



5DATA001C.2 Machine Learning and Data Mining Course Work

Name: Dhanuja Udurawana

Student ID: 20212043

UOW ID: W1871491

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Machine Learning and Data Mining

Partition Clustering

Subtask 01

Pre-Processing

Prior to Preprocessing the data set as given in the coursework requirements we must select the given 18 attributes. Hence the first and last column were removed.

Data Cleaning

In order to ensure the accuracy and reliability of the data, it is important to check for any missing values in the Vehicle Dataset provided for this coursework. Hence as the first task the missing values in the dataset were checked and in the event that there were any of those values were removed using the code below.

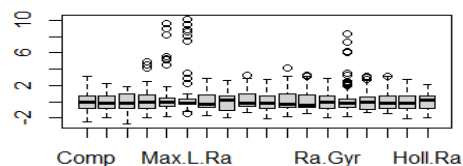
```
vehicles <- vehicles[complete.cases(vehicles), ] # Check for missing values  
vehicles <- na.omit(vehicles) # If there are missing values, remove them
```

Afterwards the Dataset was normalized using **scale()** function in R. This was done to ensure that all features contribute equally to the clustering, improve performance and interpretability of the algorithm.

```
vehicles <- scale(vehicles)
```

Outliers

Succeeding the normalization of the dataset, the vehicle dataset underwent outlier detection to identify and remove extreme values. Outlier detection and removal must be done due to outliers having significant impact on the dataset such it may produce inaccurate results. In the vehicle dataset outlier detection was done utilizing z scores. Below plot depicts the dataset with outliers.

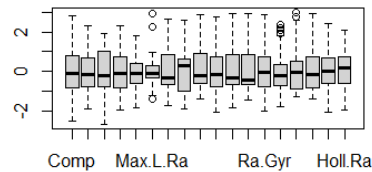


The following code was used to remove the above shown outliers.

```
vehicle_outliers <- apply(vehicles,1,function(x) any(x > 3 | x < -3))
```

```
cleaned_vehicles <- subset(vehicles, !vehicle_outliers)
```

After the removal of extreme outliers from the dataset, the newly plotted plot provides a more accurate representation of the data.



Determining Number of Cluster Centers

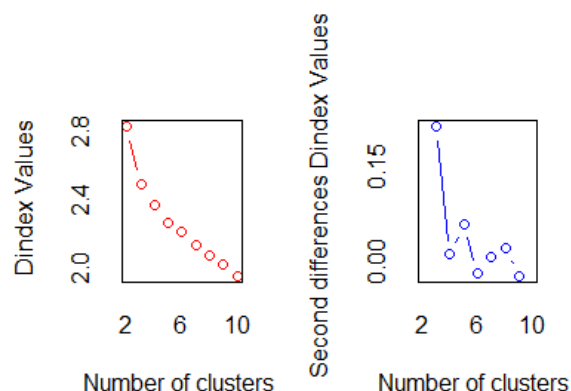
Prior to any sort of cluster analysis, we must first determine the number of cluster centers. When the number of cluster centers is too small the clusters might have the possibility of being too general however, if the number of cluster centers are too large the clusters might be too specific and will be unable to provide any useful information. Hence, we must find the optimal number of clusters. In order to achieve that various clustering solutions will be evaluated using appropriate methods. In this coursework we use NBclust, Elbow, Gap Statistics and Silhouette methods.

NBclust

NBclust method is an algorithm used in the R NBclust package for evaluating the optimal number of clusters in a dataset using a variety of clustering validation indices. Below code is used in the given coursework.

```
clust_no_nb = NbClust(cleaned_vehicles,distance="euclidean",  
min.nc=2,max.nc=10,method="kmeans",index="all")
```

By running this we can get the following plot.



```
> clust_no_nb = NbClust(cleaned_vehicles,distance="euclidean", min.nc=2,max.nc=10,method="kmeans",index="all")
*** : The Hubert index is a graphical method of determining the number of clusters.
      In the plot of Hubert index, we seek a significant knee that corresponds to a
      significant increase of the value of the measure i.e the significant peak in Hubert
      index second differences plot.

*** : The D index is a graphical method of determining the number of clusters.
      In the plot of D index, we seek a significant knee (the significant peak in Dindex
      second differences plot) that corresponds to a significant increase of the value of
      the measure.

***** Conclusion *****

* Among all indices:
* 8 proposed 2 as the best number of clusters
* 13 proposed 3 as the best number of clusters
* 2 proposed 5 as the best number of clusters
* 1 proposed 10 as the best number of clusters

^ According to the majority rule, the best number of clusters is 3

>
```

Since the point where the rate of increase slows down significantly is 3 we can come to the conclusion that optimal number of clusters according to NBclust is 3.

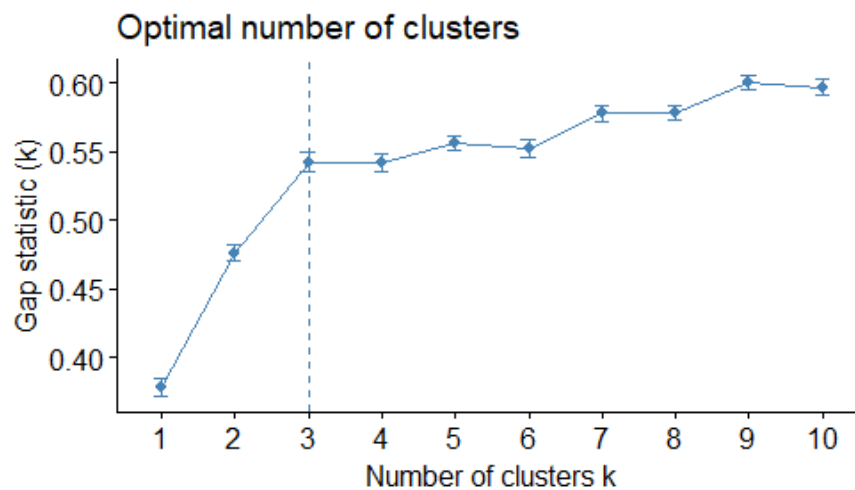
Elbow

Gap Statistics

The gap statistic method compares the within-cluster variation of the original dataset to that of a reference null distribution to determine the optimal number of clusters. Below code can be used to plot a gap stat graph.

```
fviz_nbclust(cleaned_vehicles,kmeans,method = "gap_stat")
```

Using the graph we are able to find out the optimal number of clusters.



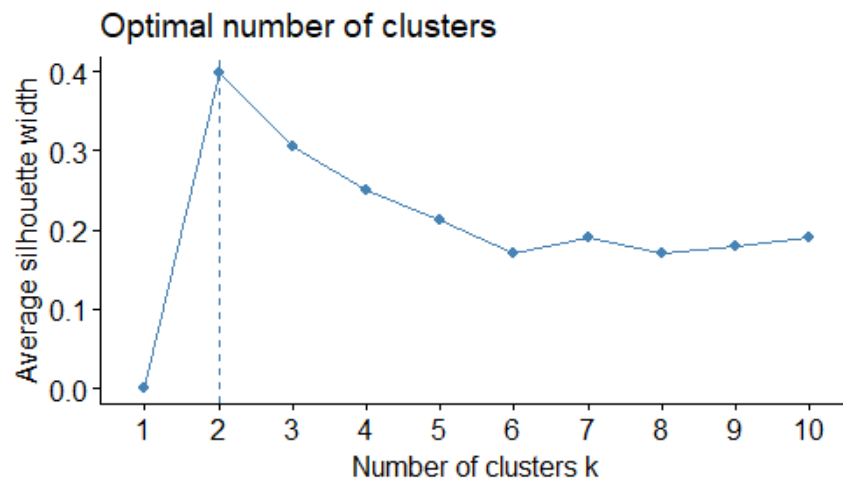
After analyzing the above graph we can determine that the optimal number of clusters using gap stat is 3.

Silhouette

The silhouette method is a technique used to evaluate the quality of clustering results by assigning a silhouette coefficient to each data. The theory behind the silhouette method is that a good clustering solution should have a high average silhouette coefficient. Below code was used to plot the silhouette graph.

```
fviz_nbclust(cleaned_vehicles, kmeans, method = "silhouette")
```

The graph drawn is below.



According to the plot we can determine that the optimal number of clusters is 2.

According to the majority rule we can determine that the optimal number of clusters is 3.

K-Means Clustering

After obtaining the optimal among of clusters we can proceed to clustering procedure. For this coursework we intend to use K means clustering a unsupervised learning algorithm used in partition clustering. As we obtain the cleaned dataset and optimal number of clusters the following code can be used to perform K means clustering.

k = 3

```
kmeans_vehcile <- kmeans(cleaned_vechicles,centers = k,nstart = 10)
```

```

RStudio
File Edit Code View Plots Session Build Debug Profile Tools Help
Source
Console Terminal Background Jobs
R 4.2.2 C:/Users/Dhanuja/Desktop/MLcase/ #
> fviz_nbclust(cleaned_vehicles, kmeans, method = "silhouette")
> k = 3
> kmeans_vehicule <- kmeans(cleaned_vehicles, centers = k, nstart = 10)
> kmeans_vehicule
K-means clustering with 3 clusters of sizes 259, 320, 245

Cluster means:
      Comp      Circ      D.Circ      Rad.Ra Pr.Axis.Ra      Max.L.Ra      Scat.Ra      Elong Pr.Axis.Rect      Max.L.Rect
1  1.1165376  1.1619679  1.1934506  0.9731249  0.1151666  0.2257667  1.2593577  -1.1965515  1.2572464  1.0850506
2  -0.2330582 -0.1696764 -0.3014468 -0.0452883  0.1802391 -0.1837559 -0.4638443  0.3301125  -0.4912420 -0.5381307
3  -0.9290108 -0.5312966 -0.9039070 -1.0946062 -0.5603757 -0.2945158 -0.7788336  0.8674833  -0.7460106 -0.4911547

Sc.Var.Maxis Sc.Var.maxis Ra.Gyr Skew.Maxis Skew.maxis Kurt.maxis Kurt.Maxis Holl.Ra
1  1.1621871  1.2619905  1.0567412 -0.1230984  0.13450468  0.248048532  0.02533749  0.2035719
2  -0.4286229 -0.4680026 -0.6003008 -0.6460788 -0.05442748  0.001129095  0.80841042  0.6955240
3  -0.7995852 -0.7826871 -0.3947021  0.7990842 -0.12894793 -0.295146631 -1.06047363 -1.1066826

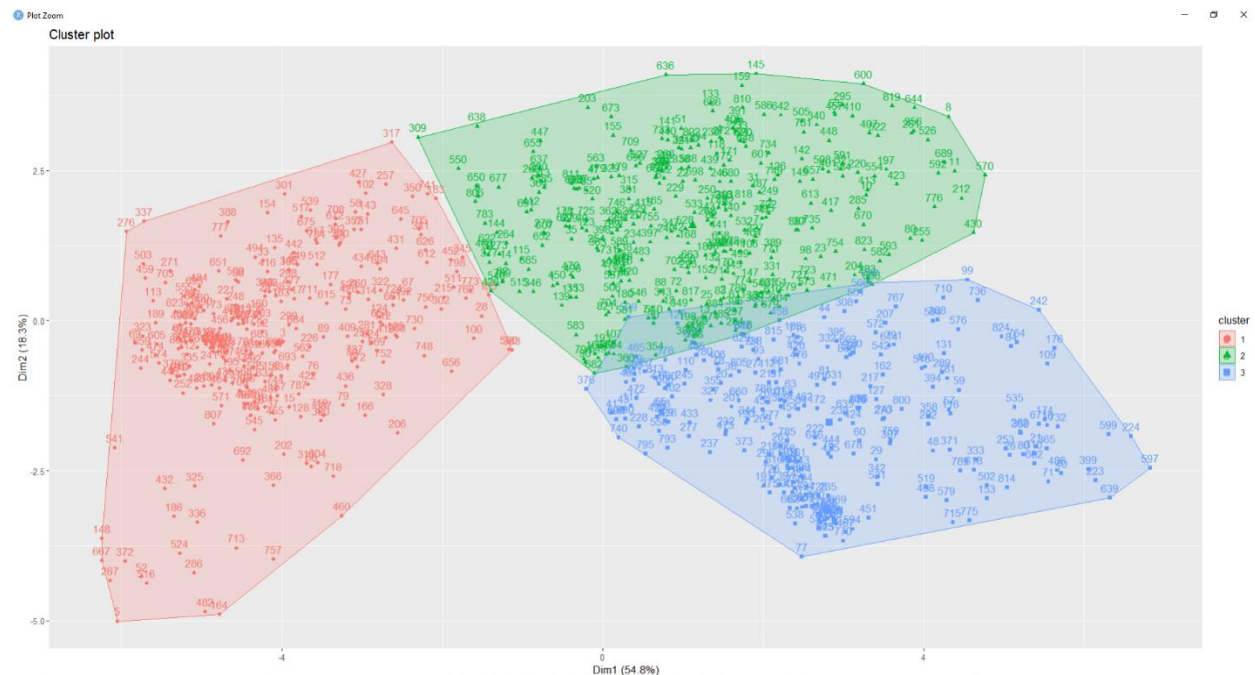
Clustering vector:
[1] 2 2 1 2 1 2 2 2 2 2 2 2 1 3 2 2 1 1 3 3 2 2 1 2 3 1 1 3 2 2 2 1 2 2 3 1 3 1 3 2 2 3 3 3 3 2 3 2 1 2 1 2 2 3
[56] 1 3 1 3 3 2 3 3 1 2 1 1 1 3 2 2 1 2 3 1 3 3 1 2 3 2 2 3 1 2 1 2 3 1 3 3 1 3 2 2 3 1 1 1 3 3 1 2 2 3 3 3
[111] 2 1 1 3 2 3 2 3 3 3 2 1 1 2 3 1 2 3 1 3 2 2 2 1 2 2 1 2 2 1 2 1 2 3 2 2 3 1 2 2 1 1 2 1 3 3 1 1 2
[166] 1 2 2 2 2 2 3 1 3 2 3 1 2 2 2 1 2 1 2 2 1 2 3 1 3 3 2 2 1 1 2 2 2 3 1 2 2 2 1 3 2 3 1 3 2 1 3 1 3 2 1 2
[221] 1 3 3 3 1 2 3 2 3 1 3 2 2 3 1 3 3 2 2 1 2 2 1 1 3 2 2 1 2 2 1 1 3 2 2 1 3 3 2 2 2 1 2 3 3 1 2 3 1 2 2 3
[276] 1 3 2 2 3 1 2 2 2 1 3 2 2 1 2 2 2 3 1 1 1 1 1 3 2 1 3 3 3 2 3 1 1 3 1 2 3 1 2 2 2 2 1 1 3 1 1 3 1 2 2
[331] 2 3 3 1 1 1 1 2 2 2 1 3 2 3 1 2 2 1 2 1 1 2 2 3 1 3 3 2 2 2 2 2 3 1 1 3 3 1 3 1 2 3 2 3 1 3 2 2 1 2 2
[386] 2 2 1 2 1 2 1 2 3 2 2 2 3 3 2 1 2 2 3 3 1 2 2 2 1 2 1 1 3 3 1 2 3 2 3 1 1 3 2 1 1 3 1 1 1 2 2 2 2
[441] 2 1 3 3 2 1 2 2 1 2 3 1 3 1 1 2 3 1 1 1 3 1 3 2 3 1 1 2 3 3 1 2 3 1 1 2 3 1 1 2 3 1 1 1 3 1 1 1 2
[496] 2 1 2 1 3 1 3 1 3 1 2 2 3 2 1 2 1 2 3 2 1 1 3 3 2 1 2 1 1 2 2 2 3 3 2 1 3 3 2 3 1 2 1 3 3 1 2 2 2
[551] 1 2 2 1 2 2 3 1 1 1 1 2 3 3 3 1 1 1 2 1 3 2 3 3 3 2 3 1 2 2 2 2 2 2 1 2 2 1 2 2 2 3 1 3 3 2 3 2 3 3 1 1
[606] 3 2 2 1 2 2 1 2 3 1 3 3 2 3 2 1 1 3 1 2 2 3 3 3 1 2 1 3 2 2 2 3 3 2 1 2 1 3 2 2 2 1 2 3 1 2 1 2 2 1 3
[661] 1 3 2 2 2 3 1 2 3 3 1 2 2 1 3 2 2 2 3 2 2 1 1 2 2 1 1 2 2 1 1 1 2 1 2 1 2 1 2 1 2 3 1 2 3 1 1 1 2 3
[716] 3 1 1 1 2 1 2 2 1 2 3 2 3 2 1 2 3 2 2 3 1 3 3 1 3 1 3 2 2 1 2 3 1 3 2 2 1 1 1 3 1 2 1 1 3 1 3 1 2 3
[771] 2 1 1 2 3 2 1 1 2 2 3 2 2 1 3 2 1 3 3 1 3 2 3 3 3 2 1 1 2 3 1 2 1 1 3 2 1 3 3 2 2 1 3 3 2 2 2 2 2 1 2 3

Within cluster sum of squares by cluster:
[1] 1840.676 2232.656 1460.476
(between_SS / total_SS = 57.7 %)

Available components:

```

Below Is the plot drafted for the clusters.



Cluster Centers

```
> kmeans_vehicle$centers
      Comp      Circ      D.Circ      Rad.Ra Pr.Axis.Ra      Max.L.Ra      Scat.Ra      Elong Pr.Axis.Rect      Max.L.Rect
1  1.1165376  1.1619679  1.1934506  0.9731249  0.1151666  0.2257667  1.2593577 -1.1965515  1.2572464  1.0850506
2 -0.2330582 -0.5696764 -0.3014468 -0.0452883  0.1802391 -0.1837559 -0.4638443  0.3301125 -0.4912420 -0.5381307
3 -0.9290108 -0.5312966 -0.9039070 -1.0946062 -0.5603757 -0.2945158 -0.7788336  0.8674833 -0.7460106 -0.4911547
      Sc.Var.Maxis Sc.Var.maxis      Ra.Gyr Skew.Maxis      Skew.maxis      Kurt.maxis      Kurt.Maxis      Holl.Ra
1  1.1621871  1.2619905  1.0567412 -0.1230984  0.13450468  0.248048532  0.02533749  0.2035719
2 -0.4286229 -0.4680026 -0.6003008 -0.6460788 -0.05442748  0.001129095  0.80841042  0.6955240
3 -0.7995852 -0.7826871 -0.3947021  0.7990842 -0.12894793 -0.295146631 -1.06047363 -1.1066826
>
```

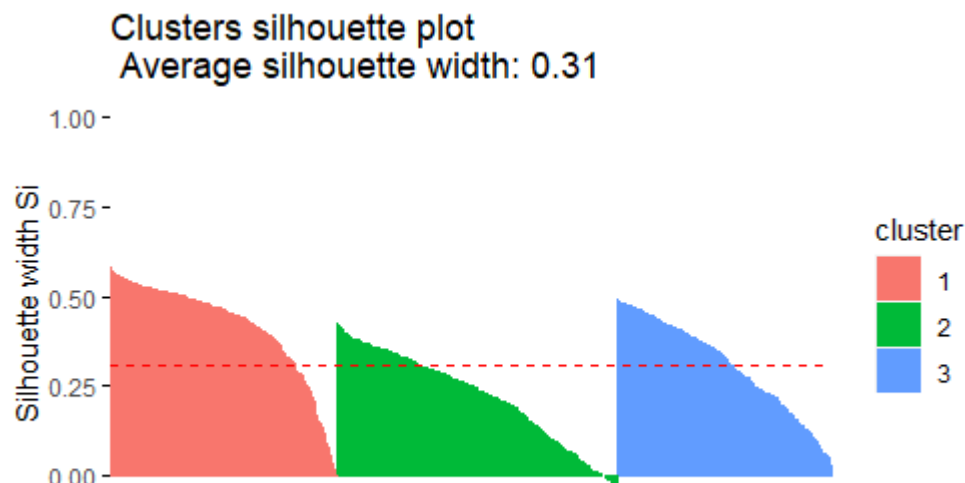
```
cluster
1      2
2      2
3      1
4      2
5      1
6      2
>
> vehicle_wss = kmeans_vehicle$tot.withinss
> vehicle_wss
[1] 5533.808
>
> vehicle_bss = kmeans_vehicle$betweenss
> vehicle_bss
[1] 7561.925
>
> # Calculating the ratio between WSS and BSS
> vehicle_wss/vehicle_bss
[1] 0.7317989
>
> # Calculate the total sum of squares (TSS)
> TSS <- sum(apply(cleaned_vehicles, 2, var)) * nrow(cleaned_vehicles)
>
> # Calculating the ratio of between_cluster_sums_of_squares (BSS) over total_sum_of_squares (TSS)
> TSS/vehicle_bss
[1] 1.733903
>
```

Silhouette Plot

silhouette plot which displays how close each data point in one cluster to data points in the neighboring clusters. Below code was used to plot the silhouette plot.

```
vehicle_sil = silhouette(kmeans_vehicle$cluster,dist(cleaned_vehicles))
fviz_silhouette(vehicle_sil)
```

Below is the silhouette plot



In the current dataset, the silhouette plot was used to evaluate the quality of the obtained clusters. Overall, the average silhouette coefficient for the clusters was found to be 0.31 indicating that the clustering solution was moderately accomplished the separation of clusters. Moreover, the silhouette plot indicated that there may have been misclassified data due to the plot having a few low silhouette coefficients.

Subtask 02

PCA

Principal Component Analysis is a statistical technique that used to reduce dimensionality. PCA works by finding the directions of maximum variance in the data and projecting the data onto these directions, therefore reducing the dimensionality of the dataset. In the coursework the below code was used to make PCs.

```
v_pca = prcomp(cleaned_vehicles)
```

Afterwards the PC with cumulative score of at least 92% was chosen.

```
#cumulative score per principal components
```

```
PVE <- v_pca$sdev^2/sum(v_pca$sdev^2)
```

```
PVE <- round(PVE,2)
```

```
cum_score = cumsum(PVE)
```

```
pc_num = sum(cum_score<0.92) + 1
```

```
pc_num
```

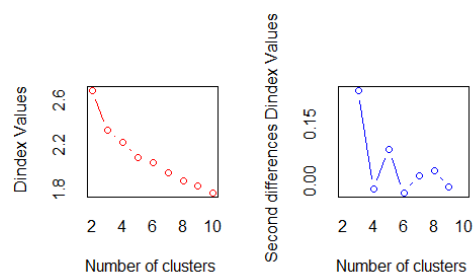
```
vehicle_pc_dataset = data.frame(vehicle_transformed[, 1:pc_num])
```

The cumulative score of the first 6 components indicates that these 6 components can explain a significantly high portion of the variability in the dataset. Hence, we can use this component to perform various analysis tasks on the dataset while reducing the dimensionality.

Determining Number of clusters (PCA based Centers)

As previously mentioned, we can find out the optimal number of clusters.

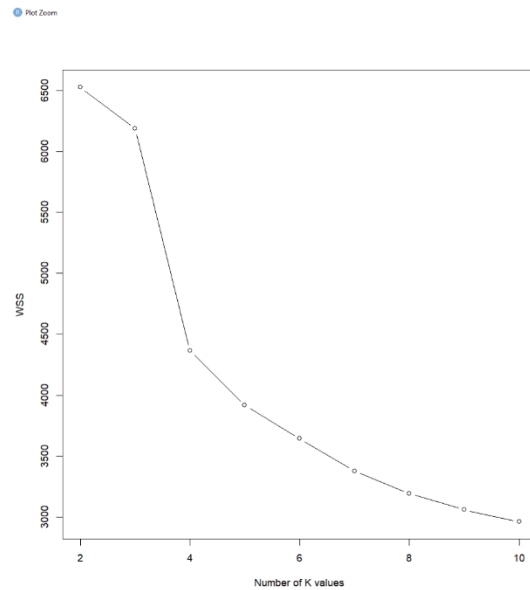
NBclust



```
*****
* Among all indices:
* 7 proposed 2 as the best number of clusters
* 11 proposed 3 as the best number of clusters
* 1 proposed 4 as the best number of clusters
* 1 proposed 5 as the best number of clusters
* 1 proposed 7 as the best number of clusters
* 1 proposed 8 as the best number of clusters
* 2 proposed 10 as the best number of clusters
***** Conclusion *****
* According to the majority rule, the best number of clusters is 3
*****
```

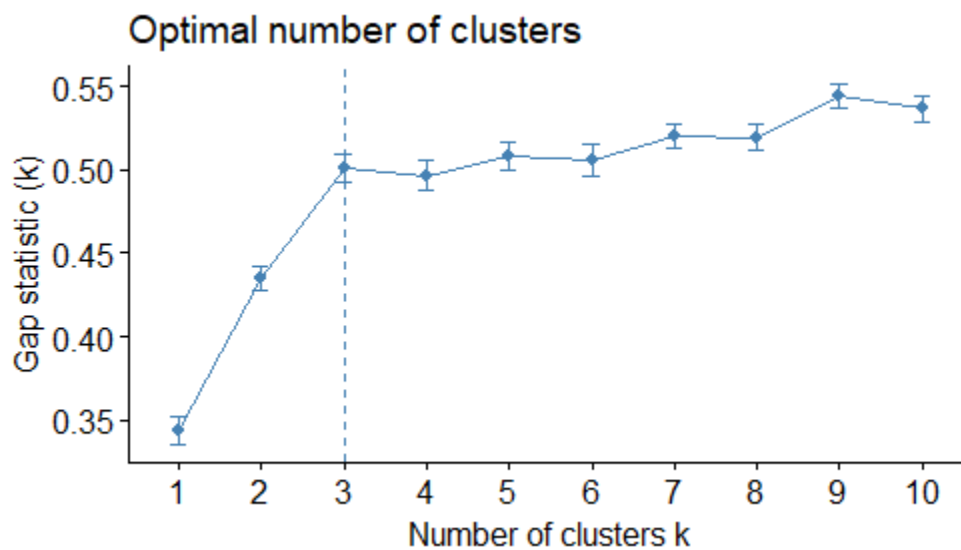
According to NBclust method the optimal number of clusters is 3

Elbow



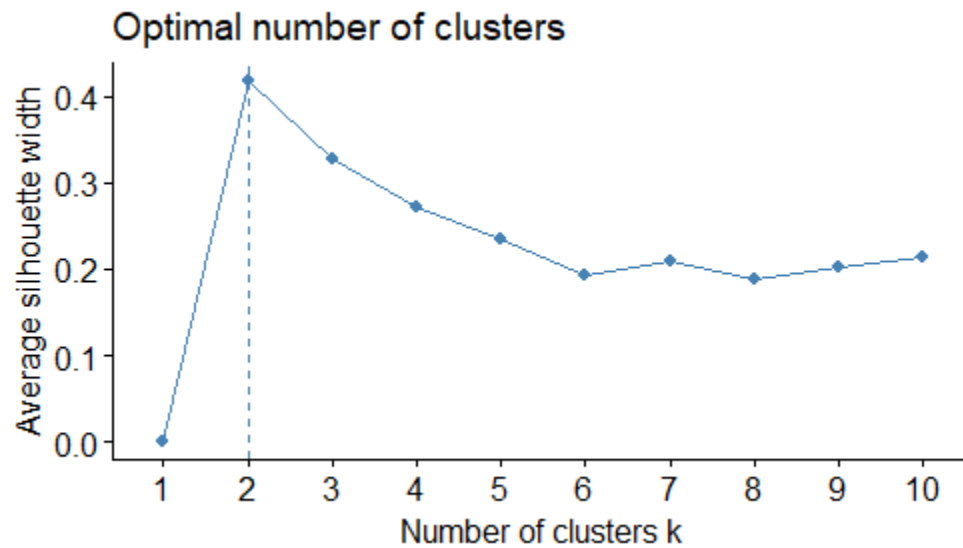
According to elbow method optimal number of clusters is 3

Gap Statistics



According to gap statics method the optimal number of clusters is 3

Silhouette



According to the gap statics method the optimal number of clusters is 2.

By applying the majority rule to these values, we can determine that the optimal number of clusters is 3.

K means Clustering (PCA based Dataset)

Hence, we determine the optimal number of clusters is 3 now we can perform K means analysis on the dataset.

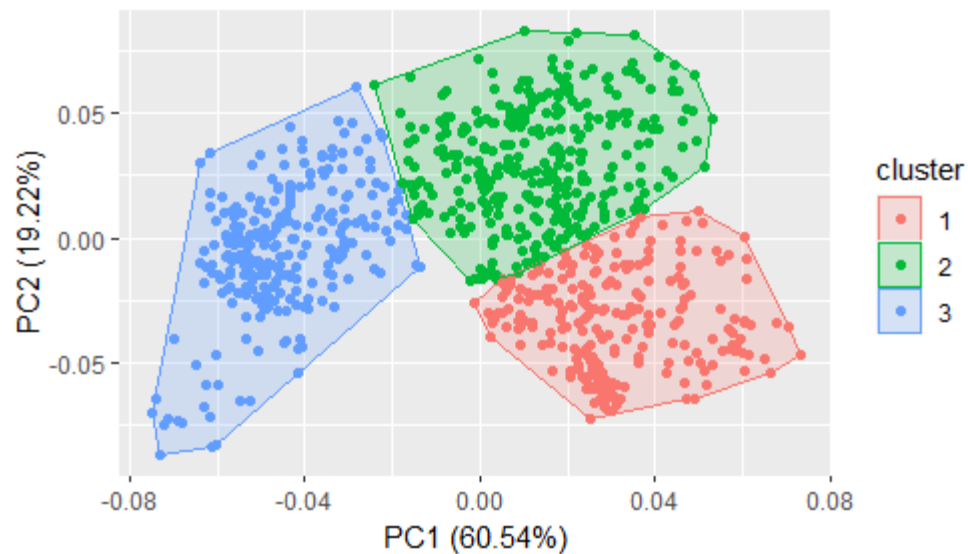
```
> kmeans_pc <- kmeans(vehicle_pc_dataset,centers = k_pc,nstart = 10)
> kmeans_pc
K-means clustering with 3 clusters of sizes 242, 323, 259

Cluster means:
      PC1      PC2      PC3      PC4      PC5      PC6
1  2.687699 -1.6597794 -0.004023625 -0.1062271  0.07785337 -0.06466254
2  1.138781  1.4542128 -0.045464111  0.1412689 -0.04716238 -0.02498849
3 -3.931465 -0.2627187  0.060458012 -0.0769224 -0.01392689  0.09158153

Clustering vector:
[1] 2 2 3 2 3 2 2 2 2 2 2 2 2 3 1 2 3 3 1 1 2 2 3 2 1 3 3 1 1 2 2 3 2 1 3 3 1 1 2 2 3 2 2 2 1 3 1 3 1 1 2 1 1 1 1 2 1 2 3 2 3 2 2 1
[56] 3 1 3 1 1 1 2 1 1 3 2 3 3 3 2 1 2 3 2 1 3 1 1 3 2 1 2 2 1 3 3 2 1 3 1 1 3 1 2 2 1 3 3 1 1 3 2 2 1 1 1
[111] 2 3 3 1 2 1 1 2 1 1 1 2 3 3 2 1 3 1 2 2 2 1 3 1 2 2 2 2 2 3 2 2 2 2 2 3 2 2 1 2 2 1 3 2 2 3 3 2 3 1 1 3 3 2
[166] 3 2 2 2 2 2 1 3 1 2 1 3 2 2 2 3 2 2 3 2 2 3 1 1 1 2 2 3 3 2 2 2 1 1 3 2 2 2 3 1 2 1 3 1 2 3 1 1 1 2 3 2
[221] 3 1 1 1 1 3 2 1 2 1 3 1 2 2 1 3 1 1 2 2 3 1 1 3 1 2 2 3 2 2 3 3 1 2 2 2 3 1 1 2 2 1 1 2 2 3 2 1 1 3 2 2 1 1
[276] 3 1 2 2 1 3 1 2 2 2 3 2 3 1 2 2 3 2 2 1 2 3 3 3 3 1 2 3 1 1 1 2 1 3 3 1 3 2 1 3 2 2 2 2 3 3 1 3 3 1 3 2 2
[331] 2 1 1 3 3 3 2 2 2 3 1 2 1 3 2 2 3 2 3 3 3 2 2 1 3 1 1 2 2 2 2 2 1 3 3 1 1 3 1 3 2 1 2 2 3 1 2 2 3 1 2 2 3 2 2
[386] 2 2 3 2 3 2 3 2 1 1 2 2 2 1 1 2 1 3 2 2 1 2 1 3 2 1 2 2 3 2 3 3 1 1 3 2 1 1 2 3 3 1 2 3 3 1 3 3 3 2 2 2 2
[441] 2 3 1 1 2 3 2 2 3 2 1 3 1 1 3 3 2 1 3 3 3 1 3 3 1 2 1 3 3 2 2 1 1 3 2 1 1 3 2 1 3 3 2 3 1 1 3 3 3 1 1 3 3 2
[496] 2 3 1 2 3 1 1 3 1 2 2 1 2 3 3 3 2 1 2 3 3 1 1 2 3 2 3 3 2 2 2 2 1 1 2 2 3 1 1 2 1 3 2 3 1 1 3 3 2 3 2 2 2
[551] 3 2 1 2 3 2 2 1 3 3 3 2 1 1 1 3 3 3 2 3 1 2 3 1 1 1 2 1 3 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2 2
[606] 1 2 2 3 2 2 3 2 1 3 1 3 1 1 2 2 3 3 1 3 2 2 2 1 2 1 3 2 3 1 2 2 2 1 1 1 2 3 2 3 1 2 2 2 2 2 2 2 2 2 2 2 2 2 2
[661] 3 1 2 2 2 1 3 2 1 2 1 3 2 2 3 1 2 1 2 2 1 2 3 3 2 2 3 3 2 1 2 3 3 3 3 2 3 2 2 3 3 2 2 3 2 2 2 2 2 2 2 2 2 2 2
[716] 1 3 3 3 2 3 2 2 2 2 1 2 1 2 3 2 1 2 2 2 1 3 1 1 1 3 1 3 3 1 2 2 3 2 1 3 3 1 2 2 3 3 3 1 3 2 3 3 1 1 3 1 3 2 1
[771] 2 3 3 2 1 2 3 3 2 2 1 2 2 3 1 2 3 1 1 3 1 2 1 1 1 2 3 3 2 1 3 2 3 3 1 2 3 1 1 1 2 2 3 1 1 1 2 2 2 2 2 2 3 2 1
```

```
within cluster sum of squares by cluster:
[1] 1247.956 2026.881 1637.349
(between_ss / total_ss = 60.6 %)
```

Below is the drafted plot.



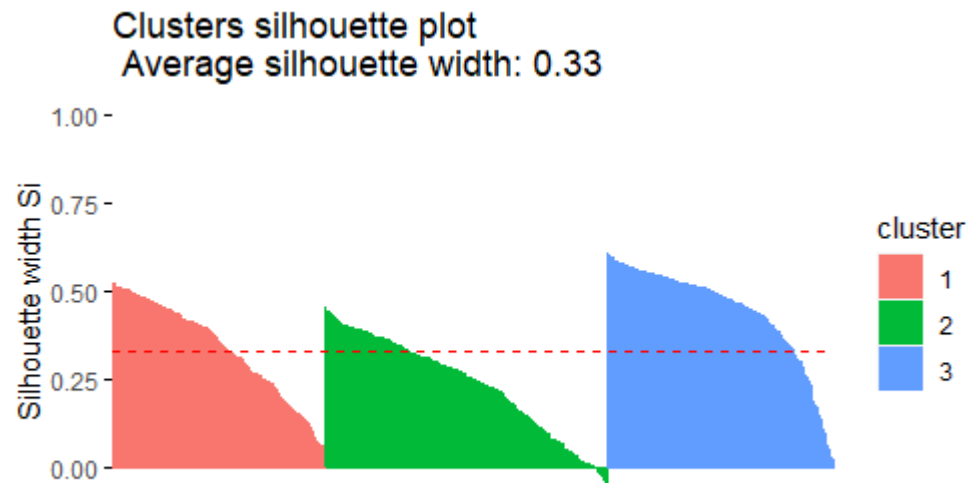
Cluster centers of the PCA dataset

```
Available components:
[1] "cluster" "centers" "totss" "withinss" "tot.withinss" "betweenss" "size"
[8] "iter" "ifault"
> fviz_cluster(kmeans_pc, data=vehicle_pc_dataset)
> kmeans_pc$centers
      PC1      PC2      PC3      PC4      PC5      PC6
1  2.687699 -1.6597794 -0.004023625 -0.1062271  0.07785337 -0.06466254
2  1.138781  1.4542128 -0.045464111  0.1412689 -0.04716238 -0.02498849
3 -3.931465 -0.2627187  0.060458012 -0.0769224 -0.01392689  0.09158153
```

```
> vehicle_cluster_pc <- data.frame(vehicle_pc_dataset, cluster = as.factor(kmeans_pc$cluster))
> head(vehicle_cluster_pc)
      PC1      PC2      PC3      PC4      PC5      PC6 cluster
1 -0.4056308  0.2382681 -0.2006852  0.33091947  0.2875534 -1.5750269      2
2  1.5024448  0.4103309 -0.2064772 -0.83587489  0.5467632  0.1011726      2
3 -3.8131027 -0.3246041 -1.1660161 -0.63535494 -0.9079491 -0.1711815      3
4  1.5723187  2.8450209 -0.4215667  0.23561013  0.6577803  0.2614215      2
5 -6.3534175 -4.2537673  0.4564255 -0.13302957 -0.3943263  2.0269191      3
6  0.6353852  2.1784556 -2.1466387  0.02772516 -0.6210915  0.3469327      2

> vehicle_wss_pc = kmeans_pc$tot.withinss
> vehicle_bss_pc = kmeans_pc$betweenss
> vehicle_bss_pc
[1] 7555.79
> vehicle_wss_pc
[1] 4912.186
>
> # Calculating the ratio between WSS and BSS
> vehicle_wss_pc/vehicle_bss_pc
[1] 0.6501221
>
> # Calculate the total sum of squares (TSS)
> TSS_pc <- sum(apply(vehicle_pc_dataset, 2, var)) * nrow(vehicle_pc_dataset)
> TSS_pc
[1] 12483.13
>
> # Calculating the ratio of between_cluster_sums_of_squares (BSS) over total_sum_of_squares (TSS)
> TSS_pc/vehicle_bss_pc
[1] 1.652127
>
```

Silhouette Plot (PCA based Dataset)



In the current dataset, the silhouette plot was used to evaluate the quality of the obtained clusters. Overall, the average silhouette coefficient for the clusters was found to be 0.33 indicating that the clustering solution was moderately accomplished the separation of clusters. Moreover, the silhouette plot indicated that there may have been misclassified data due to the plot having a few low silhouette coefficients. Furthermore, with the PC approach the avg width score has increased hence the clustering results has been improved.

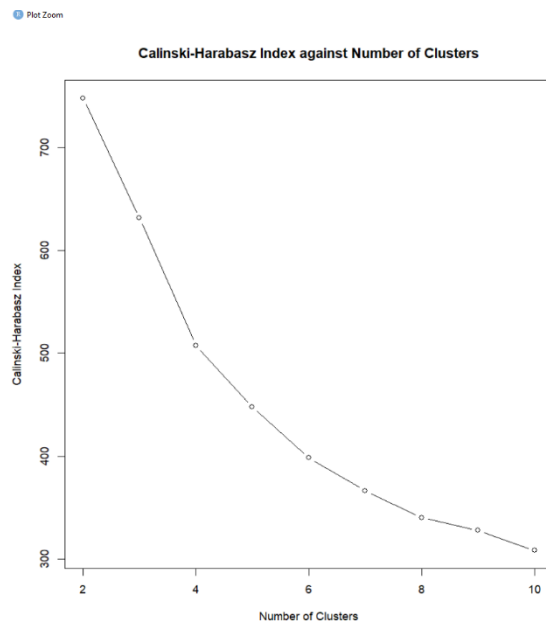
Calinski- Harabasz Index

The Calinski-Harabasz index, also known as the Variance Ratio Criterion, is the ratio of the sum of between-clusters dispersion and of inter-cluster dispersion for all clusters, the higher the score, the better the performance. Hence we aim to have a high Calinski Harbersz index. The below code was used to implement it.

```
ch_index <- round(calin_hara(vehicle_pc_dataset,kmeans_pc$cluster),digits=3)  
ch_index
```

we can compute the calinski – harabasz index for each PC and plot a graph and find optimal number of clusters.

```
R 4.2.2 Console [Dhanuja@Dhanuja:~/Rproj/ #]
3      3      259      0.44
> # Compute the Calinski-Harabasz Index
> ch_index <- round(calin_hara(vehicle_pc_dataset,kmeans_pc$cluster),digits=3)
> ch_index
[1] 631.42
> set.seed(123)
> # Set the number of clusters to evaluate
> k <- 2:10
>
> # Initialize empty vector to store Calinski-Harabasz index values
> ch_scores <- vector("numeric", length(k))
>
> # Compute the Calinski-Harabasz index for each number of clusters
> for (i in 1:length(k)) {
+   km <- kmeans(vehicle_pc_dataset, centers = k[i], nstart = 10)
+   ch_scores[i] <- calin_hara(vehicle_pc_dataset, km$cluster)
+ }
>
> ## Visualize the Calinski-Harabasz Index##
> # Plot the Calinski-Harabasz index values
> plot(k, ch_scores, type = "b", xlab = "Number of Clusters", ylab = "Calinski-Harabasz Index", main = "Calinski-Harabasz Index against Number of Clusters")
> set.seed(123)
> plot(k, ch_scores, type = "b", xlab = "Number of Clusters", ylab = "Calinski-Harabasz Index", main = "Calinski-Harabasz Index against Number of Clusters")
> ch_scores
[1] 747.8705 631.4199 507.4699 448.1050 398.3315 366.4991 340.2745 328.0711 308.2861
```



The highest value in the graph is the optimal number of clusters hence the optimal number of clusters according to calinski – harabasz index is 2.

Energy Forecasting

Input Vector Definition Methods for Electricity Load Forecasting

Electricity load forecasting is a common method used to predict future energy demand in the energy industry. Several methods can be utilized to create the input vector in electricity load forecasting. In the input vector of electricity load forecasting can commonly include lagged variables meaning past values of the energy input, weather variables such as temperature, humidity which can affect the energy usage. Moreover, calendar variables can also be used due to alteration of energy usage as days progress. Utilizing these variables electricity load forecasting is done in several schemes. Autoregressive approach is a common schema. It utilizes past input values to forecast future values. The Moving Average approach is an approach that aim to utilize the past forecast errors as inputs to predict the current value. Moreover, the ARIMA models hopes to combine AR and MA approaches. They capture both short term and long-term patterns, however in order to use ARIMA scheme one must need a large amount of input parameters.

I/O Matrix Normalization

Before progressing to build IO matrices firstly, the values must be normalized. This is done in order to ensure the scale of the input and output variables. When the IO matrices contain non

```

12 # Normalize the data from 0 to 1
13 normalize <- function(x) {
14   return((x - min(x)) / (max(x) - min(x))) }
15
16 # Unnormalize the data
17 unnormalize <- function(x, min, max) {
18   return( (max - min)*x + min )
19 }
20
21

```

scaled data it will have a tendency to be biased towards variables with larger scales. Hence by normalizing we are able to get much more accurate results. Min max normalization is used in this problem statement. The missing values were removed from the dataset as well.

```

55
56 #Checking for missing values
57 energyDataSet <- energyDataSet[complete.cases(energyDataSet),]
58
59 # If there are missing values, remove them using the na.omit() function
60 energyDataSet <- na.omit(energyDataSet)
61

```

AR Approach

During the AR approach the values of 2000h was normalized.

```

54 energyDataSet$date <- ts(energyDataSet$date)
55
56 #Checking for missing values
57 energyDataSet <- energyDataSet[complete.cases(energyDataSet),]
58
59 # If there are missing values, remove them using the na.omit() function
60 energyDataSet <- na.omit(energyDataSet)
61
62
63 #Select 20th hour values
64 targetData <- energyDataSet[, "2000h"]
65
66 colnames(targetData) <- "target"
67
68 #Normalizing
69 targetData <- normalize(targetData)
70
71

```

Values will be denormalized as below,

```

282 #Rescale the Data func
283 target_min <- min(energyDataSet$'2000h')
284 target_max <- max(energyDataSet$'2000h')
285
286 rescale_predict_mlp_v1 <- unnormalize(predict_mlp_v1$net.result, target_min, target_max)
287 rescale_predict_mlp_v2 <- unnormalize(predict_mlp_v2$net.result, target_min, target_max)
288 rescale_predict_mlp_v3 <- unnormalize(predict_mlp_v3$net.result, target_min, target_max)
289 rescale_predict_mlp_v4 <- unnormalize(predict_mlp_v4$net.result, target_min, target_max)
290 rescale_predict_mlp_v5 <- unnormalize(predict_mlp_v5$net.result, target_min, target_max)
291 rescale_predict_mlp_v6 <- unnormalize(predict_mlp_v6$net.result, target_min, target_max)
292 rescale_predict_mlp_v7 <- unnormalize(predict_mlp_v7$net.result, target_min, target_max)
293 rescale_predict_mlp_v8 <- unnormalize(predict_mlp_v8$net.result, target_min, target_max)
294 rescale_predict_mlp_v9 <- unnormalize(predict_mlp_v9$net.result, target_min, target_max)
295 rescale_predict_mlp_v10 <- unnormalize(predict_mlp_v10$net.result, target_min, target_max)
296 rescale_predict_mlp_v11 <- unnormalize(predict_mlp_v11$net.result, target_min, target_max)
297 rescale_predict_mlp_v12 <- unnormalize(predict_mlp_v12$net.result, target_min, target_max)
298

```

NARX Approach

During NARX approach the values of 1800h and 1900h also normalized.

```

364
365
366 #Creating Loads for 18h and 19h
367 energyDataSet[, "1800h"] <- normalize(energyDataSet[, "1800h"])
368 energyDataSet[, "1900h"] <- normalize(energyDataSet[, "1900h"])
369

```

Values will be denormalized as below,

```

477
478 #Rescaled Predictions
479
480 narx_rescaled_v1 <- unnormalize(narx_prediction_v1$net.result, target_min, target_max)
481 narx_rescaled_v2 <- unnormalize(narx_prediction_v2$net.result, target_min, target_max)
482 narx_rescaled_v3 <- unnormalize(narx_prediction_v3$net.result, target_min, target_max)
483 narx_rescaled_v4 <- unnormalize(narx_prediction_v4$net.result, target_min, target_max)
484 narx_rescaled_v5 <- unnormalize(narx_prediction_v5$net.result, target_min, target_max)
485

```


Time Delayed I/O Matrix

Afterwards, we must create time delayed IO matrices. An IO matrix is a matrix of input output values that contain lagged values of the output variable which are used to predict the current value of the input variable. An IO matrix represents the historical relationship between input and output.

AR Approach

In the AR approach we only consider the 2000h values. Hence the IO matrix are created using only 20th hour values. As per the requirement lags of t1 – t4 and t7 were utilized in creating lags for the IO matrices.

```

72 |
73 |
74 #creating time delayed loads
75 load1 <- lag(targetData, 1)
76 load2 <- lag(targetData, 2)
77 load3 <- lag(targetData, 3)
78 load4 <- lag(targetData, 4)
79 load7 <- lag(targetData, 7)
80
81
82
83
84 #creating I/O matrix
85 io_matrix <- cbind(load1,load2,load3,load4,load7,targetData)
86 colnames(io_matrix) <- c('t1','t2','t3','t4','t7','target')
87
88 io_matrix_v1 <- cbind(load1,load2,load3,load4,targetData)
89 colnames(io_matrix_v1) <- c('t1','t2','t3','t4','target')
90
91
92 io_matrix_v2 <- cbind(load1,load3,load4,load7,targetData)
93 colnames(io_matrix_v2) <- c('t1','t3','t4','t7','target')
94
95 io_matrix_v3 <- cbind(load2,load3,load4,load7,targetData)
96 colnames(io_matrix_v3) <- c('t2','t3','t4','t7','target')
97

```

NARX Approach

In the NARX Approach we utilize the 1800h and 1900h in addition to the 2000h values. For 19th hour and 18th hour lags prior values of t1-t4 and t7 were used.

```

361
362. #####
363. #.....<=====NARX Approach>=====#
364
365
366 #Creating Loads for 18h and 19h
367 energyDataSet["1800h"] <- normalize(energyDataSet["1800h"])
368 energyDataSet["1900h"] <- normalize(energyDataSet["1900h"])
369
370 load6_1 <- lag(energyDataSet[, "1800h"], 1)
371 load6_2 <- lag(energyDataSet[, "1800h"], 2)
372 load6_3 <- lag(energyDataSet[, "1800h"], 3)
373 load6_4 <- lag(energyDataSet[, "1800h"], 4)
374 load6_7 <- lag(energyDataSet[, "1800h"], 7)
375
376
377 load7_1 <- lag(energyDataSet[, "1900h"], 1)
378 load7_2 <- lag(energyDataSet[, "1900h"], 2)
379 load7_3 <- lag(energyDataSet[, "1900h"], 3)
380 load7_4 <- lag(energyDataSet[, "1900h"], 4)
381 load7_7 <- lag(energyDataSet[, "1900h"], 7)
382
383 #creating I/O matrix
384 to_matrix_narx <- cbind(load1,load2,load3,load4,load7,load6_1,load6_2,load6_3,load6_4,load6_7,load7_1,load7_2,load7_3,load7_4,load7_7,
385 colnames(to_matrix_narx) <- c('t8_1','t8_2','t8_3','t8_4','t8_7','t6_1','t6_2','t6_3','t6_4','t6_7','t7_1','t7_2','t7_3','t7_4','t7_7')
386 narx_relation <- as.formula("target~ t8_1 + t8_2 + t8_3 + t8_4 + t8_7 + t6_1 + t6_2 + t6_3 + t6_4 + t6_7 + t7_1 + t7_2 + t7_3 + t7_4 + t7_7")
387
388 to_matrix_v1_narx <- cbind(load1,load2,load3,load4,load6_1,load6_4,load6_7,load7_1,load7_2,load7_7,targetdata)
389 colnames(to_matrix_v1_narx) <- c('t8_3','t8_4','t8_7','t6_1','t6_4','t6_7','t7_1','t7_2','t7_7','target')
390 narx_relation_v1 <- as.formula("target~ t8_3+t8_4+t8_7+t6_1+t6_4+t6_7+t7_1+t7_2+t7_7")

```

Training and Testing MLP Model

AR Approach

Training and Testing Dataset

```
105  
106 #making the testing and training dataset  
107 set.seed(123)  
108  
109 training <- io_matrix[1:380,]  
110  
111 testing <- io_matrix[381:nrow(io_matrix),]  
112
```

MLP Modals

```

RStudio
File Edit Code View Plots Session Build Debug Profile Tools Help
VehicleClustering.R* | linears_vehicle | EnergyforecastingNN.R* | narn_comp | comp | io_matrix | io_matrix_v1 | io_matrix_v2 | io_matrix_v3 | load1 | ... | unim
Source on Save
114 # .....Different inputs.....#
115 ## .....Different inputs.....##
116 #MLP 1#
117 names(training)
118 relation <- as.formula("target~ t1 +t2 +t3 +t4 +t7")
119 set.seed(113)
120 mlp_v1 <- neuralnet(formula = relation,data = training,hidden = 6,linear.output = FALSE,)
121 plot(mlp_v1)
122
123 #MLP 2#
124 relation2 <- as.formula("target~ t1 +t2 +t3 +t4")
125 set.seed(114)
126 mlp_v2 <- neuralnet(formula = relation2, data = training, hidden = 5, linear.output = FALSE,)
127 plot(mlp_v2)
128
129 #MLP 3#
130 relation3 <- as.formula("target~ t1 +t3 +t4 +t7")
131 set.seed(115)
132 mlp_v3 <- neuralnet(formula = relation3, data = training,hidden = 5,linear.output = FALSE,)
133 plot(mlp_v3)
134
135 #MLP 4#
136 relation4 <- as.formula("target~ t2 +t3 +t4 +t7")
137 set.seed(116)
138 mlp_v4 <- neuralnet(formula = relation4,data = training,hidden = 5,linear.output = FALSE,)
139 plot(mlp_v4)
140
141 #.....Different Hidden Layers & Nodes.....#
142 #MLP 5#
143 set.seed(116)
144 mlp_v5 <- neuralnet(formula = relation,data = training,hidden = c(5,1),linear.output = FALSE,stepmax = 1e7)
145 plot(mlp_v5)
146 #MLP 6#
147 set.seed(117)
148 mlp_v6 <- neuralnet(formula = relation,data = training,hidden = c(3,2,1),linear.output = FALSE,stepmax = 1e7)
149 plot(mlp_v6)
150 #MLP 7#
151 set.seed(118)
152 mlp_v7 <- neuralnet(formula = relation,data = training,hidden = c(4,2),linear.output = FALSE,stepmax = 1e7)

```

```

146 #MLP 8#
147 set.seed(117)
148 mlp_v6 <- neuralnet(formula = relation,data = training,hidden = c(3,2,1),linear.output = FALSE,stepmax = 1e7)
149 plot(mlp_v6)
150 #MLP 7#
151 set.seed(118)
152 mlp_v7 <- neuralnet(formula = relation,data = training,hidden = c(4,2), linear.output = FALSE,stepmax = 1e7)
153 plot(mlp_v7)
154 #MLP 8#
155 set.seed(119)
156 mlp_v8 <- neuralnet(formula = relation,data = training,hidden = c(3,3), linear.output = FALSE, stepmax = 1e7)
157 plot(mlp_v8)
158
159 #.....Different Activation Functions.....#
160 #MLP 9#
161 set.seed(103)
162 mlp_v9 <- neuralnet(formula = relation,data = training, hidden = c(1,2,2,1),linear.output = FALSE,act.fct = "logistic", stepmax = 1e7)
163 plot(mlp_v9)
164 #MLP 10#
165 set.seed(104)
166 mlp_v10 <- neuralnet(formula = relation,data = training,hidden = c(4,2),linear.output = FALSE, act.fct = "tanh",stepmax = 1e7)
167 plot(mlp_v10)
168 #MLP 11#
169 set.seed(105)
170 mlp_v11 <- neuralnet(formula = relation,data = training,hidden = c(4,2),linear.output = TRUE,act.fct = "logistic",algorithm = "rprop+",learningrate = 0.01,stepmax
171 plot(mlp_v11)
172 #MLP 12#
173 set.seed(107)
174 mlp_v12 <- neuralnet(formula = relation,data = training,hidden = c(1,2,3),linear.output = FALSE,act.fct = "logistic",algorithm = "rprop+", learningrate = 0.05,step
175 plot(mlp_v12)
176
177 # .....Different Learning Rates.....#

```

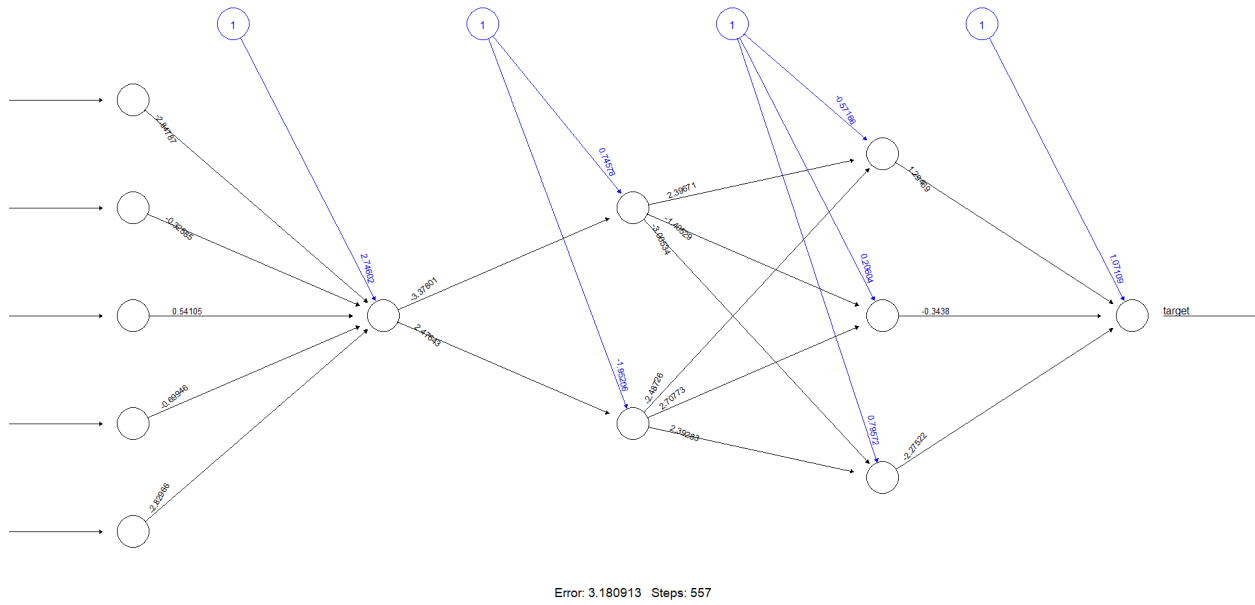


Figure 1: MLP 12

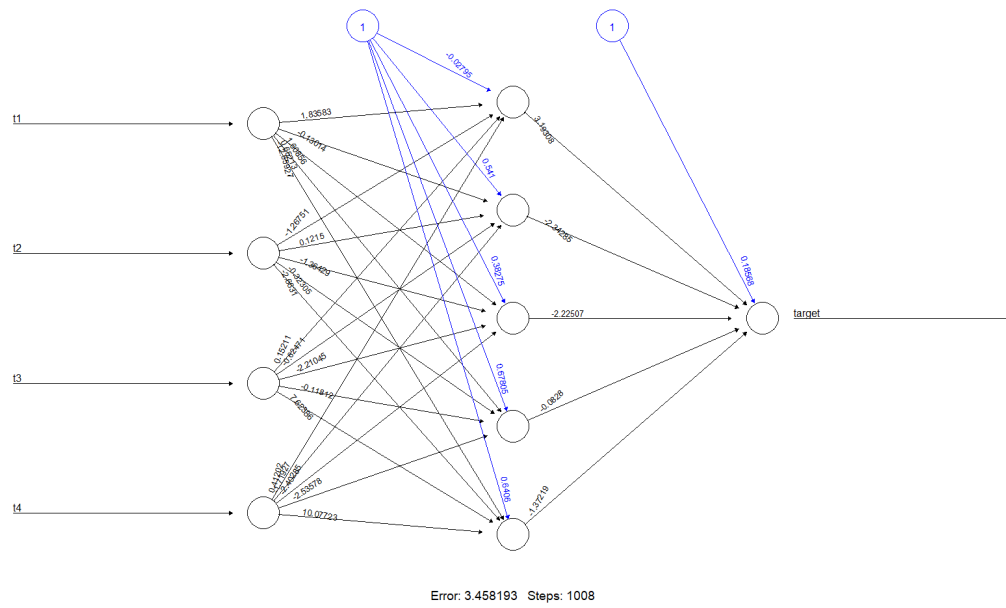


Figure 2: MLP 2

Predictions

```

174 mlp_v12 <- neuralnet(formula = relation,data = training,hidden = c(1,2,3),linear.output = FALSE,a
175 plot(mlp_v12)
176
177 #.....Predictions.....#
178
179 predict_mlp_v1 <- neuralnet::compute(mlp_v1,testing)
180 predict_mlp_v2 <- neuralnet::compute(mlp_v2,testing)
181 predict_mlp_v3 <- neuralnet::compute(mlp_v3,testing)
182 predict_mlp_v4 <- neuralnet::compute(mlp_v4,testing)
183 predict_mlp_v5 <- neuralnet::compute(mlp_v5,testing)
184 predict_mlp_v6 <- neuralnet::compute(mlp_v6,testing)
185 predict_mlp_v7 <- neuralnet::compute(mlp_v7,testing)
186 predict_mlp_v8 <- neuralnet::compute(mlp_v8,testing)
187 predict_mlp_v9 <- neuralnet::compute(mlp_v9,testing)
188 predict_mlp_v10 <- neuralnet::compute(mlp_v10,testing)
189 predict_mlp_v11 <- neuralnet::compute(mlp_v11,testing)
190 predict_mlp_v12 <- neuralnet::compute(mlp_v12,testing)
191
192 #.....Rescaled Predictions.....#
193 #Rescale the Data func
194 target_min <- min(energyDataSets$'2000h')
195 target_max <- max(energyDataSets$'2000h')
196
197 rescale_predict_mlp_v1 <- unnormalize(predict_mlp_v1$net.result,target_min,target_max)
198 rescale_predict_mlp_v2 <- unnormalize(predict_mlp_v2$net.result,target_min,target_max)
199 rescale_predict_mlp_v3 <- unnormalize(predict_mlp_v3$net.result,target_min,target_max)
200 rescale_predict_mlp_v4 <- unnormalize(predict_mlp_v4$net.result,target_min,target_max)
201 rescale_predict_mlp_v5 <- unnormalize(predict_mlp_v5$net.result,target_min,target_max)
202 rescale_predict_mlp_v6 <- unnormalize(predict_mlp_v6$net.result,target_min,target_max)
203 rescale_predict_mlp_v7 <- unnormalize(predict_mlp_v7$net.result,target_min,target_max)
204 rescale_predict_mlp_v8 <- unnormalize(predict_mlp_v8$net.result,target_min,target_max)
205 rescale_predict_mlp_v9 <- unnormalize(predict_mlp_v9$net.result,target_min,target_max)
206 rescale_predict_mlp_v10 <- unnormalize(predict_mlp_v10$net.result,target_min,target_max)
207 rescale_predict_mlp_v11 <- unnormalize(predict_mlp_v11$net.result,target_min,target_max)
208 rescale_predict_mlp_v12 <- unnormalize(predict_mlp_v12$net.result,target_min,target_max)
209

```

NARX Approach

Training and Testing Dataset

```

311
312 #Creating Training and testing dataset
313 narx_training <- io_matrix_narx[1:380,]
314
315 narx_testing <- io_matrix_narx[381:nrow(io_matrix_narx),]
316

```

MLP models

```

317 ##Create MLP with different parameters
318 #NARX MLP 1
319 set.seed(123)
320 narx_mlp_v1 <- neuralnet(formula = narx_relation,data = narx_training,hidden = 16,linear.output = FALSE,act.fct = "logistic",stepmax = 1e7)
321 plot(narx_mlp_v1)
322 #NARX MLP 2
323 set.seed(123)
324 narx_mlp_v2 <- neuralnet(formula = narx_relation_v1,data = narx_training, hidden = 10,linear.output = FALSE,stepmax = 1e7)
325 plot(narx_mlp_v2)
326 #NARX MLP 3
327 set.seed(124)
328 narx_mlp_v3 <- neuralnet(formula = narx_relation_v2,data = narx_training,hidden = c(6,10),linear.output = FALSE,stepmax = 1e7)
329 plot(narx_mlp_v3)
330 #NARX MLP 4
331 set.seed(125)
332 narx_mlp_v4 <- neuralnet(formula = narx_relation,data = narx_training,hidden = c(1,10,5),linear.output = FALSE, act.fct = "logistic",algorithm = "rprop+",learningr
333 plot(narx_mlp_v4)
334 #NARX MLP 5
335 set.seed(126)
336 narx_mlp_v5 <- neuralnet(formula = narx_relation,
337 data = narx_training,
338 hidden = c(2,14),
339 linear.output = FALSE,
340 act.fct = "logistic",
341 algorithm = "rprop+",
342 learningrate = 0.05,
343 stepmax = 1e7
344 )
345 plot(narx_mlp_v5)
346
347

```

Predictions

```

348 #Predictions
349
350 narx_prediction_v1 <- neuralnet::compute(narx_mlp_v1,narx_testing)
351
352 narx_prediction_v2 <- neuralnet::compute(narx_mlp_v2,narx_testing)
353
354 narx_prediction_v3 <- neuralnet::compute(narx_mlp_v3,narx_testing)
355
356 narx_prediction_v4 <- neuralnet::compute(narx_mlp_v4,narx_testing)
357
358 narx_prediction_v5 <- neuralnet::compute(narx_mlp_v5,narx_testing)
359
360 #Rescaled Predictions
361
362 narx_rescaled_v1 <- unnormalize(narx_prediction_v1$net.result,target_min,target_max)
363 narx_rescaled_v2 <- unnormalize(narx_prediction_v2$net.result,target_min,target_max)
364 narx_rescaled_v3 <- unnormalize(narx_prediction_v3$net.result,target_min,target_max)
365 narx_rescaled_v4 <- unnormalize(narx_prediction_v4$net.result,target_min,target_max)
366 narx_rescaled_v5 <- unnormalize(narx_prediction_v5$net.result,target_min,target_max)
367

```

Standard Statistical Indices

During this coursework, in order to evaluate the testing performance, we used 4 different statistical indexes namely, MAE, RMSE, MAPE, SMAPE.

MAE: The mean absolute error is a measure of the errors between paired observations used to determine accuracy of the MLP model. It measures the average absolute difference between the predicted value and the actual value. The lower the MAE is the more accurate the model will be.

RMSE: The root mean squared error or root mean squared deviation is another method to determine the accuracy of the MLP model. It calculates square root of the average of squared differences between predicted and actual values square root of the average of squared differences between predicted and actual values. The lower the index is, the higher the accuracy of the model.

MAPE: Mean Absolute Percentage Error is a metric that calculates the percentage difference between predicted and actual values. It is used for evaluating the accuracy of a model when the error magnitude will be important. However, MAPE can be unreliable when actual values are close to zero. Similarly, to the other indexes, the lower the index is, the higher the accuracy of the model.

SMAPE: Symmetric Mean Absolute Percentage Error is a variant of MAPE that symmetrically measures the percentage difference between predicted and actual values. It is useful when the magnitude of errors is important, and it is also easy to interpret. Similarly, to the other indexes, the lower the index is, the higher the accuracy of the model.

```

22 # Calculate MAPE
23 MAPE <- function(actual, predicted) {
24   mean(abs((actual - predicted)/actual)) * 100
25 }
26
27
28 # Calculate SMAPE
29 smape <- function(actual, forecast){
30   n <- length(actual)
31   smape <- (1/n) * sum(2 * abs(forecast - actual) / (abs(forecast) + abs(actual))) * 100
32   return(smape)
33 }
34
35
36 eval_list <- function(actual, predicted){
37   rmse_mlp <- rmse(actual, predicted)
38   mae_mlp <- mae(actual, predicted)
39   maape_mlp <- MAPE(actual = actual, predicted = predicted)
40   smape_mlp <- smape(actual, predicted)
41   return(c(rmse_mlp,mae_mlp,maape_mlp,smape_mlp))
42 }
43

```

Matrix library was used for rmse and mae calculation.

AR Approach

```

210 #.....Testing Performance.....#
211
212
213 eval_mlp_v1 <- eval_list(unnormailze(testing[, "target"], target_min, target_max), rescale_predict_mlp_v1)
214 eval_mlp_v2 <- eval_list(unnormailze(testing[, "target"], target_min, target_max), rescale_predict_mlp_v2)
215 eval_mlp_v3 <- eval_list(unnormailze(testing[, "target"], target_min, target_max), rescale_predict_mlp_v3)
216 eval_mlp_v4 <- eval_list(unnormailze(testing[, "target"], target_min, target_max), rescale_predict_mlp_v4)
217 eval_mlp_v5 <- eval_list(unnormailze(testing[, "target"], target_min, target_max), rescale_predict_mlp_v5)
218 eval_mlp_v6 <- eval_list(unnormailze(testing[, "target"], target_min, target_max), rescale_predict_mlp_v6)
219 eval_mlp_v7 <- eval_list(unnormailze(testing[, "target"], target_min, target_max), rescale_predict_mlp_v7)
220 eval_mlp_v8 <- eval_list(unnormailze(testing[, "target"], target_min, target_max), rescale_predict_mlp_v8)
221 eval_mlp_v9 <- eval_list(unnormailze(testing[, "target"], target_min, target_max), rescale_predict_mlp_v9)
222 eval_mlp_v10 <- eval_list(unnormailze(testing[, "target"], target_min, target_max), rescale_predict_mlp_v10)
223 eval_mlp_v11 <- eval_list(unnormailze(testing[, "target"], target_min, target_max), rescale_predict_mlp_v11)
224 eval_mlp_v12 <- eval_list(unnormailze(testing[, "target"], target_min, target_max), rescale_predict_mlp_v12)
225
226
227
228
229
230
231
232
233 #.....Neural Network Comparison.....#
234
235 comp <- rbind(eval_mlp_v1, eval_mlp_v2, eval_mlp_v3, eval_mlp_v4, eval_mlp_v5, eval_mlp_v6, eval_mlp_v7, eval_mlp_v8, eval_mlp_v9, eval_mlp_v10, eval_mlp_v11, eval_mlp_v12)
236 colnames(comp) <- c("RMSE", "MAE", "MAPE", "SMAPE")
237 rownames(comp) <- c("t1", "t2", "t3", "t4", "t7")
238 comp
239

```

NARX Approach

```

367
368 #Testing Performance#
369 narx_eval_mlp_v1 <- eval_list(unnormailze(testing[, "target"], target_min, target_max), narx_rescaled_v1)
370 narx_eval_mlp_v2 <- eval_list(unnormailze(testing[, "target"], target_min, target_max), narx_rescaled_v2)
371 narx_eval_mlp_v3 <- eval_list(unnormailze(testing[, "target"], target_min, target_max), narx_rescaled_v3)
372 narx_eval_mlp_v4 <- eval_list(unnormailze(testing[, "target"], target_min, target_max), narx_rescaled_v4)
373 narx_eval_mlp_v5 <- eval_list(unnormailze(testing[, "target"], target_min, target_max), narx_rescaled_v5)
374
375 narx_comp <- rbind(narx_eval_mlp_v1, narx_eval_mlp_v2, narx_eval_mlp_v3, narx_eval_mlp_v4, narx_eval_mlp_v5)
376 colnames(narx_comp) <- c("RMSE", "MAE", "MAPE", "SMAPE")
377 rownames(narx_comp) <- c("t8_1", "t8_2", "t8_3", "t8_4", "t8_7", "t6_1", "t6_2", "t6_3", "t6_4", "t6_7", "t7_1", "t7_2", "t7_3", "t7_4", "t7_7")
378 narx_comp
379
380

```


Performance Comparison AR Approach

	RMSE	MAE	MAPE	SMAPE
eval_mlp_v1	3.014562	2.381676	6.041395	6.038595
eval_mlp_v2	3.638082	2.943892	7.466884	7.511863
eval_mlp_v3	2.893804	2.302263	5.820255	5.837522
eval_mlp_v4	3.116282	2.335755	5.873508	5.930763
eval_mlp_v5	3.080851	2.450522	6.195663	6.209950
eval_mlp_v6	2.993246	2.361713	5.977417	6.004999
eval_mlp_v7	2.990735	2.329923	5.904334	5.904998
eval_mlp_v8	2.966622	2.333424	5.904007	5.919353
eval_mlp_v9	4.498110	3.658754	8.981405	9.256153
eval_mlp_v10	2.939125	2.322774	5.841847	5.934291
eval_mlp_v11	2.882224	2.299560	5.855124	5.818495
eval_mlp_v12	2.920287	2.303576	5.835785	5.840468

AR	Inputs	Description
MLP 1	target~ t1 +t2 +t3 +t4 +t7	A nonlinear NN with 6 nodes and 1 hidden layer
MLP 2	target~ t1 +t2 +t3 +t4	A nonlinear NN with 5 nodes and 1 hidden layer
MLP 3	target~ t1 +t3 +t4 +t7	A nonlinear NN with 5 nodes and 1 hidden layer
MLP 4	target~ t2 +t3 +t4 +t7	A nonlinear NN with 5 nodes and 1 hidden layer
MLP 5	target~ t1 +t2 +t3 +t4 +t7	A nonlinear NN with 5,1 nodes and 2 hidden layers
MLP 6	target~ t1 +t2 +t3 +t4 +t7	A nonlinear NN with 3,2,1 nodes and 3 hidden layer
MLP 7	target~ t1 +t2 +t3 +t4 +t7	A nonlinear NN with 4,2 nodes and 2 hidden layers
MLP 8	target~ t1 +t2 +t3 +t4 +t7	A nonlinear NN with 3,3 nodes and 2 hidden layers
MLP 9	target~ t1 +t2 +t3 +t4 +t7	A nonlinear NN with 1,2,2,1 nodes and 4 hidden layer sigmoid activation function
MLP 10	target~ t1 +t2 +t3 +t4 +t7	A nonlinear NN with 4,2 nodes and 2 hidden layers sigmoid activation function
MLP 11	target~ t1 +t2 +t3 +t4 +t7	A linear NN with 4,2 nodes and 2 hidden layers hyperbolic tangent activation function learning rate 0.01
MLP 12	target~ t1 +t2 +t3 +t4 +t7	A nonlinear NN with 1,2,3 nodes and 3 hidden layers sigmoid activation function learning rate 0.05
		Stepmax = 1e7

Among the created AR models let's consider AR MLP 11 (best 2-layer model) and AR MLP 4 (best 1 layer model)

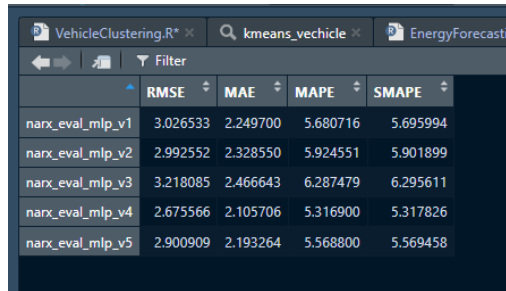
Total Number of Weight parameters for MLP 11 = 8

Total Number of weight parameters MLP 4 = 5

The MLP 11 appears to be the most preferred structure. Not only does MLP 11 has more data parameters which allows it to be a much more complex model that fits the data better but also it

has lower values for the evaluation compared to MLP 4. Hence, it can be determined that MLP 11 is better than MLP 4.

NARX Approach



The screenshot shows a Jupyter Notebook with a table of evaluation metrics for five NARX models. The table has columns for RMSE, MAE, MAPE, and SMAPE. The models are narx_eval_mlp_v1 through narx_eval_mlp_v5.

	RMSE	MAE	MAPE	SMAPE
narx_eval_mlp_v1	3.026533	2.249700	5.680716	5.695994
narx_eval_mlp_v2	2.992552	2.328550	5.924551	5.901899
narx_eval_mlp_v3	3.218085	2.466643	6.287479	6.295611
narx_eval_mlp_v4	2.675566	2.105706	5.316900	5.317826
narx_eval_mlp_v5	2.900909	2.193264	5.568800	5.569458

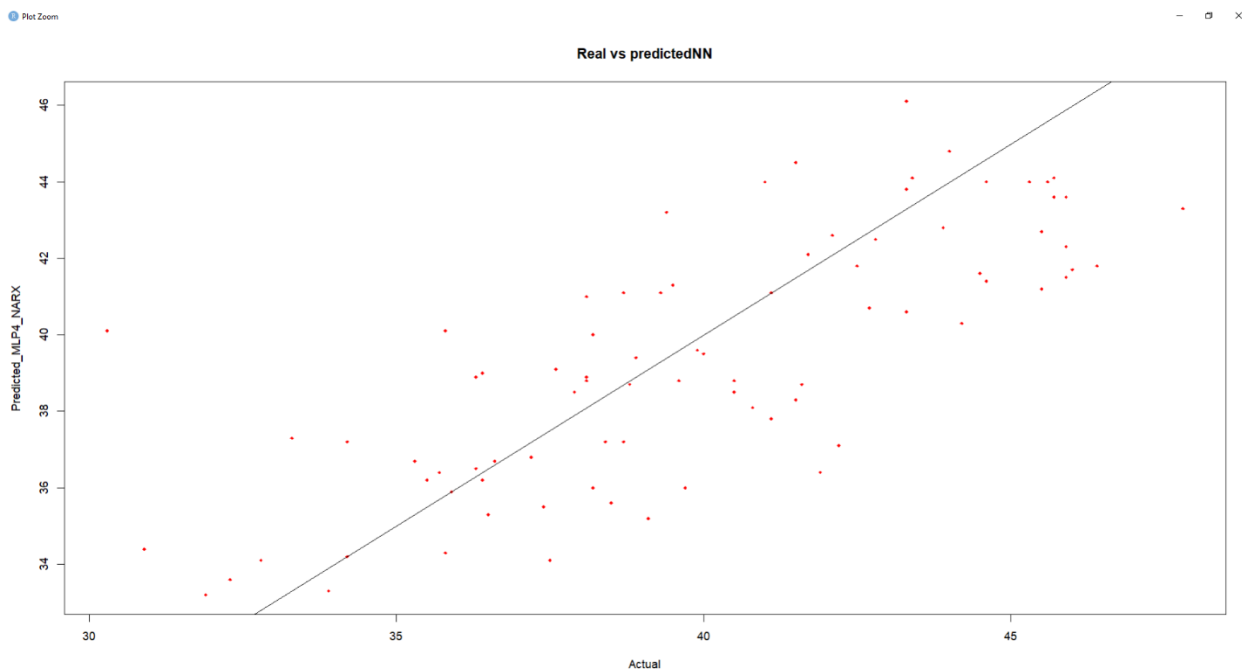
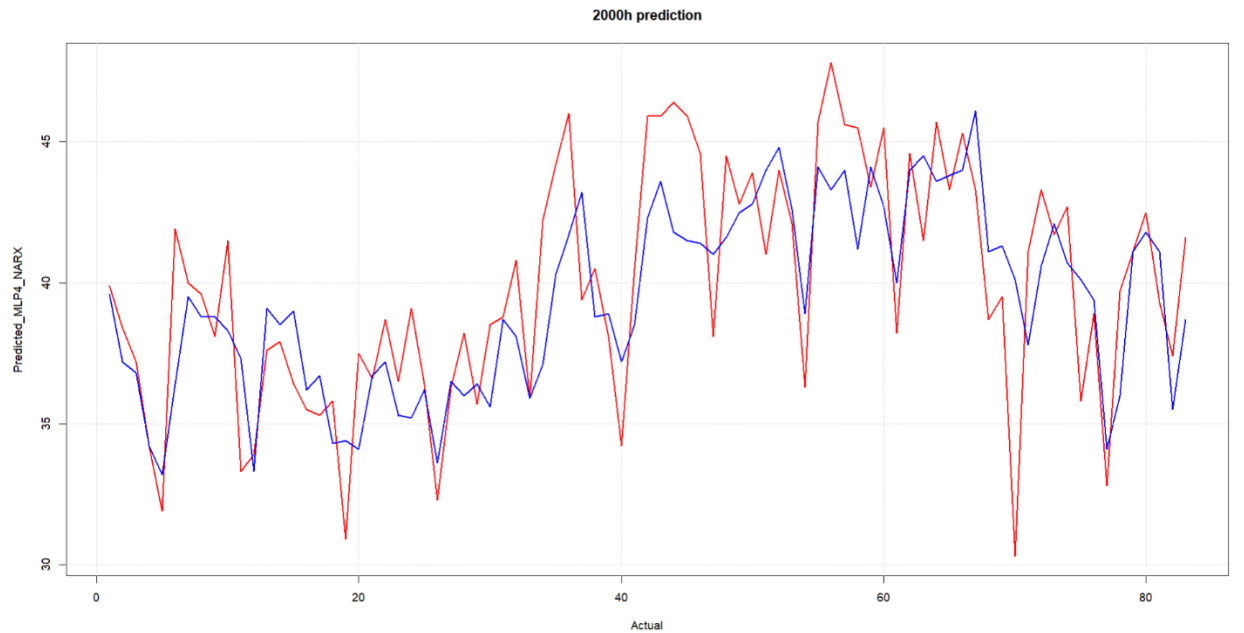
NARX	Inputs	Description
MLP 1	target~ t8_1 + t8_2 + t8_3 + t8_4 + t8_7 + t6_1 + t6_2 + t6_3 + t6_4 + t6_7 + t7_1 + t7_2 + t7_3 + t7_4 + t7_7	A nonlinear NN with 16 nodes and 1 hidden layer's sigmoid activation function
MLP 2	target~ t8_3+t8_4+t8_7+t6_1+t6_4+t6_7+t7_1+t7_2+t7_7	A nonlinear NN with 10 nodes and 1 hidden layer
MLP 3	target~ t8_3+t8_4+t8_7+t6_1+t6_4+t6_7+t7_1+t7_2	A nonlinear NN with 6,10 nodes and 2 hidden layers
MLP 4	target~ t8_1 + t8_2 + t8_3 + t8_4 + t8_7 + t6_1 + t6_2 + t6_3 + t6_4 + t6_7 + t7_1 + t7_2 + t7_3 + t7_4 + t7_7	A nonlinear NN with 1,10,5 nodes and 3 hidden layers sigmoid activation function learning rate 0.02
MLP 5	target~ t8_1 + t8_2 + t8_3 + t8_4 + t8_7 + t6_1 + t6_2 + t6_3 + t6_4 + t6_7 + t7_1 + t7_2 + t7_3 + t7_4 + t7_7	A nonlinear NN with 2,14 nodes and 2 hidden layers sigmoid activation function learning rate 0.05

NARX Findings

After carefully analyzing the results of AR and NARX approaches we can come to the conclusion that NARX models generally outperformed AR models in terms of accuracy as proved by the lower values for the MAE, RSME, MAPE, SMAPE statistical indices. Hence, we can determine that NARX models can effectively predict the target results than a AR model for electricity loa forecasting solutions.

Best Performing Model

As we consider the statical indexes MAE, RSME, MAPE, SMAPE we can determine that NARX MLP 4 is the best performing model.



```
> cat("NARX MLP 4 RMSE =", narx_eval_mlp_v4[1], "\n")
NARX MLP 4 RMSE = 2.675566
> cat("NARX MLP 4 MAE =", narx_eval_mlp_v4[2], "\n")
NARX MLP 4 MAE = 2.105706
> cat("NARX MLP 4 MAPE =", narx_eval_mlp_v4[3], "\n")
NARX MLP 4 MAPE = 5.3169
> cat("NARX MLP 4 SMAPE =", narx_eval_mlp_v4[4], "\n")
NARX MLP 4 SMAPE = 5.317826
>
```

Appendix

Partition Clustering

```
# Import libraries
```

```
library(readxl)
```

```
library(dplyr)
```

```
library(NbClust)
```

```
library(stats)
```

```
library(tidyverse)
```

```
library(ggplot2)
```

```
library(cluster)
```

```
library(factoextra)
```

```
library(dataset)
```

```
library(fpc)
```

```
library(ggfortify)
```

```
#Removing existing objects
```

```
rm(list = ls())
```

```
setwd("C:/Users/Dhanuja/Desktop/MLcwk")
```

```
vechicleset <- read_excel("Cwk/vehicles.xlsx")
```

```
##PREPROCCESING##
```

```
# Remove the final coulum
```

```
vechicles <- vechicleset[, -c(1, ncol(vechicleset))]
```

```
# data Type
```

```
class(vechicleset)
```

```
# Check for missing values
```

```
vehicles <- vehicles[complete.cases(vehicles), ]
```

```
# If there are missing values, remove them using the na.omit() function
```

```
vehicles <- na.omit(vehicles)
```

```
summary(vehicles)
```

```
# Scale the data using the standardization method
```

```
vehicles <- scale(vehicles)
```

```
# create a boxplot to visualize distribution in order to find outliers
```

```
boxplot(vehicles)
```

```
vehicle_outliers <- apply(vehicles,1,function(x) any(x > 3 | x < -3))
```

```
cleaned_vehicles <- subset(vehicles, !vehicle_outliers)
```

```
boxplot(cleaned_vehicles)
```

```
##Finding the Optimal Number of Clusters##
```

```
#NbClust
```

```
Methodhttp://127.0.0.1:10465/graphics/plot\_zoom\_png?width=1188&height=827
```

```
set.seed(26)
```

```
clust_no_nb = NbClust(cleaned_vehicles,distance="euclidean",  
min.nc=2,max.nc=10,method="kmeans",index="all")
```

```
#Elbow Method
```

```
set.seed(28)
```

```
k_val <- 2:10
```

```
WSS <- sapply(k_val,function(k_val){kmeans(cleaned_vehicles,centers =  
k_val)$tot.withinss})
```

```
plot(k_val, WSS, type = "b", xlab = "Number of K values", ylab = "WSS")
```

```
#Silouette Method
```

```
set.seed(32)
```

```
fviz_nbclust(cleaned_vehicles, kmeans, method = "silhouette")
```

```
#Gap-Stat Method
```

```
set.seed(34)
```

```
fviz_nbclust(cleaned_vehicles,kmeans,method = "gap_stat")
```

```
##K MEANS ##
```

```
k = 3
```

```
kmeans_vehicule <- kmeans(cleaned_vehicles,centers = k,nstart = 10)
```

```
kmeans_vehicule
```

```
#Calculating Centers
```

```
kmeans_vehicule$centers
```

```
fviz_cluster(kmeans_vehicule,data=cleaned_vehicles)
```

```
vehicule_cluster <- data.frame(cleaned_vehicles,cluster =  
as.factor(kmeans_vehicule$cluster))
```

```
head(vehicule_cluster)
```

```
vehicule_wss = kmeans_vehicule$tot.withinss
```

```
vehicule_wss
```

```
vehicule_bss = kmeans_vehicule$betweenss
```

```
vehicule_bss
```

```
# Calculating the ratio between WSS and BSS
```

vehicle_wss/vehicle_bss

Calculate the total sum of squares (TSS)

TSS <- sum(apply(cleaned_vehicles, 2, var)) * nrow(cleaned_vehicles)

#Calculating the ratio of between_cluster_sums_of_squares (BSS) over
total_sum_of_Squares (TSS)

TSS/vehicle_bss

#silhouette plot

vehicle_sil = silhouette(kmeans_vehicle\$cluster,dist(cleaned_vehicles))

fviz_silhouette(vehicle_sil)

#AVG silhouette width score

silhouette_avg = mean(vehicle_sil[,3])

silhouette_avg

##/.....//#

###PCA###

v_pca = prcomp(cleaned_vehicles)

summary(v_pca)

#EigenValues and Eigenvectors

v_eigenvalues <- v_pca\$sdev^2

v_eigenvectors <- v_pca\$rotation

v_eigenvalues

v_eigenvectors

```
#cumulative score per principal components
```

```
fviz_eig(v_pca, addlabels = TRUE, ylim = c(0, 60))
```

```
#Create Tranformed Dataset(PCA as attributes)#
```

```
vehicle_transformed <- predict(v_pca,cleaned_vehicles)
```

```
summary(vehicle_transformed)
```

```
#cumulative score per principal components
```

```
PVE <- v_pca$sdev^2/sum(v_pca$sdev^2)
```

```
PVE <- round(PVE,2)
```

```
cum_score = cumsum(PVE)
```

```
pc_num = sum(cum_score<0.92) + 1
```

```
pc_num
```

```
vehicle_pc_dataset = data.frame(vehicle_transformed[, 1:pc_num])
```

```
##Finding the Optimal Number of Clusterrs##
```

```
#NBClust Method
```

```
set.seed(26)
```

```
clust_no_pc = NbClust(vehicle_pc_dataset,distance="euclidean",  
min.nc=2,max.nc=10,method="kmeans",index="all")
```

```
#Elbow Method
```

```
set.seed(28)
```

```
k_val_pc <- 2:10
```

```
WSS_pc <- sapply(k_val,function(k_val){kmeans(vehicle_pc_dataset,centers =  
k_val)$tot.withinss})
```

```
plot(k_val_pc, WSS_pc, type = "b", xlab = "Number of K values", ylab = "WSS")
```

```
#Silouette Method
```

```
set.seed(32)
```

```
fviz_nbclust(vechicle_pc_dataset, kmeans, method = "silhouette")
```

```
#Gap-Stat Method
```

```
set.seed(34)
```

```
fviz_nbclust(vechicle_pc_dataset,kmeans,method = "gap_stat")
```

```
##K MEANS PC##
```

```
k_pc = 3
```

```
kmeans_pc <- kmeans(vechicle_pc_dataset,centers = k_pc,nstart = 10)
```

```
kmeans_pc
```

```
#Calculating Centers
```

```
kmeans_pc$centers
```

```
fviz_cluster(kmeans_pc,data=vechicle_pc_dataset)
```

```
autoplot(kmeans_pc, vechicle_pc_dataset, frame=TRUE)
```

```
vechicle_cluster_pc <- data.frame(vechicle_pc_dataset,cluster =  
as.factor(kmeans_pc$cluster))
```

```
head(vechicle_cluster_pc)
```

```
vechicle_wss_pc = kmeans_pc$tot.withinss
```

```
vechicle_bss_pc = kmeans_pc$betweenss
```

```
vechicle_bss_pc
```

```
vechicle_wss_pc
```



```
# Calculating the ratio between WSS and BSS
```

```
vehicle_wss_pc/vehicle_bss_pc
```

```
# Calculate the total sum of squares (TSS)
```

```
TSS_pc <- sum(apply(vehicle_pc_dataset, 2, var)) * nrow(vehicle_pc_dataset)
```

```
TSS_pc
```

```
#Calculating the ratio of between_cluster_sums_of_squares (BSS) over  
total_sum_of_Squares (TSS)
```

```
TSS_pc/vehicle_bss_pc
```

```
#silhouette plot
```

```
vehicle_sil_pc = silhouette(kmeans_pc$cluster,dist(vehicle_pc_dataset))
```

```
fviz_silhouette(vehicle_sil_pc)
```

```
#AVG silhouette width score
```

```
silhouette_avg_pc = mean(vehicle_sil_pc[,2])
```

```
##Calinski-Harabasz Index##
```

```
set.seed(40)
```

```
# Compute the Calinski-Harabasz Index
```

```
ch_index <- round(calin_hara(vehicle_pc_dataset,kmeans_pc$cluster),digits=3)
```

```
ch_index
```

```
set.seed(123)
```

```
# Set the number of clusters to evaluate
```

```
k <- 2:10
```

```
# Initialize empty vector to store Calinski-Harabasz index values
```

```
ch_scores <- vector("numeric", length(k))

# Compute the Calinski-Harabasz index for each number of clusters
for (i in 1:length(k)) {
  km <- kmeans(vechicle_pc_dataset, centers = k[i], nstart = 10)
  ch_scores[i] <- calinhara(vechicle_pc_dataset, km$cluster)
}
ch_scores

## Visualize the Calinski-Harabasz Index##
# Plot the Calinski-Harabasz index values
set.seed(123)
plot(k, ch_scores, type = "b", xlab = "Number of Clusters", ylab = "Calinski-Harabasz
Index", main = "Calinski-Harabasz Index against Number of Clusters")
```

Energy Forecasting

```
#import Libraries
```

```
library(readxl)
```

```
library(caret)
```

```
library(dplyr)
```

```
library(neuralnet)
```

```
library(Metrics)
```

```
library(stats)
```

#Removing existing objects

```
rm(list = ls())
```

Normalize the data from 0 to 1

```
normalize <- function(x) {  
  return((x - min(x)) / (max(x) - min(x))) }
```

Unnormalize the data

```
unnormalize <- function(x, min, max) {  
  return( (max - min)*x + min )  
}
```

Calculate MAPE

```
MAPE <- function(actual, predicted) {  
  mean(abs((actual - predicted)/actual)) * 100  
}
```

Calculate SMAPE

```
smape <- function(actual, forecast){  
  n <- length(actual)  
  smape <- (1/n) * sum(2 * abs(forecast - actual) / (abs(forecast) + abs(actual))) * 100  
  return(smape)  
}
```

```
eval_list <- function(actual, predicted){  
  rmse_mlp <- rmse(actual, predicted)  
  mae_mlp <- mae(actual, predicted)
```

```
mape_mlp <- MAPE(actual = actual, predicted = predicted)
smape_mlp <- smape(actual, predicted)
return(c(rmse_mlp,mae_mlp,mape_mlp,smape_mlp))
}

#Import Dataset
energyDataSet <- read_excel("Cwk/uow_consumption.xlsx")

#Randomize the dataset
#energyDataSet <- energyDataSet[sample(nrow(energyData)), ]
#Setting col names
colnames(energyDataSet) <- c("Date","1800h","1900h","2000h")

#Convert into time series
energyDataSet$Date <- ts(energyDataSet$Date)

#Cheching for missing values
energyDataSet <- energyDataSet[complete.cases(energyDataSet),]

# If there are missing values, remove them using the na.omit() function
energyDataSet <- na.omit(energyDataSet)

#Select 20th hour values
targetData <- energyDataSet[, "2000h"]

colnames(targetData) <- "target"

#Noramlizing
```

```
targetData <- normalize(targetData)
```

```
#creating time delayed loads
```

```
load1 <- lag(targetData, 1)
```

```
load2 <- lag(targetData, 2)
```

```
load3 <- lag(targetData, 3)
```

```
load4 <- lag(targetData, 4)
```

```
load7 <- lag(targetData, 7)
```

```
#creating I/O matrix
```

```
io_matrix <- cbind(load1,load2,load3,load4,load7,targetData)
```

```
colnames(io_matrix) <- c('t1','t2','t3','t4','t7','target')
```

```
io_matrix_v1 <- cbind(load1,load2,load3,load4,targetData)
```

```
colnames(io_matrix_v1) <- c('t1','t2','t3','t4','target')
```

```
io_matrix_v2 <- cbind(load1,load3,load4,load7,targetData)
```

```
colnames(io_matrix_v2) <- c('t1','t3','t4','t7','target')
```

```
io_matrix_v3 <- cbind(load2,load3,load4,load7,targetData)
```

```
colnames(io_matrix_v3) <- c('t2','t3','t4','t7','target')
```

#Removing empty values

```
io_matrix <- io_matrix[complete.cases(io_matrix),]  
io_matrix_v1 <- io_matrix_v1[complete.cases(io_matrix_v1),]  
io_matrix_v2 <- io_matrix_v2[complete.cases(io_matrix_v2),]  
io_matrix_v3 <- io_matrix_v3[complete.cases(io_matrix_v3),]
```

#making the testing and training dataset

```
set.seed(123)
```

```
training <- io_matrix[1:380,]
```

```
testing <- io_matrix[381:nrow(io_matrix),]
```

#Create MLP with different parameters

```
#.....#
```

```
##.....Different inputs.....##
```

#MLP 1#

```
names(training)
```

```
relation <- as.formula("target~ t1 +t2 +t3 +t4 +t7")
```

```
set.seed(113)
```

```
mlp_v1 <- neuralnet(formula = relation,data = training,hidden = 6,linear.output =  
FALSE,)
```

```
plot(mlp_v1)
```

#MLP 2

```
relation2 <- as.formula("target~ t1 +t2 +t3 +t4")
```

```
set.seed(114)
```

```
mlp_v2 <- neuralnet(formula = relation2, data = training, hidden = 5, linear.output =  
FALSE,)
```

```
plot(mlp_v2)
```

```
#MLP 3
```

```
relation3 <- as.formula("target~ t1 +t3 +t4 +t7")
```

```
set.seed(115)
```

```
mlp_v3 <- neuralnet(formula = relation3, data = training,hidden = 5,linear.output = FALSE,)
```

```
plot(mlp_v3)
```

```
#MLP 4
```

```
relation4 <- as.formula("target~ t2 +t3 +t4 +t7")
```

```
set.seed(116)
```

```
mlp_v4 <- neuralnet(formula = relation4,data = training,hidden = 5,linear.output = FALSE,)
```

```
plot(mlp_v4)
```

```
#.....Different Hidden Layers & Nodes.....#
```

```
#MLP 5
```

```
set.seed(116)
```

```
mlp_v5 <- neuralnet(formula = relation,data = training,hidden = c(5,1),linear.output = FALSE,stepmax = 1e7)
```

```
plot(mlp_v5)
```

```
#MLP 6
```

```
set.seed(117)
```

```
mlp_v6 <- neuralnet(formula = relation,data = training,hidden = c(3,2,1),linear.output = FALSE,stepmax = 1e7)
```

```
plot(mlp_v6)
```

```
#MLP 7
```

```
set.seed(118)
```

```
mlp_v7 <- neuralnet(formula = relation,data = training,hidden = c(4,2), linear.output = FALSE,stepmax = 1e7)
```

```
plot(mlp_v7)
#MLP 8
set.seed(119)
mlp_v8 <- neuralnet(formula = relation,data = training,hidden = c(3,3), linear.output =
FALSE, stepmax = 1e7)
plot(mlp_v8)

#.....Different Activation Functions.....#
#MLP 9
set.seed(103)
mlp_v9 <- neuralnet(formula = relation,data = training, hidden = c(1,2,2,1),linear.output =
= FALSE,act.fct = "logistic", stepmax = 1e7)
plot(mlp_v9)
#MLP 10
set.seed(104)
mlp_v10 <- neuralnet(formula = relation,data = training,hidden = c(4,2),linear.output =
FALSE, act.fct = "tanh",stepmax = 1e7)
plot(mlp_v10)
#MLP 11
set.seed(105)
mlp_v11 <- neuralnet(formula = relation,data = training,hidden = c(4,2),linear.output =
TRUE,act.fct = "logistic",algorithm = "rprop+",learningrate = 0.01,stepmax = 1e7)
plot(mlp_v11)
#MLP 12
set.seed(107)
mlp_v12 <- neuralnet(formula = relation,data = training,hidden = c(1,2,3),linear.output =
FALSE,act.fct = "logistic",algorithm = "rprop+", learningrate = 0.05,stepmax = 1e7)
plot(mlp_v12)

#.....Predictions.....#
```



```
predict_mlp_v1 <- neuralnet::compute(mlp_v1,testing)
predict_mlp_v2 <- neuralnet::compute(mlp_v2,testing)
predict_mlp_v3 <- neuralnet::compute(mlp_v3,testing)
predict_mlp_v4 <- neuralnet::compute(mlp_v4,testing)
predict_mlp_v5 <- neuralnet::compute(mlp_v5,testing)
predict_mlp_v6 <- neuralnet::compute(mlp_v6,testing)
predict_mlp_v7 <- neuralnet::compute(mlp_v7,testing)
predict_mlp_v8 <- neuralnet::compute(mlp_v8,testing)
predict_mlp_v9 <- neuralnet::compute(mlp_v9,testing)
predict_mlp_v10 <- neuralnet::compute(mlp_v10,testing)
predict_mlp_v11 <- neuralnet::compute(mlp_v11,testing)
predict_mlp_v12 <- neuralnet::compute(mlp_v12,testing)
```

```
#.....Rescaled Predictions.....#
```

```
#Rescale the Data func
```

```
target_min <- min(energyDataSet$'2000h')
```

```
target_max <- max(energyDataSet$'2000h')
```

```
rescale_predict_mlp_v1 <-
unnormalize(predict_mlp_v1$net.result,target_min,target_max)
```

```
rescale_predict_mlp_v2 <-
unnormalize(predict_mlp_v2$net.result,target_min,target_max)
```

```
rescale_predict_mlp_v3 <-
unnormalize(predict_mlp_v3$net.result,target_min,target_max)
```

```
rescale_predict_mlp_v4 <-
unnormalize(predict_mlp_v4$net.result,target_min,target_max)
```

```
rescale_predict_mlp_v5 <-
unnormalize(predict_mlp_v5$net.result,target_min,target_max)
```

```
rescale_predict_mlp_v6 <-
unnormalize(predict_mlp_v6$net.result,target_min,target_max)
```

```
rescale_predict_mlp_v7 <-
unnormalize(predict_mlp_v7$net.result,target_min,target_max)
```

```
rescale_predict_mlp_v8 <-  
unnormalize(predict_mlp_v8$net.result,target_min,target_max)  
  
rescale_predict_mlp_v9 <-  
unnormalize(predict_mlp_v9$net.result,target_min,target_max)  
  
rescale_predict_mlp_v10 <-  
unnormalize(predict_mlp_v10$net.result,target_min,target_max)  
  
rescale_predict_mlp_v11 <-  
unnormalize(predict_mlp_v11$net.result,target_min,target_max)  
  
rescale_predict_mlp_v12 <-  
unnormalize(predict_mlp_v12$net.result,target_min,target_max)
```

```
#.....Testing Performance.....#
```

```
eval_mlp_v1 <- eval_list(unnormalize(testing[, "target"],target_min,target_max),  
rescale_predict_mlp_v1)  
  
eval_mlp_v2 <- eval_list(unnormalize(testing[, "target"],target_min,target_max),  
rescale_predict_mlp_v2)  
  
eval_mlp_v3 <- eval_list(unnormalize(testing[, "target"],target_min,target_max),  
rescale_predict_mlp_v3)  
  
eval_mlp_v4 <- eval_list(unnormalize(testing[, "target"],target_min,target_max),  
rescale_predict_mlp_v4)  
  
eval_mlp_v5 <- eval_list(unnormalize(testing[, "target"],target_min,target_max),  
rescale_predict_mlp_v5)  
  
eval_mlp_v6 <- eval_list(unnormalize(testing[, "target"],target_min,target_max),  
rescale_predict_mlp_v6)  
  
eval_mlp_v7 <- eval_list(unnormalize(testing[, "target"],target_min,target_max),  
rescale_predict_mlp_v7)  
  
eval_mlp_v8 <- eval_list(unnormalize(testing[, "target"],target_min,target_max),  
rescale_predict_mlp_v8)  
  
eval_mlp_v9 <- eval_list(unnormalize(testing[, "target"],target_min,target_max),  
rescale_predict_mlp_v9)  
  
eval_mlp_v10 <- eval_list(unnormalize(testing[, "target"],target_min,target_max),  
rescale_predict_mlp_v10)
```

```
eval_mlp_v11 <- eval_list(unnormalize(testing[, "target"], target_min, target_max),  
rescale_predict_mlp_v11)
```

```
eval_mlp_v12 <- eval_list(unnormalize(testing[, "target"], target_min, target_max),  
rescale_predict_mlp_v12)
```

```
#.....Neural Network Comparison.....#
```

```
comp <-  
rbind(eval_mlp_v1, eval_mlp_v2, eval_mlp_v3, eval_mlp_v4, eval_mlp_v5, eval_mlp_v6, eval_mlp_v7,  
eval_mlp_v8, eval_mlp_v9, eval_mlp_v10, eval_mlp_v11, eval_mlp_v12)  
colnames(comp) <- c("RMSE", "MAE", "MAPE", "SMAPE")  
rownames(comp) <- c('t1', 't2', 't3', 't4', 't7')  
comp
```

```
predictedVSactual <- cbind(  
  round(rescale_predict_mlp_v1, digits = 1),  
  round(rescale_predict_mlp_v2, digits = 1),  
  round(rescale_predict_mlp_v3, digits = 1),  
  round(rescale_predict_mlp_v4, digits = 1),  
  round(rescale_predict_mlp_v5, digits = 1),  
  round(rescale_predict_mlp_v6, digits = 1),  
  round(rescale_predict_mlp_v7, digits = 1),
```

```
round(rescale_predict_mlp_v8,digits = 1),
round(rescale_predict_mlp_v9,digits = 1),
round(rescale_predict_mlp_v10,digits = 1),
round(rescale_predict_mlp_v11,digits = 1),
round(rescale_predict_mlp_v12,digits = 1),
unnormalize(testing[,"target"],target_min,target_max))
```

```
colnames(predictedVSactual) <- c("Predicted_MLP1",
    "Predicted_MLP2",
    "Predicted_MLP3",
    "Predicted_MLP4",
    "Predicted_MLP5",
    "Predicted_MLP6",
    "Predicted_MLP7",
    "Predicted_MLP8",
    "Predicted_MLP9",
    "Predicted_MLP10",
    "Predicted_MLP11",
    "Predicted_MLP12",
    "Actual")
```

[illegible]

```
#Creating Loads for 18h and 19h
energyDataSet[, "1800h"] <- normalize(energyDataSet[, "1800h"])
```

```
energyDataSet[, "1900h"] <- normalize(energyDataSet[, "1900h"])
```

```
load6_1 <- lag(energyDataSet[, "1800h"], 1)
```

```
load6_2 <- lag(energyDataSet[, "1800h"], 2)
```

```
load6_3 <- lag(energyDataSet[, "1800h"], 3)
```

```
load6_4 <- lag(energyDataSet[, "1800h"], 4)
```

```
load6_7 <- lag(energyDataSet[, "1800h"], 7)
```

```
load7_1 <- lag(energyDataSet[, "1900h"], 1)
```

```
load7_2 <- lag(energyDataSet[, "1900h"], 2)
```

```
load7_3 <- lag(energyDataSet[, "1900h"], 3)
```

```
load7_4 <- lag(energyDataSet[, "1900h"], 4)
```

```
load7_7 <- lag(energyDataSet[, "1900h"], 7)
```

```
#creating I/O matrix
```

```
io_matrix_narx <-
```

```
cbind(load1,load2,load3,load4,load7,load6_1,load6_2,load6_3,load6_4,load6_7,load7_1,load7_2,load7_3,load7_4,load7_7,targetData)
```

```
colnames(io_matrix_narx) <-
```

```
c('t8_1','t8_2','t8_3','t8_4','t8_7','t6_1','t6_2','t6_3','t6_4','t6_7','t7_1','t7_2','t7_3','t7_4','t7_7','target')
```

```
narx_relation <- as.formula("target~ t8_1 + t8_2 + t8_3 + t8_4 + t8_7 + t6_1 + t6_2 + t6_3 + t6_4 + t6_7 + t7_1 + t7_2 + t7_3 + t7_4 + t7_7")
```

```
io_matrix_v1_narx <-
```

```
cbind(load3,load4,load7,load6_1,load6_4,load6_7,load7_1,load7_2,load7_7,targetData)
```

```
colnames(io_matrix_v1_narx) <-
```

```
c('t8_3','t8_4','t8_7','t6_1','t6_4','t6_7','t7_1','t7_2','t7_7','target')
```

```
narx_relation_v1 <- as.formula("target~
```

```
t8_3+t8_4+t8_7+t6_1+t6_4+t6_7+t7_1+t7_2+t7_7")
```

```
io_matrix_v2_narx <-  
cbind(load3,load4,load7,load6_1,load6_4,load6_7,load7_1,load7_2,load7_7,targetData)  
colnames(io_matrix_v2_narx) <-  
c('t8_3','t8_4','t8_7','t6_1','t6_4','t6_7','t7_1','t7_2','target')  
narx_relation_v2 <- as.formula("target~ t8_3+t8_4+t8_7+t6_1+t6_4+t6_7+t7_1+t7_2")  
#Removing empty values  
io_matrix_narx <- io_matrix_narx[complete.cases(io_matrix_narx),]  
io_matrix_v1_narx <- io_matrix_v1_narx[complete.cases(io_matrix_v1_narx),]  
io_matrix_v2_narx <- io_matrix_v2_narx[complete.cases(io_matrix_v2_narx),]  
  
#Creating Training and testing dataset  
narx_training <- io_matrix_narx[1:380,]  
  
narx_testing <- io_matrix_narx[381:nrow(io_matrix_narx),]  
  
##Create MLP with different parameters  
#NARX MLP 1  
set.seed(123)  
narx_mlp_v1 <- neuralnet(formula = narx_relation,data = narx_training,hidden =  
16,linear.output = FALSE,act.fct = "logistic",stepmax = 1e7)  
plot(narx_mlp_v1)  
#NARX MLP 2  
set.seed(123)  
narx_mlp_v2 <- neuralnet(formula = narx_relation_v1,data = narx_training, hidden =  
10,linear.output = FALSE,stepmax = 1e7)  
plot(narx_mlp_v2)  
#NARX MLP 3  
set.seed(124)  
narx_mlp_v3 <- neuralnet(formula = narx_relation_v2,data = narx_training,hidden =  
c(6,10),linear.output = FALSE,stepmax = 1e7)
```

```
plot(narx_mlp_v3)
#NARX MLP 4
set.seed(125)
narx_mlp_v4 <- neuralnet(formula = narx_relation, data = narx_training, hidden =
c(1,10,5), linear.output = FALSE, act.fct = "logistic", algorithm = "rprop+", learningrate =
0.02, stepmax = 1e7)
plot(narx_mlp_v4)
#NARX MLP 5
set.seed(126)
narx_mlp_v5 <- neuralnet(formula = narx_relation,
                        data = narx_training,
                        hidden = c(2,14),
                        linear.output = FALSE,
                        act.fct = "logistic",
                        algorithm = "rprop+",
                        learningrate = 0.05,
                        stepmax = 1e7
)
plot(narx_mlp_v5)

#Predictions

narx_prediction_v1 <- neuralnet::compute(narx_mlp_v1, narx_testing)

narx_prediction_v2 <- neuralnet::compute(narx_mlp_v2, narx_testing)

narx_prediction_v3 <- neuralnet::compute(narx_mlp_v3, narx_testing)

narx_prediction_v4 <- neuralnet::compute(narx_mlp_v4, narx_testing)
```

```
narx_prediction_v5 <- neuralnet::compute(narx_mlp_v5,narx_testing)
```

```
#Rescaled Predictions
```

```
narx_rescaled_v1 <- unnormalize(narx_prediction_v1$net.result,target_min,target_max)
narx_rescaled_v2 <- unnormalize(narx_prediction_v2$net.result,target_min,target_max)
narx_rescaled_v3 <- unnormalize(narx_prediction_v3$net.result,target_min,target_max)
narx_rescaled_v4 <- unnormalize(narx_prediction_v4$net.result,target_min,target_max)
narx_rescaled_v5 <- unnormalize(narx_prediction_v5$net.result,target_min,target_max)
```

```
#Testing Performance#
```

```
narx_eval_mlp_v1 <- eval_list(unnormalize(testing[, "target"],target_min,target_max),
narx_rescaled_v1)
```

```
narx_eval_mlp_v2 <- eval_list(unnormalize(testing[, "target"],target_min,target_max),
narx_rescaled_v2)
```

```
narx_eval_mlp_v3 <- eval_list(unnormalize(testing[, "target"],target_min,target_max),
narx_rescaled_v3)
```

```
narx_eval_mlp_v4 <- eval_list(unnormalize(testing[, "target"],target_min,target_max),
narx_rescaled_v4)
```

```
narx_eval_mlp_v5 <- eval_list(unnormalize(testing[, "target"],target_min,target_max),
narx_rescaled_v5)
```

```
narx_comp <-
rbind(narx_eval_mlp_v1,narx_eval_mlp_v2,narx_eval_mlp_v3,narx_eval_mlp_v4,narx_
eval_mlp_v5)
```

```
colnames(narx_comp) <- c("RMSE","MAE","MAPE","SMAPE")
```

```
rownames(narx_comp) <-
c('t8_1','t8_2','t8_3','t8_4','t8_7','t6_1','t6_2','t6_3','t6_4','t6_7','t7_1','t7_2','t7_3','t7_4','t7_7')
```

```
narx_comp
```



```
narx_predictedVSactual <- cbind(
    round(narx_rescaled_v1,digits = 1),
    round(narx_rescaled_v2,digits = 1),
    round(narx_rescaled_v3,digits = 1),
    round(narx_rescaled_v4,digits = 1),
    round(narx_rescaled_v5,digits = 1),

    unnormalize(testing["target"],target_min,target_max))

colnames(narx_predictedVSactual) <- c("Predicted_MLP1_NARX",
    "Predicted_MLP2_NARX",
    "Predicted_MLP3_NARX",
    "Predicted_MLP4_NARX",
    "Predicted_MLP5_NARX",
    "Actual")

#.....Graphical Charts.....

par(mfrow = c(1,1))
plot(
    unnormalize(testing["target"],target_min,target_max),
    round(narx_rescaled_v4,digits = 1),
    col = 'red',
    main = 'Real vs predictedNN',
    pch = 18,
    cex = 0.7,
    xlab = 'Actual',
    ylab = 'Predicted_MLP4_NARX'
)
```

```
abline(a = 0, b = 1, h = 90, v = 90)
```

```
x = 1:length(unnormailize(testing[, "target"], target_min, target_max))
plot(
  x,
  unnormailize(testing[, "target"], target_min, target_max),
  col = "red",
  type = "l",
  lwd = 2,
  main = "2000h prediction",
  xlab = 'Actual',
  ylab = 'Predicted_MLP4_NARX'
)
lines(x, round(narx_rescaled_v4, digits = 1), col = "blue", lwd = 2)
grid()
```

```
cat("NARX MLP 4 RMSE =", narx_eval_mlp_v4[1], "\n")
cat("NARX MLP 4 MAE =", narx_eval_mlp_v4[2], "\n")
cat("NARX MLP 4 MAPE =", narx_eval_mlp_v4[3], "\n")
cat("NARX MLP 4 SMAPE =", narx_eval_mlp_v4[4], "\n")
```

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