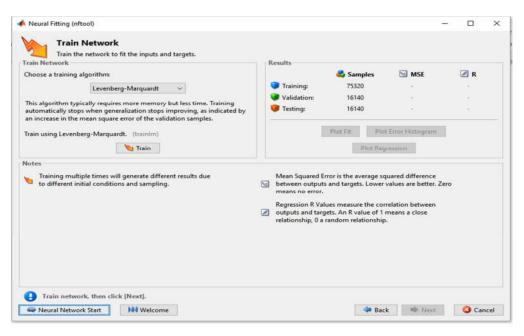


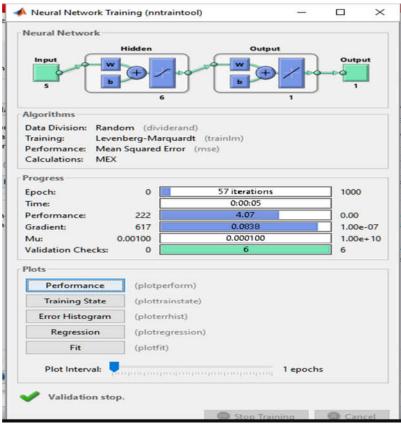
Step 4: Specify the number of neurons. Here we use 6 which is number of features plus 1. Same as we used in python. Then Click Next.



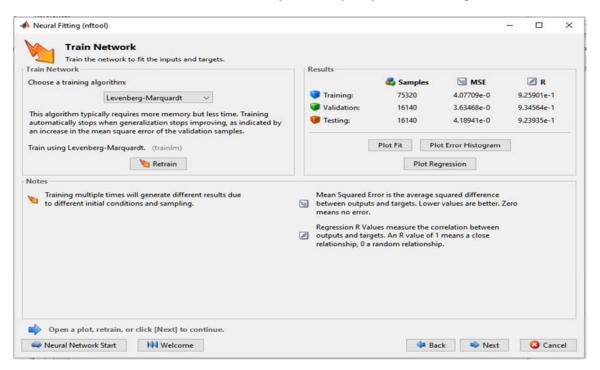
Step 5: Start training.

Click the Train Button.



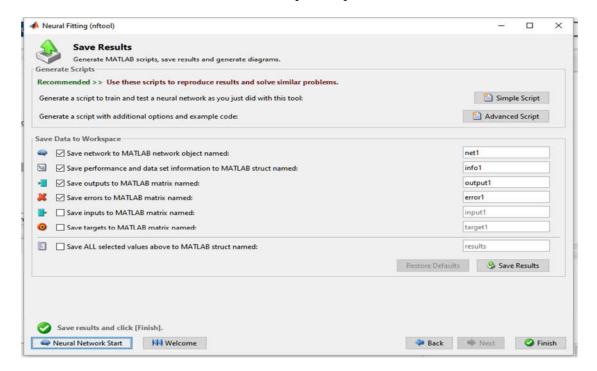


Here we can see the results of the training. We got RMSE 4 which is very good result. But RMSE was a little better in the Model in Python. Any way this is also a good result. Click Next.



Step 6: Save the trained model.

First Click Save Results and then Click Simple Script Buttons.



Step 7: Prepare the data for prediction. Here we have 6 sets of data.

| lon | lat | height | weight | Course | Actual speed | Predicted speed |
|----------|----------|----------|--------|----------|--------------|-----------------|
| 37.73553 | 51.25977 | 67.87459 | 1 | -119.059 | 18.27 | 19.23 |
| 37.73387 | 51.26061 | 40.36075 | 0 | -100.45 | 27.77 | 29.19 |
| 37.71823 | 51.25876 | -21.6272 | 0 | -72.5651 | 27.13 | 29.12 |
| 37.71662 | 51.25648 | 67.54465 | 1 | 83.80421 | 19.41 | 19.23 |
| 37.72296 | 51.25989 | 7.65116 | 0 | -106.065 | 27.44 | 29.19 |
| 37.73047 | 51.25998 | 60.52187 | 1 | -107.38 | 20.54 | 19.23 |

```
12/18/20 7:37 PM MATLAB Command Window
                                                                              1 of 1
>> sim(net, [37.735530370000;51.2597659000000;67.8745862500000;1;-119.058932972419])
   19.2321
>> sim(net, [37.7338665500000;51.2606129900000;40.3607472700000;0;-100.450105122049])
   29.1866
>> sim(net, [37.7182316200000;51.2587563700000;-21.6272078600000;0;-72.5650846625326])
ans =
   29.1242
>> sim(net, [37.7166225500000;51.2564759900000;67.5446514900000;1;83.8042076255591])
   19.2321
>> sim(net, [37.7229579200000;51.2598907000000;7.65115980900000;0;-106.064706727182])
   29.1866
>> sim(net, [37.7304717300000;51.2599832700000;60.5218673400000;1;-107.379916837180])
ans =
   19.2321
```

As we can see from the predictions the actual value and the predicted values are almost the same. So we can conclude that the model is performing well.

As we can see the created model is predicting well. To improve the accuracy of prediction we can increase the number of neurons. Here it is 12, so RMSE is decreased a little which is a good sign.

