M29

_Xarxa_walkforard_normalitzat_multivariate2tempmin_presioweekda walkforward augment

December 21, 2019

1 Xarxa neuronal

```
In [1]: import pandas as pd
    import numpy as np
    from pandas import datetime
    from matplotlib import pyplot as plt

import keras
    from keras.models import Sequential
    from keras.layers import Dense
    from keras.layers import LSTM

from keras.optimizers import SGD
    from sklearn.model_selection import StratifiedKFold
    from scipy.stats import uniform as sp_rand
    from scipy.stats import randint
    from time import time
    from sklearn import preprocessing
```

Using TensorFlow backend.

1.1 Consum diari total multivariate one-step

```
Out[2]:
                      apparentTemperatureMax
                                               apparentTemperatureMin sunsetTimeHour \
        0 2014-02-08
                                        5.67
                                                                 2.19
                                                                                   17
        1 2013-12-24
                                        11.93
                                                                 2.68
                                                                                   15
        2 2012-11-01
                                        11.46
                                                                 0.85
                                                                                   16
        3 2014-02-05
                                        5.86
                                                                 1.03
                                                                                   16
```

5

6

7

In [18]: plt.plot(daily_dia.energy_sum)

2

3

4

Out[18]: [<matplotlib.lines.Line2D at 0x1d48d92d710>]

4.84

4.69

2.94

0.79

0.81

0.72

1024.47

1025.80

1021.11



```
In [4]: daily_dia['t-1']=daily_dia['energy_sum'].shift(1)
        daily_dia['t-2']=daily_dia['energy_sum'].shift(2)
        daily_dia['t-3']=daily_dia['energy_sum'].shift(3)
        daily_dia['t-4']=daily_dia['energy_sum'].shift(4)
        daily_dia['t-5']=daily_dia['energy_sum'].shift(5)
        daily_dia['t-6']=daily_dia['energy_sum'].shift(6)
        daily dia['t-7']=daily dia['energy sum'].shift(7)
        daily_dia['t-8']=daily_dia['energy_sum'].shift(8)
        daily_dia['t-9']=daily_dia['energy_sum'].shift(9)
        daily_dia['t-10']=daily_dia['energy_sum'].shift(10)
        daily_dia['t-11']=daily_dia['energy_sum'].shift(11)
        daily_dia['t-12']=daily_dia['energy_sum'].shift(12)
        daily dia['t-13']=daily dia['energy sum'].shift(13)
        daily_dia['t-14']=daily_dia['energy_sum'].shift(14)
        daily_dia['temp(t-1)']=daily_dia['apparentTemperatureMax'].shift(1)
        daily_dia['temp(t-2)']=daily_dia['apparentTemperatureMax'].shift(2)
        daily_dia['temp(t-3)']=daily_dia['apparentTemperatureMax'].shift(3)
        daily_dia['temp(t-4)']=daily_dia['apparentTemperatureMax'].shift(4)
        daily_dia['temp(t-5)']=daily_dia['apparentTemperatureMax'].shift(5)
        daily_dia['temp(t-6)']=daily_dia['apparentTemperatureMax'].shift(6)
        daily_dia['temp(t-7)']=daily_dia['apparentTemperatureMax'].shift(7)
        daily_dia['temp(t-8)']=daily_dia['apparentTemperatureMax'].shift(8)
        daily_dia['temp(t-9)']=daily_dia['apparentTemperatureMax'].shift(9)
        daily_dia['temp(t-10)']=daily_dia['apparentTemperatureMax'].shift(10)
        daily_dia['temp(t-11)']=daily_dia['apparentTemperatureMax'].shift(11)
```

```
daily_dia['temp(t-12)']=daily_dia['apparentTemperatureMax'].shift(12)
daily_dia['temp(t-13)']=daily_dia['apparentTemperatureMax'].shift(13)
daily_dia['temp(t-14)']=daily_dia['apparentTemperatureMax'].shift(14)
daily dia['tempmin(t-1)']=daily dia['apparentTemperatureMin'].shift(1)
daily_dia['tempmin(t-2)']=daily_dia['apparentTemperatureMin'].shift(2)
daily_dia['tempmin(t-3)']=daily_dia['apparentTemperatureMin'].shift(3)
daily_dia['tempmin(t-4)']=daily_dia['apparentTemperatureMin'].shift(4)
daily_dia['tempmin(t-5)']=daily_dia['apparentTemperatureMin'].shift(5)
daily_dia['tempmin(t-6)']=daily_dia['apparentTemperatureMin'].shift(6)
daily_dia['tempmin(t-7)']=daily_dia['apparentTemperatureMin'].shift(7)
daily_dia['tempmin(t-8)']=daily_dia['apparentTemperatureMin'].shift(8)
daily_dia['tempmin(t-9)']=daily_dia['apparentTemperatureMin'].shift(9)
daily_dia['tempmin(t-10)']=daily_dia['apparentTemperatureMin'].shift(10)
daily_dia['tempmin(t-11)']=daily_dia['apparentTemperatureMin'].shift(11)
daily_dia['tempmin(t-12)']=daily_dia['apparentTemperatureMin'].shift(12)
daily_dia['tempmin(t-13)']=daily_dia['apparentTemperatureMin'].shift(13)
daily_dia['tempmin(t-14)']=daily_dia['apparentTemperatureMin'].shift(14)
daily dia['humidity(t-1)']=daily dia['humidity'].shift(1)
daily_dia['humidity(t-2)']=daily_dia['humidity'].shift(2)
daily dia['humidity(t-3)']=daily dia['humidity'].shift(3)
daily_dia['humidity(t-4)']=daily_dia['humidity'].shift(4)
daily_dia['humidity(t-5)']=daily_dia['humidity'].shift(5)
daily_dia['humidity(t-6)']=daily_dia['humidity'].shift(6)
daily_dia['humidity(t-7)']=daily_dia['humidity'].shift(7)
daily_dia['humidity(t-8)']=daily_dia['humidity'].shift(8)
daily_dia['humidity(t-9)']=daily_dia['humidity'].shift(9)
daily_dia['humidity(t-10)']=daily_dia['humidity'].shift(10)
daily_dia['humidity(t-11)']=daily_dia['humidity'].shift(11)
daily_dia['humidity(t-12)']=daily_dia['humidity'].shift(12)
daily_dia['humidity(t-13)']=daily_dia['humidity'].shift(13)
daily_dia['humidity(t-14)']=daily_dia['humidity'].shift(14)
daily dia['pres(t-1)']=daily dia['pressure'].shift(1)
daily_dia['pres(t-2)']=daily_dia['pressure'].shift(2)
daily_dia['pres(t-3)']=daily_dia['pressure'].shift(3)
daily_dia['pres(t-4)']=daily_dia['pressure'].shift(4)
daily_dia['pres(t-5)']=daily_dia['pressure'].shift(5)
daily_dia['pres(t-6)']=daily_dia['pressure'].shift(6)
daily_dia['pres(t-7)']=daily_dia['pressure'].shift(7)
daily_dia['pres(t-8)']=daily_dia['pressure'].shift(8)
daily_dia['pres(t-9)']=daily_dia['pressure'].shift(9)
daily_dia['pres(t-10)']=daily_dia['pressure'].shift(10)
daily_dia['pres(t-11)']=daily_dia['pressure'].shift(11)
daily_dia['pres(t-12)']=daily_dia['pressure'].shift(12)
daily_dia['pres(t-13)']=daily_dia['pressure'].shift(13)
daily_dia['pres(t-14)']=daily_dia['pressure'].shift(14)
```

```
daily_dia['weekday(t-1)']=daily_dia['weekday'].shift(1)
daily_dia['weekday(t-2)']=daily_dia['weekday'].shift(2)
daily_dia['weekday(t-3)']=daily_dia['weekday'].shift(3)
daily_dia['weekday(t-4)']=daily_dia['weekday'].shift(4)
daily_dia['weekday(t-5)']=daily_dia['weekday'].shift(5)
daily_dia['weekday(t-6)']=daily_dia['weekday'].shift(6)
daily_dia['weekday(t-7)']=daily_dia['weekday'].shift(7)
daily_dia['weekday(t-8)']=daily_dia['weekday'].shift(8)
daily_dia['weekday(t-9)']=daily_dia['weekday'].shift(9)
daily_dia['weekday(t-10)']=daily_dia['weekday'].shift(10)
daily_dia['weekday(t-11)']=daily_dia['weekday'].shift(11)
daily_dia['weekday(t-12)']=daily_dia['weekday'].shift(12)
daily_dia['weekday(t-13)']=daily_dia['weekday'].shift(13)
daily_dia['weekday(t-14)']=daily_dia['weekday'].shift(14)
```

daily_dia

Out[4]:	index	date	energy_sum	${\tt apparentTemperatureMax}$	\
0	735	2011-11-23	6.952692	10.36	
1	736	2011-11-24	8.536480	12.93	
2	682	2011-11-25	9.499781	13.03	
3	713	2011-11-26	10.267707	12.96	
4	609	2011-11-27	10.850805	13.54	
5	641	2011-11-28	9.103382	12.58	
6	265	2011-11-29	9.274873	13.47	
7	571	2011-11-30	8.813513	11.87	
8	199	2011-12-01	9.227707	12.15	
9	338	2011-12-02	10.145910	5.33	
10	131	2011-12-03	10.780273	11.42	
11	100	2011-12-04	12.163127	6.66	
12	176	2011-12-05	10.609714	3.13	
13	203	2011-12-06	11.673417	3.77	
14	240	2011-12-07	10.889362	5.14	
15	299	2011-12-08	11.525150	12.89	
16	294	2011-12-09	11.759837	3.99	
17	455	2011-12-10	12.633801	3.14	
18	215	2011-12-11	13.749174	5.72	
19	115	2011-12-12	11.951958	5.94	
20	22	2011-12-13	11.957446	12.08	
21	45	2011-12-14	12.392776	2.88	
22	59	2011-12-15	12.307079	4.38	
23	11	2011-12-16	13.376080	0.99	
24	228	2011-12-17	13.511968	1.72	
25	478	2011-12-18	14.732271	1.98	
26	412	2011-12-19	13.774471	4.02	

28	524	2011-12-21	12	148570		12.1	4	
		2011-12-22				12.1		
		2014-01-29				2.5		
801		2014-01-30				5.8		
802	80	2014-01-31				5.2		
		2014-02-01				6.8		
804		2014-02-02				6.4		
805		2014-02-03				4.5		
806		2014-02-04				5.6		
807	3	2014-02-05	11	.415105		5.8	6	
808	18	2014-02-06	11	. 445403		7.3	4	
809	14	2014-02-07	10	.972318		8.4	4	
810	0	2014-02-08	11	.569300		5.6	7	
811	7	2014-02-09	12	. 202967		3.9	1	
812	35	2014-02-10	11	. 264175		7.0	7	
813	57	2014-02-11	11	. 452649		4.0	6	
814	44	2014-02-12	11	. 679099		4.7	3	
815	33	2014-02-13	11	. 285737		3.4	2	
816	23	2014-02-14	11	.816914		12.0		
817		2014-02-15				5.7		
818		2014-02-16				7.8		
819		2014-02-17				10.6		
820		2014-02-18				10.1		
821		2014-02-19				10.1		
822						12.5		
823	129	2014-02-21				10.1		
824	248	2014-02-22				11.6		
825	285	2014-02-23				11.9		
826	158	2014-02-24				14.2		
827		2014-02-25				11.4		
828		2014-02-25				11.2		
				. 356350				
829	197	2014-02-27	10	. 356350		10.3	1	
	appare	ntTemperatur		humidity	pressure	weekday	t-1	\
0			2.18	0.93	1027.12	3	NaN	
1			7.01	0.89	1027.22	4	6.952692	
2			4.84	0.79	1024.47	5	8.536480	
3			4.69	0.81	1025.80	6	9.499781	
4			2.94	0.72	1021.11	7	10.267707	
5			1.31	0.86	1022.80	1	10.850805	
6			3.39	0.82	1009.70	2	9.103382	
7			3.34	0.78	1019.43	3	9.274873	
8			5.29	0.82	1007.12	4	8.813513	
9			0.46	0.87	1012.12	5	9.227707	
10			4.71	0.79	1003.55	6	10.145910	
11			1.03	0.82	1001.15	7	10.780273	

4.98

27 433 2011-12-20 12.709106

12	-1.69	0.77	1006.01	1	12.163127
13	-1.61	0.83	1007.32	2	10.609714
14	0.94	0.68	1008.76	3	11.673417
15	0.63	0.81	1010.84	4	10.889362
16	-1.42	0.71	1010.60	5	11.525150
17	-3.42	0.81	1015.58	6	11.759837
18	0.11	0.88	1007.71	7	12.633801
19	-0.64	0.84	1002.47	1	13.749174
20	0.22	0.75	990.27	2	11.951958
21	0.78	0.79	994.48	3	11.957446
22	1.07	0.77	996.75	4	12.392776
23	-2.65	0.88	988.10	5	12.307079
24	-3.56	0.86	1008.46	6	13.376080
25	-4.12	0.84	1016.37	7	13.511968
26	-3.67	0.94	1014.39	1	14.732271
27	1.68	0.81	1015.09	2	13.774471
28	3.84	0.94	1017.91	3	12.709106
29	5.37	0.94	1017.91	4	12.148570
					12.140570
	0.10	0.00			11.344805
800	0.18	0.90	993.99	3	
801	0.61	0.91	1001.76	4	11.800777
802	0.29	0.91	998.51	5	11.685169
803	1.10	0.76	990.08	6	11.857957
804	3.21	0.72	1005.39	7	11.710582
805	1.96	0.79	1003.89	1	12.078164
806	1.12	0.75	996.87	2	11.280011
807	1.03	0.77	982.20	3	11.095584
808	1.96	0.82	989.90	4	11.415105
809	-0.86	0.79	988.77	5	11.445403
810	2.19	0.77	979.25	6	10.972318
811	1.38	0.66	984.71	7	11.569300
812	0.89	0.84	992.84	1	12.202967
813	-0.57	0.76	996.66	2	11.264175
814	-1.20	0.75	994.27	3	11.452649
815	0.05	0.68	992.43	4	11.679099
816	0.45	0.81	990.31	5	11.285737
817	1.77	0.69	988.63	6	11.816914
818	-1.03	0.76	1006.70	7	11.490470
819	2.84	0.83	1007.80	1	11.582159
820	3.83	0.87	1008.67	2	10.979566
821	2.65	0.87	1011.57	3	10.781898
822	3.95	0.84	1001.54	4	10.674624
823	0.19	0.72	1003.42	5	10.573835
824	1.59	0.71	1009.09	6	10.518126
825	5.53	0.71	1010.37	7	10.776242
826	5.52	0.76	1010.37	1	11.480411
827	3.89	0.74	1003.19	2	10.411403
828	1.67	0.78	1000.03	3	10.411403
020	1.01	0.13	1012.13	3	10.234331

	t-2		weekday(t-5)	weekday(t-6)	weekday(t-7)	weekday(t-8)	\
0	NaN		NaN	NaN	NaN	NaN	
1	NaN		NaN	NaN	NaN	NaN	
2	6.952692		NaN	NaN	NaN	NaN	
3	8.536480		NaN	NaN	NaN	NaN	
4	9.499781		NaN	NaN	NaN	NaN	
5	10.267707		3.0	NaN	NaN	NaN	
6	10.850805		4.0	3.0	NaN	NaN	
7	9.103382		5.0	4.0	3.0	NaN	
8	9.274873		6.0	5.0	4.0	3.0	
9	8.813513		7.0	6.0	5.0	4.0	
10	9.227707		1.0	7.0	6.0	5.0	
11	10.145910		2.0	1.0	7.0	6.0	
12	10.780273		3.0	2.0	1.0	7.0	
13	12.163127		4.0	3.0	2.0	1.0	
14	10.609714		5.0	4.0	3.0	2.0	
15	11.673417		6.0	5.0	4.0	3.0	
16	10.889362		7.0	6.0	5.0	4.0	
17	11.525150		1.0	7.0	6.0	5.0	
18	11.759837		2.0	1.0	7.0	6.0	
19	12.633801		3.0	2.0	1.0	7.0	
20	13.749174		4.0	3.0	2.0	1.0	
21	11.951958		5.0	4.0	3.0	2.0	
22	11.957446		6.0	5.0	4.0	3.0	
23	12.392776		7.0	6.0	5.0	4.0	
24	12.307079		1.0	7.0	6.0	5.0	
25	13.376080		2.0	1.0	7.0	6.0	
26	13.511968		3.0	2.0	1.0	7.0	
27	14.732271		4.0	3.0	2.0	1.0	
28	13.774471		5.0	4.0	3.0	2.0	
29	12.709106		6.0	5.0	4.0	3.0	
800	11.753871		5.0	4.0	3.0	2.0	
801	11.344805		6.0	5.0	4.0	3.0	
802	11.800777		7.0	6.0	5.0	4.0	
803	11.685169		1.0	7.0	6.0	5.0	
804	11.857957		2.0	1.0	7.0	6.0	
805	11.710582		3.0	2.0	1.0	7.0	
806	12.078164		4.0	3.0	2.0	1.0	
807	11.280011		5.0	4.0	3.0	2.0	
808	11.095584		6.0	5.0	4.0	3.0	
809	11.415105		7.0	6.0	5.0	4.0	
810	11.445403		1.0	7.0	6.0	5.0	
811	10.972318		2.0	1.0	7.0	6.0	
812	11.569300		3.0	2.0	1.0	7.0	
813	12.202967	• • •	4.0	3.0	2.0	1.0	

814	11.264175	5.0	4.0	3.0	2.0
815	11.452649	6.0	5.0	4.0	3.0
816	11.679099	7.0	6.0	5.0	4.0
817	11.285737	1.0	7.0	6.0	5.0
818	11.816914	2.0	1.0	7.0	6.0
819	11.490470	3.0	2.0	1.0	7.0
820	11.582159	4.0	3.0	2.0	1.0
821		5.0	4.0	3.0	2.0
822	10.781898	6.0	5.0	4.0	3.0
823	10.674624	7.0	6.0	5.0	4.0
824	10.573835	1.0	7.0	6.0	5.0
825	10.518126	2.0	1.0	7.0	6.0
826	10.776242	3.0	2.0	1.0	7.0
827	11.480411	4.0	3.0	2.0	1.0
828	10.411403	5.0	4.0	3.0	2.0
829	10.294997	6.0	5.0	4.0	3.0
	weekday(t-9) we	eekday(t-10)	weekday(t-11)	weekday(t-12)	weekday(t-13) \
0	NaN	NaN	NaN	NaN	NaN
1	NaN	NaN	NaN	NaN	NaN
2	NaN	NaN	NaN	NaN	NaN
3	NaN	NaN	NaN	NaN	NaN
4	NaN	NaN	NaN	NaN	NaN
5	NaN	NaN	NaN	NaN	NaN
6	NaN	NaN	NaN	NaN	NaN
7	NaN	NaN	NaN	NaN	NaN
8	NaN	NaN	NaN	NaN	NaN
9	3.0	NaN	NaN	NaN	NaN
10	4.0	3.0	NaN	NaN	NaN
11	5.0	4.0	3.0	NaN	NaN
12	6.0	5.0	4.0	3.0	NaN
13	7.0	6.0	5.0	4.0	3.0
			6.0	5.0	
14	1.0	7.0			4.0
15	2.0	1.0	7.0	6.0	5.0
16	3.0	2.0	1.0	7.0	6.0
17	4.0	3.0	2.0	1.0	7.0
18	5.0	4.0	3.0	2.0	1.0
19	6.0	5.0	4.0	3.0	2.0
20	7.0	6.0	5.0	4.0	3.0
21	1.0	7.0	6.0	5.0	4.0
22	2.0	1.0	7.0	6.0	5.0
23	3.0	2.0	1.0	7.0	6.0
24	4.0	3.0	2.0	1.0	7.0
25	5.0	4.0	3.0	2.0	1.0
26	6.0	5.0	4.0	3.0	2.0
27	7.0	6.0	5.0	4.0	3.0
28	1.0	7.0	6.0	5.0	4.0
29	2.0	1.0	7.0	6.0	5.0

• •	• • •	• • •	• • •	• • •	• • •
800	1.0	7.0	6.0	5.0	4.0
801	2.0	1.0	7.0	6.0	5.0
802	3.0	2.0	1.0	7.0	6.0
803	4.0	3.0	2.0	1.0	7.0
804	5.0	4.0	3.0	2.0	1.0
805	6.0	5.0	4.0	3.0	2.0
806	7.0	6.0	5.0	4.0	3.0
807	1.0	7.0	6.0	5.0	4.0
808	2.0	1.0	7.0	6.0	5.0
809	3.0	2.0	1.0	7.0	6.0
810	4.0	3.0	2.0	1.0	7.0
811	5.0	4.0	3.0	2.0	1.0
812	6.0	5.0	4.0	3.0	2.0
813	7.0	6.0	5.0	4.0	3.0
814	1.0	7.0	6.0	5.0	4.0
815	2.0	1.0	7.0	6.0	5.0
816	3.0	2.0	1.0	7.0	6.0
817	4.0	3.0	2.0	1.0	7.0
818	5.0	4.0	3.0	2.0	1.0
819	6.0	5.0	4.0	3.0	2.0
820	7.0	6.0	5.0	4.0	3.0
821	1.0	7.0	6.0	5.0	4.0
822	2.0	1.0	7.0	6.0	5.0
823	3.0	2.0	1.0	7.0	6.0
824	4.0	3.0	2.0	1.0	7.0
825	5.0	4.0	3.0	2.0	1.0
826	6.0	5.0	4.0	3.0	2.0
827	7.0	6.0	5.0	4.0	3.0
828	1.0	7.0	6.0	5.0	4.0
829	2.0	1.0	7.0	6.0	5.0

weekday(t-14)

0	NaN
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800 3.0 801 4.0 802 5.0 803 6.0 804 7.0 805 1.0 806 2.0 807 3.0 808 4.0 809 5.0 810 6.0 811 7.0 812 1.0 813 2.0 814 3.0 815 4.0 816 5.0 817 6.0 818 7.0 819 1.0 820 2.0 821 3.0 822 4.0 823 5.0 824 6.0 825 7.0	15 16 17 18 19 20 21 22 23 24 25 26 27 28 29	4.0 5.0 6.0 7.0 1.0 2.0 3.0 4.0 5.0 6.0 7.0 1.0 2.0 3.0
826 1.0 827 2.0	800 801 802 803 804 805 806 807 808 809 810 811 812 813 814 815 816 817 818 819 820 821 822 823 824 825 826	3.0 4.0 5.0 6.0 7.0 1.0 2.0 3.0 4.0 5.0 6.0 7.0 1.0 2.0 3.0 4.0 5.0 6.0 7.0 1.0 2.0 3.0

[830 rows x 92 columns]

```
In [6]: #Ens quedem amb energies i temperatures
                    #No agafem apparent temperature max ja que quan fem la predicció representa que no ho
                    daily_dia=daily_dia.drop(['index','date','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMax','apparentMa
                    daily_dia.head(5)
Out [6]:
                           energy_sum
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                    [5 rows x 85 columns]
In [7]: #Eliminem les 14 primeres files ja que contenen NaN (valors buits)
                    daily_dia=daily_dia.drop([0,1,2,3,4,5,6,7,8,9,10,11,12,13])
                    daily_dia.head(5)
Out [7]:
                              energy_sum
                                                                                                                                   t-3
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                                                                           t-1
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        15 10.145910 9.227707 8.813513
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                                   9.227707
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        17 12.163127 10.780273 10.145910
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            weekday(t-11)
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        18
        [5 rows x 85 columns]
In [7]: len(daily_dia)
Out[7]: 816
In [8]: #normalitzem
        scaler=preprocessing.MinMaxScaler(feature_range=(0, 1))
        daily_dia_norm=scaler.fit_transform(daily_dia)
In [10]: #Seleccionem dades per test i train
         y_daily=daily_dia_norm[:,0]
         X_daily=daily_dia_norm[:,1:85]
         #y daily=daily dia['energy sum']
         #X_daily=daily_dia.drop(['energy_sum'], axis='columns')
         #Reshape de [samples, timesteps] a [samples, timesteps, features]
         #Enlloc de 14 features en son 7 de una feature i 7 duna altre
         X_daily=np.reshape(X_daily, (X_daily.shape[0], 14,6))
In [11]: # definim model
         import tensorflow as tf
         model =Sequential()
         model.add(LSTM(50, activation='relu', input_shape=(14, 6)))
         model.add(Dense(1))
         model.compile(optimizer='adam', loss='mse', metrics=['accuracy'])
```

WARNING:tensorflow:From c:\users\laura\appdata\local\programs\python\python37\lib\site-package:Instructions for updating: Colocations handled automatically by placer.

In [12]: import math from sklearn.metrics import mean_squared_error #Walk forward per test i train minim=100 n_train=465 lenght=len(daily_dia) llista_evaluate=list() llista_prediccions=list() llista_preditrain=list() llista_scores=list() llista_scoretrain=list() sumScores=0 for i in range(n_train,lenght): #minim=minim+1 X_train, X_test= X_daily[minim:i], X_daily[i:i+1] y_train,y_test= y_daily[minim:i],y_daily[i:i+1] #fem fit al model model.fit(X_train, y_train, epochs=50, verbose=0) #mostrem score per cada model score=model.evaluate(X_test,y_test,verbose=0) llista_evaluate.append(score) #Predim per cadascun preditest=model.predict(X_test) llista_prediccions.append(preditest) preditrain=model.predict(X_train) llista_preditrain.append(preditrain) trainScore = math.sqrt(mean_squared_error(y_train, preditrain)) llista_scoretrain.append(trainScore)

sumScores=sumScores+testScore

llista_scores.append(testScore)

WARNING:tensorflow:From c:\users\laura\appdata\local\programs\python\python37\lib\site-package

testScore = math.sqrt(mean_squared_error(y_test, preditest))

Instructions for updating: Use tf.cast instead.

```
In [13]: #Dividim la suma de scores de test entre el nombre de prediccions per obtenir la mitj
         sumScores/(lenght-n_train)
Out[13]: 0.032832669361170505
In [14]: llista_scores
Out[14]: [0.03493338897060827,
          0.06651074908580568,
          0.06082198046970522,
          0.019685514825919403,
          0.0396970914110506,
          0.0959576127060704,
          0.09555134982070812,
          0.0563717732558322,
          0.10782915764341627,
          0.10480125189463729,
          0.11401325223088321,
          0.017065523953900152,
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          0.13660288990883096,
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          0.004455552181129585,
          0.04569985995752068,
          0.005821549819166716,
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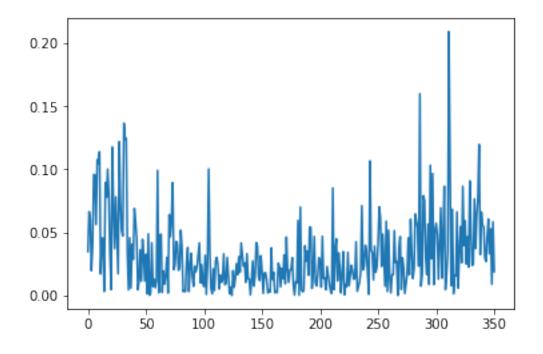
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- 0.0021226148786475107,
- 0.016416497108270756,
- 0.016473585066441254,
- 0.05141982189384131,
- 0.026061695615312352,
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- 0.04665765694524282,
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- 0.04573240237378817,
- 0.016604084721075996,

- 0.060413101374590106,
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- 0.02155683006420328,
- 0.06464967451952086,
- 0.05874059600123882,
- 0.054455934596672195,
- 0.023286880118418507,
- 0.15994947845345986,
- 0.007379319443652443,
- 0.01717228137816562,
- 0.07916876804059192,
- 0.0755615402367209,
- 0.029041689886480038,
- 0.016694537400427922,
- 0.0566787677206968,
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- 0.10328956827788671,
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- 0.04863517617182067,
- 0.012937839725188915,
- 0.040373519520578105,
- 0.06948116703090612,
- 0.01370882081403213,
- 0.04787682133673066,
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- 0.004679845778225777,
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- 0.06840698592363581,
- 0.0013688090932448826,
- 0.01615843469901712,
- 0.01561485037087107,
- 0.06637959692959972,
- 0.005981503179393055,
- 0.0343988777562525,
- 0.05468202581568926,
- 0.025987915719789312,
- 0.0865670753506167,
- 0.039501434635481836,
- 0.05925517931773383,

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- 0.022420873175921452,
- 0.0908941476741989,
- 0.05007367103623395,
- 0.02392198264333878,
- 0.02451355008682099,
- 0.0765590344449596,
- 0.037266017057747014,
- 0.06418476001888473,
- 0.07759323083733616,
- 0.11971844520677632,
- 0.032439931425201296,
- 0.06625643232380818,
- 0.055875973542002466,
- 0.054398258678392875,
- 0.029963324904850763,
- 0.027001748841182005,
- 0.046759470911579726,
- 0.060535509340964966,
- 0.03311464525626984,
- 0.05289444302549051,
- 0.00895394738706079,
- 0.05839012532580212,
- 0.018959758539198734]

In [15]: plt.plot(llista_scores)

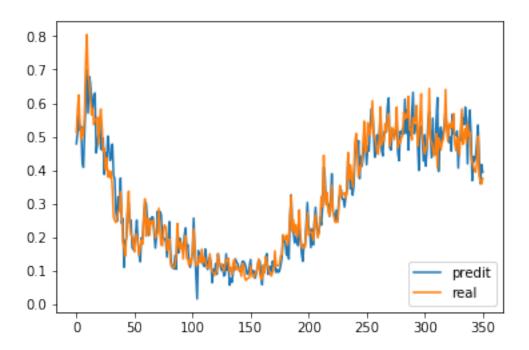
Out[15]: [<matplotlib.lines.Line2D at 0x29e7cbf2160>]



```
In [16]: predis=list()
        for i in range(len(llista_prediccions)):
             predi=llista_prediccions[i].tolist()
             predis.append(predi)
        predis=np.reshape(predis, (351) )
        predis
Out[16]: array([0.47912809, 0.51409781, 0.56350446, 0.51959401, 0.53105223,
                0.42618778, 0.40889019, 0.51135319, 0.61163062, 0.69982952,
                0.57070243, 0.67924213, 0.66063291, 0.61074769, 0.58247191,
                0.62611943, 0.63013273, 0.45199868, 0.4780108, 0.5102483,
                0.55597585, 0.4647072, 0.46062607, 0.49600819, 0.38757688,
                0.45184162, 0.41972086, 0.50198919, 0.47229871, 0.42923725,
                0.44301113, 0.47786871, 0.38396692, 0.37490594, 0.27912289,
                0.2481012, 0.32046145, 0.28468212, 0.37670332, 0.24189378,
                0.25616959, 0.11083713, 0.1897779, 0.19528764, 0.27212107,
                0.30120724, 0.24306102, 0.25171623, 0.17001069, 0.16368796,
                0.18947752, 0.21126099, 0.25144958, 0.1847713, 0.14906709,
                0.12741308, 0.19848396, 0.19296864, 0.26164028, 0.30305639,
                0.30299801, 0.25921473, 0.20523283, 0.25515282, 0.24741141,
                0.26091179, 0.25984764, 0.21077855, 0.16801479, 0.20302939,
                0.27779323, 0.24032483, 0.27657238, 0.26770356, 0.19553539,
                0.19970267, 0.19428411, 0.18904862, 0.14121577, 0.18814287,
                0.24708724, 0.16404258, 0.11195038, 0.11813162, 0.10608822,
                0.14591956, 0.10489535, 0.23786831, 0.15382786, 0.19762962,
                0.17268094, 0.16639313, 0.15893099, 0.20463361, 0.22810547,
                0.16990487, 0.17764717, 0.12646884, 0.11077589, 0.13169533,
                0.15190271, 0.25737181, 0.15891315, 0.09132395, 0.01653426,
                0.16035086, 0.13957933, 0.1263196, 0.14343247, 0.12188079,
                0.11329468, 0.16492821, 0.1383462, 0.10439932, 0.12882431,
                0.14036262, 0.12217734, 0.06479393, 0.10435022, 0.09683509,
                0.12248626, 0.09003247, 0.15122929, 0.12680817, 0.11539005,
                0.10133778, 0.11932097, 0.08517089, 0.08911458, 0.15102714,
                0.10209725, 0.11914217, 0.05775131, 0.0773302, 0.06615269,
                0.0952825 , 0.12388484, 0.13566428, 0.12614647, 0.12140971,
                0.10363151, 0.09831253, 0.11137851, 0.12844105, 0.12849411,
                0.12286773, 0.11071586, 0.09079286, 0.09050411, 0.11132187,
                0.13384402, 0.09021603, 0.10114191, 0.09867968, 0.07824236,
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                0.05879195, 0.1155715 , 0.09570316, 0.13998611, 0.1516787 ,
                0.09000986, 0.10737136, 0.11333527, 0.09793878, 0.12884134,
                0.11377598,\ 0.11341641,\ 0.0953799\ ,\ 0.10483059,\ 0.09588036,
```

```
0.18314299, 0.1471779, 0.17625226, 0.13545755, 0.26185781,
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                0.12846552, 0.17790708, 0.17930532, 0.24064295, 0.30383909,
                0.23429734, 0.22215439, 0.16978312, 0.22477791, 0.17756595,
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                0.3896628 , 0.27687559, 0.26835364, 0.25146002, 0.28136134,
                0.25268197, 0.30883628, 0.33100852, 0.34244895, 0.31384659,
                0.31457895, 0.29039419, 0.31969836, 0.34055811, 0.44259787,
                0.39124405, 0.34444749, 0.36946672, 0.32611379, 0.35585928,
                0.44682002, 0.49300283, 0.44985259, 0.48827374, 0.37499636,
                0.44203642, 0.41196397, 0.44194448, 0.52804387, 0.47575527,
                0.41672474, 0.47101855, 0.45751879, 0.52809024, 0.5828594,
                0.57922333, 0.51880735, 0.43866295, 0.48474294, 0.50586659,
                0.46202457, 0.50515574, 0.5726999, 0.4582808, 0.4428826,
                0.51389498, 0.51194668, 0.51564705, 0.58904612, 0.61542934,
                0.46826777, 0.46051931, 0.50501603, 0.51808912, 0.50103551,
                0.5137952, 0.54281539, 0.45044333, 0.42898694, 0.51593375,
                0.51114833, 0.52427346, 0.50897723, 0.61203539, 0.51049292,
                0.58101225, 0.46047375, 0.52870291, 0.50483507, 0.56956297,
                0.6323843 , 0.50990689, 0.53346092, 0.53690112, 0.48170671,
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                0.50601047, 0.41277125, 0.46270466, 0.54863852, 0.57434756,
                0.50248611, 0.43744236, 0.55530918, 0.44717509, 0.44718984,
                0.54361963, 0.61662227, 0.3966848, 0.49734437, 0.52869487,
                0.48298001, 0.50999987, 0.53301907, 0.57491535, 0.53825563,
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                0.50925094, 0.50435203, 0.5052436, 0.516846, 0.40691614,
                0.49502808, 0.48773083, 0.55793631, 0.55412143, 0.53588587,
                0.58810496, 0.55756462, 0.41959926, 0.53528529, 0.57934588,
                0.50164014, 0.36928126, 0.44165751, 0.42743528, 0.44096887,
                0.48358312, 0.53483617, 0.43518007, 0.36032605, 0.41738561,
                0.39509451])
In [17]: ##Mostrem
        plt.plot(predis, label="predit")
        plt.plot(y daily[n train:lenght], label="real")
        plt.legend(loc="lower right")
        plt.show()
```

0.10028866, 0.11653127, 0.13955835, 0.20638365, 0.18996173,



In [19]: #Creem un dataset amb format (nombre prediccions,17) per tornar les prediccions i els
#El necessitem d'questa mida encara que només volguem passar 2 variables ja que al fe
#per fer la inversa necessitem 17 variables
#Com que només en tenim 2, les ajuntem al dataset inicial i ens quedem amb 15 variabl
#Obtenint un dataset amb 15 variables aleatories i les 2 variables que ens interessen

```
prova=daily_dia.iloc[n_train:lenght]
prova
#len(predis)
#lenght-n_train
prova['predi']=predis
prova['y']=y_daily[n_train:lenght]
prova=prova.drop(['energy_sum','t-1'], axis=1)
prova
prova
prova=prova[['predi','y','t-2','t-3','t-4','t-5','t-6','t-7','t-8','t-9','t-10','t-11
prova
```

c:\users\laura\appdata\local\programs\python\python37\lib\site-packages\ipykernel_launcher.py:
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row_indexer,col_indexer] = value instead

See the caveats in the documentation: http://pandas.pydata.org/pandas-docs/stable/indexing.htmlif sys.path[0] == '':

 $\verb|c:\users| laura \verb|appdata| local| programs| python| python| 37 \\| lib| site-packages| ipykernel_launcher.py: \\| laura| laura| python| pyth$

A value is trying to be set on a copy of a slice from a DataFrame. Try using .loc[row_indexer,col_indexer] = value instead

See the caveats in the documentation: http://pandas.pydata.org/pandas-docs/stable/indexing.htmldel sys.path[0]

Out[19]:	predi	у	t-2	t-3	t-4	t-5	\
479	0.479128	0.514061	12.119938	12.852295	13.106773	12.823073	
480	0.514098	0.580609	11.786082	12.119938	12.852295	13.106773	
481	0.563504	0.624326	11.590859	11.786082	12.119938	12.852295	
482	0.519594	0.539280	12.186487	11.590859	11.786082	12.119938	
483	0.531052	0.491355	12.577783	12.186487	11.590859	11.786082	
484	0.426188	0.522145	11.816573	12.577783	12.186487	11.590859	
485	0.408890	0.504442	11.387627	11.816573	12.577783	12.186487	
486	0.511353	0.567725	11.663214	11.387627	11.816573	12.577783	
487	0.611631	0.719460	11.504756	11.663214	11.387627	11.816573	
488	0.699830	0.804631	12.071173	11.504756	11.663214	11.387627	
489	0.570702	0.684716	13.429271	12.071173	11.504756	11.663214	
490	0.679242	0.662177	14.191591	13.429271	12.071173	11.504756	
491	0.660633	0.615194	13.118295	14.191591	13.429271	12.071173	
492	0.610748	0.565466	12.916559	13.118295	14.191591	13.429271	
493	0.582472	0.585646	12.496044	12.916559	13.118295	14.191591	
494	0.626119	0.536523	12.050954	12.496044	12.916559	13.118295	
495	0.630133	0.552256	12.231576	12.050954	12.496044	12.916559	
496	0.451999	0.552256	11.791904	12.231576	12.050954	12.496044	
497	0.478011	0.557809	11.932721	11.791904	12.231576	12.050954	
498	0.510248	0.477794	11.932721	11.932721	11.791904	12.231576	
499	0.555976	0.551195	11.982423	11.932721	11.932721	11.791904	
500	0.464707	0.582339	11.266252	11.982423	11.932721	11.932721	
501	0.460626	0.529772	11.923226	11.266252	11.982423	11.932721	
502	0.496008	0.458904	12.201972	11.923226	11.266252	11.982423	
503	0.387577	0.465733	11.731479	12.201972	11.923226	11.266252	
504	0.451842	0.402622	11.097177	11.731479	12.201972	11.923226	
505	0.419721	0.436918	11.158295	11.097177	11.731479	12.201972	
506	0.501989	0.380048	10.593420	11.158295	11.097177	11.731479	
507	0.472299	0.398860	10.900388	10.593420	11.158295	11.097177	
508	0.429237	0.377916	10.391372	10.900388	10.593420	11.158295	
800	0.482833	0.537515	11.753871	12.729659	11.620778	11.409880	
801	0.498610	0.524598	11.344805	11.753871	12.729659	11.620778	
802	0.457336	0.543903	11.800777	11.344805	11.753871	12.729659	
803	0.566939	0.527438	11.685169	11.800777	11.344805	11.753871	
804	0.509251	0.568506	11.857957	11.685169	11.800777	11.344805	
805	0.504352	0.479332	11.710582	11.857957	11.685169	11.800777	
806	0.505244	0.458726	12.078164	11.710582	11.857957	11.685169	
807	0.516846	0.494425	11.280011	12.078164	11.710582	11.857957	
808	0.406916	0.497810	11.095584	11.280011	12.078164	11.710582	
300		•			· · · · · • -		

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809 0.495028
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                                                              12.078164
810
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                0.511653
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812
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813
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                0.498620
                           12.202967
                                       11.569300
                                                   10.972318
                                                               11.445403
814
     0.588105
                0.523920
                           11.264175
                                       12.202967
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                                                               10.972318
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                                       11.264175
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                                       11.452649
                                                   11.264175
                                                              12.202967
817
     0.535285
                0.502845
                           11.285737
                                       11.679099
                                                   11.452649
                                                              11.264175
                           11.816914
818
     0.579346
                0.513089
                                       11.285737
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819
     0.501640
                0.445764
                           11.490470
                                       11.816914
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                                                              11.679099
820
     0.369281
                0.423680
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                                       11.490470
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821
     0.441658
                0.411694
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823
     0.440969
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824
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                           10.573835
                                       10.674624
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                           10.518126
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826
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                           10.776242
                                       10.518126
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827
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                0.369280
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828
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                0.358995
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     12.186487
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     12.577783
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                                         14.191591
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     12.050954
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                             12.496044
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                                                    weekday(t-9)
                                                                    weekday(t-10)
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486
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487
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504

11.266252

11.982423

11.932721

11.932721

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500	6.0	5.0	4.0	3.0	2.0
501	7.0	6.0	5.0	4.0	3.0
502	7.0	7.0	6.0	5.0	4.0
503	1.0	7.0	7.0	6.0	5.0
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505	3.0	2.0	1.0	7.0	7.0
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507	5.0	4.0	3.0	2.0	1.0
508	6.0	5.0	4.0	3.0	2.0
800	4.0	3.0	2.0	1.0	7.0
801	5.0	4.0	3.0	2.0	1.0
802	6.0	5.0	4.0	3.0	2.0
803	7.0	6.0	5.0	4.0	3.0
804	1.0	7.0	6.0	5.0	4.0
805	2.0	1.0	7.0	6.0	5.0
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807	4.0	3.0	2.0	1.0	7.0
808	5.0	4.0	3.0	2.0	1.0
809	6.0	5.0	4.0	3.0	2.0
810	7.0	6.0	5.0	4.0	3.0
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812	2.0	1.0	7.0	6.0	5.0
813	3.0	2.0	1.0	7.0	6.0
814	4.0	3.0	2.0	1.0	7.0
815	5.0	4.0	3.0	2.0	1.0
816	6.0	5.0	4.0	3.0	2.0
817	7.0	6.0	5.0	4.0	3.0
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824	7.0	6.0	5.0	4.0	3.0
825	1.0	7.0	6.0	5.0	4.0
826	2.0	1.0	7.0	6.0	5.0

827	3.0	2.0	1.0	7.0	6.0
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829	5.0	4.0	3.0	2.0	1.0
	weekday(t-11)	weekday(t-12)	weekday(t-13)	weekday(t-14)	
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480	2.0	1.0	7.0	6.0	
481	3.0	2.0	1.0	7.0	
482	4.0	3.0	2.0	1.0	
483	5.0	4.0	3.0	2.0	
484	6.0	5.0	4.0	3.0	
485	7.0	6.0	5.0	4.0	
486	1.0	7.0	6.0	5.0	
487	2.0	1.0	7.0	6.0	
488	3.0	2.0	1.0	7.0	
489	4.0	3.0	2.0	1.0	
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491	6.0	5.0	4.0	3.0	
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493	1.0	7.0	6.0	5.0	
494	2.0	1.0	7.0	6.0	
495	3.0	2.0	1.0	7.0	
496	4.0	3.0	2.0	1.0	
497	5.0	4.0	3.0	2.0	
498	6.0	5.0	4.0	3.0	
499	7.0	6.0	5.0	4.0	
500	1.0	7.0	6.0	5.0	
501	2.0	1.0	7.0	6.0	
502	3.0	2.0	1.0	7.0	
503	4.0	3.0	2.0	1.0	
504	5.0	4.0	3.0	2.0	
505	6.0	5.0	4.0	3.0	
506	7.0	6.0	5.0	4.0	
507	7.0	7.0	6.0	5.0	
508	1.0	7.0	7.0	6.0	
800	6.0	5.0	4.0	3.0	
801	7.0	6.0	5.0	4.0	
802	1.0	7.0	6.0	5.0	
803	2.0	1.0	7.0	6.0	
804	3.0	2.0	1.0	7.0	
805	4.0	3.0	2.0	1.0	
806	5.0	4.0	3.0	2.0	
807	6.0	5.0	4.0	3.0	
808	7.0	6.0	5.0	4.0	
809	1.0	7.0	6.0	5.0	
810	2.0	1.0	7.0	6.0	
811	3.0	2.0	1.0	7.0	
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      824
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                             2.0
                                                    7.0
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      826
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                                        2.0
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                             4.0
                                        3.0
                                                    2.0
      827
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      828
                  6.0
                             5.0
                                        4.0
                                                    3.0
      829
                  7.0
                             6.0
                                        5.0
                                                    4.0
      [351 rows x 85 columns]
In [20]: # Convert predictions back to normal values
      predi = scaler.inverse_transform(prova)
      print(predi)
      print(predi[0][0])
      print(predi[0][1])
      #Les variables en posició 0 i 1 són predicció i y respectivament
37.
          ]
43.
          1
7.
          ]
[ 10.21485454 10.2949966 109.74485905 ... 25.
                                            19.
25.
          1
31.
          ]]
11.278188858221599
11.590859170709699
```

31.

43.

19.

In [21]: #Fem una llista amb les prediccions i una llista amb y(valor real)

```
listpredi=list()
         for i in range(len(predi)):
             listpredi.append(predi[i][0])
         listpredi
         listy=list()
         for i in range(len(predi)):
             listy.append(predi[i][1])
         listy
Out [21]: [11.590859170709699,
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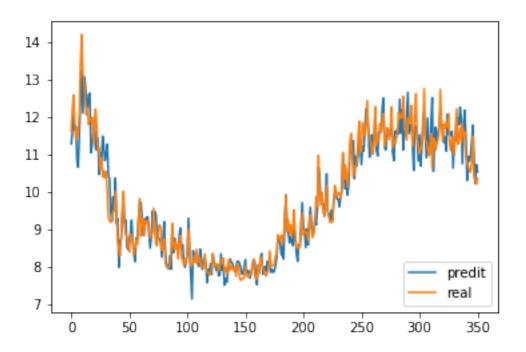
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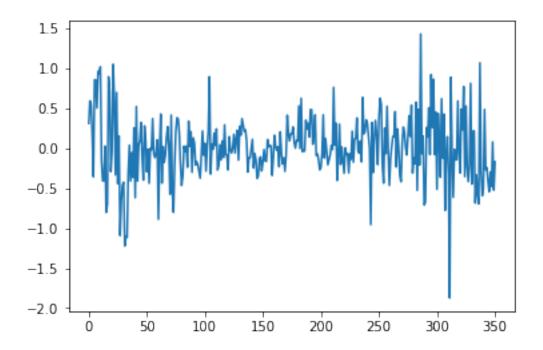
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          10.3563498993587]
In [22]: ##Mostrem
         plt.plot(listpredi, label="predit")
         plt.plot(listy, label="real")
         plt.legend(loc="lower right")
         plt.show()
```



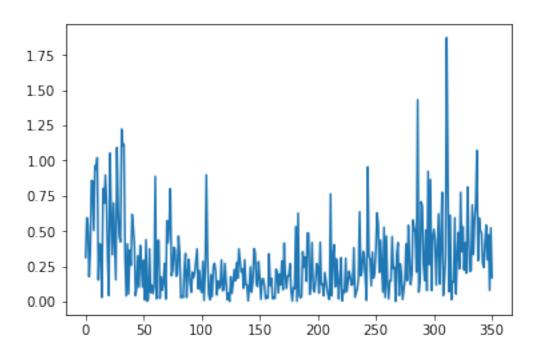
```
In [26]: print(listy[300])
         print(listpredi[300])
         print(listy[300]-listpredi[300])
         (listy[300]-listpredi[300])/listy[300]
11.0061509800784
11.392040093066475
-0.3858891129880746
Out [26]: -0.035061222918579826
In [23]: llista_errors=list()
         llista_errorsabs=list()
         llista_errorsres=list()
         for i in range(len(listpredi)):
             valor=listy[i]-listpredi[i]
             valorabs=math.fabs(valor)
             valorrespecte=valorabs/listy[i]
             llista_errors.append(valor)
             llista_errorsabs.append(valorabs)
             llista_errorsres.append(valorrespecte)
In [24]: plt.plot(llista_errors)
```

Out[24]: [<matplotlib.lines.Line2D at 0x29e7cd67198>]



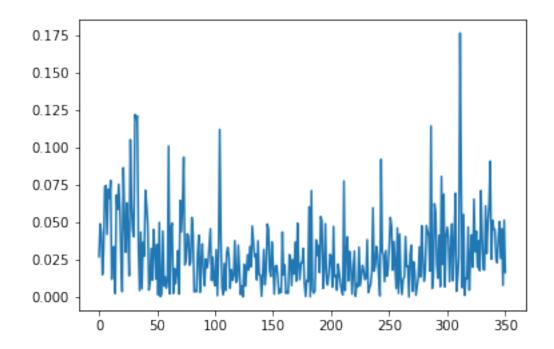
In [25]: plt.plot(llista_errorsabs)

Out[25]: [<matplotlib.lines.Line2D at 0x29e7cdbff98>]



In [28]: plt.plot(llista_errorsres)

Out[28]: [<matplotlib.lines.Line2D at 0x29e7cef43c8>]



In [29]: sum(llista_errorsres)/(len(llista_errorsres))

Out[29]: 0.028931752570169708

In []: