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```
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```

Time series forecasting



Run in Google Colab

View on TensorFlow.org

(https://colab.research.google.com/github/tensorflow/docs/blob/master/site/en/tuto

(https://www.tensorflow.org/tutorials/structured_data/time_series)

This tutorial is an introduction to time series forecasting using Recurrent Neural Networks (RNNs). This is covered in two parts: first, you will forecast a univariate time series, then you will forecast a multivariate time series.

```
In [2]: from __future__ import absolute_import, division, print_function, unicode_literals
try:
    # %tensorflow_version only exists in Colab.
    %tensorflow_version 2.x
except Exception:
    pass
import tensorflow as tf

import matplotlib as mpl
import matplotlib.pyplot as plt
import numpy as np
import os
import pandas as pd

mpl.rcParams['figure.figsize'] = (8, 6)
mpl.rcParams['axes.grid'] = False
```

The weather dataset

This tutorial uses a <u>weather time series dataset (https://www.bgc-jena.mpg.de/wetter/)</u> recorded by the <u>Max-Planck-Institute for Biogeochemistry (https://www.bgc-jena.mpg.de/index.php/Main/HomePage)</u>.

This dataset contains 14 different features such as air temperature, atmospheric pressure, and humidity. These were collected every 10 minutes, beginning in 2003. For efficiency, you will use only the data collected between 2009 and 2016. This section of the dataset was prepared by François Chollet for his book <u>Deep Learning with Python (https://www.manning.com/books/deep-learning-with-python)</u>.

Let's take a glance at the data.

```
In [5]: df.head()
```

υαι[၁]:

		Date Time	p (mbar)	T (degC)	Tpot (K)	Tdew (degC)		VPmax (mbar)			sh (g/kg)	H2OC (mmol/mol)	rho (g/m**3)	wv (m/s)	max wv (m/s
•	O 1	01.01.2009 00:10:00	996.52	-8.02	265.40	-8.90	93.3	3.33	3.11	0.22	1.94	3.12	1307.75	1.03	1.75
	1 1	01.01.2009 00:20:00	996.57	-8.41	265.01	-9.28	93.4	3.23	3.02	0.21	1.89	3.03	1309.80	0.72	1.50
:	2 I	01.01.2009 00:30:00	996.53	-8.51	264.91	-9.31	93.9	3.21	3.01	0.20	1.88	3.02	1310.24	0.19	0.63
;	3 1	01.01.2009 00:40:00	996.51	-8.31	265.12	-9.07	94.2	3.26	3.07	0.19	1.92	3.08	1309.19	0.34	0.50
	4 I	01.01.2009 00:50:00	996.51	-8.27	265.15	-9.04	94.1	3.27	3.08	0.19	1.92	3.09	1309.00	0.32	0.63

As you can see above, an observation is recorded every 10 mintues. This means that, for a single hour, you will have 6 observations. Similarly, a single day will contain 144 (6x24) observations.

Given a specific time, let's say you want to predict the temperature 6 hours in the future. In order to make this prediction, you choose to use 5 days of observations. Thus, you would create a window containing the last 720(5x144) observations to train the model. Many such configurations are possible, making this dataset a good one to experiment with.

The function below returns the above described windows of time for the model to train on. The parameter history_size is the size of the past window of information. The target_size is how far in the future does the model need to learn to predict. The target_size is the label that needs to be predicted.

```
In [6]: def univariate_data(dataset, start_index, end_index, history_size, target_size):
    data = []
    labels = []

start_index = start_index + history_size
    if end_index is None:
        end_index = len(dataset) - target_size

for i in range(start_index, end_index):
    indices = range(i-history_size, i)
    # Reshape data from (history_size,) to (history_size, 1)
    data.append(np.reshape(dataset[indices], (history_size, 1)))
    labels.append(dataset[i+target_size])
    return np.array(data), np.array(labels)
```

In both the following tutorials, the first 300,000 rows of the data will be the training dataset, and there remaining will be the validation dataset. This amounts to ~2100 days worth of training data.

```
In [7]: TRAIN_SPLIT = 300000
```

Setting seed to ensure reproducibility.

```
In [8]: tf.random.set_seed(13)
```

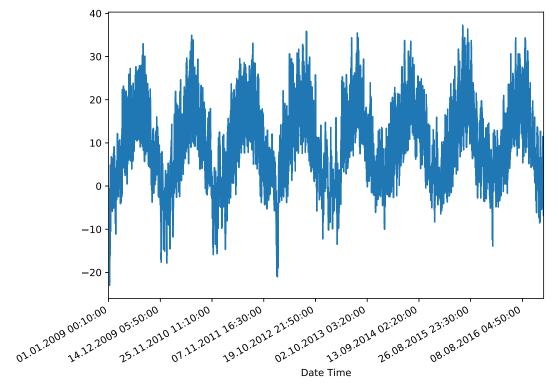
Part 1: Forecast a univariate time series

First, you will train a model using only a single feature (temperature), and use it to make predictions for that value in the future.

Let's first extract only the temperature from the dataset.

Let's observe how this data looks across time.

```
In [11]: uni_data.plot(subplots=True)
```



```
In [12]: uni_data = uni_data.values
```

It is important to scale features before training a neural network. Standardization is a common way of doing this scaling by subtracting the mean and dividing by the standard deviation of each feature. You could also use a tf.keras.utils.normalize method that rescales the values into a range of [0,1].

Note: The mean and standard deviation should only be computed using the training data.

```
In [13]: uni_train_mean = uni_data[:TRAIN_SPLIT].mean()
uni_train_std = uni_data[:TRAIN_SPLIT].std()
```

Let's standardize the data.

```
In [14]: uni_data = (uni_data-uni_train_mean)/uni_train_std
```

Let's now create the data for the univariate model. For part 1, the model will be given the last 20 recorded temperature observations, and needs to learn to predict the temperature at the next time step.

This is what the univariate_data function returns.

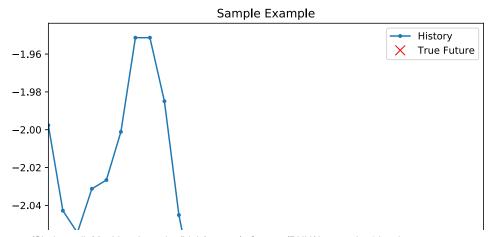
```
In [16]: print ('Single window of past history')
print (x_train_uni[0])
```

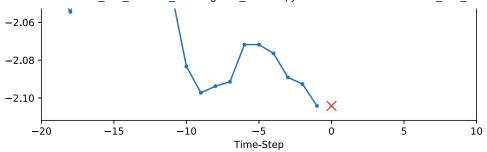
```
print ('\n larget temperature to predict')
print (y_train_uni[0])
Single window of past history
[[-1.99766294]
 [-2.04281897]
[-2.05439744]
[-2.0312405]
[-2.02660912]
 [-2.00113649]
[-1.95134907]
 [-1.95134907]
[-1.98492663]
 [-2.04513467]
[-2.08334362]
 [-2.09723778]
[-2.09376424]
 [-2.09144854]
 [-2.07176515]
 [-2.07176515]
 [-2.07639653]
[-2.08913285]
 [-2.09260639]
 [-2.10418486]]
Target temperature to predict
-2.1041848598100876
```

Now that the data has been created, let's take a look at a single example. The information given to the network is given in blue, and it must predict the value at the red cross.

```
In [17]: def create_time_steps(length):
            return list(range(-length, 0))
In [18]: def show_plot(plot_data, delta, title):
            labels = ['History', 'True Future', 'Model Prediction']
marker = ['.-', 'rx', 'go']
            time_steps = create_time_steps(plot_data[0].shape[0])
            if delta:
              future = delta
            else:
              future = 0
            plt.title(title)
            for i, x in enumerate(plot_data):
              if i:
                 plt.plot(future, plot_data[i], marker[i], markersize=10,
                          label=labels[i])
              else:
                 plt.plot(time_steps, plot_data[i].flatten(), marker[i], label=labels[i])
            plt.legend()
            plt.xlim([time_steps[0], (future+5)*2])
            plt.xlabel('Time-Step')
            return plt
```

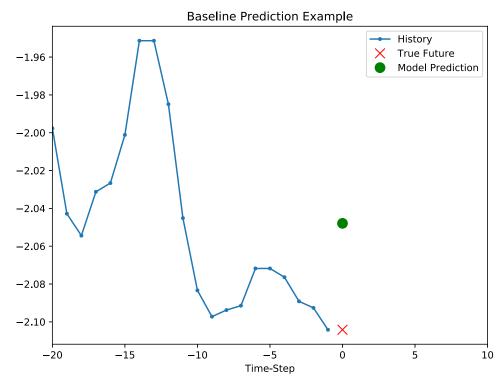
```
In [19]: show_plot([x_train_uni[0], y_train_uni[0]], 0, 'Sample Example')
```





Baseline

Before proceeding to train a model, let's first set a simple baseline. Given an input point, the baseline method looks at all the history and predicts the next point to be the average of the last 20 observations.



Let's see if you can beat this baseline using a recurrent neural network.

Recurrent neural network

A Recurrent Neural Network (RNN) is a type of neural network well-suited to time series data. RNNs process a time series step-by-step, maintaining an internal state summarizing the information they've seen so far. For more details, read the RNN tutorial (https://www.tensorflow.org/tutorials/sequences/recurrent). In this tutorial, you will use a specialized RNN layer called Long Short Term Memory (https://www.tensorflow.org/versions/r2.0/api_docs/python/tf/keras/layers/LSTM))

Let's now use tf.data to shuffle, batch, and cache the dataset.

```
In [22]: BATCH_SIZE = 256
BUFFER_SIZE = 10000

train_univariate = tf.data.Dataset.from_tensor_slices((x_train_uni, y_train_uni))
train_univariate = train_univariate.cache().shuffle(BUFFER_SIZE).batch(BATCH_SIZE).repeat()
```

```
val_univariate = tf.data.Dataset.from_tensor_slices((x_val_uni, y_val_uni))
val_univariate = val_univariate.batch(BATCH_SIZE).repeat()
```

The following visualisation should help you understand how the data is represented after batching.

One Batch has 256 examples in the code. one example has 20 time steps or sequences. One sequence is one row of data. Batch Batch size (# of examples) Time/Seq Time/Seq Time/Seq Batch .. Batch 2 Time/Seq 3 Time/Seq 2 Time/Seq 1 Batch 1 Time/Seq 2 Time/Seq 1 Time/Seq 0 Batch 0 or Samples

Time steps Sequences

You will see the LSTM requires the input shape of the data it is being given.

Let's make a sample prediction, to check the output of the model.

Let's train the model now. Due to the large size of the dataset, in the interest of saving time, each epoch will only run for 200 steps, instead of the complete training data as normally done.

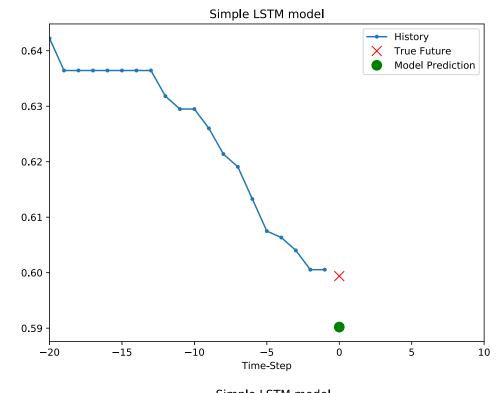
```
In [25]: EVALUATION_INTERVAL = 200
EPOCHS = 10
simple_lstm_model.fit(train_univariate, epochs=EPOCHS,
```

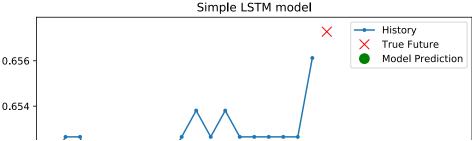
```
steps_per_epoch=EVALUATION_INTERVAL,
validation_data=val_univariate, validation_steps=50)
```

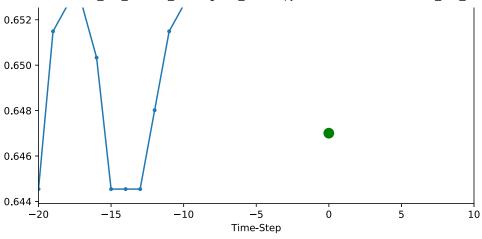
```
Train for 200 steps, validate for 50 steps
     Epoch 1/10
     200/200 [============ ] - 5s 27ms/step - loss: 0.4075 - val loss: 0.1351
     Epoch 2/10
             200/200 [==
     Epoch 3/10
                             - 3s 13ms/step - loss: 0.0489 - val_loss: 0.0290
     200/200 [==
     Epoch 4/10
     200/200 [==
                Epoch 5/10
     200/200 [===========] - 3s 13ms/step - loss: 0.0299 - val_loss: 0.0235
     Epoch 6/10
     200/200 [============] - 3s 13ms/step - loss: 0.0317 - val loss: 0.0224
     Epoch 7/10
     200/200 [============ ] - 2s 12ms/step - loss: 0.0286 - val loss: 0.0207
     Epoch 8/10
                 200/200 [==
     Epoch 9/10
     Epoch 10/10
     Out[25]: <tensorflow.python.keras.callbacks.History at 0x2129a943b08>
```

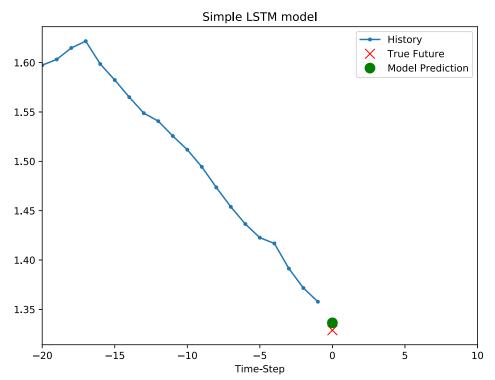
Predict using the simple LSTM model

Now that you have trained your simple LSTM, let's try and make a few predictions.









This looks better than the baseline. Now that you have seen the basics, let's move on to part two, where you will work with a multivariate time series.

Part 2: Forecast a multivariate time series

The original dataset contains fourteen features. For simplicity, this section considers only three of the original fourteen. The features used are air temperature, atmospheric pressure, and air density.

To use more features, add their names to this list.

Out[28]:

```
In [27]: features_considered = ['p (mbar)', 'T (degC)', 'rho (g/m**3)']
In [28]:
         features = df[features_considered]
         features.index = df['Date Time']
         features.head()
```

	p (mbar)	T (degC)	rho (g/m**3)
Date Time			
01.01.2009 00:10:00	996.52	-8.02	1307.75
01.01.2009 00:20:00	996.57	-8.41	1309.80
01.01.2009 00:30:00	996.53	-8.51	1310.24

01.01.2009 00:40:00	996.51	-8.31	1309.19
01.01.2009 00:50:00	996.51	-8.27	1309.00

Let's have a look at how each of these features vary across time.

```
In [29]: features.plot(subplots=True)
Out[29]: array([<matplotlib.axes._subplots.AxesSubplot object at 0x00000212AA6475C8>,
                 <matplotlib.axes._subplots.AxesSubplot object at 0x00000212ABF0E208>,
                 <matplotlib.axes._subplots.AxesSubplot object at 0x00000212AAC1EF08>],
                dtype=object)
                      1000
                       950
                                  p (mbar)
                        40
                        20
                         0
                                                                                                  T (degC)
                       -20
                      1400
                                                                                              rho (g/m**3)
                      1300
                      1200
                      1100
                            25.17.2010 17:10:00
                                              19.10.2012 21:50:00
          07.07.2009 00:10:00
                                    07.11.2011.16:30:00
                                                                  13.09.2014 02:20:00
                                                                           26.08.2015.23.30.00
                                                                                     08.08.2016 04:50:00
                                                       02.10.2013.03:20:00
                                                               Date Time
```

As mentioned, the first step will be to standardize the dataset using the mean and standard deviation of the training data.

```
In [30]: dataset = features.values
    data_mean = dataset[:TRAIN_SPLIT].mean(axis=0)
    data_std = dataset[:TRAIN_SPLIT].std(axis=0)

In [31]: dataset = (dataset-data_mean)/data_std
```

Single step model

In a single step setup, the model learns to predict a single point in the future based on some history provided.

The below function performs the same windowing task as below, however, here it samples the past observation based on the step size given.

```
labels.append(target[i+target size])
  else:
    labels.append(target[i:i+target_size])
return np.array(data), np.array(labels)
```

In this tutorial, the network is shown data from the last five (5) days, i.e. 720 observations that are sampled every hour. The sampling is done every one hour since a drastic change is not expected within 60 minutes. Thus, 120 observation represent history of the last five days. For the single step prediction model, the label for a datapoint is the temperature 12 hours into the future. In order to create a label for this, the temperature after 72(12*6) observations is used.

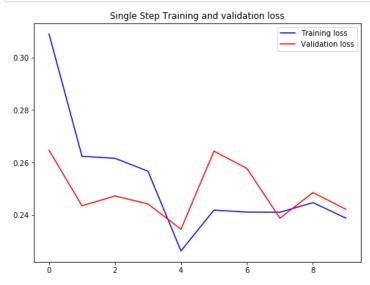
```
In [34]:
         past_history = 720
         future_target = 72
         STEP = 6
         x_train_single, y_train_single = multivariate_data(dataset, dataset[:, 1], 0,
                                                             TRAIN_SPLIT, past_history,
                                                             future_target, STEP,
                                                             single_step=True)
         x_val_single, y_val_single = multivariate_data(dataset, dataset[:, 1],
                                                         TRAIN_SPLIT, None, past_history,
                                                         future_target, STEP,
                                                         single_step=True)
```

Let's look at a single data-point.

```
In [35]: print ('Single window of past history : {}'.format(x_train_single[0].shape))
         Single window of past history : (120, 3)
In [36]: train_data_single = tf.data.Dataset.from_tensor_slices((x_train_single, y_train_single))
         train_data_single = train_data_single.cache().shuffle(BUFFER_SIZE).batch(BATCH_SIZE).repeat()
         val_data_single = tf.data.Dataset.from_tensor_slices((x_val_single, y_val_single))
         val_data_single = val_data_single.batch(BATCH_SIZE).repeat()
In [41]: x_train_single.shape
Out[41]: (299280, 120, 3)
In [37]:
         single step model = tf.keras.models.Sequential()
         single_step_model.add(tf.keras.layers.LSTM(32,
                                                     input_shape=x_train_single.shape[-2:]))
         single_step_model.add(tf.keras.layers.Dense(1))
         single_step_model.compile(optimizer=tf.keras.optimizers.RMSprop(), loss='mae')
```

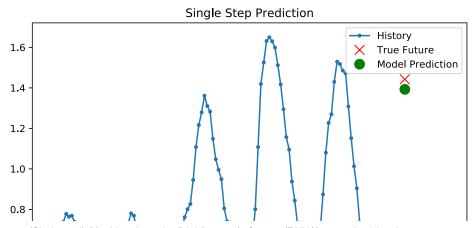
Fnach 8/10

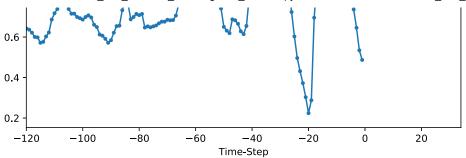
```
Let's check out a sample prediction.
In [38]: for x, y in val_data_single.take(1):
         print(single_step_model.predict(x).shape)
       (256, 1)
 In [39]: single_step_history = single_step_model.fit(train_data_single, epochs=EPOCHS,
                                      steps per epoch=EVALUATION INTERVAL,
                                      validation_data=val_data_single,
                                      validation steps=50)
       Train for 200 steps, validate for 50 steps
       Epoch 1/10
       200/200 [============] - 31s 155ms/step - loss: 0.3090 - val_loss: 0.2647
       Epoch 2/10
       Epoch 3/10
       Epoch 4/10
       Epoch 5/10
       200/200 [============= ] - 49s 246ms/step - loss: 0.2267 - val_loss: 0.2360
       Epoch 6/10
       200/200 [============] - 56s 278ms/step - loss: 0.2413 - val_loss: 0.2667
       Epoch 7/10
       200/200 [================ ] - 57s 283ms/step - loss: 0.2414 - val_loss: 0.2577
```

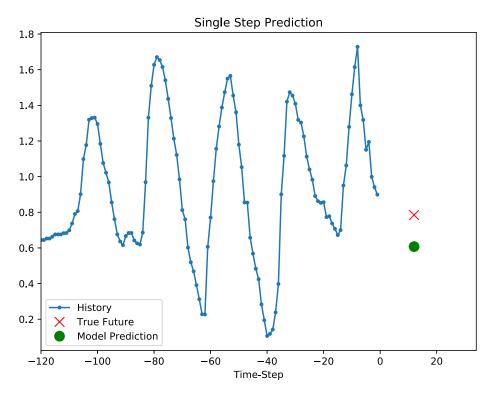


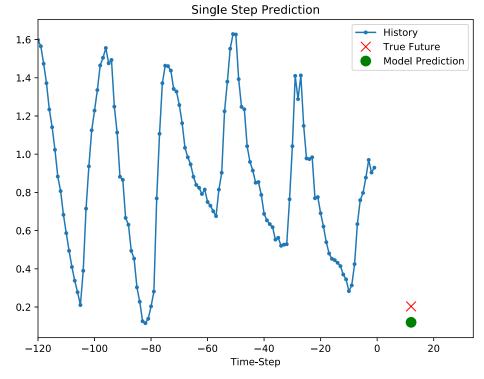
Predict a single step future

Now that the model is trained, let's make a few sample predictions. The model is given the history of three features over the past five days sampled every hour (120 data-points), since the goal is to predict the temperature, the plot only displays the past temperature. The prediction is made one day into the future (hence the gap between the history and prediction).









Multi-Step model

model, where only a single future point is predicted, a multi-step model predict a sequence of the future.

For the multi-step model, the training data again consists of recordings over the past five days sampled every hour. However, here, the model needs to learn to predict the temperature for the next 12 hours. Since an obversation is taken every 10 minutes, the output is 72 predictions. For this task, the dataset needs to be prepared accordingly, thus the first step is just to create it again, but with a different target window.

Let's check out a sample data-point.

```
In [45]: print ('Single window of past history : {}'.format(x_train_multi[0].shape))
    print ('\n Target temperature to predict : {}'.format(y_train_multi[0].shape))

Single window of past history : (120, 3)

Target temperature to predict : (72,)

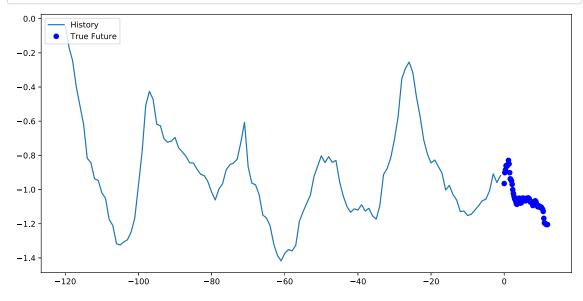
In [46]: train_data_multi = tf.data.Dataset.from_tensor_slices((x_train_multi, y_train_multi))
    train_data_multi = train_data_multi.cache().shuffle(BUFFER_SIZE).batch(BATCH_SIZE).repeat()

val_data_multi = tf.data.Dataset.from_tensor_slices((x_val_multi, y_val_multi))
    val_data_multi = val_data_multi.batch(BATCH_SIZE).repeat()
```

Plotting a sample data-point.

In this plot and subsequent similar plots, the history and the future data are sampled every hour.

```
In [48]: for x, y in train_data_multi.take(1):
    multi_step_plot(x[0], y[0], np.array([0]))
```

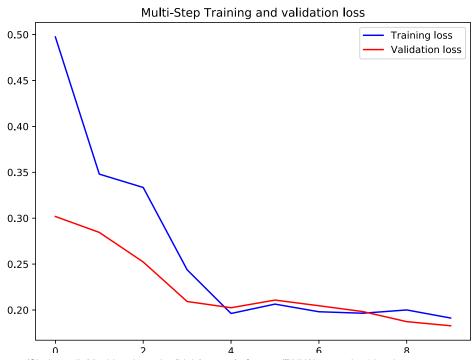


Since the task here is a bit more complicated than the previous task, the model now consists of two LSTM layers. Finally, since 72 predictions are made, the dense layer outputs 72 predictions.

Let's see how the model predicts before it trains.

```
In [50]: for x, y in val_data_multi.take(1):
        print (multi_step_model.predict(x).shape)
       (256, 72)
In [51]: multi_step_history = multi_step_model.fit(train_data_multi, epochs=EPOCHS,
                                      steps_per_epoch=EVALUATION_INTERVAL,
                                      validation_data=val_data_multi,
                                      validation steps=50)
       Train for 200 steps, validate for 50 steps
       Epoch 1/10
       200/200 [============ ] - 84s 422ms/step - loss: 0.4974 - val loss: 0.3019
       Epoch 2/10
       200/200 [===========] - 87s 437ms/step - loss: 0.3480 - val_loss: 0.2845
       Epoch 3/10
       200/200 [============= ] - 94s 471ms/step - loss: 0.3335 - val loss: 0.2523
       Epoch 4/10
                 200/200 [====
       Epoch 5/10
       200/200 [=========== ] - 120s 599ms/step - loss: 0.1962 - val_loss: 0.2025
       Epoch 6/10
       200/200 [================= ] - 126s 632ms/step - loss: 0.2062 - val_loss: 0.2108
       Epoch 7/10
       200/200 [============] - 146s 732ms/step - loss: 0.1981 - val_loss: 0.2047
       Epoch 8/10
       200/200 [====
                   Epoch 9/10
                       ========] - 143s 713ms/step - loss: 0.2001 - val_loss: 0.1873
       200/200 [====
       Epoch 10/10
```

In [52]: plot_train_history(multi_step_history, 'Multi-Step Training and validation loss')



1.2

