

```
1 # LSTM (One to Many Multiple Numeric Feature)
2 # =====
3
4 # https://stackabuse.com/solving-sequence-problems-with-lstm-in-keras-part-2/
5
6 %tensorflow_version 2.x
7
8 import tensorflow as tf
9 tf.__version__
```

☞ TensorFlow 2.x selected.
'2.0.0'

```
1 # univariate lstm example
2 import tensorflow as tf
3 import numpy as np
4 from numpy import array
5 from tensorflow.keras.models import Sequential
6 from tensorflow.keras.layers import LSTM, Bidirectional, Flatten
7 from tensorflow.keras.layers import Dense, Dropout
8 from tensorflow.keras.callbacks import EarlyStopping
9 from tensorflow.python.keras.callbacks import TensorBoard
10 # from tensorflow.keras.regularizers import l2
11
12 import matplotlib.pyplot as plt
13 from time import time
```

```
1 # define dataset
2 X1 = list()
3 X2 = list()
4 X = list()
5 Y = list()
6
7 X1 = [(x+1)*2 for x in range(25)]
8 X2 = [(x+1)*3 for x in range(25)]
9
10 for x1, x2 in zip(X1, X2):
11     output_vector = list()
12     output_vector.append(x1+1)
13     output_vector.append(x2+1)
14     Y.append(output_vector)
15
16 X = np.column_stack((X1, X2))
17 print(X)
```

☞

```

[[ 2  3]
 [ 4  6]
 [ 6  9]
 [ 8 12]
 [10 15]
 [12 18]
 [14 21]
 [16 24]
 [18 27]
 [20 30]
 [22 33]
 [24 36]
 [26 39]
 [28 42]
 [30 45]
 [32 48]
 [34 51]
 [36 54]
 [38 57]
 [40 60]
 [42 63]
 [44 66]
 [46 69]
 [48 72]
 [50 75]]

```

```

1 X = np.array(X)
2 y = np.array(Y)
3
4 X = X.astype('float32')
5 y = y.astype('float32')

```

```

1 X[:3], y[:3]

```

```

↳ (array([[2., 3.],
          [4., 6.],
          [6., 9.]], dtype=float32), array([[ 3.,  4.],
          [ 5.,  7.],
          [ 7., 10.]], dtype=float32))

```

```

1
2 print("X.shape : {}".format(X.shape))
3
4 # reshape from [samples, timesteps] into [samples, timesteps, features]
5 X = X.reshape((X.shape[0], 1, 2))
6
7 print("X.shape2 : {}".format(X.shape))
8

```

```

↳ X.shape : (25, 2)
   X.shape2 : (25, 1, 2)

```

```

1 # X = tf.cast(X,tf.float32)
2 # y = tf.cast(y,tf.float32)

1 # %load_ext tensorboard
2 # tensorboard = TensorBoard(log_dir="logs/{}".format(time()), histogram_freq=1)
3 # %tensorboard --logdir logs

1 # es = EarlyStopping(monitor='val_loss', min_delta=0.1, patience=5, verbose=1, mode='min')

1 # define model
2
3 model = Sequential()
4 model.add(Bidirectional(LSTM(50, activation='relu', input_shape=(1, 2), return_sequences=True)))
5 model.add(Dense(2))
6 model.compile(optimizer='adam', loss='mse', metrics=['mse'])
7 # history = model.fit(X, y, epochs=200, validation_split=0.2, batch_size=8, verbose=1)
8 history = model.fit(X, y, epochs=1000, validation_split=0.2, batch_size=3, verbose=1)
9
10 model.summary()

```

Model: "sequential_1"

Layer (type)	Output Shape	Param #
=====		
bidirectional_1 (Bidirectional)	multiple	21200
dense_1 (Dense)	multiple	202
=====		
Total params: 21,402		
Trainable params: 21,402		
Non-trainable params: 0		
=====		

```

1 # fit model
2 # model.fit(X, y, epochs=500, validation_split=0.2, verbose=1, callbacks=[tensorboard])
3 # history = model.fit(X, y, epochs=500, validation_split=0.2, verbose=0, callbacks=[tensorboard])

1 # list all data in history
2 print(history.history.keys())
3
4 # summarize history for accuracy
5 plt.plot(history.history['mse'])
6 plt.plot(history.history['val_mse'])
7 plt.title('model accuracy')
8 plt.ylabel('mse')
9 plt.xlabel('epoch')
10 plt.legend(['train', 'test'], loc='upper left')
11 plt.show()
12
13 # summarize history for loss
14 plt.plot(history.history['loss'])

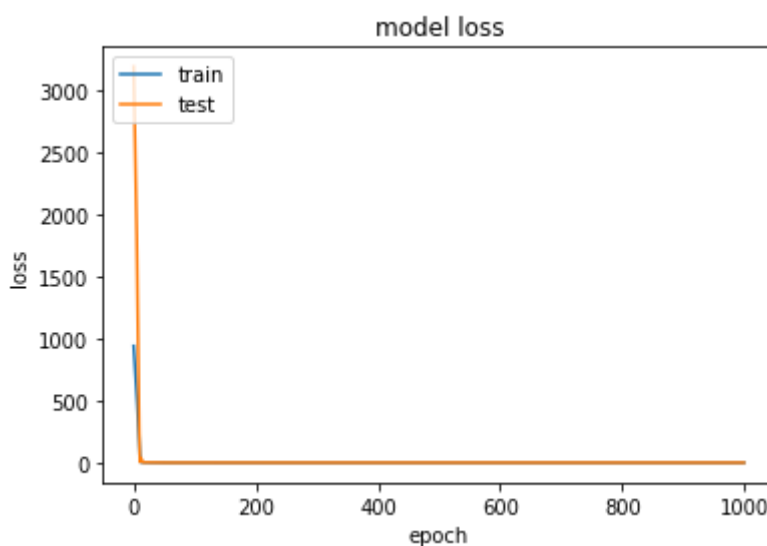
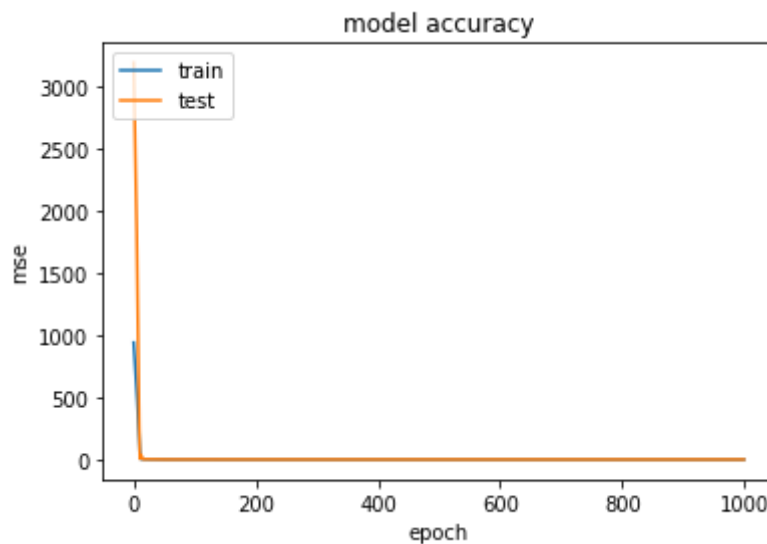
```

```

14 plt.plot(history.history['loss'])
15 plt.plot(history.history['val_loss'])
16 plt.title('model loss')
17 plt.ylabel('loss')
18 plt.xlabel('epoch')
19 plt.legend(['train', 'test'], loc='upper left')
20 plt.show()

↳ dict_keys(['loss', 'mse', 'val_loss', 'val_mse'])

```



```

1 # demonstrate prediction
2 x_input = array([40, 60])
3 print("x_input.shape {}".format(x_input.shape))
4
5 x_input = x_input.reshape((1, 1, 2))
6 print("x_input.shape2 {}".format(x_input.shape))
7
8 x_input = tf.cast(x_input,tf.float32)
9
10 print("expected : 41, 61")
11
12 yhat = model.predict(x_input, verbose=0)
13 print("yhat : ", yhat)

```

```
13 print( yhat . , yhat,
```

```
↳ x_input.shape (2,)
   x_input.shape2 (1, 1, 2)
   expected : 41, 61
   yhat : [[41.00509  61.020744]]
```

1