Week 11: Numeric & Time series Predictions

Week 11 Overview

Topics

- 1. Recurrent Neural Networks (RNN)
- 2. Long Short Term Memory (LSTM)

Weekly Learning Outcomes

At the end of the week, students should be able to meet these learning outcomes:

- 1. Understand Time Series Linear Model
- 2. Understand techniques for forecasting a Time Series
- 3. Explain how RNN and LSTM model Time Series

To Do

Useful links to additional materials on Long Short–Term Memory Networks (LSTM)

Illustrated Guide to LSTM's and GRU's: A step-by-step explanation links (https://towardsdatascience.com/illustrated-guide-to-lstms-and-gru-s-a-step-by-step-explanation-44e9eb85bf21) (https://towardsdatascience.com/illustrated-guide-to-lstms-and-gru-s-a-step-by-step-explanation-44e9eb85bf21)

A Gentle Introduction to Long Short-Term Memory Networks by the Experts (https://machinelearningmastery.com/gentle-introduction-long-short-termmemory-networks-experts/)

Lecture

Lecture slides: Week 11 Methods for Numeric Prediction and Time Series Analysis 2024.pdf (https://canvas.aut.ac.nz/courses/17273/files/5515541?wrap=1) (https://canvas.aut.ac.nz/courses/17273/files/5515541/download?download_frd=1)

Lab 11

(https://canvas.aut.ac.nz/courses/17273/modules/items/853859) Week 10: Numeric & Time series Predictions

Lab 10

(<u>https://canvas.aut.ac.nz/courses/17273/modules/items/853862)</u> Week 11: Deep Learning for Classification

Lab 11

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