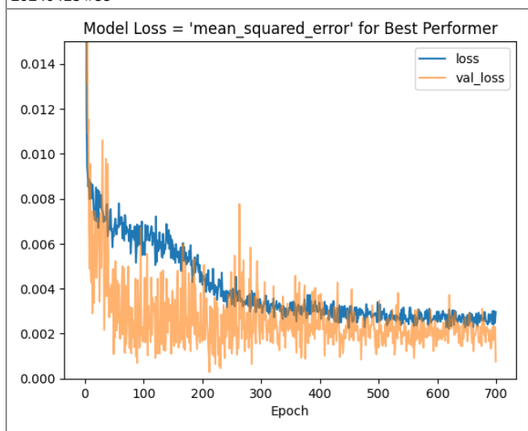
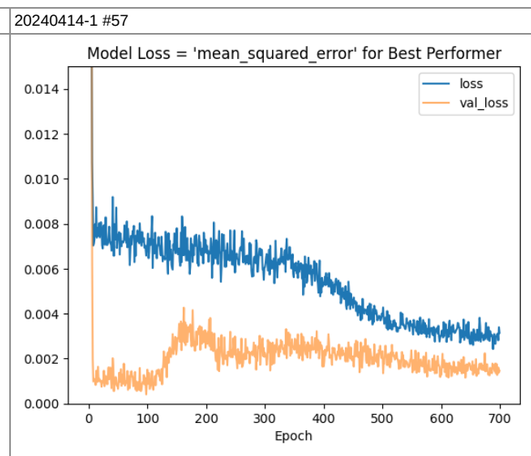
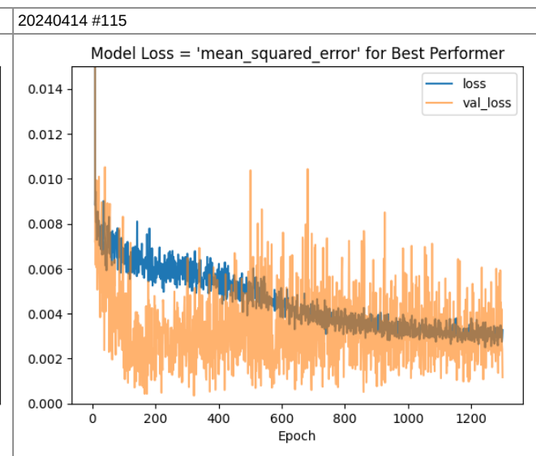
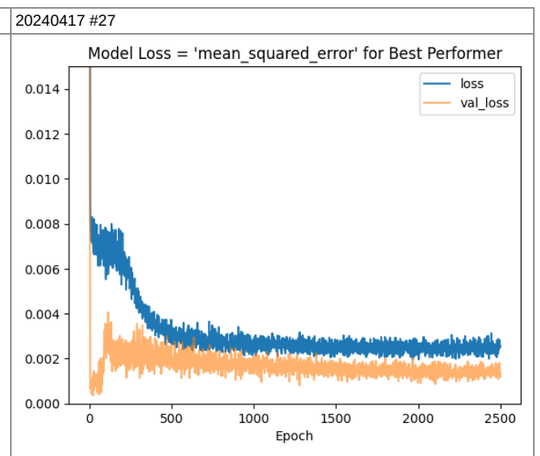
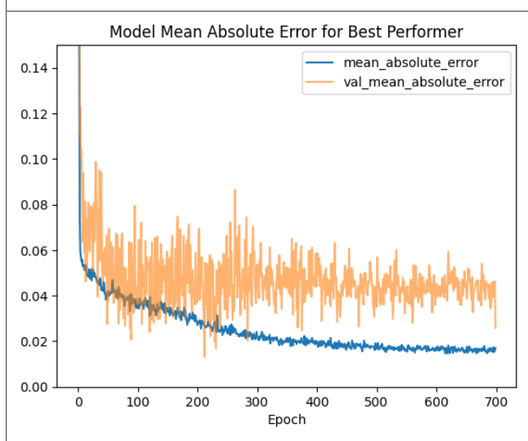
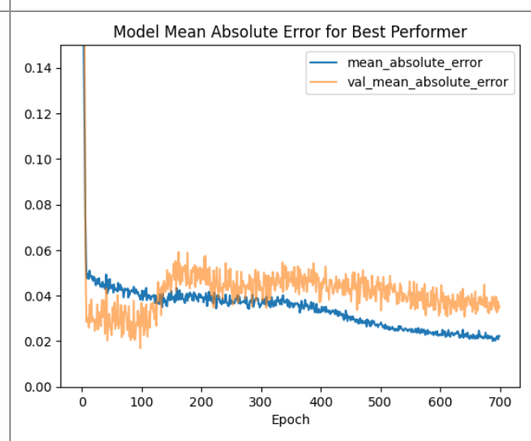
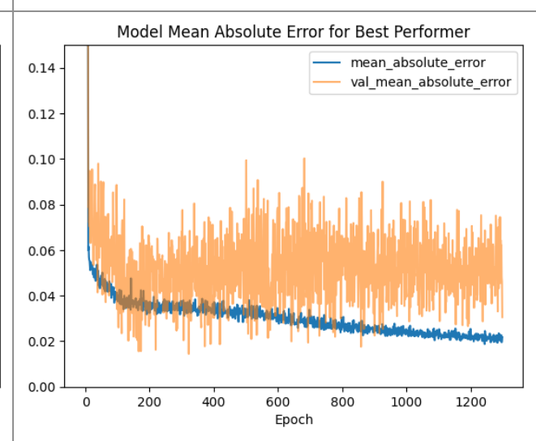
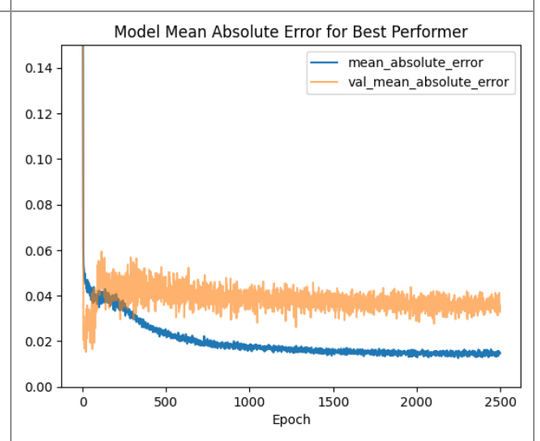
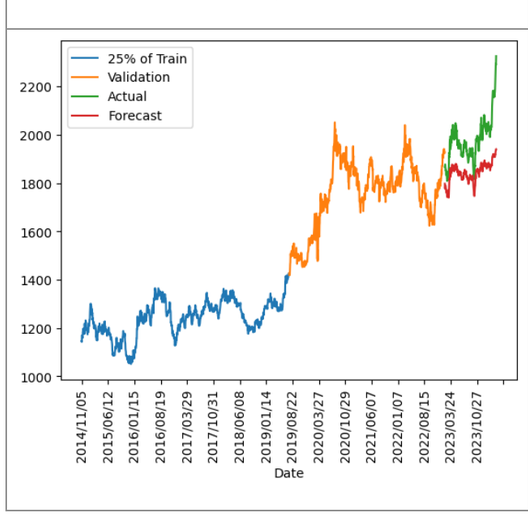
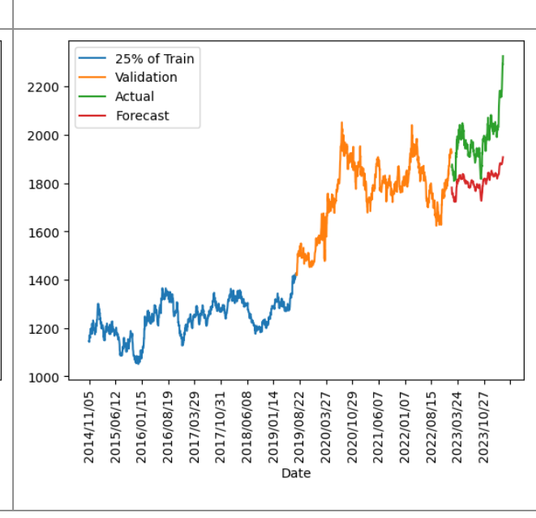
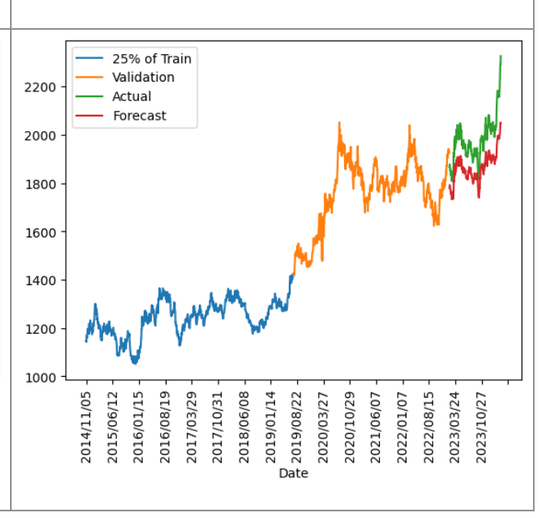
Hyperparameters-tuning

sobota, 16 marca 2024 19:53

Results summary:

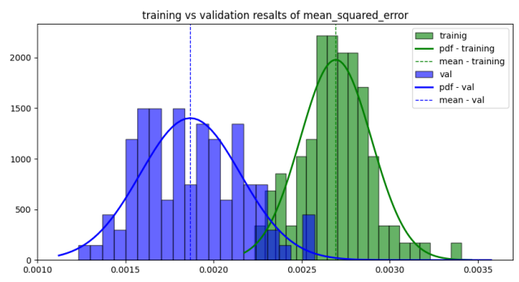
date	2024-04-13	2024-04-14-1	2024-04-14-2	2024-04-17		Next?
model #	35	57	115	27		?
lstm_nodes_1	20	20	40	40		20
lstm_nodes_2	20	30	40	40		30
lstm_nodes_3	missing-info	30	40	40		30
lstm_nodes_4	N/A	N/A	30	40		N/A
dense_nodes_1	20	20	20	30		20
dropout	0.05	0.05	0.05	0.05		0.05
lstm_activation	sigmoid	tanh	sigmoid	tanh		tanh
dense_activation	tanh	tanh	tanh	tanh		tanh
loss	MSE	MSE	MSE	MSE		MSE
optimizer	adam	adam	adam	adam		adam
learning_rate	0.001	0.0001	0.0005	0.0001		0.00005
batch_size	32	64	64	64		64
stopped_epoch	699	699	1299	2499		?
early_stopping_monitor	val_loss	val_loss	val_loss	val_loss		val_loss
patience	200	200	300	500		500
start_from_epoch	500	500	1000	2000		1500
Train Score [RMSE]	1014.02	1008.63	1027.58	1013.46		?
Validation Score [RMSE]	1686.99	1664.94	1673.55	1683.36		?
Test Score [RMSE]	1843.42	1841.65	1807.37	1863.09		?
# of Monte Carlo Replications	N/A	N/A	N/A	N/A		100

20240413 #35	20240414-1 #57	20240414 #115	20240417 #27
			
			
			

Monte Carlo simulation results:

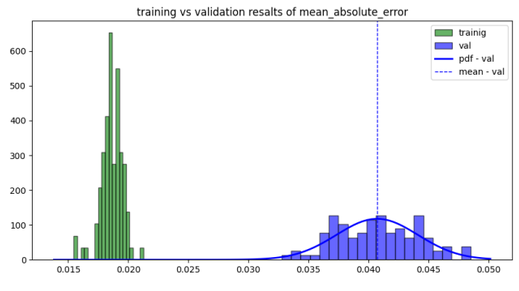
MSE

p_value threshold: 0.05
(not applicable to Anderson test)
p_value for Anderson test: 0.05
---
p_value for mean_squared_error: 0.1386
mean_squared_error is normally distributed based on normaltest
(Shapiro-Wilk test is based on the correlation ratio)
---
mean: 0.0027 standard deviation: 0.0002
---
p_value threshold: 0.05
(not applicable to Anderson test)
p_value for Anderson test: 0.05
---
p_value for val_mean_squared_error: 0.2839
val_mean_squared_error is normally distributed based on normaltest
(Shapiro-Wilk test is based on the correlation ratio)
---
mean: 0.0019 standard deviation: 0.0003



MAE

p_value threshold: 0.05
(not applicable to Anderson test)
p_value for Anderson test: 0.05
---
p_value for mean_absolute_error: 0.0008
mean_absolute_error is not normally distributed based on shapiro-wilk
(Shapiro-Wilk test is based on the correlation ratio)
---
p_value threshold: 0.05
(not applicable to Anderson test)
p_value for Anderson test: 0.05
---
p_value for val_mean_absolute_error: 0.5363
val_mean_absolute_error is normally distributed based on normaltest
(Shapiro-Wilk test is based on the correlation ratio)
---
mean: 0.0407 standard deviation: 0.0034



"Best Preformer" - 28th iteration