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Deep Learning Approach

```
import numpy as np
import pandas as pd
import torch
import torch.nn as nn
import torch.optim as optim
torch.set_printoptions(edgeitems=2, linewidth=75)
torch.manual_seed(seed)
<torch._C.Generator at 0x7f87d9e18c10>
# Load energy data
df_dataset = pd.read_csv("/content/drive/MyDrive/Colab Notebooks/data/power_dataset.csv", delimiter=",", \
                          index_col="time")
df_dataset.head()
                                                         Average
                                                                   Average
                                                                             Average
                          Average
                                    Average
                                               Average
                                                         rain in
                                                                   rain in
                                                                             snow in
                                                                                        total
                                                                             last 3
                      temperature
                                   pressure
                                              humidity
                                                         last 1
                                                                   last 3
                                                                                         load
                             in K
                                     in hPa
                                                  in %
                                                         hour in
                                                                     hours
                                                                               hours
                                                                                       actual
                                                              mm
                                                                     in mm
                                                                               in mm
               time
       2015-01-01
                       272.491463
                                      1016.4
                                                  82.4
                                                            82.4
                                                                      82.4
                                                                                82.4
                                                                                     25385.0
      00:00:00+01:00
        2015-01-01
                       272.512700
                                      1016.2
                                                            82.4
                                                                      82.4
                                                                                82.4 24382.0
                                                  82.4
      01:00:00+01:00
# Generate random indices for training and validation data.
n_samples = df_dataset.shape[0]
n_val = int(0.2 * n_samples)
# Split training and validation sets (Train set is 80% and Val set is 20%)
df_train_data = df_dataset.iloc[:-n_val]
df_val_data = df_dataset.iloc[-n_val:]
print("Number of training samples:", df_train_data.shape)
print("Number of validation samples:", df_val_data.shape)
     Number of training samples: (30855, 7)
    Number of validation samples: (7713, 7)
df_train_data.head()
```

		Average temperature in K	Average pressure in hPa	Average humidity in %	Average rain in last 1 hour in mm	Average rain in last 3 hours in mm	Average snow in last 3 hours in mm	total load actual
	time							
•	2015-01-01 00:00:00+01:00	272.491463	1016.4	82.4	82.4	82.4	82.4	25385.0
	2015-01-01 01:00:00+01:00	272.512700	1016.2	82.4	82.4	82.4	82.4	24382.0
	2015-01-01 02:00:00+01:00	272.099137	1016.8	82.0	82.0	82.0	82.0	22734.0

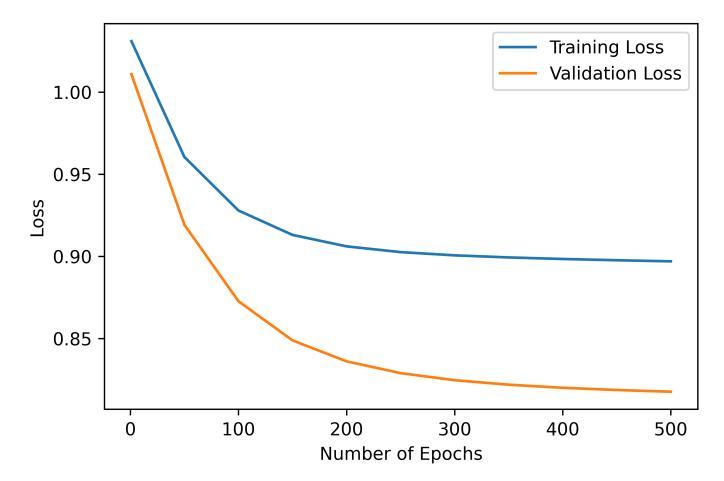
```
# Normalize the train and val subsets
target_mean = df_train_data["total load actual"].mean()
target_std = df_train_data["total load actual"].std()
for c in df_train_data.columns:
    mean = df_train_data[c].mean()
```

```
std = df_train_data[c].std()
  \label{eq:df_train_data} \texttt{df\_train\_data}[[str(c)]] \ - \ \texttt{mean}) \ / \ \texttt{std}
  df_val_data[[str(c)]] = (df_val_data[[str(c)]] - mean) / std
     /usr/local/lib/python3.8/dist-packages/pandas/core/frame.py:3641: SettingWithCopyWarning:
     A value is trying to be set on a copy of a slice from a DataFrame.
     Try using .loc[row_indexer,col_indexer] = value instead
     See the caveats in the documentation: <a href="https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-cc">https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-cc</a>
       self[k1] = value[k2]
    4
df_train_data.head()
                                                                                 Average rain in
                                                                                                      Average rain in
                                    Average
                                                     Average
                                                                     Average
                                                                                                                           Average snow in
                                                                                                                                               total load
                             temperature in
                                                 pressure in
                                                                 humidity in
                                                                                  last 1 hour in
                                                                                                      last 3 hours in
                                                                                                                           last 3 hours in
                                                                                                                                                    actual
                                                          hPa
                                                                            %
                    time
          2015-01-01
                                                    -0.021266
                                                                                          0.911556
                                                                                                              0.911556
                                                                                                                                    0.911556
                                   -2.279205
                                                                     0.911556
                                                                                                                                                  -0.722094
        00:00:00+01:00
          2015-01-01
                                   -2.276282
                                                    -0.021336
                                                                     0.911556
                                                                                          0.911556
                                                                                                              0.911556
                                                                                                                                    0.911556
                                                                                                                                                  -0.939529
        01:00:00+01:00
          2015-01-01
                                   -2.333205
                                                    -0.021127
                                                                     0.884494
                                                                                         0.884494
                                                                                                              0.884494
                                                                                                                                    0.884494
                                                                                                                                                 -1.296789
        02:00:00+01:00
df val data.head()
                                                                                 Average rain in
                                                                                                       Average rain in
                                    Average
                                                     Average
                                                                     Average
                                                                                                                            Average snow in
                                                                                                                                                total load
                             temperature in
                                                 pressure in
                                                                 humidity in
                                                                                  last 1 hour in
                                                                                                       last 3 hours in
                                                                                                                            last 3 hours in
                                                                                                                                                    actual
                                                         hPa
                    time
          2018-03-20
                                                                                                              -1.036923
                                   -0.842426
                                                    -0.021893
                                                                    -1 036923
                                                                                         -1 036923
                                                                                                                                   -1 036923
                                                                                                                                                  1.370956
        16:00:00+01:00
          2018-03-20
                                   -0.685514
                                                    -0.021754
                                                                    -1.686416
                                                                                         -1.686416
                                                                                                              -1.686416
                                                                                                                                   -1.686416
                                                                                                                                                  1.297250
        17:00:00+01:00
          2018-03-20
                                   -0.744975
                                                    -0.021684
                                                                    -1.551105
                                                                                         -1.551105
                                                                                                              -1.551105
                                                                                                                                   -1.551105
                                                                                                                                                  1.261480
        18:00:00+01:00
# Transform data to a tensors
t_train_data = torch.tensor(df_train_data.values, dtype=torch.float32)
t_val_data = torch.tensor(df_val_data.values, dtype=torch.float32)
# Filter features and targets for training and validation.
t_un_train = t_train_data[:, :-1]
t_cn_train = t_train_data[:, -1].unsqueeze(1)
t_un_val = t_val_data[:, :-1]
t_cn_val = t_val_data[:, -1].unsqueeze(1)
t un train.shape, t cn train.shape, t un val.shape, t cn val.shape
     (torch.Size([30855, 6]),
      torch.Size([30855, 1]),
      torch.Size([7713, 6]),
      torch.Size([7713, 1]))
from collections import OrderedDict
seq_model = nn.Sequential(OrderedDict([
    ('hidden_linear_1', nn.Linear(6, 60)),
    ('hidden_activation_1', nn.Tanh()),
    ('hidden_linear_2', nn.Linear(60, 200)),
    ('hidden_activation_2', nn.Tanh()),
    ('output_linear_3', nn.Linear(200, 20)),
    ('hidden_activation_3', nn.Tanh()),
    ('output_linear', nn.Linear(20, 1))
]))
import time
loss_train_list = []
loss_val_list = []
epochs_list = []
```

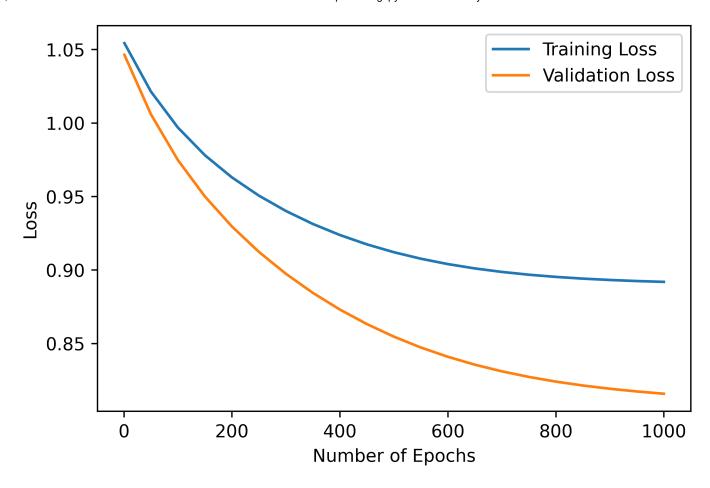
```
def training_loop(
    n_epochs, optimizer, model, loss_fn,
    t_u_train, t_u_val, t_c_train, t_c_val
   duration = []
    training_start_time = time.time()
    for epoch in range(1, n epochs+1):
        t0 = time.time()
        t_p_train = model(t_u_train)
        loss_train = loss_fn(t_p_train, t_c_train)
        with torch.no_grad():
            t_p_val = model(t_u_val)
            loss_val = loss_fn(t_p_val, t_c_val)
            assert loss_val.requires_grad == False
        optimizer.zero_grad()
        loss_train.backward()
        optimizer.step()
        duration.append(time.time() - t0)
        if epoch == 1 or epoch % 50 == 0:
            print(f"Epoch {epoch}, Training loss {loss_train.item():.4f},"
                  f" Validation loss {loss_val.item():.4f}, Time(s) {np.mean(duration):.5f}")
            loss_train_list.append(loss_train.item())
            loss_val_list.append(loss_val.item())
            epochs_list.append(epoch)
    print(f'Training finished, took {time.time() - training_start_time:.5f} seconds')
# Computing the Model Size
def compute_model_size(model):
    param_size = 0
    for param in model.parameters():
       param size += param.nelement() * param.element size()
   buffer_size = 0
    for buffer in model.buffers():
       buffer_size += buffer.nelement() * buffer.element_size()
   size_all_mb = (param_size + buffer_size) / 1024**2
    print('model size: {:.4f}MB'.format(size_all_mb))
optimizer = optim.SGD(seg model.parameters(), lr=1e-3)
# Training loop
training_loop(
   n_{epochs} = 500,
   optimizer = optimizer,
   model = seq_model,
   loss fn = nn.MSELoss(),
   t_u_train = t_un_train,
   t_u_val = t_un_val,
   t_c_train = t_cn_train,
   t_c_val = t_cn_val)
# Computing the Model Size
compute_model_size(seq_model)
     Epoch 1, Training loss 1.0309, Validation loss 1.0109, Time(s) 0.51390
     Epoch 50, Training loss 0.9604, Validation loss 0.9192, Time(s) 0.27506
     Epoch 100, Training loss 0.9279, Validation loss 0.8727, Time(s) 0.26293
     Epoch 150, Training loss 0.9130, Validation loss 0.8488, Time(s) 0.23334
     Epoch 200, Training loss 0.9060, Validation loss 0.8361, Time(s) 0.21825
     Epoch 250, Training loss 0.9025, Validation loss 0.8289, Time(s) 0.21070
     Epoch 300, Training loss 0.9006, Validation loss 0.8246, Time(s) 0.20477
     Epoch 350, Training loss 0.8993, Validation loss 0.8219, Time(s) 0.19973
Epoch 400, Training loss 0.8984, Validation loss 0.8200, Time(s) 0.19596
     Epoch 450, Training loss 0.8976, Validation loss 0.8186, Time(s) 0.19303
     Epoch 500, Training loss 0.8969, Validation loss 0.8176, Time(s) 0.19076
     Training finished, took 95.39573 seconds
     model size: 0.0636MB
```

```
%matplotlib inline
import matplotlib.pyplot as plt

fig = plt.figure(dpi=600)
plt.xlabel("Number of Epochs")
plt.ylabel("Loss")
plt.plot(epochs_list, loss_train_list, label="Training Loss")
plt.plot(epochs_list, loss_val_list, label="Validation Loss")
plt.legend()
plt.savefig("./loss_fun_3", format="png")
```



```
seq_model = None
loss train list = []
loss_val_list = []
epochs_list = []
# Neural Net of 5 hidden layers.
seq model = nn.Sequential(OrderedDict([
    ('hidden_linear_1', nn.Linear(6, 9)),
    ('hidden_activation_1', nn.Tanh()),
    ('hidden_linear_2', nn.Linear(9, 81)),
   ('hidden_activation_2', nn.Tanh()),
   ('hidden_linear_3', nn.Linear(81, 500)),
    ('hidden_activation_3', nn.Tanh()),
    ('hidden_linear_4', nn.Linear(500, 81)),
   ('hidden_activation_4', nn.Tanh()),
   ('hidden_linear_5', nn.Linear(81, 10)),
   ('hidden_activation_5', nn.Tanh()),
    ('output_linear', nn.Linear(10, 1))
]))
optimizer = optim.SGD(seq model.parameters(), lr=1e-3)
training_loop(
   n epochs = 1000,
   optimizer = optimizer,
   model = seq_model,
   loss_fn = nn.MSELoss(),
   t_u_train = t_un_train,
   t_u_val = t_un_val,
   t_c_train = t_cn_train,
   t_c_val = t_cn_val)
# Computing the Model Size
compute model size(seg model)
     Epoch 1, Training loss 1.0543, Validation loss 1.0463, Time(s) 0.89990
     Epoch 50, Training loss 1.0214, Validation loss 1.0059, Time(s) 0.63265
    Epoch 100, Training loss 0.9969, Validation loss 0.9747, Time(s) 0.61094
     Epoch 150, Training loss 0.9781, Validation loss 0.9500, Time(s) 0.58980
     Epoch 200, Training loss 0.9630, Validation loss 0.9296, Time(s) 0.58552
    Epoch 250, Training loss 0.9506, Validation loss 0.9123, Time(s) 0.58154
    Epoch 300, Training loss 0.9401, Validation loss 0.8974, Time(s) 0.58020
     Epoch 350, Training loss 0.9313, Validation loss 0.8844, Time(s) 0.58115
    Epoch 400, Training loss 0.9238, Validation loss 0.8731, Time(s) 0.57967
    Epoch 450, Training loss 0.9174, Validation loss 0.8632, Time(s) 0.57899
     Epoch 500, Training loss 0.9121, Validation loss 0.8546, Time(s) 0.57841
    Epoch 550, Training loss 0.9076, Validation loss 0.8472, Time(s) 0.57661
    Epoch 600, Training loss 0.9040, Validation loss 0.8409, Time(s) 0.57707
     Epoch 650, Training loss 0.9010, Validation loss 0.8356, Time(s) 0.57590
     Epoch 700, Training loss 0.8987, Validation loss 0.8310, Time(s) 0.57442
     Epoch 750, Training loss 0.8968, Validation loss 0.8272, Time(s) 0.57342
    Epoch 800, Training loss 0.8953, Validation loss 0.8241, Time(s) 0.57198
     Epoch 850, Training loss 0.8941, Validation loss 0.8214, Time(s) 0.57013
     Epoch 900, Training loss 0.8932, Validation loss 0.8192, Time(s) 0.57206
    Epoch 950, Training loss 0.8925, Validation loss 0.8173, Time(s) 0.57104
     Epoch 1000, Training loss 0.8919, Validation loss 0.8158, Time(s) 0.57130
     Training finished, took 571.32505 seconds
    model size: 0.3177MB
%matplotlib inline
import matplotlib.pyplot as plt
fig = plt.figure(dpi=600)
plt.xlabel("Number of Epochs")
plt.ylabel("Loss")
plt.plot(epochs_list, loss_train_list, label="Training Loss")
plt.plot(epochs_list, loss_val_list, label="Validation Loss")
plt.legend()
plt.savefig("./loss_fun_5", format="png")
```



Training a Time Series Model (LSTM)

```
from torch.utils.data import Dataset

# source: //
class SequenceDataset(Dataset):
    def __init__(self, dataframe, target, features, sequence_length=6):
        self.features = features
        self.target = target
        self.sequence_length = sequence_length
        self.y = torch.tensor(dataframe[target].values).float()
        self.X = torch.tensor(dataframe[features].values).float()

def __len__(self):
        return self.X.shape[0]

def __getitem__(self, i):
        if i >= self.sequence_length - 1:
```

```
i_start = i - self.sequence_length + 1
           x = self.X[i_start:(i + 1), :]
           padding = self.X[0].repeat(self.sequence_length - i - 1, 1)
           x = self.X[0:(i + 1), :]
           x = torch.cat((padding, x), 0)
        return x, self.y[i]
from torch.utils.data import DataLoader
batch size = 7
sequence_length = 24
# Filter dataset for features
target = "total load actual"
features = ["Average temperature in K", "Average pressure in hPa", \
           "Average humidity in %", "Average rain in last 1 hour in mm", \
           "Average rain in last 3 hours in mm", \
           "Average snow in last 3 hours in mm"]
train_dataset = SequenceDataset(
   df_train_data,
   target=target,
   features=features,
   sequence length=sequence length
val_dataset = SequenceDataset(
   df_val_data,
   target=target,
   features=features,
   sequence_length=sequence_length
train_loader = DataLoader(train_dataset, batch_size=batch_size, shuffle=True)
val_loader = DataLoader(val_dataset, batch_size=batch_size, shuffle=False)
X, y = next(iter(train_loader))
print("Features shape:", X.shape)
print("Target shape:", y.shape)
     Features shape: torch.Size([7, 24, 6])
     Target shape: torch.Size([7])
# Model
class ShallowRegressionLSTM(nn.Module):
   def __init__(self, num_features, hidden_units, num_layers):
       super().__init__()
       self.num features = num features # this is the number of features
       self.hidden_units = hidden_units
        self.num_layers = num_layers
        self.lstm = nn.LSTM(
           input_size=num_features,
           hidden_size=hidden_units,
           batch_first=True,
           num_layers=self.num_layers
        self.linear = nn.Linear(in_features=self.hidden_units, out_features=1)
   def forward(self, x):
       batch_size = x.shape[0]
       h0 = torch.zeros(self.num layers, batch size, self.hidden units).requires grad ()
       c0 = torch.zeros(self.num_layers, batch_size, self.hidden_units).requires_grad_()
        _, (hn, _) = self.lstm(x, (h0, c0))
       out = self.linear(hn[0]).flatten()
       return out
# Training loop
def train_model(data_loader, model, loss_function, optimizer):
   num_batches = len(data_loader)
```

```
total_loss = 0
   model.train()
   for X, y in data_loader:
     output = model(X)
     loss = loss_function(output, y)
     optimizer.zero_grad()
     loss.backward()
     optimizer.step()
     total_loss += loss.item()
   avg loss = total loss / num batches
   print(f"Training loss: {avg_loss}")
# Validation loop
def val_model(data_loader, model, loss_function):
   num_batches = len(data_loader)
   total_loss = 0
   model.eval()
   with torch.no_grad():
       for X, y in data_loader:
           output = model(X)
           total_loss += loss_function(output, y).item()
   avg_loss = total_loss / num_batches
   print(f"Validation loss: {avg_loss}")
# Generate prediction from the model
def predict(data_loader, model):
   output = torch.tensor([])
   model.eval()
   with torch.no_grad():
        for X, _ in data_loader:
           y_star = model(X)
           output = torch.cat((output, y_star), 0)
   return output
```

Train model with 1 layer and 64 hidden units using Adam optimizer

```
# Clear some parameters
model = None
optimizer = None
# Initialize
learning_rate = 1e-3
num_hidden_units = 64
num_layers = 1
# Instatitate model and optimizer
model = ShallowRegressionLSTM(num_features=len(features),
                             hidden units=num hidden units,
                              num_layers=num_layers)
loss_function = nn.MSELoss()
optimizer = torch.optim.Adam(model.parameters(), lr=learning_rate)
print("Untrained test\n----")
val_model(val_loader, model, loss_function)
print()
for epoch in range(10):
   print(f"Epoch {epoch}\n----")
   train_model(train_loader, model, loss_function, optimizer=optimizer)
   val_model(val_loader, model, loss_function)
   print()
     Untrained test
     Validation loss: 0.975026506430701
     Training loss: 0.5994566495516785
     Validation loss: 0.549477079070212
     Epoch 1
```

```
Training loss: 0.5420893769886196
     Validation loss: 0.5575203241128812
     Fnoch 2
     Training loss: 0.5300019018262448
     Validation loss: 0.5413458078296579
     Training loss: 0.5175556667117798
     Validation loss: 0.5243098087712975
     Epoch 4
     Training loss: 0.508770339897058
     Validation loss: 0.5225696529005274
     Training loss: 0.5000762212721499
     Validation loss: 0.5386564961426255
     Epoch 6
     Training loss: 0.4919903346980937
     Validation loss: 0.5262597809499636
     Epoch 7
     Training loss: 0.48348404327217326
     Validation loss: 0.5361741339625578
     Epoch 8
     Training loss: 0.47313011542217004
     Validation loss: 0.5457244955517517
     Epoch 9
     Training loss: 0.4651157281755769
     Validation loss: 0.5484452164677409
train_eval_loader = DataLoader(train_dataset, batch_size=batch_size, shuffle=False)
ystar_col = "Model forecast"
df_train_data[ystar_col] = predict(train_eval_loader, model).numpy()
df_val_data[ystar_col] = predict(val_loader, model).numpy()
df_out = pd.concat((df_train_data, df_val_data))[[target, ystar_col]]
for c in df out.columns:
   df_out[[str(c)]] = (df_out[[str(c)]] * target_std) + target_mean
print(df_out)
     <ipython-input-23-9fcad8162923>:4: SettingWithCopyWarning:
     A value is trying to be set on a copy of a slice from a DataFrame.
     Try using .loc[row_indexer,col_indexer] = value instead
     See the caveats in the documentation: <a href="https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-cc">https://pandas.pydata.org/pandas.docs/stable/user_guide/indexing.html#returning-a-view-versus-a-cc</a>
       df_train_data[ystar_col] = predict(train_eval_loader, model).numpy()
                                 total load actual Model forecast
     2015-01-01 00:00:00+01:00
                                            25385.0
                                                        26093.267578
     2015-01-01 01:00:00+01:00
                                            24382.0
                                                        26103.744141
     2015-01-01 02:00:00+01:00
                                            22734.0
                                                        25961.410156
     2015-01-01 03:00:00+01:00
                                            21286.0
                                                       25891.283203
     2015-01-01 04:00:00+01:00
                                            20264.0
                                                        25885.935547
                                            30653.0
                                                       37651.667969
     2018-12-31 19:00:00+01:00
     2018-12-31 20:00:00+01:00
                                            29735.0
                                                        37526.847656
     2018-12-31 21:00:00+01:00
                                            28071.0
                                                        36275.457031
     2018-12-31 22:00:00+01:00
                                            25801.0
                                                        33534.742188
     2018-12-31 23:00:00+01:00
                                            24455.0
                                                        30741.968750
     [38568 rows x 2 columns]
     <ipython-input-23-9fcad8162923>:5: SettingWithCopyWarning:
     A value is trying to be set on a copy of a slice from a DataFrame.
     Try using .loc[row_indexer,col_indexer] = value instead
```

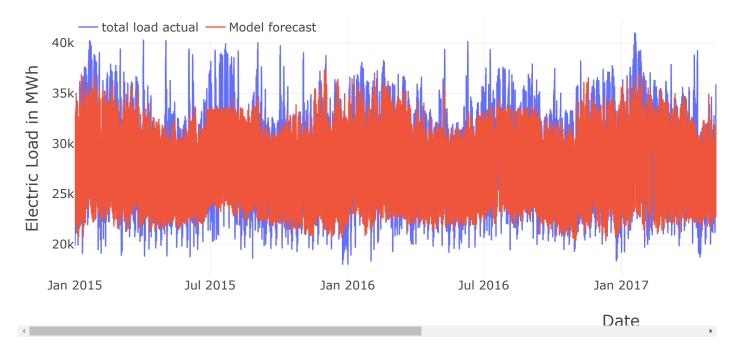
See the caveats in the documentation: <a href="https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-ccdf_val_data[ystar_col] = predict(val_loader, model).numpy()

```
import plotly.express as px
import plotly.graph_objects as go
import plotly.io as pio

pio.templates.default = "plotly_white"

plot_template = dict(
    layout=go.Layout({
        "font_size": 18,
        "xaxis_title_font_size": 24,
        "yaxis_title_font_size": 24})
)

fig = px.line(df_out, labels=dict(time="Date", value="Electric Load in MWh"))
fig.add_vline(x="2018-03-20", line_width=4, line_dash="dash")
fig.add_annotation(xref="paper", x=0.75, yref="paper", y=0.8, text="Test set start", showarrow=False)
fig.update_layout(
    template=plot_template, legend=dict(orientation='h', y=1.02, title_text="")
)
fig.show()
```



Train model with 3 layer and 64 hidden units using Adam optimizer

```
print()
for epoch in range(10):
   print(f"Epoch {epoch}\n----")
   train_model(train_loader, model, loss_function, optimizer=optimizer)
   val_model(val_loader, model, loss_function)
   print()
    Untrained test
    Validation loss: 0.9653479862508589
    Epoch 0
     Training loss: 0.6039443200867379
    Validation loss: 0.5455177697394687
    Epoch 1
     Training loss: 0.5457586135331561
    Validation loss: 0.5362789949059729
    Epoch 2
     Training loss: 0.5316422100044946
    Validation loss: 0.5400836721078295
    Epoch 3
     Training loss: 0.5207306900942282
    Validation loss: 0.5896294244346183
    Epoch 4
     Training loss: 0.5114668785229312
    Validation loss: 0.5428635571872437
    Epoch 5
     Training loss: 0.5000174666806454
    Validation loss: 0.5355322378034283
    Epoch 6
    Training loss: 0.49266925361937086
    Validation loss: 0.5359439932216827
    Epoch 7
    Training loss: 0.4835321187031558
    Validation loss: 0.5377500087995515
    Epoch 8
    Training loss: 0.4775006419720429
    Validation loss: 0.528161423528878
    Epoch 9
    Training loss: 0.4693123382599027
    Validation loss: 0.561642084531224
train_eval_loader = DataLoader(train_dataset, batch_size=batch_size, shuffle=False)
ystar col = "Model forecast"
df_train_data[ystar_col] = predict(train_eval_loader, model).numpy()
df_val_data[ystar_col] = predict(val_loader, model).numpy()
df_out = pd.concat((df_train_data, df_val_data))[[target, ystar_col]]
for c in df_out.columns:
   df_out[[str(c)]] = (df_out[[str(c)]] * target_std) + target_mean
print(df_out)
     <ipython-input-27-9fcad8162923>:4: SettingWithCopyWarning:
    A value is trying to be set on a copy of a slice from a DataFrame.
    Try using .loc[row_indexer,col_indexer] = value instead
```

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-cc

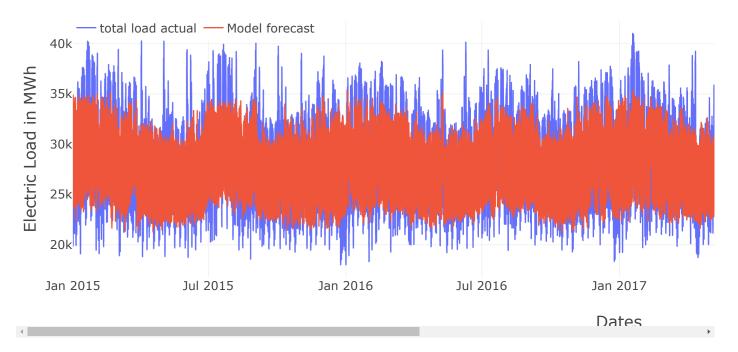
```
total load actual Model forecast
2015-01-01 00:00:00+01:00
                                     25385.0
                                                 27015.675781
2015-01-01 01:00:00+01:00
                                     24382.0
                                                 27027.285156
2015-01-01 02:00:00+01:00
                                     22734.0
                                                 26871.699219
                                     21286.0
2015-01-01 03:00:00+01:00
                                                 26815.232422
2015-01-01 04:00:00+01:00
                                                 26782.451172
                                      20264.0
                                     30653.0
                                                 34717.250000
2018-12-31 19:00:00+01:00
2018-12-31 20:00:00+01:00
                                     29735.0
                                                 34713.875000
2018-12-31 21:00:00+01:00
                                     28071.0
                                                 34285.042969
2018-12-31 22:00:00+01:00
                                                 31972.666016
                                     25801.0
2018-12-31 23:00:00+01:00
                                     24455.0
                                                 28760.164062
[38568 rows x 2 columns]
<ipython-input-27-9fcad8162923>:5: SettingWithCopyWarning:
```

A value is trying to be set on a copy of a slice from a DataFrame.

Try using .loc[row_indexer,col_indexer] = value instead

See the caveats in the documentation: $\underline{\text{https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html} \\ \underline{\text{html://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html} \\ \underline{\text{html://pandas-docs/stable/user_guide/indexing.html} \\ \underline{\text{html://pandas-docs/stable/user_guide/indexi$

```
fig = px.line(df_out, labels=dict(time="Dates", value="Electric Load in MWh"))
fig.add_vline(x="2018-03-20", line_width=4, line_dash="dash")
fig.add_annotation(xref="paper", x=0.75, yref="paper", y=0.8, text="Test set start", showarrow=False)
fig.update layout(
    template=plot_template, legend=dict(orientation='h', y=1.02, title_text="")
fig.show()
```



Custom LSTM model