Results of machine learning without features

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Contents

Downloading the packages

```
library(magrittr) #For advanced piping
library(tidyverse)
```

Downloading the data

```
Vestas <- read_csv("D:/Hyper_test/Vestas_single/Results_Vestas_Single") %>% select(Model, RMSE, MAPE)
Genmab <- read_csv("D:/Hyper_test/Genmab_single/Results_GenmanU") %>% select(Model, RMSE, MAPE)
Carlsberg <- read_csv("D:/Hyper_test/Carlsberg_single/Results_Carlsberg_Single") %>% select(Model, RMSE
JyskeBank <- read_csv("D:/Hyper_test/JyskeBank_single/Results_JyskeBank_Single") %>% select(Model, RMSE
MaerskB <- read_csv("D:/Hyper_test/MaerskB_single/Results_MaerskB_Single") %>% select(Model, RMSE, MAPE
```

The RMSE for each model and stock

```
# A tibble: 7 x 6
  Model   Vestas Genmab Carlsberg JyskeBank MaerskB
  <chr>    <dbl>  <dbl>     <dbl>     <dbl>   <dbl>
1 ANN       8.05   29.2      7.00      4.72    177.
2 RNN      12.0    41.0      9.81      6.33    264.
3 LSTM     12.2    44.6     11.6       6.63    287.
4 biLSTM   14.9    57.8     12.4       8.59    288.
5 GRU      12.0    41.0     10.8       6.28    260.
6 biGRU    12.6    48.3     10.4       7.67    265.
7 Average  11.9    43.6     10.3       6.70    257.
```

The MAPE for each stock and model

```
# A tibble: 6 x 7
  Stock       ANN   RNN  LSTM biLSTM   GRU biGRU
  <chr>     <dbl> <dbl> <dbl>  <dbl> <dbl> <dbl>
1 Vestas    1.44   2.03  2.04   2.48  2.00  2.14
2 Genmab    1.75   2.52  2.84   4.04  2.48  3.30
3 Carlsberg 0.707  1.02  1.19   1.32  1.13  1.10
4 JyskeBank 1.02   1.49  1.59   2.02  1.45  1.86
5 MaerskB   1.75   2.51  2.82   2.84  2.52  2.56
6 Average   1.33   1.91  2.09   2.54  1.92  2.19
```