NO2_RNN

November 30, 2017

```
In [1]: import numpy as np
        import pandas as pd
        import os
        import matplotlib.pyplot as plt
In [2]: df = pd.read_pickle('data/micro_sud3_normalized.pkl')
        df = df.reindex(np.random.permutation(df.index))
        df = df.reset_index()
        def split_dataframe(dataframe, percent):
            nb_rows = int(np.floor(percent * len(dataframe)))
            return dataframe[:nb_rows], dataframe[nb_rows:]
        def dataframe_to_xy(df):
            return (np.array(df[['N02_61FD', 'N02_61F0', 'N02_61EF', 'temp', 'rh',\
                                 'tgrad', 'pressure', 'pluvio']]),\
                    np.array(df['NO2_ref']))
        df_train, df_test = split_dataframe(df, 0.5)
        df_valid, df_test = split_dataframe(df_test, 0.5)
        X_train, y_train = dataframe_to_xy(df_train)
        X_valid, y_valid = dataframe_to_xy(df_valid)
        X_test, y_test = dataframe_to_xy(df_test)
        X_train = X_train.reshape((X_train.shape[0], 1, X_train.shape[1]))
        X_valid= X_valid.reshape((X_valid.shape[0], 1, X_valid.shape[1]))
        X_test = X_test.reshape((X_test.shape[0], 1, X_test.shape[1]))
        def dataframe_to_xy_sequences(df, sequence_size):
            out_X = np.zeros((len(df)//sequence_size, sequence_size, 8))
            out_y = np.zeros((len(df)//sequence_size, sequence_size))
            i = 0
            while i + sequence_size < len(df):</pre>
                sequence = df.iloc[i:i+sequence_size]
                out_X[i//sequence_size] = np.array(sequence[['NO2_61FD', 'NO2_61F0', 'NO2_61E
                                         'tgrad', 'pressure', 'pluvio']])
```

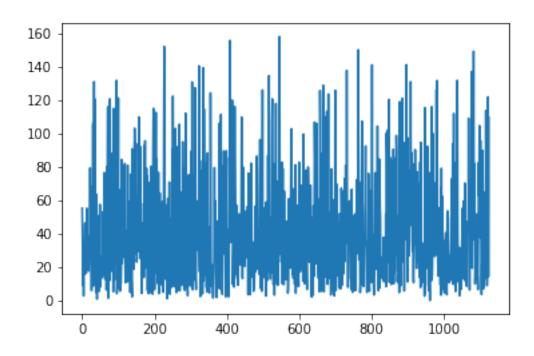
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out_y[i//sequence_size] = np.array(sequence['NO2_ref'])
    i += sequence_size

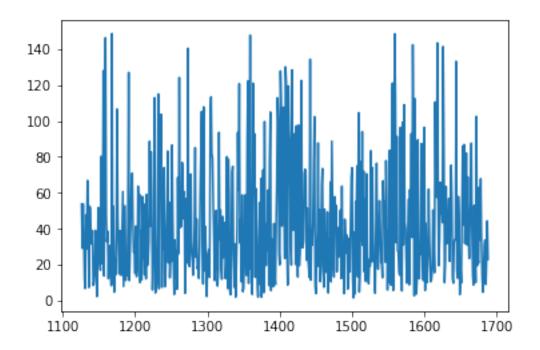
return out_X, out_y

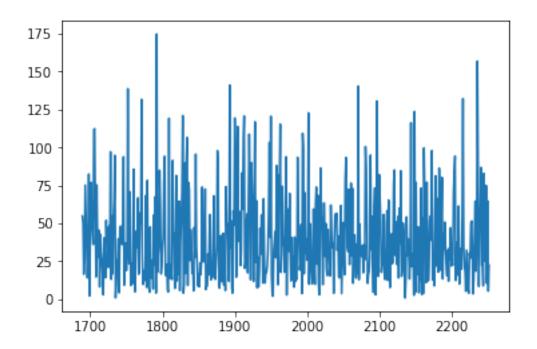
plt.plot(df_train['NO2_ref'])
plt.show()

plt.plot(df_valid['NO2_ref'])
plt.show()

plt.plot(df_test['NO2_ref'])
plt.show()
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def simple_rnn_model(nb_units, input_dim, loss='mean_squared_error', optimizer='adam')
                        model = Sequential()
                        model.add(SimpleRNN(nb_units, input_shape=input_dim, recurrent_dropout=1, activation activation and activation and activation and activation activation and activation activation and activation activation and activation activation activation activation and activation activati
                        model.add(Dense(nb_units, activation='relu'))
                        model.add(Dense(1, kernel_initializer='normal', activation='relu'))
                        model.compile(loss=loss, optimizer=optimizer)
                        model.summary()
                        return model
                def lstm model(nb units, input_dim, loss='mean_squared_error', optimizer='adam', active
                        model = Sequential()
                        model.add(LSTM(nb_units, input_shape=input_dim, activation='relu'))
                        model.add(Dense(nb_units, activation='relu'))
                        model.add(Dense(1, kernel_initializer='normal'))
                        model.compile(loss=loss, optimizer=optimizer)
                        model.summary()
                        return model
                def gru_model(nb_units, input_dim, loss='mean_squared_error', optimizer='adam', activa
                        model = Sequential()
                        model.add(GRU(nb_units, input_shape=input_dim, activation='relu'))
                        model.add(Dense(nb_units, activation='relu'))
                        model.add(Dense(1, kernel_initializer='normal'))
                        model.compile(loss=loss, optimizer=optimizer)
                        model.summary()
                        return model
Using TensorFlow backend.
In [4]: print(X_train.shape)
                model = simple_rnn_model(32, X_train.shape[1:])
(1126, 1, 8)
                               Output Shape
                                                                                          Param #
Layer (type)
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simple_rnn_1 (SimpleRNN) (None, 32)
                                                                                                               1312
-----
dense_1 (Dense)
                                     (None, 32)
                                                                                                               1056
dense_2 (Dense) (None, 1)
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Total params: 2,401
Trainable params: 2,401
Non-trainable params: 0
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history = model.fit(X_train, y_train, batch_size=32, epochs=10000, validation_data=(X_train, y_train, batch_size=32, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=100000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=100000, epochs=10000, epochs=100000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=100000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=10000, epochs=100000, epochs=1000000
Train on 1126 samples, validate on 563 samples
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In [5]: early_stopping = EarlyStopping(monitor='val_loss', verbose=1, mode='auto', patience=10

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Epoch 00380: early stopping
```

In [6]: y_pred = model.predict(X_test, batch_size=32)

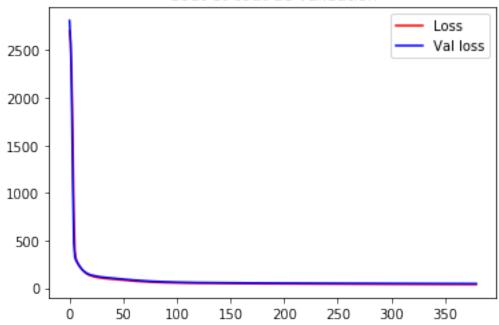
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plt.title('Coût et coût de validation')
line1,=plt.plot(history.history['loss'], label="Loss", linestyle='-', color='r')
line2,=plt.plot(history.history['val_loss'], label="Val_loss", linestyle='-', color='b
first_legend = plt.legend(handles=[line1, line2], loc=1)

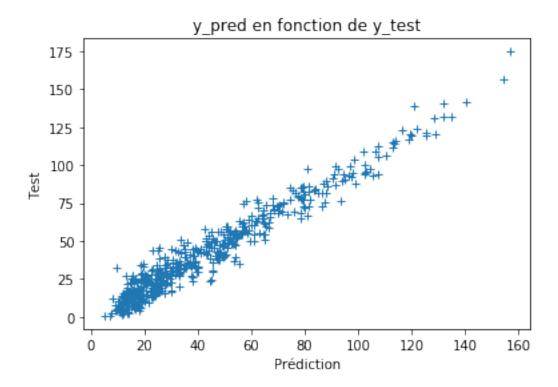
plt.show()

plt.title('y_pred en fonction de y_test')

plt.plot(y_pred[:], y_test[:], '+')
plt.ylabel('Test')
plt.xlabel('Prédiction')
plt.show()
```

Coût et coût de validation





In [7]: model = lstm_model(32, X_train.shape[1:])

Layer (type)	Output Shape	Param #
lstm_1 (LSTM)	(None, 32)	5248
dense_3 (Dense)	(None, 32)	1056
dense_4 (Dense)	(None, 1)	33

Total params: 6,337 Trainable params: 6,337 Non-trainable params: 0

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Epoch 00405: early stopping
In [9]: y_pred = model.predict(X_test)
  y_test.reshape(len(y_test))
  plt.title('Coût et coût de validation')
  line1,=plt.plot(history.history['loss'], label="Loss", linestyle='-', color='r')
  line2,=plt.plot(history.history['val_loss'], label="Val loss", linestyle='-', color='b
  first_legend = plt.legend(handles=[line1, line2], loc=1)
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Epoch 387/10000

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plt.show()

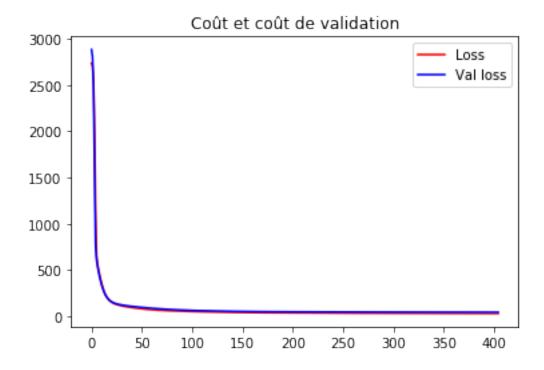
plt.title('y_pred en fonction de y_test')

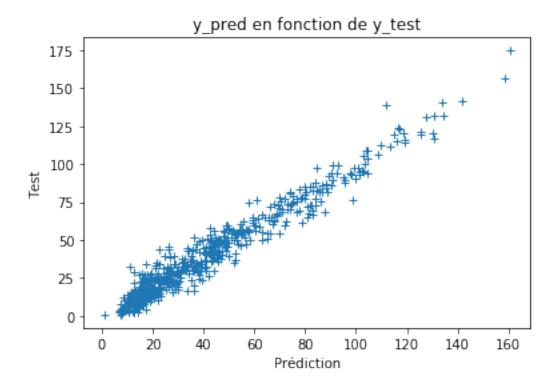
plt.plot(y_pred[:], y_test[:], '+')

plt.ylabel('Test')

plt.xlabel('Prédiction')

plt.show()
```





In [10]: model = gru_model(32, X_train.shape[1:])

Layer (type)	Output Shape	Param #
gru_1 (GRU)	(None, 32)	3936
dense_5 (Dense)	(None, 32)	1056
dense_6 (Dense)	(None, 1)	33

Total params: 5,025 Trainable params: 5,025 Non-trainable params: 0

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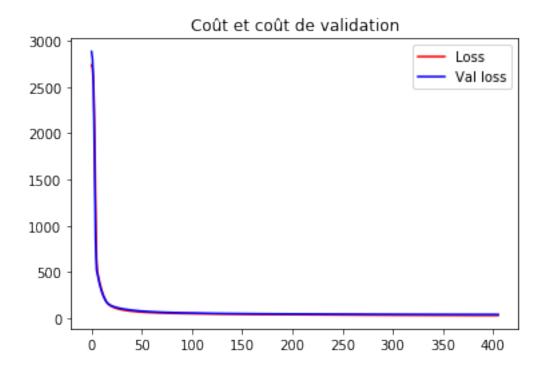
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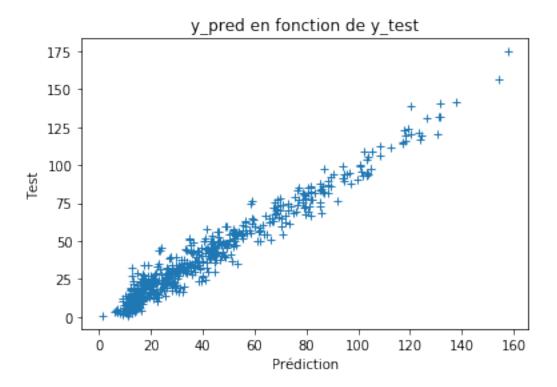
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Epoch 00406: early stopping
In [12]: y_pred = model.predict(X_test)
  plt.title('Coût et coût de validation')
  line1,=plt.plot(history.history['loss'], label="Loss", linestyle='-', color='r')
  line2,=plt.plot(history.history['val_loss'], label="Val_loss", linestyle='-', color='
```

```
first_legend = plt.legend(handles=[line1, line2], loc=1)
plt.show()
plt.title('y_pred en fonction de y_test')
plt.plot(y_pred[:], y_test[:], '+')
plt.ylabel('Test')
plt.xlabel('Prédiction')
plt.show()
```





```
In [13]: y_test.reshape(len(y_test)).shape
Out[13]: (564,)
In []:
```