Performance Improvement for Hotspot Prediction Model  
Using SBi-LSTM-XGBoost and SBi-GRU-XGBoost

First Author a,1,\*, Second Author b,2, Third Author b,3 (11pt)

a First affiliation, Address, City and Postcode, Country (9pt)

b Second affiliation, Address, City and Postcode, Country (9pt)

1 Email First Author\*; 2 Email Second Author; 3 Email Third Author (9pt)

\* corresponding author

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Abstract

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*Keywords:*

# Introduction

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# Related Works

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# Method

## Data Collections

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## Data Preprocessing

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|  | (1) |

## Exploration Data Analysis

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## Time Series Analysis

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|  | (2) |
|  | (3) |
|  | (4) |

## Data Splitting

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## Model Prediction Hotspot

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|  | (5) |
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|  | (10) |

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|  | (11) |
|  | (12) |
|  | (13) |
|  | (14) |

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|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| Algorithms | : | SBi-LSTM-XGBoost |  | Algorithms | : | SBi-GRU-XGBoost |
| Input | : | xtrue, ytrue, lstm\_pred |  | Input | : | xtrue, ytrue, gru\_pred |
| Output | : | xgb\_pred |  | Output | : | xgb\_pred |
| # 1. calculate residuals  residuals = ytrue - lstm\_pred[:, 0]    # 2. xgboost model on residuals  xgb\_model = XGBRegressor()    # 3. fitting models  xgb\_model.fit(xtrue, residuals)    # 4. predict models  predictions = xgb\_model.predict(xtrue)    # 5. Combine Model with XGBoost predictions  xgb\_predictions = lstm\_pred[:, 0] + predictions | | |  | # 1. calculate residuals  residuals = ytrue - grud\_pred[:, 0]    # 2. xgboost model on residuals  xgb\_model = XGBRegressor()    # 3. fitting models  xgb\_model.fit(xtrue, residuals)    # 4. predict models  predictions = xgb\_model.predict(xtrue)    # 5. Combine Model with XGBoost predictions  xgb\_predictions = grud\_pred[:, 0] + predictions | | |

## Model Evaluations

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|  | (15) |
|  | (16) |
|  | (17) |
|  | (18) |

# Results and Discussion

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## Data Collections

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Tabel 1. Metdadata of dataset

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| --- | --- | --- | --- | --- |
| **Characteristics** | **SST Nino 3.4** | **Index ONI** | **Index SOI** | **Hotspot** |
| Count | 276,00 | 276,00 | 276,00 | 276,00 |
| Mean | 0,01 | -0,03 | 0,39 | 595,02 |
| Std | 0,77 | 0,82 | 1,53 | 1664,50 |
| Min | -1,59 | -1,64 | -5,20 | 3,00 |
| 25% | -0,55 | -0,61 | -0,60 | 20,00 |
| 50% | -0,07 | -0,14 | 0,30 | 54,00 |
| 75% | 0,47 | 0,47 | 1,32 | 255,75 |
| Max | 2,72 | 2,64 | 4,80 | 14437,00 |

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| (a) | (b) |
|  |  |
| (c) | (d) |
| Fig 1. Results of Data Collections | |

## Data Preprocessing

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| (a) | (b) |
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| (c) | (d) |
| Fig 2. Results of normalized min-max | |

## Exploration Data Analysis

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| Fig 2. Hasil deteksi pencilan |

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| (a) | (b) |
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| (c) | (d) |
| Fig3. Analisa distribusi data | |

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| (a) | (b) |
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| (c) | |
| Fig3. Analisa linieritas | |

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| (a) | (b) |
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| (c) | |
| Fig3. Analisa korelasi antar fitur | |

## Time Series Analysis

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Tabel 2. Statistical Analysis of Stationarity

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| --- | --- | --- | --- | --- | --- |
| **Methods** | | **P-value** | **Critical values** | | |
| **1%** | **5%** | **10%** |
| ADF | |  |  |  |  |
|  | Lag 1 | 0,000 | -3,99 | -3,43 | -3,14 |
|  | Lag 6 | 0,000 | -3,99 | -3,43 | -3,14 |
|  | Lag 12 | 0,004 | -3,99 | -3,43 | -3,14 |
|  | Lag 24 | 0,074 | -4,00 | -3,43 | -3,14 |
| PP | |  |  |  |  |
|  | Lag 1 | 0,000 | -3,99 | -3,43 | -3,14 |
|  | Lag 6 | 0,000 | -3,99 | -3,43 | -3,14 |
|  | Lag 12 | 0,000 | -3,99 | -3,43 | -3,14 |
|  | Lag 24 | 0,000 | -3,99 | -3,43 | -3,14 |
| KPSS | |  |  |  |  |
|  | Lag 1 | 0,815 | 0,22 | 0,15 | 0,12 |
|  | Lag 6 | 0,304 | 0,22 | 0,15 | 0,12 |
|  | Lag 12 | 0,232 | 0,22 | 0,15 | 0,12 |
|  | Lag 24 | 0,201 | 0,22 | 0,15 | 0,12 |

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| (a) | (b) |
| Fig 2. Analisa ACF dan PACF | |

## Data Splitting

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| --- | --- |
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| (a) | (b) |
|  |  |
| (c) | (d) |
| Fig3. Analisa distribusi data | |

## Model Prediction Hotspot

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Tabel 3. Initialization of tuning hyperparameters

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| --- | --- |
| **Parameter tuning** | **Values** |
| Activation function | ReLU, SeLU, ELU, Softplus. |
| Optimizers | Adam, Adamax, RMSprop, SDG. |
| Dropout | 0.05, 0.10, 0.15, 0.20, 0.25 |
| Batch Size | 2, 4, 8, 16, 32 |
| Epoch | 1500 |

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Desain NN yang dibuat:

* 1 input layers dengan 4 neuron (hotspot, sst nina 3.4, index oni, index soi pada t-1 sebagai input)
* 3 hidden layers dengan 10 neuron. Setiap hidden layers mewakili 1 layes lstm / gru.

Sehingga terdapat 3 layers lstm / gru yang ditumpuk.

* 1 dropout layer
* 1 output layers (hotspot pada t+1 sebagai output)

Desain ini berlaku umum untuk M1 dan M2.

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|  |
| Fig 3. Desain Neural Network for LSTM-RNN dan GRU-RNN |

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Tabel 3. Results of hyperparameter tuning with gridsearch algorithm

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| --- | --- | --- | --- | --- | --- | --- |
| **Algorithms** | | **Parameter Tuning** | | | | |
| **Activation function** | **Optimizers** | **Dropout** | **Batch Size** | **Epoch** |
| SBi-LSTM | |  |  |  |  |  |
|  | Univariate | SeLU | SGD | 0,15 | 8 | 1500 |
|  | Multivariate |  |  |  |  |  |
| SBi-LSTM | |  |  |  |  |  |
|  | Univariate | SeLU | SGD | 0,25 | 4 | 1500 |
|  | Multivariate |  |  |  |  |  |

Note.  
Univariate = hanya titik panas  
Multivariate = titik panas + enso

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| --- | --- |
|  |  |
| (a) | (b) |
| Fig3. Results of training models univariate | |

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Fig3. Results of prediction hotspot using univariate SBi-LSTM

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| **Year** | **Month** | | | | | | | | | | | |
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Fig3. Results of prediction hotspot using multivariate SBi-LSTM

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Fig3. Results of prediction hotspot using univariate SBi-GRU

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Fig3. Results of prediction hotspot using multivariate SBi-GRU

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Letak kebaharuan dari sisi penerapan SBi-LSTM-XGBoost dan SBi-GRU-XGBoost

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| Fig3. Results of training models univariate | |

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Fig3. Results of prediction hotspot using univariate SBi-LSTM

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Fig3. Results of prediction hotspot using multivariate SBi-LSTM

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Fig3. Results of prediction hotspot using univariate SBi-GRU

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Fig3. Results of prediction hotspot using multivariate SBi-GRU

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## Model Evaluations

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# Conclusion

Provide a statement that what is expected, as stated in the "Introduction" chapter can ultimately result in "Results and Discussion" chapter, so there is compatibility. Moreover, it can also be added the prospect of the development of research results and application prospects of further studies into the next (based on result and discussion).

##### Acknowledgment *(Heading 5)*

The preferred spelling of the word “acknowledgment” in America is without an “e” after the “g.” Avoid the stilted expression “one of us (R. B. G.) thanks ...”. Instead, try “R. B. G. thanks...”. Put sponsor acknowledgments in the unnumbered footnote on the first page.

##### References

The template will number citations consecutively within brackets [1]. The sentence punctuation follows the bracket [2]. Refer simply to the reference number, as in [3]—do not use “Ref. [3]” or “reference [3]” except at the beginning of a sentence: “Reference [3] was the first ...”

Number footnotes separately in superscripts. Place the actual footnote at the bottom of the column in which it was cited. Do not put footnotes in the reference list. Use letters for table footnotes.

Unless there are six authors or more give all authors’ names; do not use “et al.”. Papers that have not been published, even if they have been submitted for publication, should be cited as “unpublished” [4]. Papers that have been accepted for publication should be cited as “in press” [5]. Capitalize only the first word in a paper title, except for proper nouns and element symbols.

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