Ungraded Lab: Using a multi-layer LSTM for forecasting

In this lab, you will use the same RNN architecure in the first lab but will instead stack LSTM layers instead of SimpleRNN.

Imports

```
In [1]: import tensorflow as tf
    import numpy as np
    import matplotlib.pyplot as plt
```

Utilities

```
In [2]: def plot_series(time, series, format="-", start=0, end=None):
            Visualizes time series data
            Args:
              time (array of int) - contains the time steps
              series (array of int) - contains the measurements for each time step
              format - line style when plotting the graph
              start - first time step to plot
             end - last time step to plot
            # Setup dimensions of the graph figure
            plt.figure(figsize=(10, 6))
            if type(series) is tuple:
              for series_num in series:
                # Plot the time series data
                plt.plot(time[start:end], series_num[start:end], format)
            else:
              # Plot the time series data
              plt.plot(time[start:end], series[start:end], format)
            # Label the x-axis
            plt.xlabel("Time")
            # Label the y-axis
            plt.ylabel("Value")
            # Overlay a grid on the graph
            plt.grid(True)
            # Draw the graph on screen
            plt.show()
        def trend(time, slope=0):
            Generates synthetic data that follows a straight line given a slope value.
              time (array of int) - contains the time steps
              slope (float) - determines the direction and steepness of the line
             series (array of float) - measurements that follow a straight line
            # Compute the linear series given the slope
            series = slope * time
            return series
        def seasonal_pattern(season_time):
            Just an arbitrary pattern, you can change it if you wish
            Args:
```

```
season time (array of float) - contains the measurements per time step
      data_pattern (array of float) - contains revised measurement values according
                                  to the defined pattern
    # Generate the values using an arbitrary pattern
    data_pattern = np.where(season_time < 0.4,</pre>
                    np.cos(season_time * 2 * np.pi),
                    1 / np.exp(3 * season_time))
    return data pattern
def seasonality(time, period, amplitude=1, phase=0):
    Repeats the same pattern at each period
      time (array of int) - contains the time steps
      period (int) - number of time steps before the pattern repeats
      amplitude (int) - peak measured value in a period
      phase (int) - number of time steps to shift the measured values
    Returns:
     data_pattern (array of float) - seasonal data scaled by the defined amplitude
    # Define the measured values per period
    season_time = ((time + phase) % period) / period
    # Generates the seasonal data scaled by the defined amplitude
    data_pattern = amplitude * seasonal_pattern(season_time)
    return data_pattern
def noise(time, noise_level=1, seed=None):
    """Generates a normally distributed noisy signal
      time (array of int) - contains the time steps
      noise_level (float) - scaling factor for the generated signal
      seed (int) - number generator seed for repeatability
    Returns:
     noise (array of float) - the noisy signal
    # Initialize the random number generator
    rnd = np.random.RandomState(seed)
    # Generate a random number for each time step and scale by the noise level
    noise = rnd.randn(len(time)) * noise_level
    return noise
```

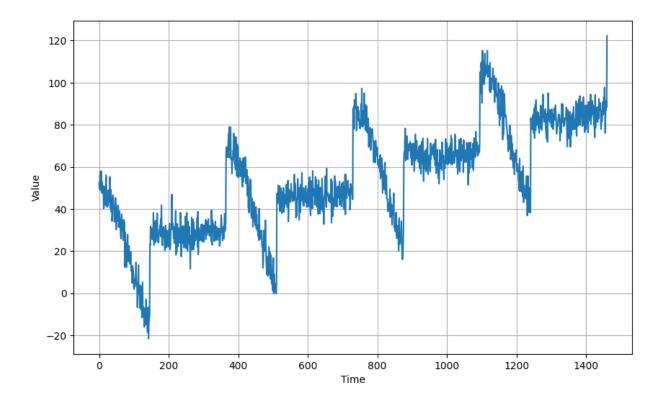
Generate the Synthetic Data

```
In [3]: # Parameters
    time = np.arange(4 * 365 + 1, dtype="float32")
    baseline = 10
    amplitude = 40
    slope = 0.05
    noise_level = 5

# Create the series
    series = baseline + trend(time, slope) + seasonality(time, period=365, amplitude=amplitude)

# Update with noise
    series += noise(time, noise_level, seed=42)

# Plot the results
    plot_series(time, series)
```



Split the Dataset

```
In [4]: # Define the split time
    split_time = 1000

# Get the train set
    time_train = time[:split_time]
    x_train = series[:split_time]

# Get the validation set
    time_valid = time[split_time:]
    x_valid = series[split_time:]
```

Prepare Features and Labels

```
In [5]: # Parameters
                                            window size = 20
                                            batch_size = 32
                                             shuffle_buffer_size = 1000
In [6]: def windowed_dataset(series, window_size, batch_size, shuffle_buffer):
                                                                     """Generates dataset windows
                                                                  Args:
                                                                             series (array of float) - contains the values of the time series
                                                                             window_size (int) - the number of time steps to include in the feature
                                                                             batch_size (int) - the batch size
                                                                             shuffle_buffer(int) - buffer size to use for the shuffle method
                                                                  Returns:
                                                                  dataset (TF Dataset) - TF Dataset containing time windows """ % \left( \frac{1}{2}\right) =\frac{1}{2}\left( \frac{1}{2}\right) \left( \frac{1}{2
                                                                  # Add an axis for the feature dimension of RNN Layers
                                                                  series = tf.expand_dims(series, axis=-1)
                                                                  # Generate a TF Dataset from the series values
                                                                  dataset = tf.data.Dataset.from_tensor_slices(series)
                                                                  # Window the data but only take those with the specified size
                                                                  dataset = dataset.window(window_size + 1, shift=1, drop_remainder=True)
                                                                  # Flatten the windows by putting its elements in a single batch
```

```
dataset = dataset.flat_map(lambda window: window.batch(window_size + 1))

# Create tuples with features and labels
dataset = dataset.map(lambda window: (window[:-1], window[-1]))

# Shuffle the windows
dataset = dataset.shuffle(shuffle_buffer)

# Create batches of windows
dataset = dataset.batch(batch_size)

# Optimize the dataset for training
dataset = dataset.cache().prefetch(1)

return dataset
In [7]: # Generate the dataset windows
dataset = windowed_dataset(x_train, window_size, batch_size, shuffle_buffer_size)
```

Build the Model

As mentioned, you will swap SimpleRNN for LSTM in this lab. It is also set as bidirectional below but feel free to revise later and see what results you get. LSTMs are much more complex in their internal architecture than simpleRNNs. It implements a cell state that allows it to remember sequences better than simple implementations. This added complexity results in a bigger set of parameters to train and you'll see that when you print the model summary below.

Model: "sequential"

Layer (type)	Output Shape	Param #
bidirectional (Bidirectional)	(None, 20, 64)	8,704
bidirectional_1 (Bidirectional)	(None, 64)	24,832
dense (Dense)	(None, 1)	65
lambda (Lambda)	(None, 1)	0

Total params: 33,601 (131.25 KB)
Trainable params: 33,601 (131.25 KB)
Non-trainable params: 0 (0.00 B)

Tune the Learning Rate

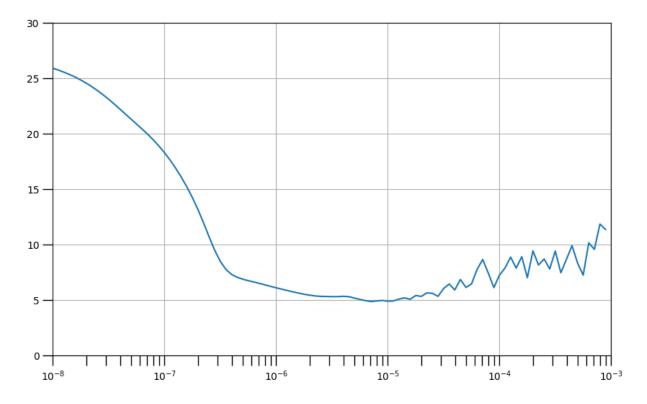
As usual, you will pick a learning rate by running the tuning code below.

Epoch 31/31	1/100	3s	6ms/step	-	loss:	25.9677 -	learning_rate:	1.0000e-08
Epoch 31/31	2/100	۵c	5mc/stan	_	1000	25 8166 -	learning_rate:	1 12200-08
Epoch	3/100							
31/31 Epoch	4/100	0s	6ms/step	-	loss:	25.6226 -	learning_rate:	1.2589e-08
31/31 Epoch	5/100	0s	5ms/step	-	loss:	25.4159 -	learning_rate:	1.4125e-08
31/31		0s	5ms/step	-	loss:	25.1914 -	learning_rate:	1.5849e-08
31/31	6/100	0s	5ms/step	-	loss:	24.9346 -	learning_rate:	1.7783e-08
Epoch 31/31	7/100	0s	5ms/step	_	loss:	24.6494 -	learning_rate:	1.9953e-08
Epoch 31/31	8/100	۵s	5ms/sten	_	loss	24 3334 -	learning_rate:	2 2387e-08
Epoch	9/100							
31/31 Epoch	10/100		•				learning_rate:	
3 1/31 Epoch	11/100	0s	5ms/step	-	loss:	23.6082 -	learning_rate:	2.8184e-08
31/31 noch	12/100	0s	5ms/step	-	loss:	23.2080 -	learning_rate:	3.1623e-08
31/31		0s	5ms/step	-	loss:	22.7789 -	learning_rate:	3.5481e-08
31/31		0s	5ms/step	-	loss:	22.3378 -	learning_rate:	3.9811e-08
	14/100	0s	5ms/step	-	loss:	21.8734 -	learning_rate:	4.4668e-08
Epoch 31/31	15/100	0s	5ms/step	-	loss:	21.4225 -	learning_rate:	5.0119e-08
Epoch 31/31	16/100	0s	5ms/sten	_	loss:	20.9776 -	learning_rate:	5.6234e-08
	17/100						learning_rate:	
Epoch	18/100							
3 1/31 Epoch	19/100	0s	5ms/step	-	loss:	20.0785 -	learning_rate:	7.0795e-08
1/31 poch	20/100	0s	5ms/step	-	loss:	19.5876 -	learning_rate:	7.9433e-08
1/31 poch	21/100	0s	5ms/step	-	loss:	19.0520 -	learning_rate:	8.9125e-08
1/31		0s	5ms/step	-	loss:	18.4632 -	learning_rate:	1.0000e-07
31/31		0s	5ms/step	-	loss:	17.8136 -	learning_rate:	1.1220e-07
1/31		0s	5ms/step	-	loss:	17.0986 -	learning_rate:	1.2589e-07
poch 1/31	24/100	0s	5ms/step	-	loss:	16.3107 -	learning_rate:	1.4125e-07
poch 31/31	25/100	0s	5ms/step	_	loss:	15.4398 -	learning_rate:	1.5849e-07
Epoch 31/31	26/100		•				· learning_rate:	
Epoch	27/100							
3 1/31 Epoch	28/100						learning_rate:	
31/31 Epoch	29/100	0s	5ms/step	-	loss:	12.2325 -	learning_rate:	2.2387e-07
31/31 Epoch	30/100	0s	5ms/step	-	loss:	10.9616 -	learning_rate:	2.5119e-07
	31/100	0s	5ms/step	-	loss:	9.7130 -	learning_rate:	2.8184e-07
31/31		0s	5ms/step	-	loss:	8.6223 -	learning_rate:	3.1623e-07
	32/100	0s	5ms/step	-	loss:	7.7907 -	learning_rate:	3.5481e-07
Epoch 31/31	33/100	0s	5ms/step	-	loss:	7.2619 -	learning_rate:	3.9811e-07
-	34/100	95	6ms/sten	_	loss:	6.9522 -	learning_rate:	1.4668e-07
poch	35/100		•				learning_rate:	
	36/100							
31/31 Epoch	37/100		•				learning_rate:	
31/31 Epoch	38/100	0s	6ms/step	-	loss:	6.4447 -	learning_rate:	5.3096e-07
31/31 Epoch	39/100	0s	5ms/step	-	loss:	6.3066 -	learning_rate:	7.0795e-07
31/31		0s	5ms/step	-	loss:	6.1649 -	learning_rate:	7.9433e-07

	40/100								
31/31 Epoch	41/100	0s	5ms/step	-	loss:	6.0240	-	learning_rate:	8.9125e-07
31/31 Epoch	42/100	0s	5ms/step	-	loss:	5.8996	-	learning_rate:	1.0000e-06
31/31 Epoch	43/100	0s	5ms/step	-	loss:	5.7906	-	learning_rate:	1.1220e-06
31/31		0s	5ms/step	-	loss:	5.6856	-	<pre>learning_rate:</pre>	1.2589e-06
31/31		0s	5ms/step	-	loss:	5.5861	-	learning_rate:	1.4125e-06
31/31		0s	5ms/step	-	loss:	5.4906	-	learning_rate:	1.5849e-06
31/31		0s	5ms/step	-	loss:	5.3873	-	learning_rate:	1.7783e-06
Epoch 31/31	47/100	0s	5ms/step	-	loss:	5.2881	-	learning_rate:	1.9953e-06
Epoch 31/31	48/100	0s	5ms/step	-	loss:	5.2029	-	learning_rate:	2.2387e-06
Epoch 31/31	49/100	0s	5ms/step	_	loss:	5.1593	_	<pre>learning_rate:</pre>	2.5119e-06
	50/100		-					learning_rate:	
Epoch	51/100		-						
	52/100		-					learning_rate:	
-	53/100		-					learning_rate:	
31/31 Epoch	54/100	0s	6ms/step	-	loss:	5.1220	-	learning_rate:	3.9811e-06
31/31 Epoch	55/100	0s	6ms/step	-	loss:	5.1379	-	learning_rate:	4.4668e-06
31/31 Epoch	56/100	0s	6ms/step	-	loss:	4.9924	-	<pre>learning_rate:</pre>	5.0119e-06
31/31 Epoch	57/100	0s	6ms/step	-	loss:	4.7892	-	<pre>learning_rate:</pre>	5.6234e-06
31/31		0s	5ms/step	-	loss:	4.7842	-	<pre>learning_rate:</pre>	6.3096e-06
31/31		0s	6ms/step	-	loss:	4.6106	-	<pre>learning_rate:</pre>	7.0795e-06
31/31		0s	6ms/step	-	loss:	4.6254	-	learning_rate:	7.9433e-06
31/31		0s	6ms/step	-	loss:	4.7063	-	learning_rate:	8.9125e-06
31/31		0s	5ms/step	-	loss:	4.6146	-	learning_rate:	1.0000e-05
31/31		0s	5ms/step	-	loss:	4.5576	-	learning_rate:	1.1220e-05
31/31	63/100	0s	5ms/step	-	loss:	4.6942	-	learning_rate:	1.2589e-05
Epoch 31/31	64/100	0s	5ms/step	-	loss:	4.7850	-	learning_rate:	1.4125e-05
Epoch 31/31	65/100	0s	5ms/step	-	loss:	4.6712	-	learning_rate:	1.5849e-05
Epoch 31/31	66/100	0s	5ms/step	-	loss:	4.8722	_	learning_rate:	1.7783e-05
Epoch 31/31	67/100	0s	5ms/step	_	loss:	5.0902	_	learning_rate:	1.9953e-05
Epoch 31/31	68/100	0s	6ms/step	_	loss:	5.1375	_	learning rate:	2.2387e-05
	69/100							learning_rate:	
	70/100		-					learning_rate:	
Epoch	71/100		•						
	72/100							<pre>learning_rate:</pre>	
	73/100		-					learning_rate:	
	74/100		-					learning_rate:	
31/31 Epoch	75/100		-					learning_rate:	
31/31 Epoch	76/100	0s	6ms/step	-	loss:	6.2505	-	<pre>learning_rate:</pre>	5.0119e-05
31/31 Epoch	77/100	0s	6ms/step	-	loss:	6.0349	-	<pre>learning_rate:</pre>	5.6234e-05
31/31		0s	6ms/step	-	loss:	6.6410	-	<pre>learning_rate:</pre>	6.3096e-05
31/31		0s	5ms/step	-	loss:	9.0754	-	<pre>learning_rate:</pre>	7.0795e-05

```
31/31 •
                                   0s 5ms/step - loss: 7.4770 - learning_rate: 7.9433e-05
        Enoch 80/100
        31/31
                                  - 0s 5ms/step - loss: 5.3599 - learning_rate: 8.9125e-05
        Epoch 81/100
        31/31 -
                                  - 0s 5ms/step - loss: 7.5421 - learning_rate: 1.0000e-04
        Epoch 82/100
        31/31 •
                                   0s 6ms/step - loss: 7.5513 - learning_rate: 1.1220e-04
        Epoch 83/100
        31/31 •
                                  - 0s 6ms/step - loss: 9.0821 - learning_rate: 1.2589e-04
        Epoch 84/100
        31/31 •
                                  - 0s 6ms/step - loss: 6.9848 - learning_rate: 1.4125e-04
        Epoch 85/100
        31/31 •
                                  - 0s 6ms/step - loss: 7.7550 - learning_rate: 1.5849e-04
        Epoch 86/100
        31/31 •
                                  - 0s 5ms/step - loss: 6.2030 - learning_rate: 1.7783e-04
        Epoch 87/100
        31/31
                                  - 0s 5ms/step - loss: 7.5104 - learning_rate: 1.9953e-04
        Epoch 88/100
                                  - 0s 5ms/step - loss: 7.6245 - learning_rate: 2.2387e-04
        31/31
        Epoch 89/100
                                  - 0s 5ms/step - loss: 7.9235 - learning_rate: 2.5119e-04
        31/31
        Epoch 90/100
                                  - 0s 5ms/step - loss: 6.4471 - learning_rate: 2.8184e-04
        31/31
        Epoch 91/100
        31/31
                                  - 0s 6ms/step - loss: 8.5426 - learning_rate: 3.1623e-04
        Epoch 92/100
        31/31
                                  - 0s 5ms/step - loss: 6.5610 - learning_rate: 3.5481e-04
        Epoch 93/100
        31/31 •
                                  - 0s 5ms/step - loss: 8.1545 - learning_rate: 3.9811e-04
        Epoch 94/100
        31/31
                                  - 0s 6ms/step - loss: 11.3164 - learning_rate: 4.4668e-04
        Epoch 95/100
        31/31
                                  - 0s 5ms/step - loss: 6.8449 - learning rate: 5.0119e-04
        Epoch 96/100
        31/31 -
                                  - 0s 5ms/step - loss: 8.0550 - learning_rate: 5.6234e-04
        Epoch 97/100
        31/31
                                  - 0s 5ms/step - loss: 10.4993 - learning_rate: 6.3096e-04
        Epoch 98/100
        31/31
                                  • 0s 5ms/step - loss: 9.3931 - learning_rate: 7.0795e-04
        Epoch 99/100
        31/31
                                  • Os 5ms/step - loss: 10.5945 - learning_rate: 7.9433e-04
        Epoch 100/100
                                  - 0s 5ms/step - loss: 10.4864 - learning_rate: 8.9125e-04
        31/31 •
In [10]: # Define the Learning rate array
         lrs = 1e-8 * (10 ** (np.arange(100) / 20))
         # Set the figure size
         plt.figure(figsize=(10, 6))
         # Set the grid
         plt.grid(True)
         # Plot the loss in log scale
         \verb|plt.semilogx(lrs, history.history["loss"])| \\
         # Increase the tickmarks size
         plt.tick_params('both', length=10, width=1, which='both')
         # Set the plot boundaries
         plt.axis([1e-8, 1e-3, 0, 30])
Out[10]: (1e-08, 0.001, 0.0, 30.0)
```

Epoch 79/100



Train the Model

You can then proceed to train the model with your chosen learning rate.

Tip: When experimenting and you find yourself running different iterations of a model, you may want to use the cLear_session() method to declutter memory used by Keras. This is added in the first line below.

```
In [11]: # Reset states generated by Keras
         tf.keras.backend.clear_session()
         # Build the model
        model = tf.keras.models.Sequential([
             tf.keras.Input(shape=(window_size, 1)),
             tf.keras.layers.Bidirectional(tf.keras.layers.LSTM(32, return_sequences=True)),
             tf.keras.layers.Bidirectional(tf.keras.layers.LSTM(32)),
             tf.keras.layers.Dense(1),
             tf.keras.layers.Lambda(lambda x: x * 100.0)
         ])
         # Set the Learning rate
        learning_rate = 2e-6
         # Set the optimizer
         optimizer = tf.keras.optimizers.SGD(learning_rate=learning_rate, momentum=0.9)
         # Set the training parameters
        model.compile(loss=tf.keras.losses.Huber(),
                       optimizer=optimizer,
                       metrics=["mae"])
         # Train the model
         history = model.fit(dataset,epochs=100)
```

	1/100	2-	C / - +		1	66 4503	,		
31/31 Epoch	2/100	25	6ms/step	-	1055:	66.4583	5 -	mae	66.9578
31/31		0s	6ms/step	-	loss:	13.0632	2 .	mae	13.5602
31/31	3/100	0s	6ms/step	-	loss:	9.1585	-	mae:	9.6362
Epoch 31/31	4/100	۵s	6ms/step	_	1000	8 1169	_	mae.	8 93/13
Epoch	5/100								
31/31 Enoch	6/100	0s	6ms/step	-	loss:	8.0986	-	mae:	8.5859
31/31		0s	6ms/step	-	loss:	7.7979	-	mae:	8.2862
Epoch 31/31	7/100	0s	6ms/step	_	loss:	7.4471	_	mae:	7.9360
	8/100								
31/31 Epoch	9/100	ØS	6ms/step	-	1055:	6.9/18	-	mae:	7.45/6
31/31 Enoch	10/100	0s	6ms/step	-	loss:	6.6138	-	mae:	7.0946
31/31		0s	6ms/step	-	loss:	6.4142	-	mae:	6.8958
Epoch 31/31	11/100	95	6ms/step	_	loss:	6.2424	_	mae:	6.7223
Epoch	12/100								
	13/100	0s	6ms/step	-	loss:	6.1135	-	mae:	6.5937
31/31 [nach		0s	6ms/step	-	loss:	6.0016	-	mae:	6.4827
-	14/100	0s	6ms/step	-	loss:	5.8965	-	mae:	6.3775
Epoch 31/31	15/100	95	6ms/step	_	loss:	5.8003	_	mae:	6.2805
Epoch	16/100								
31/31 Epoch	17/100	0s	6ms/step	-	loss:	5.7236	-	mae:	6.2035
31/31	18/100	0s	6ms/step	-	loss:	5.6583	-	mae:	6.1391
31/31		0s	6ms/step	-	loss:	5.5891	-	mae:	6.0658
Epoch 31/31	19/100	0s	6ms/step	_	loss:	5.5209	_	mae:	6.0012
Epoch	20/100								
31/31 Epoch	21/100	0 S	6ms/step	-	loss:	5.4/69	-	mae:	5.9569
31/31 Enoch	22/100	0s	6ms/step	-	loss:	5.4207	-	mae:	5.9000
31/31		0s	6ms/step	-	loss:	5.4302	-	mae:	5.9100
Epoch 31/31	23/100	0s	6ms/step	_	loss:	5.4410	_	mae:	5.9174
Epoch 31/31	24/100	۵c	6ms/step		1055	5 2/157		mao.	5 8226
	25/100	03	oms/scep		1033.	3.3437		iliae.	3.0220
31/31 Epoch	26/100	0s	6ms/step	-	loss:	5.2259	-	mae:	5.7030
31/31		0s	6ms/step	-	loss:	5.2093	-	mae:	5.6842
31/31	27/100	0s	6ms/step	-	loss:	5.1578	-	mae:	5.6312
Epoch 31/31	28/100	۵s	6ms/step	_	1000	5 0689	_	mae.	5 5/1/8
Epoch	29/100								
31/31 Epoch	30/100	0s	6ms/step	-	loss:	5.0629	-	mae:	5.5380
31/31 [nach		0s	6ms/step	-	loss:	5.0776	-	mae:	5.5513
31/31	31/100	0s	6ms/step	-	loss:	5.0193	-	mae:	5.4938
Epoch 31/31	32/100	95	5ms/step	_	loss:	4.9592	_	mae:	5.4346
Epoch	33/100								
31/31 Epoch	34/100	0s	5ms/step	-	loss:	4.9672	-	mae:	5.4412
31/31		0s	5ms/step	-	loss:	4.9442	-	mae:	5.4185
31/31		0s	5ms/step	-	loss:	4.8918	-	mae:	5.3673
Epoch 31/31	36/100	0s	5ms/step	_	loss:	4.9072	_	mae:	5.3808
Epoch	37/100								
31/31 Epoch	38/100	ØS	5ms/step	-	TOSS:	4.88/2	-	mae:	5.3614
31/31 Enoch	39/100	0s	5ms/step	-	loss:	4.8553	-	mae:	5.3288
31/31		0s	6ms/step	-	loss:	4.8453	-	mae:	5.3191

Epoch 40/100				_				
31/31 ——————————— Epoch 41/100	ØS	6ms/step	-	1055:	4.8168	-	mae:	5.2904
31/31 ————————————————————————————————————	0s	6ms/step	-	loss:	4.8075	-	mae:	5.2803
31/31	0s	6ms/step	-	loss:	4.7873	-	mae:	5.2610
Epoch 43/100 31/31 ——————————————————————————————————	0s	6ms/step	-	loss:	4.7738	-	mae:	5.2472
Epoch 44/100 31/31 ——————————————————————————————————	0s	6ms/step	_	loss:	4.7603	_	mae:	5.2334
Epoch 45/100 31/31	۵s	6ms/step	_	1055.	4 7484	_	mae.	5 2206
Epoch 46/100								
Epoch 47/100		6ms/step						
31/31 ———————— Epoch 48/100	0s	6ms/step	-	loss:	4.7270	-	mae:	5.1978
31/31 ——————————————————————————————————	0s	6ms/step	-	loss:	4.7168	-	mae:	5.1871
31/31	0s	6ms/step	-	loss:	4.7077	-	mae:	5.1774
	0s	6ms/step	-	loss:	4.6993	-	mae:	5.1686
Epoch 51/100 31/31 ——————————————————————————————————	0s	6ms/step	-	loss:	4.6913	-	mae:	5.1611
Epoch 52/100 31/31 ——————————————————————————————————	0s	6ms/step	_	loss:	4.6828	_	mae:	5.1531
Epoch 53/100 31/31 ——————————————————————————————————	95	6ms/step	_	loss:	4.6748	_	mae:	5.1453
Epoch 54/100								
Epoch 55/100		6ms/step						
31/31 Epoch 56/100	0s	6ms/step	-	loss:	4.6599	-	mae:	5.1317
31/31 ——————————————————————————————————	0s	6ms/step	-	loss:	4.6535	-	mae:	5.1257
31/31 ——————————————————————————————————	0s	6ms/step	-	loss:	4.6466	-	mae:	5.1190
· · · · · · · · · · · · · · · · · · ·	0s	6ms/step	-	loss:	4.6404	-	mae:	5.1131
31/31 ————	0s	6ms/step	-	loss:	4.6342	-	mae:	5.1069
	0s	6ms/step	-	loss:	4.6285	-	mae:	5.1013
Epoch 61/100 31/31 ——————	0s	6ms/step	-	loss:	4.6224	-	mae:	5.0951
Epoch 62/100 31/31 ———————	0s	6ms/step	-	loss:	4.6165	-	mae:	5.0889
Epoch 63/100 31/31 ————————————————————————————————————	0s	6ms/step	-	loss:	4.6109	-	mae:	5.0833
Epoch 64/100 31/31	0s	6ms/step	_	loss:	4.6044	_	mae:	5.0767
Epoch 65/100		6ms/step						
Epoch 66/100								
Epoch 67/100		6ms/step						
31/31 ————————— Epoch 68/100	0s	6ms/step	-	loss:	4.5849	-	mae:	5.0572
31/31 ————————————————————————————————————	0s	6ms/step	-	loss:	4.5802	-	mae:	5.0519
31/31 ——————————————————————————————————	0s	6ms/step	-	loss:	4.5744	-	mae:	5.0462
· · · · · · · · · · · · · · · · · · ·	0s	6ms/step	-	loss:	4.5687	-	mae:	5.0402
31/31	0s	6ms/step	-	loss:	4.5623	-	mae:	5.0338
	0s	6ms/step	-	loss:	4.5565	-	mae:	5.0275
Epoch 73/100 31/31 ——————	0s	6ms/step	-	loss:	4.5502	-	mae:	5.0212
Epoch 74/100 31/31 ——————————————————————————————————	0s	6ms/step	_	loss:	4.5441	_	mae:	5.0149
Epoch 75/100 31/31 ——————————————————————————————————	0s	6ms/step	_	loss:	4.5389	-	mae:	5.0093
Epoch 76/100		6ms/step						
Epoch 77/100		6ms/step						
Epoch 78/100								
31/31	Øs	6ms/step	-	Toss:	4.5234	-	mae:	4.9940

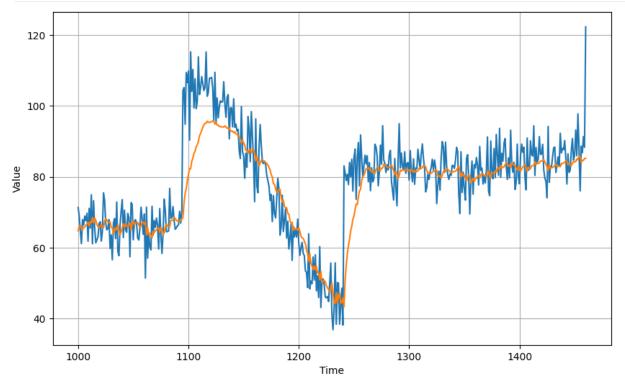
```
Epoch 79/100
31/31
                           0s 6ms/step - loss: 4.5190 - mae: 4.9898
Enoch 80/100
31/31
                           0s 6ms/step - loss: 4.5141 - mae: 4.9848
Epoch 81/100
31/31 •
                           0s 6ms/step - loss: 4.5092 - mae: 4.9799
Epoch 82/100
31/31 •
                           0s 6ms/step - loss: 4.5056 - mae: 4.9766
Epoch 83/100
31/31
                          - 0s 6ms/step - loss: 4.5009 - mae: 4.9720
Epoch 84/100
31/31
                          - 0s 6ms/step - loss: 4.4963 - mae: 4.9675
Epoch 85/100
31/31 •
                          - 0s 6ms/step - loss: 4.4951 - mae: 4.9660
Epoch 86/100
31/31
                          - 0s 6ms/step - loss: 4.4903 - mae: 4.9613
Epoch 87/100
                          - 0s 6ms/step - loss: 4.4872 - mae: 4.9578
31/31
Epoch 88/100
                          - 0s 6ms/step - loss: 4.4835 - mae: 4.9538
31/31
Epoch 89/100
                           0s 6ms/step - loss: 4.4831 - mae: 4.9543
31/31
Epoch 90/100
                           0s 6ms/step - loss: 4.4776 - mae: 4.9493
31/31
Epoch 91/100
31/31
                          - 0s 6ms/step - loss: 4.4737 - mae: 4.9466
Epoch 92/100
31/31
                          • 0s 6ms/step - loss: 4.4731 - mae: 4.9465
Epoch 93/100
31/31 •
                          - 0s 6ms/step - loss: 4.4712 - mae: 4.9454
Epoch 94/100
31/31
                           0s 5ms/step - loss: 4.4694 - mae: 4.9441
Epoch 95/100
31/31
                          - 0s 6ms/step - loss: 4.4654 - mae: 4.9402
Epoch 96/100
31/31 -
                           0s 5ms/step - loss: 4.4672 - mae: 4.9421
Epoch 97/100
                          • 0s 6ms/step - loss: 4.4658 - mae: 4.9409
31/31
Epoch 98/100
                           0s 6ms/step - loss: 4.4634 - mae: 4.9385
31/31
Epoch 99/100
31/31
                           0s 6ms/step - loss: 4.4611 - mae: 4.9362
Epoch 100/100
31/31
                           0s 6ms/step - loss: 4.4599 - mae: 4.9349
```

Model Prediction

You will then generate batches of windows to generate predictions that align with the validation set.

```
In [12]: def model_forecast(model, series, window_size, batch_size):
             """Uses an input model to generate predictions on data windows
             Args:
               model (TF Keras Model) - model that accepts data windows
               series (array of float) - contains the values of the time series
               window_size (int) - the number of time steps to include in the window
               batch_size (int) - the batch size
               forecast (numpy array) - array containing predictions
             # Add an axis for the feature dimension of RNN Layers
             series = tf.expand_dims(series, axis=-1)
             # Generate a TF Dataset from the series values
             dataset = tf.data.Dataset.from_tensor_slices(series)
             # Window the data but only take those with the specified size
             dataset = dataset.window(window_size, shift=1, drop_remainder=True)
             # Flatten the windows by putting its elements in a single batch
             dataset = dataset.flat_map(lambda w: w.batch(window_size))
             # Create batches of windows
             dataset = dataset.batch(batch_size).prefetch(1)
```

```
# Get predictions on the entire dataset
forecast = model.predict(dataset, verbose=0)
return forecast
```



You can then generate the metrics to evaluate the model's performance.

```
In [14]: # Compute the MSE and MAE
    print(tf.keras.metrics.mse(x_valid, results).numpy())
    print(tf.keras.metrics.mae(x_valid, results).numpy())
67.75228
```

Wrap Up

5.7619185

This concludes this short exercise on using LSTMs for time series forecasting. Next week, you will build upon this and add convolutions. Then, you will start to move away from synthetic data and use real-world datasets. See you there!

Optional: Including a Validation Set while Training

Back in the first course of this specialization, you saw how you can also monitor the performance of your model against a validation set while training. You can also do that for this lab.

First, you need to generate a val_set which are data windows and labels that your model can accept. You can simply reuse the windowed_dataset function for that and you can pass in the x_valid points to generate the windows.

```
In [15]: # Generate data windows of the validation set
    val_set = windowed_dataset(x_valid, window_size, batch_size, shuffle_buffer_size)
```

You can then do the same training as before but pass in the val_set to the validation_data parameter of the fit() method.

```
In [16]: # Reset states generated by Keras
        tf.keras.backend.clear_session()
         # Build the model
         model = tf.keras.models.Sequential([
             tf.keras.Input(shape=(window_size, 1)),
             tf.keras.layers.Bidirectional(tf.keras.layers.LSTM(32, return_sequences=True)),
             tf.keras.layers.Bidirectional(tf.keras.layers.LSTM(32)),
             tf.keras.layers.Dense(1),
             tf.keras.layers.Lambda(lambda x: x * 100.0)
         ])
         # Set the Learning rate
         learning_rate = 2e-6
         # Set the optimizer
         optimizer = tf.keras.optimizers.SGD(learning_rate=learning_rate, momentum=0.9)
         # Set the training parameters
         model.compile(loss=tf.keras.losses.Huber(),
                       optimizer=optimizer,
                       metrics=["mae"])
         # Train the model
         history = model.fit(dataset,epochs=100, validation_data=val_set)
```

```
Epoch 1/100
31/31 •
                          2s 20ms/step - loss: 32.7407 - mae: 33.2375 - val_loss: 22.3182 - val_mae: 22.8143
Enoch 2/100
31/31
                          0s 7ms/step - loss: 12.1673 - mae: 12.6610 - val loss: 17.5748 - val mae: 18.0723
Epoch 3/100
31/31 -
                          0s 7ms/step - loss: 7.5763 - mae: 8.0522 - val_loss: 12.2577 - val_mae: 12.7495
Epoch 4/100
31/31
                           0s 7ms/step - loss: 6.6635 - mae: 7.1468 - val_loss: 10.9568 - val_mae: 11.4456
Epoch 5/100
31/31
                           0s 7ms/step - loss: 6.4514 - mae: 6.9334 - val_loss: 10.5222 - val_mae: 11.0129
Epoch 6/100
31/31
                          0s 7ms/step - loss: 6.2836 - mae: 6.7668 - val_loss: 10.1590 - val_mae: 10.6476
Epoch 7/100
31/31 •
                          0s 7ms/step - loss: 6.1421 - mae: 6.6274 - val_loss: 9.8933 - val_mae: 10.3809
Epoch 8/100
31/31
                          0s 7ms/step - loss: 6.0093 - mae: 6.4942 - val_loss: 9.6813 - val_mae: 10.1698
Epoch 9/100
31/31
                          0s 7ms/step - loss: 5.8863 - mae: 6.3704 - val_loss: 9.4973 - val_mae: 9.9870
Epoch 10/100
                          0s 7ms/step - loss: 5.7738 - mae: 6.2579 - val_loss: 9.2777 - val_mae: 9.7662
31/31
Epoch 11/100
                           0s 7ms/step - loss: 5.6705 - mae: 6.1548 - val_loss: 9.0967 - val_mae: 9.5842
31/31
Epoch 12/100
                           0s 7ms/step - loss: 5.5715 - mae: 6.0554 - val_loss: 8.9124 - val_mae: 9.3985
31/31
Epoch 13/100
31/31
                          0s 7ms/step - loss: 5.4816 - mae: 5.9662 - val_loss: 8.7294 - val_mae: 9.2144
Epoch 14/100
                          0s 7ms/step - loss: 5.4034 - mae: 5.8877 - val_loss: 8.5282 - val_mae: 9.0127
31/31
Epoch 15/100
31/31
                          0s 7ms/step - loss: 5.3326 - mae: 5.8144 - val loss: 8.3353 - val mae: 8.8217
Epoch 16/100
31/31
                          0s 7ms/step - loss: 5.2656 - mae: 5.7466 - val_loss: 8.1559 - val_mae: 8.6416
Epoch 17/100
31/31
                          0s 7ms/step - loss: 5.2053 - mae: 5.6837 - val loss: 7.9849 - val mae: 8.4695
Epoch 18/100
31/31
                           0s 7ms/step - loss: 5.1496 - mae: 5.6280 - val_loss: 7.8284 - val_mae: 8.3121
Epoch 19/100
31/31
                          0s 7ms/step - loss: 5.0995 - mae: 5.5794 - val_loss: 7.6667 - val_mae: 8.1507
Epoch 20/100
31/31
                           0s 8ms/step - loss: 5.0525 - mae: 5.5340 - val_loss: 7.5235 - val_mae: 8.0081
Epoch 21/100
                          0s 7ms/step - loss: 5.0088 - mae: 5.4902 - val_loss: 7.3718 - val_mae: 7.8558
31/31
Epoch 22/100
                           0s 7ms/step - loss: 4.9697 - mae: 5.4509 - val_loss: 7.2433 - val_mae: 7.7270
31/31
Epoch 23/100
31/31
                           0s 7ms/step - loss: 4.9356 - mae: 5.4172 - val_loss: 7.1243 - val_mae: 7.6078
Epoch 24/100
31/31
                           0s 7ms/step - loss: 4.9049 - mae: 5.3861 - val_loss: 6.9928 - val_mae: 7.4759
Epoch 25/100
31/31
                           0s 7ms/step - loss: 4.8762 - mae: 5.3568 - val_loss: 6.8856 - val_mae: 7.3666
Epoch 26/100
31/31 •
                           0s 7ms/step - loss: 4.8490 - mae: 5.3294 - val_loss: 6.7913 - val_mae: 7.2710
Epoch 27/100
31/31
                           0s 7ms/step - loss: 4.8234 - mae: 5.3043 - val_loss: 6.6893 - val_mae: 7.1695
Epoch 28/100
31/31
                          0s 7ms/step - loss: 4.8007 - mae: 5.2826 - val_loss: 6.6051 - val_mae: 7.0867
Epoch 29/100
31/31
                          0s 7ms/step - loss: 4.7772 - mae: 5.2603 - val_loss: 6.5213 - val_mae: 7.0046
Epoch 30/100
31/31
                           0s 7ms/step - loss: 4.7569 - mae: 5.2409 - val_loss: 6.4488 - val_mae: 6.9322
Epoch 31/100
                           0s 7ms/step - loss: 4.7361 - mae: 5.2207 - val_loss: 6.3685 - val_mae: 6.8514
31/31
Epoch 32/100
31/31
                           0s 7ms/step - loss: 4.7185 - mae: 5.2031 - val_loss: 6.2921 - val_mae: 6.7734
Epoch 33/100
                           0s 7ms/step - loss: 4.7022 - mae: 5.1866 - val_loss: 6.2262 - val_mae: 6.7063
31/31
Epoch 34/100
                           0s 7ms/step - loss: 4.6849 - mae: 5.1693 - val_loss: 6.1569 - val_mae: 6.6366
31/31
Epoch 35/100
31/31
                           0s 7ms/step - loss: 4.6700 - mae: 5.1546 - val_loss: 6.0915 - val_mae: 6.5731
Epoch 36/100
31/31
                          0s 7ms/step - loss: 4.6556 - mae: 5.1402 - val_loss: 6.0228 - val_mae: 6.5063
Epoch 37/100
31/31
                           0s 7ms/step - loss: 4.6436 - mae: 5.1277 - val_loss: 5.9600 - val_mae: 6.4455
Epoch 38/100
31/31
                          0s 7ms/step - loss: 4.6337 - mae: 5.1170 - val loss: 5.8997 - val mae: 6.3855
Epoch 39/100
31/31
                          0s 7ms/step - loss: 4.6229 - mae: 5.1052 - val_loss: 5.8415 - val_mae: 6.3266
```

```
Epoch 40/100
31/31 •
                           0s 7ms/step - loss: 4.6148 - mae: 5.0966 - val_loss: 5.7922 - val_mae: 6.2759
Enoch 41/100
31/31
                           0s 7ms/step - loss: 4.6074 - mae: 5.0898 - val loss: 5.7488 - val mae: 6.2310
Epoch 42/100
31/31 -
                           0s 7ms/step - loss: 4.6022 - mae: 5.0851 - val_loss: 5.7136 - val_mae: 6.1948
Epoch 43/100
31/31
                           0s 7ms/step - loss: 4.5977 - mae: 5.0801 - val_loss: 5.6800 - val_mae: 6.1602
Epoch 44/100
31/31 •
                           0s 7ms/step - loss: 4.5970 - mae: 5.0785 - val_loss: 5.6620 - val_mae: 6.1420
Epoch 45/100
31/31
                          0s 7ms/step - loss: 4.5955 - mae: 5.0765 - val_loss: 5.6343 - val_mae: 6.1135
Epoch 46/100
31/31 •
                          0s 7ms/step - loss: 4.5952 - mae: 5.0757 - val_loss: 5.6149 - val_mae: 6.0935
Epoch 47/100
31/31
                          0s 7ms/step - loss: 4.5916 - mae: 5.0716 - val_loss: 5.5969 - val_mae: 6.0750
Epoch 48/100
31/31
                          0s 7ms/step - loss: 4.5879 - mae: 5.0671 - val_loss: 5.5776 - val_mae: 6.0554
Epoch 49/100
                          0s 7ms/step - loss: 4.5851 - mae: 5.0639 - val_loss: 5.5592 - val_mae: 6.0370
31/31
Epoch 50/100
                           0s 7ms/step - loss: 4.5838 - mae: 5.0622 - val_loss: 5.5416 - val_mae: 6.0193
31/31
Epoch 51/100
                           0s 7ms/step - loss: 4.5824 - mae: 5.0601 - val_loss: 5.5252 - val_mae: 6.0026
31/31
Epoch 52/100
31/31
                          0s 7ms/step - loss: 4.5796 - mae: 5.0571 - val_loss: 5.5108 - val_mae: 5.9879
Epoch 53/100
31/31
                          0s 7ms/step - loss: 4.5776 - mae: 5.0546 - val_loss: 5.4933 - val_mae: 5.9698
Epoch 54/100
31/31
                          0s 7ms/step - loss: 4.5752 - mae: 5.0518 - val loss: 5.4780 - val mae: 5.9542
Epoch 55/100
31/31
                          0s 7ms/step - loss: 4.5717 - mae: 5.0479 - val_loss: 5.4667 - val_mae: 5.9428
Epoch 56/100
31/31
                          0s 7ms/step - loss: 4.5678 - mae: 5.0438 - val loss: 5.4545 - val mae: 5.9305
Epoch 57/100
31/31
                           0s 7ms/step - loss: 4.5671 - mae: 5.0427 - val_loss: 5.4443 - val_mae: 5.9202
Epoch 58/100
31/31
                          0s 7ms/step - loss: 4.5653 - mae: 5.0407 - val_loss: 5.4292 - val_mae: 5.9049
Epoch 59/100
31/31
                           0s 7ms/step - loss: 4.5665 - mae: 5.0415 - val_loss: 5.4206 - val_mae: 5.8963
Epoch 60/100
                          0s 7ms/step - loss: 4.5647 - mae: 5.0396 - val_loss: 5.4108 - val_mae: 5.8864
31/31
Epoch 61/100
                           0s 7ms/step - loss: 4.5623 - mae: 5.0372 - val_loss: 5.4002 - val_mae: 5.8757
31/31
Epoch 62/100
31/31
                           0s 7ms/step - loss: 4.5585 - mae: 5.0334 - val_loss: 5.3895 - val_mae: 5.8649
Epoch 63/100
31/31
                           0s 7ms/step - loss: 4.5558 - mae: 5.0307 - val_loss: 5.3799 - val_mae: 5.8550
Epoch 64/100
31/31
                           0s 7ms/step - loss: 4.5536 - mae: 5.0282 - val_loss: 5.3691 - val_mae: 5.8438
Epoch 65/100
31/31 •
                           0s 7ms/step - loss: 4.5507 - mae: 5.0254 - val_loss: 5.3596 - val_mae: 5.8338
Epoch 66/100
31/31
                           0s 7ms/step - loss: 4.5497 - mae: 5.0244 - val_loss: 5.3521 - val_mae: 5.8263
Epoch 67/100
31/31
                          0s 7ms/step - loss: 4.5500 - mae: 5.0247 - val_loss: 5.3417 - val_mae: 5.8159
Epoch 68/100
31/31
                          0s 7ms/step - loss: 4.5482 - mae: 5.0228 - val_loss: 5.3317 - val_mae: 5.8060
Epoch 69/100
31/31
                           0s 7ms/step - loss: 4.5449 - mae: 5.0193 - val_loss: 5.3245 - val_mae: 5.7986
Epoch 70/100
                           0s 7ms/step - loss: 4.5414 - mae: 5.0157 - val_loss: 5.3187 - val_mae: 5.7926
31/31
Epoch 71/100
31/31
                           0s 7ms/step - loss: 4.5403 - mae: 5.0148 - val_loss: 5.3119 - val_mae: 5.7857
Epoch 72/100
                           0s 7ms/step - loss: 4.5403 - mae: 5.0150 - val_loss: 5.3008 - val_mae: 5.7747
31/31
Epoch 73/100
                           0s 7ms/step - loss: 4.5405 - mae: 5.0151 - val_loss: 5.2955 - val_mae: 5.7692
31/31
Epoch 74/100
31/31
                           0s 7ms/step - loss: 4.5391 - mae: 5.0138 - val_loss: 5.2897 - val_mae: 5.7633
Epoch 75/100
31/31
                          0s 7ms/step - loss: 4.5378 - mae: 5.0126 - val_loss: 5.2818 - val_mae: 5.7551
Epoch 76/100
31/31
                           0s 7ms/step - loss: 4.5361 - mae: 5.0108 - val_loss: 5.2743 - val_mae: 5.7472
Epoch 77/100
31/31
                          0s 7ms/step - loss: 4.5325 - mae: 5.0071 - val loss: 5.2668 - val mae: 5.7394
Epoch 78/100
31/31
                          0s 7ms/step - loss: 4.5297 - mae: 5.0041 - val_loss: 5.2608 - val_mae: 5.7333
```

Epoch 79/100	
31/31	Os 7ms/step - loss: 4.5271 - mae: 5.0013 - val_loss: 5.2526 - val_mae:
Epoch 80/100	
31/31	Os 7ms/step - loss: 4.5252 - mae: 4.9993 - val_loss: 5.2458 - val_mae:
Epoch 81/100	
31/31	Os 7ms/step - loss: 4.5213 - mae: 4.9952 - val_loss: 5.2408 - val_mae:
Epoch 82/100	
31/31	Os 7ms/step - loss: 4.5189 - mae: 4.9929 - val_loss: 5.2351 - val_mae:
Epoch 83/100	
31/31	Os 8ms/step - loss: 4.5177 - mae: 4.9917 - val_loss: 5.2313 - val_mae:
Epoch 84/100	
31/31	Os 7ms/step - loss: 4.5144 - mae: 4.9884 - val_loss: 5.2235 - val_mae:
Epoch 85/100	
31/31	Os 7ms/step - loss: 4.5118 - mae: 4.9855 - val_loss: 5.2161 - val_mae:
Epoch 86/100	
31/31	Os 7ms/step - loss: 4.5109 - mae: 4.9846 - val_loss: 5.2133 - val_mae:
Epoch 87/100	
31/31	Os 7ms/step - loss: 4.5102 - mae: 4.9843 - val_loss: 5.2095 - val_mae:
Epoch 88/100	
31/31	Os 7ms/step - loss: 4.5089 - mae: 4.9830 - val_loss: 5.2033 - val_mae:
Epoch 89/100	
31/31	Os 7ms/step - loss: 4.5069 - mae: 4.9810 - val_loss: 5.1995 - val_mae:
Epoch 90/100	
31/31	Os 7ms/step - loss: 4.5044 - mae: 4.9786 - val_loss: 5.1953 - val_mae:
Epoch 91/100	
31/31	Os 7ms/step - loss: 4.5029 - mae: 4.9772 - val_loss: 5.1908 - val_mae:
Epoch 92/100	
31/31	Os 7ms/step - loss: 4.5031 - mae: 4.9775 - val_loss: 5.1859 - val_mae:
Epoch 93/100	
31/31	Os 7ms/step - loss: 4.5035 - mae: 4.9780 - val_loss: 5.1819 - val_mae:
Epoch 94/100	
31/31	Os 7ms/step - loss: 4.5026 - mae: 4.9771 - val_loss: 5.1791 - val_mae:
Epoch 95/100	
31/31	Os 7ms/step - loss: 4.4996 - mae: 4.9739 - val_loss: 5.1737 - val_mae:
Epoch 96/100	
31/31	Os 7ms/step - loss: 4.4980 - mae: 4.9723 - val_loss: 5.1715 - val_mae:
Epoch 97/100	
31/31	0s 7ms/step - loss: 4.4938 - mae: 4.9681 - val_loss: 5.1681 - val_mae:
Epoch 98/100	
31/31	0s 7ms/step - loss: 4.4916 - mae: 4.9658 - val_loss: 5.1627 - val_mae:
Epoch 99/100	
31/31	0s 7ms/step - loss: 4.4912 - mae: 4.9653 - val_loss: 5.1595 - val_mae:
Epoch 100/100	
31/31	Os 8ms/step - loss: 4.4899 - mae: 4.9640 - val loss: 5.1534 - val mae: