Preparación de datos

Limpieza

In [5]:
```
import pandas as pd
import numpy as np

data = pd.read_csv('train.csv', parse_dates=['date'])

print(data.head())
```

```
        date  store  item  sales
0 2013-01-01      1     1     13
1 2013-01-02      1     1     11
2 2013-01-03      1     1     14
3 2013-01-04      1     1     13
4 2013-01-05      1     1     10
```

In [6]:
```
print(data.isnull().sum())
```

```
date     0
store    0
item     0
sales    0
dtype: int64
```

Transformación de datos

In [7]:
```
data['date'] = pd.to_datetime(data['date'])


data.set_index('date', inplace=True)
```

In [8]:
```
data.sort_index(inplace=True)
```

Preprocesamiento de datos

División de series temporales

In [22]:
```
print(f"Fecha máxima en el conjunto de datos: {data.index.max()}")
```

```
Fecha máxima en el conjunto de datos: 2017-12-31 00:00:00
```

In [24]:
```
train_end = '2017-06-30'
val_end = '2017-09-30'
test_end = '2017-12-31'
```

```
train = data[:train_end]
val = data[train_end:val_end]
test = data[val_end:test_end]
```

Generación de secuencias:

In [25]:
```
def create_sequences(X, y, time_steps=30):
    Xs, ys = [], []
    for i in range(len(X) - time_steps):
        Xs.append(X.iloc[i:(i+time_steps)].values)
        ys.append(y.iloc[i+time_steps])
    return np.array(Xs), np.array(ys)
```

In [26]:
```
X_train, y_train = [], []
X_val, y_val = [], []

store_item_combinations = data.groupby(['store', 'item']).groups.keys()

for store, item in store_item_combinations:
    df_store_item = train[(train['store'] == store) & (train['item'] == item)]

    X_si, y_si = create_sequences(df_store_item[['sales']], df_store_item['sales'])
    X_train.extend(X_si)
    y_train.extend(y_si)

    df_store_item_val = val[(val['store'] == store) & (val['item'] == item)]
    X_si_val, y_si_val = create_sequences(df_store_item_val[['sales']], df_store_it
    X_val.extend(X_si_val)
    y_val.extend(y_si_val)

X_train = np.array(X_train)
y_train = np.array(y_train)
X_val = np.array(X_val)
y_val = np.array(y_val)
```

Selección de modelo

Arquitectura del modelo

In [12]:
```
from tensorflow.keras.models import Sequential
from tensorflow.keras.layers import LSTM, Dense, Dropout

# Definir el modelo
model = Sequential()
model.add(LSTM(units=64, input_shape=(X_train.shape[1], X_train.shape[2])))
model.add(Dropout(0.2))
model.add(Dense(1))
```

```
# Compilar el modelo
model.compile(loss='mean_squared_error', optimizer='adam')
```

Entrenamiento del modelo

In [13]:
```
from tensorflow.keras.callbacks import EarlyStopping

early_stop = EarlyStopping(monitor='val_loss', patience=5)

history = model.fit(X_train, y_train, epochs=50, batch_size=32, validation_data=(X_
```

```
Epoch 1/50
26625/26625 [==============================] - 182s 7ms/step - loss: 159.3097 - val_
loss: 86.9425
Epoch 2/50
26625/26625 [==============================] - 172s 6ms/step - loss: 84.1820 - val_l
oss: 83.0716
Epoch 3/50
26625/26625 [==============================] - 171s 6ms/step - loss: 80.7253 - val_l
oss: 86.8546
Epoch 4/50
26625/26625 [==============================] - 172s 6ms/step - loss: 78.4123 - val_l
oss: 80.8179
Epoch 5/50
26625/26625 [==============================] - 172s 6ms/step - loss: 76.6498 - val_l
oss: 81.7473
Epoch 6/50
26625/26625 [==============================] - 171s 6ms/step - loss: 75.7398 - val_l
oss: 82.1238
Epoch 7/50
26625/26625 [==============================] - 171s 6ms/step - loss: 74.9047 - val_l
oss: 80.3520
Epoch 8/50
26625/26625 [==============================] - 169s 6ms/step - loss: 74.1308 - val_l
oss: 78.9719
Epoch 9/50
26625/26625 [==============================] - 171s 6ms/step - loss: 73.8463 - val_l
oss: 80.5436
Epoch 10/50
26625/26625 [==============================] - 172s 6ms/step - loss: 72.9652 - val_l
oss: 78.7566
Epoch 11/50
26625/26625 [==============================] - 178s 7ms/step - loss: 72.4033 - val_l
oss: 79.2730
Epoch 12/50
26625/26625 [==============================] - 164s 6ms/step - loss: 72.6376 - val_l
oss: 84.4300
Epoch 13/50
26625/26625 [==============================] - 156s 6ms/step - loss: 71.8254 - val_l
oss: 78.5712
Epoch 14/50
26625/26625 [==============================] - 170s 6ms/step - loss: 71.3179 - val_l
oss: 79.6851
Epoch 15/50
26625/26625 [==============================] - 190s 7ms/step - loss: 72.2508 - val_l
oss: 78.4148
Epoch 16/50
26625/26625 [==============================] - 187s 7ms/step - loss: 72.6588 - val_l
oss: 78.7390
Epoch 17/50
26625/26625 [==============================] - 185s 7ms/step - loss: 72.9219 - val_l
oss: 79.6481
Epoch 18/50
26625/26625 [==============================] - 185s 7ms/step - loss: 76.9729 - val_l
oss: 78.2311
Epoch 19/50
26625/26625 [==============================] - 185s 7ms/step - loss: 73.1886 - val_l
```

```
oss: 84.3837
Epoch 20/50
26625/26625 [==============================] - 184s 7ms/step - loss: 76.9908 - val_l
oss: 83.9463
Epoch 21/50
26625/26625 [==============================] - 185s 7ms/step - loss: 73.4445 - val_l
oss: 150.6297
Epoch 22/50
26625/26625 [==============================] - 183s 7ms/step - loss: 76.7117 - val_l
oss: 78.5438
Epoch 23/50
26625/26625 [==============================] - 188s 7ms/step - loss: 73.9491 - val_l
oss: 79.5522
```

Evaluación del modelo

In [27]:
```
X_test, y_test = [], []
time_steps = 30

for store, item in store_item_combinations:

    df_train_val = data[(data['store'] == store) & (data['item'] == item) & (data.i


    df_test = data[(data['store'] == store) & (data['item'] == item) & (data.index


    if df_test.empty:
        continue


    df_combined = pd.concat([df_train_val.tail(time_steps), df_test])


    X_si_test, y_si_test = create_sequences(df_combined[['sales']], df_combined['sa


    if len(X_si_test) == 0:
        continue

    X_test.extend(X_si_test)
    y_test.extend(y_si_test)
```

In [28]:
```
X_test = np.array(X_test)
y_test = np.array(y_test)

print(f"Forma de X_test: {X_test.shape}")
print(f"Número de muestras en X_test: {len(X_test)}")
```

```
Forma de X_test: (46000, 30, 1)
Número de muestras en X_test: 46000
```

In [31]:
```
X_test, y_test = [], []
```

```
for store, item in store_item_combinations:
    df_store_item_test = test[(test['store'] == store) & (test['item'] == item)]
    X_si_test, y_si_test = create_sequences(df_store_item_test[['sales']], df_store
    X_test.extend(X_si_test)
    y_test.extend(y_si_test)

X_test = np.array(X_test)
y_test = np.array(y_test)


y_pred = model.predict(X_test)


from sklearn.metrics import mean_absolute_error, mean_squared_error

mae = mean_absolute_error(y_test, y_pred)
mse = mean_squared_error(y_test, y_pred)
rmse = np.sqrt(mse)

print(f"MAE: {mae}")
print(f"MSE: {mse}")
print(f"RMSE: {rmse}")
```

```
MAE: 6.765510256812686
MSE: 79.55211242120521
RMSE: 8.919199090793143
```

Ajuste de hiperparámetros

In [32]:

```
model = Sequential()
model.add(LSTM(units=128, return_sequences=True, input_shape=(X_train.shape[1], X_t
model.add(Dropout(0.3))
model.add(LSTM(units=64))
model.add(Dropout(0.3))
model.add(Dense(1))
```

Forecasting

In [34]:

```
forecast_period = 90
forecasts = {}

for store, item in store_item_combinations:
    df_store_item = data[(data['store'] == store) & (data['item'] == item)]
    recent_data = df_store_item[['sales']].values[-X_train.shape[1]:].astype(np.flo
    X_input = recent_data.reshape(1, X_train.shape[1], 1)
    temp_input = list(X_input[0])
    lst_output = []
    i = 0
    while(i < forecast_period):
        if(len(temp_input) > X_train.shape[1]):
            temp_input = temp_input[1:]
        input_data = np.array(temp_input).reshape(1, X_train.shape[1], 1).astype(np
```

```
        yhat = model.predict(input_data, verbose=0)
        temp_input.append(yhat[0][0])
        lst_output.append(yhat[0][0])
        i += 1
    forecasts[(store, item)] = lst_output
```

```
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2)
```
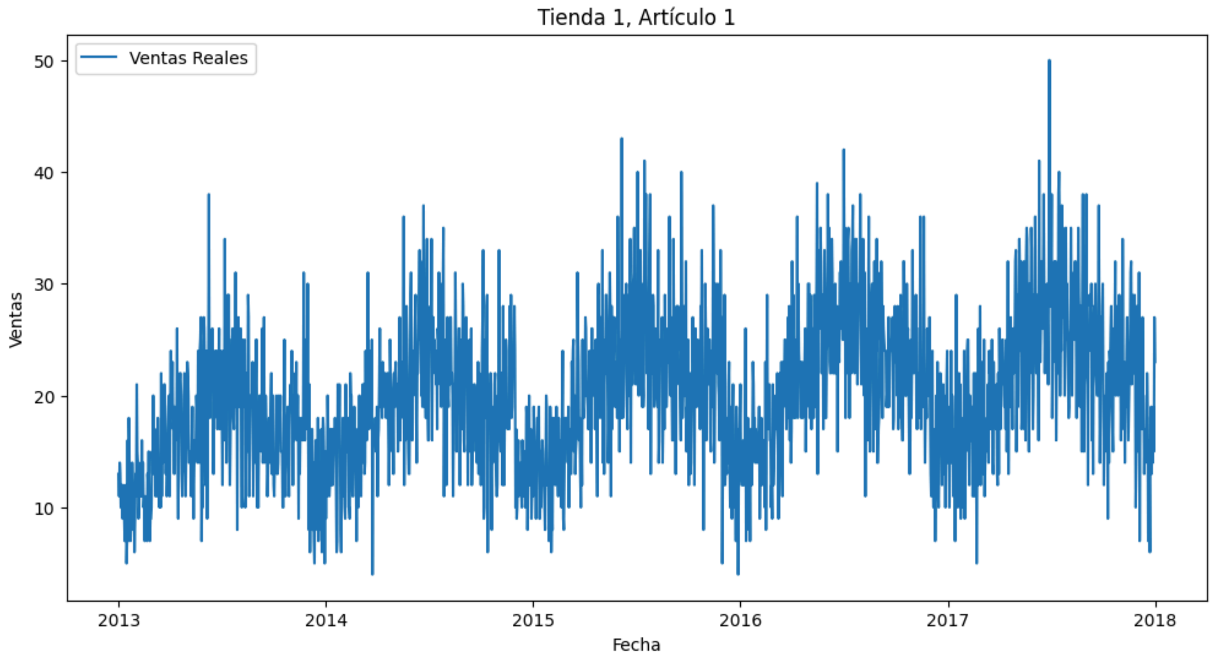
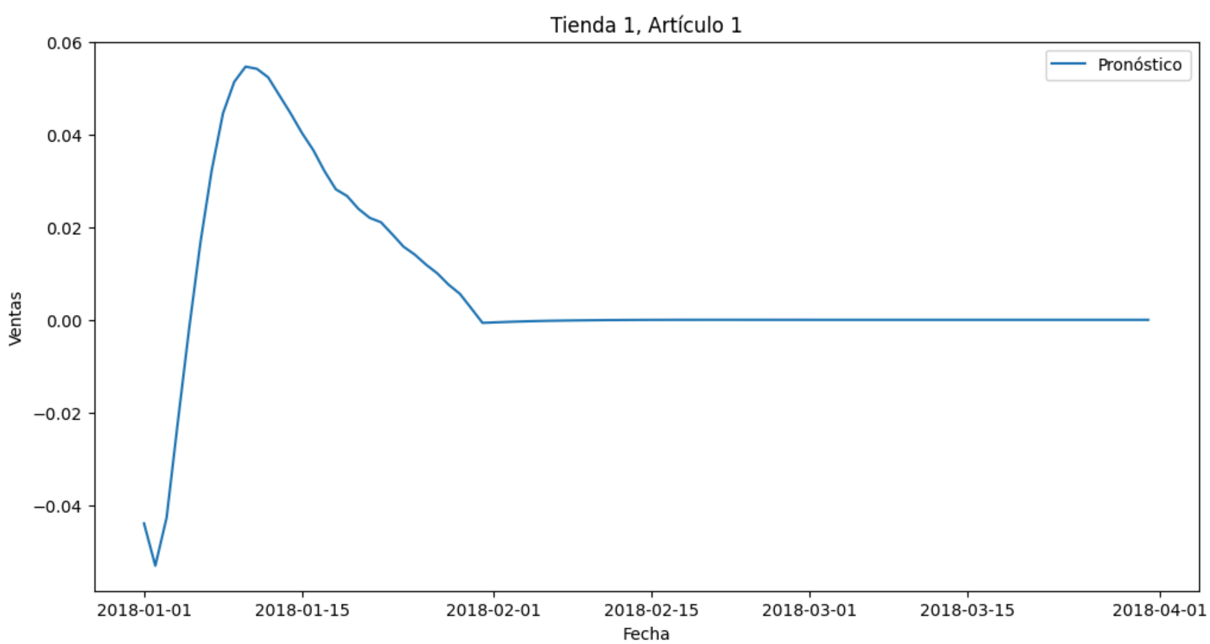

Visualización

In [52]:

```python
import matplotlib.pyplot as plt

store, item = 1, 1
forecast = forecasts[(store, item)]

last_date = data.index.max()
forecast_dates = pd.date_range(last_date + pd.Timedelta(days=1), periods=forecast_p

actual_sales = data[(data['store'] == store) & (data['item'] == item)]['sales']

plt.figure(figsize=(12,6))
plt.plot(actual_sales.index, actual_sales.values, label='Ventas Reales')
plt.title(f'Tienda {store}, Artículo {item}')
plt.xlabel('Fecha')
plt.ylabel('Ventas')
plt.legend()
plt.show()
```



In [51]:
```
plt.figure(figsize=(12,6))
plt.plot(forecast_dates, forecast, label='Pronóstico', zorder=5)
plt.title(f'Tienda {store}, Artículo {item}')
plt.xlabel('Fecha')
plt.ylabel('Ventas')
plt.legend()
plt.show()
```



Interpretabilidad del modelo

In [92]:
```
import shap
# por problemas de compatibilidad esta instruccion no se pudo ejecutar
```

```python
# Crear el explainer
explainer = shap.KernelExplainer(model.predict, X_train[:100])

# Calcular los valores SHAP
shap_values = explainer.shap_values(X_test[:10])

# Visualizar
shap.summary_plot(shap_values, X_test[:10])
```

```
Provided model function fails when applied to the provided data set.
```

```
---------------------------------------------------------------------------
ValueError                                Traceback (most recent call last)
Cell In[92], line 4
      1 import shap
      3 # Crear el explainer
----> 4 explainer = shap.KernelExplainer(model.predict, X_train[:100])
      6 # Calcular los valores SHAP
      7 shap_values = explainer.shap_values(X_test[:10])

File c:\Users\caste\anaconda3\envs\tf-gpu\lib\site-packages\shap\explainers\_kernel.
py:97, in KernelExplainer.__init__(self, model, data, feature_names, link, **kwargs)
     95 self.model = convert_to_model(model, keep_index=self.keep_index)
     96 self.data = convert_to_data(data, keep_index=self.keep_index)
---> 97 model_null = match_model_to_data(self.model, self.data)
     99 # enforce our current input type limitations
    100 if not isinstance(self.data, (DenseData, SparseData)):

File c:\Users\caste\anaconda3\envs\tf-gpu\lib\site-packages\shap\utils\_legacy.py:13
9, in match_model_to_data(model, data)
    137         out_val = model.f(data.convert_to_df())
    138     else:
--> 139         out_val = model.f(data.data)
    140 except Exception:
    141     print("Provided model function fails when applied to the provided data s
et.")

File c:\Users\caste\anaconda3\envs\tf-gpu\lib\site-packages\tensorflow\python\keras
\engine\training.py:1683, in predict(self, x, batch_size, verbose, steps, callbacks,
max_queue_size, workers, use_multiprocessing)
   1680 with self.distribute_strategy.scope():
   1681   # Creates a `tf.data.Dataset` and handles batch and epoch iteration.
   1682   dataset_types = (dataset_ops.DatasetV1, dataset_ops.DatasetV2)
-> 1683   if (self._in_multi_worker_mode() or _is_tpu_multi_host(
   1684       self.distribute_strategy)) and isinstance(x, dataset_types):
   1685     try:
   1686       options = dataset_ops.Options()

File c:\Users\caste\anaconda3\envs\tf-gpu\lib\site-packages\tensorflow\python\keras
\utils\version_utils.py:130, in disallow_legacy_graph(cls_name, method_name)
    124 error_msg = (
    125     "Calling `{cls_name}.{method_name}` in graph mode is not supported "
    126     "when the `{cls_name}` instance was constructed with eager mode "
    127     "enabled. Please construct your `{cls_name}` instance in graph mode or"
    128     " call `{cls_name}.{method_name}` with eager mode enabled.")
    129 error_msg = error_msg.format(cls_name=cls_name, method_name=method_name)
--> 130 raise ValueError(error_msg)

ValueError: Calling `Model.predict` in graph mode is not supported when the `Model`
instance was constructed with eager mode enabled. Please construct your `Model` inst
ance in graph mode or call `Model.predict` with eager mode enabled.
```

1. ¿Cuál es el problema del gradiente de fuga en las redes LSTM y cómo afecta la efectividad de LSTM para el pronóstico de series temporales?

El problema del gradiente de fuga en redes LSTM ocurre cuando los gradientes se vuelven extremadamente pequeños durante la retropropagación, lo que impide que el modelo aprenda relaciones a largo plazo. Esto afecta la efectividad de LSTM en el pronóstico de series temporales al limitar su capacidad para capturar dependencias a largo plazo, haciendo que el modelo se enfoque más en patrones recientes.

2. ¿Cómo se aborda la estacionalidad en los datos de series temporales cuando se utilizan LSTM para realizar pronósticos y qué papel juega la diferenciación en el proceso?

La estacionalidad en series temporales se maneja proporcionando al modelo información que capture ciclos repetitivos (por ejemplo, añadiendo características adicionales como mes o día de la semana) o mediante la diferenciación, que transforma los datos eliminando tendencias y estacionalidad, permitiendo que el LSTM se concentre en aprender los cambios más importantes.

3. ¿Cuál es el concepto de "tamaño de ventana" en el pronóstico de series temporales con LSTM y cómo afecta la elección del tamaño de ventana a la capacidad del modelo para capturar patrones a corto y largo plazo?

El "tamaño de ventana" en el pronóstico de series temporales con LSTM se refiere a la longitud de la secuencia de datos históricos utilizada para predecir el valor futuro. Un tamaño de ventana corto puede capturar patrones a corto plazo, mientras que uno más largo puede ayudar a capturar dependencias a largo plazo, aunque elegir un tamaño demasiado grande podría introducir ruido innecesario en los datos.