M01 _Xarxa_walkForward2

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
        import math
        from sklearn.metrics import mean_squared_error
```

Using TensorFlow backend.

1.1 Consum diari total univariate one-step

```
Out[2]:
                date
                     apparentTemperatureMax sunsetTimeHour weekday season \
       0 2013-01-16
                                      -0.15
                                                        16
                                                                  3 winter
       1 2013-01-20
                                      -0.46
                                                        16
                                                                  7 winter
       2 2013-01-10
                                       2.36
                                                        16
                                                                 4 winter
       3 2013-01-06
                                       6.98
                                                        16
                                                                 7 winter
       4 2012-01-31
                                       1.13
                                                        16
                                                                 2 winter
```

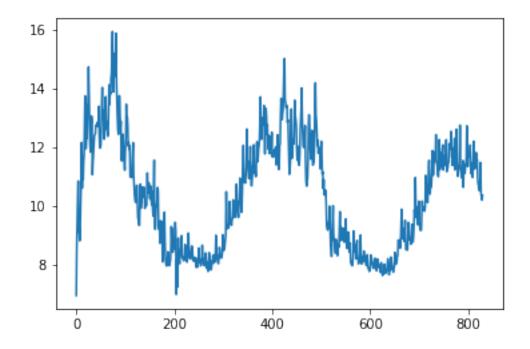
cloudCover humidity visibility month energy_sum

```
0
          0.48
                     0.91
                                   4.12
                                                  13.147536
                                              1
1
          0.85
                     0.91
                                   5.10
                                                  15.021900
                                              1
2
          0.70
                     0.94
                                   5.21
                                                  12.066789
                                              1
3
          0.67
                     0.96
                                  5.50
                                              1
                                                  12.422263
4
          0.55
                     0.84
                                  5.62
                                                  13.890518
                                              1
```

```
Out[3]:
           index
                        date
                               energy_sum
        0
             677
                  2011-11-23
                                 6.952692
             691 2011-11-24
        1
                                 8.536480
        2
             713 2011-11-25
                                 9.499781
        3
             728 2011-11-26
                                10.267707
        4
             729
                  2011-11-27
                                10.850805
```

In [16]: plt.plot(daily_dia)

Out[16]: [<matplotlib.lines.Line2D at 0x24f9e752240>]



```
daily_dia['t-6']=daily_dia['energy_sum'].shift(6)
daily_dia['t-7']=daily_dia['energy_sum'].shift(7)
```

daily_dia

Out[4]:	index	date	energy gum	t-1	t-2	t-3	\
0	677	2011-11-23	energy_sum 6.952692	NaN	NaN	NaN	`
1	691	2011-11-24	8.536480	6.952692	NaN	NaN	
2	713	2011-11-25	9.499781	8.536480	6.952692	NaN	
3	728	2011-11-26	10.267707	9.499781	8.536480	6.952692	
4	729	2011-11-27	10.850805	10.267707	9.499781	8.536480	
5	704	2011-11-28	9.103382	10.850805	10.267707	9.499781	
6	718	2011-11-29	9.274873	9.103382	10.850805	10.267707	
7	727	2011-11-30	8.813513	9.274873	9.103382	10.850805	
8	778	2011-11-01	9.227707	8.813513	9.274873	9.103382	
9	773	2011-12-02	10.145910	9.227707	8.813513	9.274873	
10	791	2011-12-03	10.780273	10.145910	9.227707	8.813513	
11	822	2011-12-04	12.163127	10.780273	10.145910	9.227707	
12	807	2011-12-05	10.609714	12.163127	10.780273	10.145910	
13	813	2011-12-06	11.673417	10.609714	12.163127	10.780273	
14	810	2011-12-07	10.889362	11.673417	10.609714	12.163127	
15	788	2011 12 07	11.525150	10.889362	11.673417	10.609714	
16	797	2011-12-09	11.759837	11.525150	10.889362	11.673417	
17	799	2011-12-10	12.633801	11.759837	11.525150	10.889362	
18	776	2011-12-10	13.749174	12.633801	11.759837	11.525150	
19	775	2011-12-11	11.951958	13.749174	12.633801	11.759837	
20	775 786	2011-12-12	11.957446	11.951958	13.749174	12.633801	
21	818	2011-12-13	12.392776	11.951936	11.951958	13.749174	
22	795	2011-12-14	12.392770	12.392776	11.951936	11.951958	
23	763	2011-12-16	13.376080	12.307079	12.392776	11.957446	
24	770	2011-12-10	13.511968	13.376080	12.392770	12.392776	
25	808	2011-12-18	14.732271	13.570060	13.376080	12.307079	
26	757	2011-12-19	13.774471	14.732271	13.570080	13.376080	
27	803	2011-12-19	12.709106	13.774471	14.732271	13.570080	
28	748	2011-12-20	12.709100	12.709106	13.774471	14.732271	
29	806	2011-12-21	11.839403	12.148570	12.709106	13.774471	
				12.140070		13.774471	
800	 21	2014-01-29	11.800777	11.344805	11.753871	12.729659	
801	10	2014-01-30	11.685169	11.800777	11.344805	11.753871	
802	12	2014-01-31	11.857957	11.685169	11.800777	11.344805	
803	129	2014-02-01	11.710582	11.857957	11.685169	11.800777	
804	155	2014-02-02	12.078164	11.710582	11.857957	11.685169	
805	145	2014-02-03	11.280011	12.078164	11.710582	11.857957	
806	134	2014-02-04	11.095584	11.280011	12.078164	11.710582	
807	123	2014-02-05	11.415105	11.095584	11.280011	12.078164	
808	118	2014-02-06	11.445403	11.415105	11.095584	11.280011	
809	122	2014-02-07	10.972318	11.445403	11.415105	11.095584	
000	144	_011 02 01	10.012010			_1.000001	

```
810
             2014-02-08
                           11.569300
                                       10.972318
       126
                                                   11.445403
                                                               11.415105
811
       149
             2014-02-09
                           12.202967
                                       11.569300
                                                   10.972318
                                                               11.445403
812
       132
             2014-02-10
                           11.264175
                                       12.202967
                                                   11.569300
                                                               10.972318
             2014-02-11
                                       11.264175
                                                   12.202967
813
       143
                           11.452649
                                                                11.569300
             2014-02-12
814
       131
                           11.679099
                                       11.452649
                                                    11.264175
                                                                12.202967
             2014-02-13
                           11.285737
                                       11.679099
                                                    11.452649
815
       164
                                                                11.264175
816
       125
             2014-02-14
                           11.816914
                                       11.285737
                                                    11.679099
                                                                11.452649
                                                               11.679099
817
       141
             2014-02-15
                           11.490470
                                       11.816914
                                                   11.285737
             2014-02-16
818
       151
                           11.582159
                                       11.490470
                                                   11.816914
                                                               11.285737
819
       116
             2014-02-17
                           10.979566
                                       11.582159
                                                   11.490470
                                                                11.816914
820
       128
             2014-02-18
                           10.781898
                                       10.979566
                                                   11.582159
                                                               11.490470
             2014-02-19
                                       10.781898
821
       115
                           10.674624
                                                   10.979566
                                                                11.582159
822
       121
             2014-02-20
                           10.573835
                                       10.674624
                                                   10.781898
                                                                10.979566
823
       174
             2014-02-21
                           10.518126
                                       10.573835
                                                   10.674624
                                                                10.781898
824
       167
             2014-02-22
                           10.776242
                                       10.518126
                                                   10.573835
                                                               10.674624
825
             2014-02-23
                           11.480411
                                       10.776242
                                                   10.518126
       139
                                                               10.573835
826
       162
             2014-02-24
                           10.411403
                                       11.480411
                                                   10.776242
                                                               10.518126
827
             2014-02-25
                           10.294997
                                       10.411403
                                                                10.776242
       136
                                                   11.480411
828
             2014-02-26
                           10.202945
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                                                    10.411403
                                                                11.480411
       161
829
       133
             2014-02-27
                           10.356350
                                       10.202945
                                                   10.294997
                                                                10.411403
            t-4
                        t-5
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0
           NaN
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      6.952692
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5
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6
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7
     10.267707
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8
                 10.267707
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9
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                                           9.499781
10
      9.274873
                  9.103382
                             10.850805
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      8.813513
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                              9.103382
                                          10.850805
11
                  8.813513
12
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                              9.274873
                                           9.103382
13
     10.145910
                  9.227707
                              8.813513
                                           9.274873
14
     10.780273
                 10.145910
                              9.227707
                                           8.813513
     12.163127
                 10.780273
                             10.145910
                                           9.227707
15
                 12.163127
                             10.780273
16
     10.609714
                                          10.145910
17
     11.673417
                 10.609714
                             12.163127
                                          10.780273
     10.889362
                 11.673417
18
                             10.609714
                                          12.163127
                             11.673417
                 10.889362
19
     11.525150
                                          10.609714
20
     11.759837
                 11.525150
                             10.889362
                                          11.673417
21
     12.633801
                 11.759837
                              11.525150
                                          10.889362
22
     13.749174
                 12.633801
                             11.759837
                                          11.525150
23
     11.951958
                 13.749174
                             12.633801
                                          11.759837
24
     11.957446
                 11.951958
                             13.749174
                                          12.633801
25
                 11.957446
                             11.951958
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        800
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                                                  11.409880
        802
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                          12.729659
                                      11.620778
        803
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                          11.753871
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        804
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                                      11.753871
                                                  12.729659
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        806
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                                      11.800777
                                                  11.344805
        807
              11.710582
                          11.857957
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                                                  11.800777
        808
              12.078164
                          11.710582
                                      11.857957
                                                  11.685169
        809
              11.280011
                          12.078164
                                      11.710582
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              11.095584
                          11.280011
                                      12.078164
        810
                                                  11.710582
        811
              11.415105
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                                                  12.078164
                                      11.095584
        812
              11.445403
                          11.415105
                                                  11.280011
              10.972318
                          11.445403
                                      11.415105
        813
                                                  11.095584
        814
              11.569300
                          10.972318
                                      11.445403
                                                  11.415105
        815
              12.202967
                          11.569300
                                      10.972318
                                                  11.445403
        816
              11.264175
                          12.202967
                                      11.569300
                                                  10.972318
        817
              11.452649
                          11.264175
                                      12.202967
                                                  11.569300
                          11.452649
                                      11.264175
        818
              11.679099
                                                  12.202967
        819
              11.285737
                          11.679099
                                      11.452649
                                                  11.264175
        820
              11.816914
                          11.285737
                                      11.679099
                                                  11.452649
        821
                          11.816914
              11.490470
                                      11.285737
                                                  11.679099
        822
              11.582159
                          11.490470
                                      11.816914
                                                  11.285737
        823
                          11.582159
              10.979566
                                      11.490470
                                                  11.816914
        824
              10.781898
                          10.979566
                                      11.582159
                                                  11.490470
        825
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              10.674624
                                      10.979566
                                                  11.582159
        826
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                          10.674624
                                      10.781898
                                                  10.979566
                          10.573835
        827
              10.518126
                                      10.674624
                                                  10.781898
        828
              10.776242
                          10.518126
                                      10.573835
                                                  10.674624
        829
              11.480411
                          10.776242 10.518126
                                                  10.573835
         [830 rows x 10 columns]
In [5]: #Ens quedem amb energies
        daily_dia=daily_dia[['energy_sum','t-1','t-2','t-3','t-4','t-5','t-6','t-7']]
        daily_dia.head(5)
Out [5]:
                                                                     t-5
                               t-1
                                          t-2
                                                     t-3
                                                                t-4
                                                                          t-6
                                                                                t-7
            energy_sum
        0
              6.952692
                               \tt NaN
                                          NaN
                                                     NaN
                                                                \mathtt{NaN}
                                                                     NaN
                                                                           {\tt NaN}
                                                                                NaN
              8.536480
        1
                                                                                NaN
                          6.952692
                                          NaN
                                                     NaN
                                                                \mathtt{NaN}
                                                                     NaN
                                                                           {\tt NaN}
```

12.392776 11.957446 11.951958

12.392776

12.307079

13.376080

11.957446

12.392776

12.307079

12.307079

12.307079

13.376080

13.511968

13.376080

13.511968

14.732271

26 27

28

29

2

3

9.499781

10.267707

10.850805

8.536480

9.499781

10.267707

NaN

8.536480 6.952692

6.952692

NaN

6.952692

8.536480

9.499781

```
In [6]: #Eliminem les 7 primeres files ja que contenen NaN (valors buits)
       daily_dia=daily_dia.drop([0,1,2,3,4,5,6])
       daily_dia.head(5)
Out [6]:
                                        t-2
                                                  t-3
                                                             t-4
           energy_sum
                             t-1
                                                                        t-5 \
             8.813513
                                   9.103382 10.850805 10.267707
       7
                        9.274873
                                                                   9.499781
       8
             9.227707 8.813513
                                   9.274873 9.103382 10.850805 10.267707
       9
            10.145910 9.227707
                                   8.813513 9.274873 9.103382 10.850805
       10
            10.780273 10.145910
                                   9.227707
                                              8.813513 9.274873 9.103382
            12.163127 10.780273 10.145910
                                              9.227707 8.813513 9.274873
       11
                 t-6
                            t-7
       7
            8.536480
                       6.952692
            9.499781
                       8.536480
       8
          10.267707 9.499781
       10 10.850805 10.267707
            9.103382 10.850805
       11
In [39]: len(daily_dia)
Out[39]: 823
In [7]: # definim model
       import tensorflow as tf
       model =Sequential()
       model.add(LSTM(50, activation='relu', input_shape=(7, 1)))
       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 [9]: #Partim en X i y(valor a predir)
        #normalitzem
        scaler=preprocessing.MinMaxScaler(feature_range=(0, 1))
       daily_dia_norm=scaler.fit_transform(daily_dia)
        #Seleccionem dades per y i X
       y_daily=daily_dia_norm[:,0]
       X_daily=daily_dia_norm[:,1:8]
        #Reshape de [samples, timesteps] a [samples, timesteps, features]
        #X_daily_list=X_daily.values#.tolist()
       X_daily=np.reshape(X_daily, (X_daily.shape[0],X_daily.shape[1],1))
```

```
In [44]: X_daily[0]
         daily_dia_norm
Out[44]: array([[0.20375985, 0.25530572, 0.2361457, ..., 0.28043381, 0.17280805,
                 0.
                           ],
                [0.250036, 0.20375985, 0.25530572, ..., 0.36623108, 0.28043381,
                 0.17622026],
                [0.35262316, 0.250036, 0.20375985, ..., 0.43137821, 0.36623108,
                 0.28340205],
                . . . ,
                [0.36928
                           , 0.38228562, 0.50172153, ..., 0.40043353, 0.41169419,
                 0.42605687],
                [0.35899548, 0.36928, 0.38228562, ..., 0.3942094, 0.40043353,
                0.41412098],
                [0.37613476, 0.35899548, 0.36928, ..., 0.42304761, 0.3942094,
                 0.40290677]])
In [10]: # definim model
         import tensorflow as tf
         model =Sequential()
         model.add(LSTM(50, activation='relu', input_shape=(7, 1)))
         model.add(Dense(1))
         model.compile(optimizer='adam', loss='mse', metrics=['accuracy'])
         #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)
```

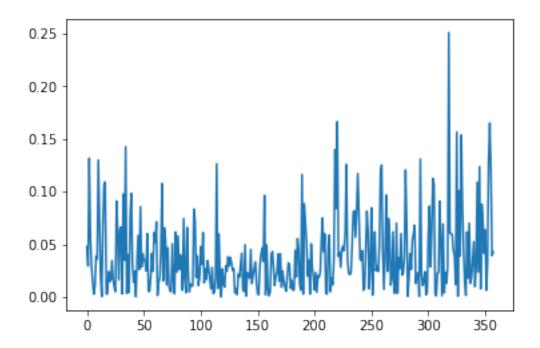
```
llista_preditrain.append(preditrain)
             trainScore = math.sqrt(mean_squared_error(y_train, preditrain))
             llista_scoretrain.append(trainScore )
             testScore = math.sqrt(mean_squared_error(y_test, preditest))
             llista_scores.append(testScore)
             sumScores=sumScores+testScore
WARNING:tensorflow:From c:\users\laura\appdata\local\programs\python\python37\lib\site-package
Instructions for updating:
Use tf.cast instead.
In [77]:
Out[77]: <keras.callbacks.History at 0x24fa43a5198>
In [11]: #Dividim la suma de scores de test entre el nombre de prediccions per obtenir la mitj
         sumScores/(lenght-n_train)
Out[11]: 0.03935483565166944
In [18]: plt.plot(llista_scores)
Out[18]: [<matplotlib.lines.Line2D at 0x18ee8ca0b70>]
```

#Predim per cadascun

preditest=model.predict(X_test)

preditrain=model.predict(X_train)

llista_prediccions.append(preditest)



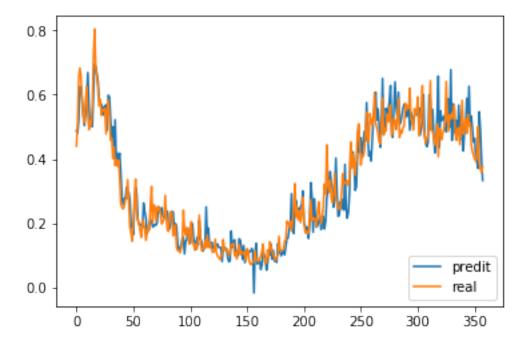
```
In [12]: predis=list()
         for i in range(len(llista prediccions)):
             predi=llista_prediccions[i].tolist()
             predis.append(predi)
         predis=np.reshape(predis, (358)
         predis
Out[12]: array([ 0.48804915,
                               0.48116875,
                                             0.52007627,
                                                           0.62581819,
                                                                         0.62542796,
                  0.58745068,
                               0.53324944,
                                             0.50420082,
                                                           0.54182315,
                                                                         0.58864218,
                  0.66909075,
                               0.56484556,
                                             0.50241619,
                                                           0.50483775,
                                                                         0.50104076,
                  0.61280262,
                               0.69562191,
                                             0.68760961,
                                                           0.66496444,
                                                                         0.63937914,
                  0.58003765,
                               0.56885421,
                                             0.57093424,
                                                           0.53623843,
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0.46443427,
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0.5560168 .
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                                         0.5544529,
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             0.45059219,
                           0.53766727,
                                         0.6581102 ,
                                                       0.43585265,
```

```
0.54939848,
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                                      0.53432143, 0.50571156,
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                         0.55446357,
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            0.40042958,
                         0.38997298,
                                      0.37117833, 0.5472343,
0.48827213,
            0.39819586,
                         0.3335371 ])
```

In [13]: ##Mostrem

```
plt.plot(predis, label="predit")
plt.plot(y_daily[n_train:lenght], label="real")
plt.legend(loc="lower right")
plt.show()
```



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.htm

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.htm import sys

```
Out[14]:
                              t-3
                                         t-4
                                                                         t-7 \
                   t-2
                                                   t-5
                                                              t-6
        472
            10.675248
                        10.860481
                                   11.481859
                                             12.735907
                                                        12.308851
                                                                   12.048499
        473
             10.889469
                        10.675248
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        475
             11.559878
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        476
             12.823073
                        11.559878
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        478
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        479
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        482
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        483
            12.577783
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             13.429271
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             14.191591
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        493
             12.496044
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        494
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        499
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        500
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        501
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        800
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        802
             11.800777
                        11.344805
                                   11.753871
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                                                        11.620778
                                                                   11.409880
        803
                                   11.344805
             11.685169
                        11.800777
                                             11.753871
                                                        12.729659
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```

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804
     11.857957
                11.685169
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805
     11.710582
                11.857957
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806
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                            11.857957
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                                                   11.800777
                                                               11.344805
807
     11.280011
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808
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                                                   11.857957
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                            11.280011
809
     11.415105
                 11.095584
                                        12.078164
                                                   11.710582
                                                               11.857957
810
     11.445403
                11.415105
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                                                   12.078164
                                                               11.710582
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811
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                                                               12.078164
812
     11.569300
                10.972318
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                                                               11.445403
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817
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                                        11.452649
                                                   11.264175
                                                               12.202967
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                            11.285737
                                        11.679099
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                                                               11.264175
820
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                                                               11.452649
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821
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                11.582159
                                        11.816914
                                                   11.285737
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823
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824
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                            10.781898
                                        10.979566
                                                   11.582159
                                                               11.490470
825
     10.518126
                10.573835
                            10.674624
                                        10.781898
                                                   10.979566
                                                               11.582159
                10.518126
826
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                            10.573835
                                        10.674624
                                                   10.781898
                                                               10.979566
827
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                            10.518126
                                        10.573835
                                                   10.674624
                                                               10.781898
828
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                11.480411
                            10.776242
                                        10.518126
                                                   10.573835
                                                               10.674624
829
     10.294997
                10.411403
                            11.480411
                                        10.776242 10.518126
                                                               10.573835
```

predi 472 0.488049 0.440245 473 0.481169 0.510600 474 0.520076 0.651732 475 0.625818 0.683428 476 0.625428 0.654997 477 0.587451 0.573173 478 0.533249 0.535873 479 0.504201 0.514061 480 0.541823 0.580609 481 0.588642 0.624326 482 0.669091 0.539280 483 0.564846 0.491355 484 0.502416 0.522145 485 0.504838 0.504442 486 0.501041 0.567725 487 0.612803 0.719460 488 0.695622 0.804631 489 0.687610 0.684716 490 0.664964 0.662177 491 0.639379 0.615194

```
492 0.580038 0.565466
        493 0.568854 0.585646
        494
            0.570934 0.536523
        495
            0.536238
                       0.552256
        496
            0.562023 0.552256
        497
             0.562746
                      0.557809
        498
            0.568881
                       0.477794
        499
            0.489578 0.551195
        500 0.598598 0.582339
        501 0.593718 0.529772
         . .
        800
            0.498505
                      0.537515
        801
            0.678177
                       0.524598
        802
            0.458117
                       0.543903
        803
            0.571789 0.527438
        804
            0.554464 0.568506
        805
            0.480861
                       0.479332
        806 0.520389
                       0.458726
             0.476583 0.494425
        807
        808
            0.567806
                      0.497810
        809
            0.457857
                       0.444954
        810
            0.530707
                       0.511653
        811 0.547707
                       0.582450
        812 0.425238 0.477562
        813 0.488728 0.498620
        814 0.495023 0.523920
        815
            0.588851
                       0.479971
        816
            0.515726
                      0.539318
        817
             0.626495
                       0.502845
        818
            0.505520
                       0.513089
        819
            0.533499 0.445764
        820 0.495582 0.423680
        821 0.453042 0.411694
        822 0.464073 0.400434
        823 0.400430 0.394209
        824 0.389973 0.423048
        825
            0.371178 0.501722
        826
            0.547234 0.382286
        827 0.488272
                       0.369280
        828 0.398196
                       0.358995
        829
            0.333537
                       0.376135
         [358 rows x 8 columns]
In [15]: # Convert predictions back to normal values
        predi = scaler.inverse_transform(prova)
        print(predi)
```

```
print(predi[0][6])
         print(predi[0][7])
[[102.53827552 104.19619152 109.75782223 ... 114.82951586 11.35803653
   10.90941785]
 [104.45565387 102.53827552 104.19619152 ... 117.15978906 11.29645368
   11.54173402]
 [104.81994666 104.45565387 102.53827552 ... 120.98214256 11.64469441
   12.81016101]
 [109.74485905 103.44221738 101.13196088 ... 103.4928401
                                                            11.36003231
   10.27161324]
 [100.17673598 109.74485905 103.44221738 ... 102.5326838
                                                            10.55380722
   10.17918068]
 [ 99.13484299 100.17673598 109.74485905 ... 101.63058181
                                                           9.9750808
   10.33322068]]
11.35803652710475
10.909417847727964
In [16]: #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][6])
         listpredi
         listy=list()
         for i in range(len(predi)):
             listy.append(predi[i][7])
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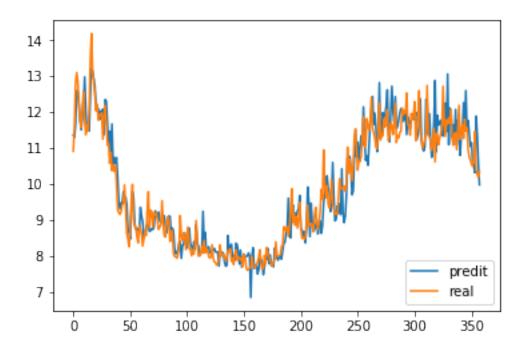
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In [17]: ##Mostrem
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plt.plot(listpredi, label="predit") plt.plot(listy, label="real")

plt.legend(loc="lower right")

plt.show()



In []:

In []: