

M22

_Xarxa_walkforard_normalitzat_multivariate2tempmin_posta_14dies- 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

```
In [2]: daily=pd.read_csv('C:/Users/Laura/Desktop/Smart meters London/workspace R/Dades netes/1
daily.head(5)
```

```
Out[2]:
```

	date	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	

4	2012-04-17		10.01		2.76		19
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	weekday	season	cloudCover	humidity	visibility	month	dewPoint	\
0	6	winter	0.47	0.77	11.20	2	3.99	
1	2	winter	0.40	0.81	10.86	12	5.42	
2	4	autumn	0.44	0.85	12.54	11	5.06	
3	3	winter	0.73	0.77	10.91	2	4.06	
4	2	spring	0.60	0.87	11.86	4	5.74	

	pressure	energy_sum
0	979.25	11.569300
1	979.52	11.981672
2	979.63	10.781689
3	982.20	11.415105
4	982.22	10.617443

```
In [3]: #Ens quedem amb date i energy_sum, ordenem valors per data i resetejem index
daily_dia=daily[['date','energy_sum','apparentTemperatureMax','apparentTemperatureMin']
daily_dia.head(5)
```

```
Out[3]:
```

	index	date	energy_sum	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	

	apparentTemperatureMin	humidity	sunsetTimeHour
0	2.18	0.93	16
1	7.01	0.89	16
2	4.84	0.79	16
3	4.69	0.81	16
4	2.94	0.72	16

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

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



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

daily_dia

```
Out [4]:
```

	index	date	energy_sum	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
27	433	2011-12-20	12.709106	4.98
28	524	2011-12-21	12.148570	12.14
29	689	2011-12-22	11.839403	12.14
..
800	41	2014-01-29	11.800777	2.53
801	105	2014-01-30	11.685169	5.86
802	80	2014-01-31	11.857957	5.27
803	21	2014-02-01	11.710582	6.86
804	163	2014-02-02	12.078164	6.48
805	135	2014-02-03	11.280011	4.59
806	60	2014-02-04	11.095584	5.63
807	3	2014-02-05	11.415105	5.86
808	18	2014-02-06	11.445403	7.34
809	14	2014-02-07	10.972318	8.44
810	0	2014-02-08	11.569300	5.67
811	7	2014-02-09	12.202967	3.91

812	35	2014-02-10	11.264175	7.07
813	57	2014-02-11	11.452649	4.06
814	44	2014-02-12	11.679099	4.73
815	33	2014-02-13	11.285737	3.42
816	23	2014-02-14	11.816914	12.02
817	13	2014-02-15	11.490470	5.79
818	187	2014-02-16	11.582159	7.88
819	218	2014-02-17	10.979566	10.67
820	235	2014-02-18	10.781898	10.13
821	322	2014-02-19	10.674624	10.13
822	101	2014-02-20	10.573835	12.50
823	129	2014-02-21	10.518126	10.15
824	248	2014-02-22	10.776242	11.63
825	285	2014-02-23	11.480411	11.94
826	158	2014-02-24	10.411403	14.23
827	95	2014-02-25	10.294997	11.43
828	360	2014-02-26	10.202945	11.29
829	197	2014-02-27	10.356350	10.31

	apparentTemperatureMin	humidity	sunsetTimeHour	t-1	t-2 \
0	2.18	0.93	16	NaN	NaN
1	7.01	0.89	16	6.952692	NaN
2	4.84	0.79	16	8.536480	6.952692
3	4.69	0.81	16	9.499781	8.536480
4	2.94	0.72	16	10.267707	9.499781
5	1.31	0.86	15	10.850805	10.267707
6	3.39	0.82	15	9.103382	10.850805
7	3.34	0.78	15	9.274873	9.103382
8	5.29	0.82	15	8.813513	9.274873
9	0.46	0.87	15	9.227707	8.813513
10	4.71	0.79	15	10.145910	9.227707
11	1.03	0.82	15	10.780273	10.145910
12	-1.69	0.77	15	12.163127	10.780273
13	-1.61	0.83	15	10.609714	12.163127
14	0.94	0.68	15	11.673417	10.609714
15	0.63	0.81	15	10.889362	11.673417
16	-1.42	0.71	15	11.525150	10.889362
17	-3.42	0.81	15	11.759837	11.525150
18	0.11	0.88	15	12.633801	11.759837
19	-0.64	0.84	15	13.749174	12.633801
20	0.22	0.75	15	11.951958	13.749174
21	0.78	0.79	15	11.957446	11.951958
22	1.07	0.77	15	12.392776	11.957446
23	-2.65	0.88	15	12.307079	12.392776
24	-3.56	0.86	15	13.376080	12.307079
25	-4.12	0.84	15	13.511968	13.376080
26	-3.67	0.94	15	14.732271	13.511968
27	1.68	0.81	15	13.774471	14.732271

28	3.84	0.94	15	12.709106	13.774471
29	5.37	0.87	15	12.148570	12.709106
..
800	0.18	0.90	16	11.344805	11.753871
801	0.61	0.91	16	11.800777	11.344805
802	0.29	0.91	16	11.685169	11.800777
803	1.10	0.76	16	11.857957	11.685169
804	3.21	0.72	16	11.710582	11.857957
805	1.96	0.79	16	12.078164	11.710582
806	1.12	0.75	16	11.280011	12.078164
807	1.03	0.77	16	11.095584	11.280011
808	1.96	0.82	16	11.415105	11.095584
809	-0.86	0.79	17	11.445403	11.415105
810	2.19	0.77	17	10.972318	11.445403
811	1.38	0.66	17	11.569300	10.972318
812	0.89	0.84	17	12.202967	11.569300
813	-0.57	0.76	17	11.264175	12.202967
814	-1.20	0.75	17	11.452649	11.264175
815	0.05	0.68	17	11.679099	11.452649
816	0.45	0.81	17	11.285737	11.679099
817	1.77	0.69	17	11.816914	11.285737
818	-1.03	0.76	17	11.490470	11.816914
819	2.84	0.83	17	11.582159	11.490470
820	3.83	0.87	17	10.979566	11.582159
821	2.65	0.87	17	10.781898	10.979566
822	3.95	0.84	17	10.674624	10.781898
823	0.19	0.72	17	10.573835	10.674624
824	1.59	0.71	17	10.518126	10.573835
825	5.53	0.76	17	10.776242	10.518126
826	5.52	0.74	17	11.480411	10.776242
827	3.89	0.78	17	10.411403	11.480411
828	1.67	0.73	17	10.294997	10.411403
829	1.41	0.74	17	10.202945	10.294997

	t-3	...	sun(t-5)	sun(t-6)	sun(t-7)	sun(t-8)	sun(t-9)	\
0	NaN	...	NaN	NaN	NaN	NaN	NaN	
1	NaN	...	NaN	NaN	NaN	NaN	NaN	
2	NaN	...	NaN	NaN	NaN	NaN	NaN	
3	6.952692	...	NaN	NaN	NaN	NaN	NaN	
4	8.536480	...	NaN	NaN	NaN	NaN	NaN	
5	9.499781	...	16.0	NaN	NaN	NaN	NaN	
6	10.267707	...	16.0	16.0	NaN	NaN	NaN	
7	10.850805	...	16.0	16.0	16.0	NaN	NaN	
8	9.103382	...	16.0	16.0	16.0	16.0	NaN	
9	9.274873	...	16.0	16.0	16.0	16.0	16.0	
10	8.813513	...	15.0	16.0	16.0	16.0	16.0	
11	9.227707	...	15.0	15.0	16.0	16.0	16.0	
12	10.145910	...	15.0	15.0	15.0	16.0	16.0	

13	10.780273	...	15.0	15.0	15.0	15.0	16.0
14	12.163127	...	15.0	15.0	15.0	15.0	15.0
15	10.609714	...	15.0	15.0	15.0	15.0	15.0
16	11.673417	...	15.0	15.0	15.0	15.0	15.0
17	10.889362	...	15.0	15.0	15.0	15.0	15.0
18	11.525150	...	15.0	15.0	15.0	15.0	15.0
19	11.759837	...	15.0	15.0	15.0	15.0	15.0
20	12.633801	...	15.0	15.0	15.0	15.0	15.0
21	13.749174	...	15.0	15.0	15.0	15.0	15.0
22	11.951958	...	15.0	15.0	15.0	15.0	15.0
23	11.957446	...	15.0	15.0	15.0	15.0	15.0
24	12.392776	...	15.0	15.0	15.0	15.0	15.0
25	12.307079	...	15.0	15.0	15.0	15.0	15.0
26	13.376080	...	15.0	15.0	15.0	15.0	15.0
27	13.511968	...	15.0	15.0	15.0	15.0	15.0
28	14.732271	...	15.0	15.0	15.0	15.0	15.0
29	13.774471	...	15.0	15.0	15.0	15.0	15.0
..
800	12.729659	...	16.0	16.0	16.0	16.0	16.0
801	11.753871	...	16.0	16.0	16.0	16.0	16.0
802	11.344805	...	16.0	16.0	16.0	16.0	16.0
803	11.800777	...	16.0	16.0	16.0	16.0	16.0
804	11.685169	...	16.0	16.0	16.0	16.0	16.0
805	11.857957	...	16.0	16.0	16.0	16.0	16.0
806	11.710582	...	16.0	16.0	16.0	16.0	16.0
807	12.078164	...	16.0	16.0	16.0	16.0	16.0
808	11.280011	...	16.0	16.0	16.0	16.0	16.0
809	11.095584	...	16.0	16.0	16.0	16.0	16.0
810	11.415105	...	16.0	16.0	16.0	16.0	16.0
811	11.445403	...	16.0	16.0	16.0	16.0	16.0
812	10.972318	...	16.0	16.0	16.0	16.0	16.0
813	11.569300	...	16.0	16.0	16.0	16.0	16.0
814	12.202967	...	17.0	16.0	16.0	16.0	16.0
815	11.264175	...	17.0	17.0	16.0	16.0	16.0
816	11.452649	...	17.0	17.0	17.0	16.0	16.0
817	11.679099	...	17.0	17.0	17.0	17.0	16.0
818	11.285737	...	17.0	17.0	17.0	17.0	17.0
819	11.816914	...	17.0	17.0	17.0	17.0	17.0
820	11.490470	...	17.0	17.0	17.0	17.0	17.0
821	11.582159	...	17.0	17.0	17.0	17.0	17.0
822	10.979566	...	17.0	17.0	17.0	17.0	17.0
823	10.781898	...	17.0	17.0	17.0	17.0	17.0
824	10.674624	...	17.0	17.0	17.0	17.0	17.0
825	10.573835	...	17.0	17.0	17.0	17.0	17.0
826	10.518126	...	17.0	17.0	17.0	17.0	17.0
827	10.776242	...	17.0	17.0	17.0	17.0	17.0
828	11.480411	...	17.0	17.0	17.0	17.0	17.0
829	10.411403	...	17.0	17.0	17.0	17.0	17.0

	sun(t-10)	sun(t-11)	sun(t-12)	sun(t-13)	sun(t-14)
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	NaN	NaN	NaN	NaN	NaN
10	16.0	NaN	NaN	NaN	NaN
11	16.0	16.0	NaN	NaN	NaN
12	16.0	16.0	16.0	NaN	NaN
13	16.0	16.0	16.0	16.0	NaN
14	16.0	16.0	16.0	16.0	16.0
15	15.0	16.0	16.0	16.0	16.0
16	15.0	15.0	16.0	16.0	16.0
17	15.0	15.0	15.0	16.0	16.0
18	15.0	15.0	15.0	15.0	16.0
19	15.0	15.0	15.0	15.0	15.0
20	15.0	15.0	15.0	15.0	15.0
21	15.0	15.0	15.0	15.0	15.0
22	15.0	15.0	15.0	15.0	15.0
23	15.0	15.0	15.0	15.0	15.0
24	15.0	15.0	15.0	15.0	15.0
25	15.0	15.0	15.0	15.0	15.0
26	15.0	15.0	15.0	15.0	15.0
27	15.0	15.0	15.0	15.0	15.0
28	15.0	15.0	15.0	15.0	15.0
29	15.0	15.0	15.0	15.0	15.0
..
800	16.0	16.0	16.0	16.0	16.0
801	16.0	16.0	16.0	16.0	16.0
802	16.0	16.0	16.0	16.0	16.0
803	16.0	16.0	16.0	16.0	16.0
804	16.0	16.0	16.0	16.0	16.0
805	16.0	16.0	16.0	16.0	16.0
806	16.0	16.0	16.0	16.0	16.0
807	16.0	16.0	16.0	16.0	16.0
808	16.0	16.0	16.0	16.0	16.0
809	16.0	16.0	16.0	16.0	16.0
810	16.0	16.0	16.0	16.0	16.0
811	16.0	16.0	16.0	16.0	16.0
812	16.0	16.0	16.0	16.0	16.0
813	16.0	16.0	16.0	16.0	16.0
814	16.0	16.0	16.0	16.0	16.0

815	16.0	16.0	16.0	16.0	16.0
816	16.0	16.0	16.0	16.0	16.0
817	16.0	16.0	16.0	16.0	16.0
818	16.0	16.0	16.0	16.0	16.0
819	17.0	16.0	16.0	16.0	16.0
820	17.0	17.0	16.0	16.0	16.0
821	17.0	17.0	17.0	16.0	16.0
822	17.0	17.0	17.0	17.0	16.0
823	17.0	17.0	17.0	17.0	17.0
824	17.0	17.0	17.0	17.0	17.0
825	17.0	17.0	17.0	17.0	17.0
826	17.0	17.0	17.0	17.0	17.0
827	17.0	17.0	17.0	17.0	17.0
828	17.0	17.0	17.0	17.0	17.0
829	17.0	17.0	17.0	17.0	17.0

[830 rows x 77 columns]

```
In [5]: #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', 'apparentTemperature'])
daily_dia.head(5)
```

```
Out [5]:
```

	energy_sum	t-1	t-2	t-3	t-4	t-5	t-6	t-7	t-8	\
0	6.952692	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	
1	8.536480	6.952692	NaN	NaN	NaN	NaN	NaN	NaN	NaN	
2	9.499781	8.536480	6.952692	NaN	NaN	NaN	NaN	NaN	NaN	
3	10.267707	9.499781	8.536480	6.952692	NaN	NaN	NaN	NaN	NaN	
4	10.850805	10.267707	9.499781	8.536480	6.952692	NaN	NaN	NaN	NaN	

	t-9	...	sun(t-5)	sun(t-6)	sun(t-7)	sun(t-8)	sun(t-9)	sun(t-10)	\
0	NaN	...	NaN	NaN	NaN	NaN	NaN	NaN	
1	NaN	...	NaN	NaN	NaN	NaN	NaN	NaN	
2	NaN	...	NaN	NaN	NaN	NaN	NaN	NaN	
3	NaN	...	NaN	NaN	NaN	NaN	NaN	NaN	
4	NaN	...	NaN	NaN	NaN	NaN	NaN	NaN	

	sun(t-11)	sun(t-12)	sun(t-13)	sun(t-14)
0	NaN	NaN	NaN	NaN
1	NaN	NaN	NaN	NaN
2	NaN	NaN	NaN	NaN
3	NaN	NaN	NaN	NaN
4	NaN	NaN	NaN	NaN

[5 rows x 71 columns]

```
In [6]: #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 [6]:
```

	energy_sum	t-1	t-2	t-3	t-4	t-5	\
14	10.889362	11.673417	10.609714	12.163127	10.780273	10.145910	
15	11.525150	10.889362	11.673417	10.609714	12.163127	10.780273	
16	11.759837	11.525150	10.889362	11.673417	10.609714	12.163127	
17	12.633801	11.759837	11.525150	10.889362	11.673417	10.609714	
18	13.749174	12.633801	11.759837	11.525150	10.889362	11.673417	

	t-6	t-7	t-8	t-9	...	sun(t-5)	sun(t-6)	\
14	9.227707	8.813513	9.274873	9.103382	...	15.0	15.0	
15	10.145910	9.227707	8.813513	9.274873	...	15.0	15.0	
16	10.780273	10.145910	9.227707	8.813513	...	15.0	15.0	
17	12.163127	10.780273	10.145910	9.227707	...	15.0	15.0	
18	10.609714	12.163127	10.780273	10.145910	...	15.0	15.0	

	sun(t-7)	sun(t-8)	sun(t-9)	sun(t-10)	sun(t-11)	sun(t-12)	sun(t-13)	\
14	15.0	15.0	15.0	16.0	16.0	16.0	16.0	
15	15.0	15.0	15.0	15.0	16.0	16.0	16.0	
16	15.0	15.0	15.0	15.0	15.0	16.0	16.0	
17	15.0	15.0	15.0	15.0	15.0	15.0	16.0	
18	15.0	15.0	15.0	15.0	15.0	15.0	15.0	

	sun(t-14)
14	16.0
15	16.0
16	16.0
17	16.0
18	16.0


```
[5 rows x 71 columns]
```

```
In [8]: len(daily_dia)
```

```
Out [8]: 816
```

```
In [7]: #normalitzem
scaler=preprocessing.MinMaxScaler(feature_range=(0, 1))
daily_dia_norm=scaler.fit_transform(daily_dia)
```

```
In [8]: #Seleccionem dades per test i train
y_daily=daily_dia_norm[:,0]
X_daily=daily_dia_norm[:,1:72]

#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], 14,5))

In [28]: # definim model
import tensorflow as tf
model =Sequential()
model.add(LSTM(50, activation='relu', input_shape=(14, 5)))
model.add(Dense(1))
model.compile(optimizer='adam', loss='mse', metrics=['accuracy'])

In [29]: 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 )
```

```
testScore = math.sqrt(mean_squared_error(y_test, preditest))  
llista_scores.append(testScore)
```

```
sumScores=sumScores+testScore
```

```
In [30]: #Dividim la suma de scores de test entre el nombre de prediccions per obtenir la mitja  
sumScores/(length-n_train)
```

```
Out [30]: 0.03299686799625552
```

```
In [31]: llista_scores
```

```
Out [31]: [0.041467695690875495,  
0.07280583403911378,  
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```

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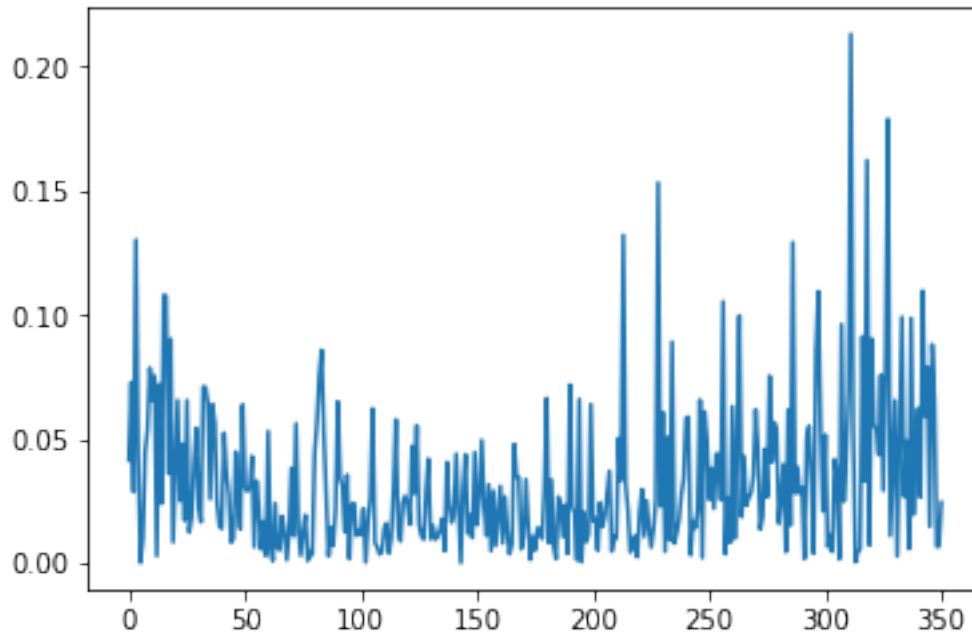
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0.006759420343753542,  
0.024406907815932133]
```

```
In [40]: #plt.figure(figsize=(9,8))  
plt.plot(llista_scores)
```

```
Out[40]: [<matplotlib.lines.Line2D at 0x1b5f9e110f0>]
```



```
In [33]: predis=list()
```

```
for i in range(len(llista_prediccions)):
    predi=llista_prediccions[i].tolist()
    predis.append(predi)
```

```
predis=np.reshape(predis, (351) )
```

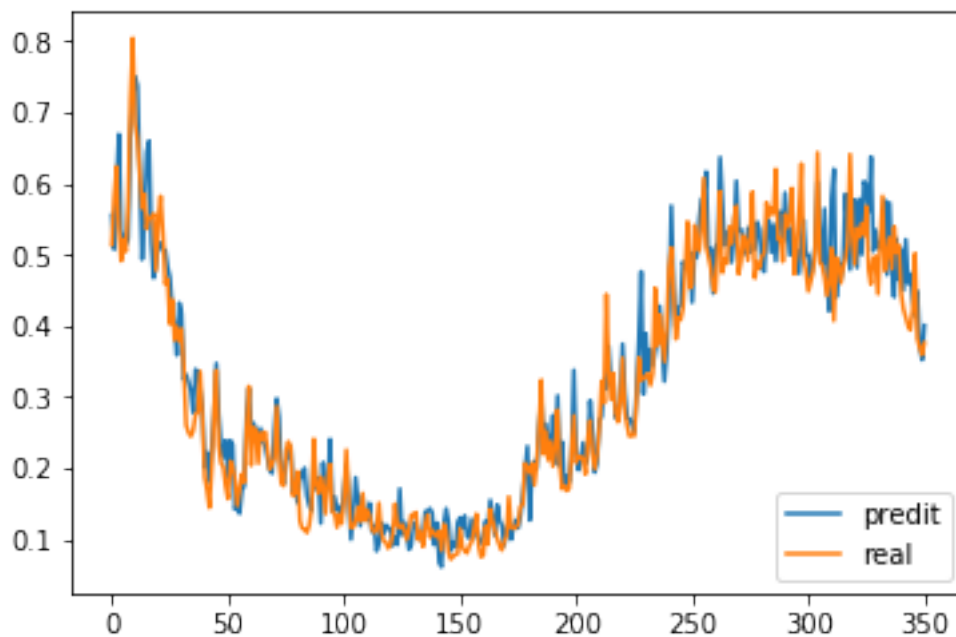
```
predis
```

```
Out[33]: array([0.55552918, 0.50780272, 0.59563738, 0.66954982, 0.53417456,
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0.53484768, 0.53592086, 0.5135535 , 0.50118655, 0.53773808,
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0.48176455, 0.47615737, 0.53386235, 0.54885 , 0.50321203,
0.5426147 , 0.49123406, 0.54933465, 0.560709 , 0.51837569,
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0.50041276, 0.46798015, 0.48694748, 0.51280487, 0.60204184,
0.52507645, 0.48685834, 0.56484854, 0.46724939, 0.42098081,
0.57907498, 0.62049246, 0.44029385, 0.489822 , 0.46467322,
0.48718244, 0.58510065, 0.55037236, 0.47902203, 0.5394417 ,

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0.57696199, 0.4818469 , 0.57851589, 0.50034708, 0.60318226,
0.59767276, 0.56095052, 0.63770401, 0.50534749, 0.53466111,
0.51045048, 0.50893277, 0.52864993, 0.57663512, 0.47185344,
0.57315934, 0.48565185, 0.44061971, 0.52232355, 0.4648447 ,
0.50815147, 0.45012015, 0.52140099, 0.45957214, 0.47314453,
0.4377096 , 0.41363066, 0.44876754, 0.37585747, 0.35223606,
0.40054166])
```

```
In [34]: ##Mostrem
plt.plot(predis, label="predit")
plt.plot(y_daily[n_train:lenght], label="real")
plt.legend(loc="lower right")
plt.show()
```



```
In [35]: #Creem un dataset amb format (nombre prediccions,17) per tornar les prediccions i els
#El necessitem d'aquesta 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 aleatòries 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[['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.html>
if sys.path[0] == '':
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.html>
del sys.path[0]

```
Out[35]:
```

	predi	y	t-2	t-3	t-4	t-5	\
479	0.555529	0.514061	12.119938	12.852295	13.106773	12.823073	
480	0.507803	0.580609	11.786082	12.119938	12.852295	13.106773	
481	0.595637	0.624326	11.590859	11.786082	12.119938	12.852295	
482	0.669550	0.539280	12.186487	11.590859	11.786082	12.119938	
483	0.534175	0.491355	12.577783	12.186487	11.590859	11.786082	
484	0.522213	0.522145	11.816573	12.577783	12.186487	11.590859	
485	0.514179	0.504442	11.387627	11.816573	12.577783	12.186487	
486	0.522807	0.567725	11.663214	11.387627	11.816573	12.577783	
487	0.665824	0.719460	11.504756	11.663214	11.387627	11.816573	
488	0.726015	0.804631	12.071173	11.504756	11.663214	11.387627	
489	0.750174	0.684716	13.429271	12.071173	11.504756	11.663214	
490	0.737640	0.662177	14.191591	13.429271	12.071173	11.504756	
491	0.612330	0.615194	13.118295	14.191591	13.429271	12.071173	
492	0.493392	0.565466	12.916559	13.118295	14.191591	13.429271	
493	0.561701	0.585646	12.496044	12.916559	13.118295	14.191591	
494	0.644463	0.536523	12.050954	12.496044	12.916559	13.118295	
495	0.659936	0.552256	12.231576	12.050954	12.496044	12.916559	
496	0.516279	0.552256	11.791904	12.231576	12.050954	12.496044	
497	0.467485	0.557809	11.932721	11.791904	12.231576	12.050954	
498	0.486174	0.477794	11.932721	11.932721	11.791904	12.231576	
499	0.514701	0.551195	11.982423	11.932721	11.932721	11.791904	
500	0.516742	0.582339	11.266252	11.982423	11.932721	11.932721	
501	0.504783	0.529772	11.923226	11.266252	11.982423	11.932721	
502	0.506824	0.458904	12.201972	11.923226	11.266252	11.982423	
503	0.482856	0.465733	11.731479	12.201972	11.923226	11.266252	
504	0.468148	0.402622	11.097177	11.731479	12.201972	11.923226	

505	0.424553	0.436918	11.158295	11.097177	11.731479	12.201972
506	0.398428	0.380048	10.593420	11.158295	11.097177	11.731479
507	0.358806	0.398860	10.900388	10.593420	11.158295	11.097177
508	0.432267	0.377916	10.391372	10.900388	10.593420	11.158295
..
800	0.481847	0.537515	11.753871	12.729659	11.620778	11.409880
801	0.578516	0.524598	11.344805	11.753871	12.729659	11.620778
802	0.500347	0.543903	11.800777	11.344805	11.753871	12.729659
803	0.603182	0.527438	11.685169	11.800777	11.344805	11.753871
804	0.597673	0.568506	11.857957	11.685169	11.800777	11.344805
805	0.560951	0.479332	11.710582	11.857957	11.685169	11.800777
806	0.637704	0.458726	12.078164	11.710582	11.857957	11.685169
807	0.505347	0.494425	11.280011	12.078164	11.710582	11.857957
808	0.534661	0.497810	11.095584	11.280011	12.078164	11.710582
809	0.510450	0.444954	11.415105	11.095584	11.280011	12.078164
810	0.508933	0.511653	11.445403	11.415105	11.095584	11.280011
811	0.528650	0.582450	10.972318	11.445403	11.415105	11.095584
812	0.576635	0.477562	11.569300	10.972318	11.445403	11.415105
813	0.471853	0.498620	12.202967	11.569300	10.972318	11.445403
814	0.573159	0.523920	11.264175	12.202967	11.569300	10.972318
815	0.485652	0.479971	11.452649	11.264175	12.202967	11.569300
816	0.440620	0.539318	11.679099	11.452649	11.264175	12.202967
817	0.522324	0.502845	11.285737	11.679099	11.452649	11.264175
818	0.464845	0.513089	11.816914	11.285737	11.679099	11.452649
819	0.508151	0.445764	11.490470	11.816914	11.285737	11.679099
820	0.450120	0.423680	11.582159	11.490470	11.816914	11.285737
821	0.521401	0.411694	10.979566	11.582159	11.490470	11.816914
822	0.459572	0.400434	10.781898	10.979566	11.582159	11.490470
823	0.473145	0.394209	10.674624	10.781898	10.979566	11.582159
824	0.437710	0.423048	10.573835	10.674624	10.781898	10.979566
825	0.413631	0.501722	10.518126	10.573835	10.674624	10.781898
826	0.448768	0.382286	10.776242	10.518126	10.573835	10.674624
827	0.375857	0.369280	11.480411	10.776242	10.518126	10.573835
828	0.352236	0.358995	10.411403	11.480411	10.776242	10.518126
829	0.400542	0.376135	10.294997	10.411403	11.480411	10.776242

	t-6	t-7	t-8	t-9	...	sun(t-5)	sun(t-6)	\
479	11.559878	10.930170	10.889469	10.675248	...	17.0	17.0	
480	12.823073	11.559878	10.930170	10.889469	...	17.0	17.0	
481	13.106773	12.823073	11.559878	10.930170	...	18.0	17.0	
482	12.852295	13.106773	12.823073	11.559878	...	18.0	18.0	
483	12.119938	12.852295	13.106773	12.823073	...	18.0	18.0	
484	11.786082	12.119938	12.852295	13.106773	...	18.0	18.0	
485	11.590859	11.786082	12.119938	12.852295	...	18.0	18.0	
486	12.186487	11.590859	11.786082	12.119938	...	18.0	18.0	
487	12.577783	12.186487	11.590859	11.786082	...	18.0	18.0	
488	11.816573	12.577783	12.186487	11.590859	...	18.0	18.0	
489	11.387627	11.816573	12.577783	12.186487	...	18.0	18.0	

490	11.663214	11.387627	11.816573	12.577783	...	18.0	18.0
491	11.504756	11.663214	11.387627	11.816573	...	18.0	18.0
492	12.071173	11.504756	11.663214	11.387627	...	18.0	18.0
493	13.429271	12.071173	11.504756	11.663214	...	18.0	18.0
494	14.191591	13.429271	12.071173	11.504756	...	18.0	18.0
495	13.118295	14.191591	13.429271	12.071173	...	18.0	18.0
496	12.916559	13.118295	14.191591	13.429271	...	18.0	18.0
497	12.496044	12.916559	13.118295	14.191591	...	18.0	18.0
498	12.050954	12.496044	12.916559	13.118295	...	18.0	18.0
499	12.231576	12.050954	12.496044	12.916559	...	18.0	18.0
500	11.791904	12.231576	12.050954	12.496044	...	18.0	18.0
501	11.932721	11.791904	12.231576	12.050954	...	18.0	18.0
502	11.932721	11.932721	11.791904	12.231576	...	18.0	18.0
503	11.982423	11.932721	11.932721	11.791904	...	18.0	18.0
504	11.266252	11.982423	11.932721	11.932721	...	18.0	18.0
505	11.923226	11.266252	11.982423	11.932721	...	18.0	18.0
506	12.201972	11.923226	11.266252	11.982423	...	18.0	18.0
507	11.731479	12.201972	11.923226	11.266252	...	18.0	18.0
508	11.097177	11.731479	12.201972	11.923226	...	18.0	18.0
..
800	11.300414	11.109560	11.370601	11.430883	...	16.0	16.0
801	11.409880	11.300414	11.109560	11.370601	...	16.0	16.0
802	11.620778	11.409880	11.300414	11.109560	...	16.0	16.0
803	12.729659	11.620778	11.409880	11.300414	...	16.0	16.0
804	11.753871	12.729659	11.620778	11.409880	...	16.0	16.0
805	11.344805	11.753871	12.729659	11.620778	...	16.0	16.0
806	11.800777	11.344805	11.753871	12.729659	...	16.0	16.0
807	11.685169	11.800777	11.344805	11.753871	...	16.0	16.0
808	11.857957	11.685169	11.800777	11.344805	...	16.0	16.0
809	11.710582	11.857957	11.685169	11.800777	...	16.0	16.0
810	12.078164	11.710582	11.857957	11.685169	...	16.0	16.0
811	11.280011	12.078164	11.710582	11.857957	...	16.0	16.0
812	11.095584	11.280011	12.078164	11.710582	...	16.0	16.0
813	11.415105	11.095584	11.280011	12.078164	...	16.0	16.0
814	11.445403	11.415105	11.095584	11.280011	...	17.0	16.0
815	10.972318	11.445403	11.415105	11.095584	...	17.0	17.0
816	11.569300	10.972318	11.445403	11.415105	...	17.0	17.0
817	12.202967	11.569300	10.972318	11.445403	...	17.0	17.0
818	11.264175	12.202967	11.569300	10.972318	...	17.0	17.0
819	11.452649	11.264175	12.202967	11.569300	...	17.0	17.0
820	11.679099	11.452649	11.264175	12.202967	...	17.0	17.0
821	11.285737	11.679099	11.452649	11.264175	...	17.0	17.0
822	11.816914	11.285737	11.679099	11.452649	...	17.0	17.0
823	11.490470	11.816914	11.285737	11.679099	...	17.0	17.0
824	11.582159	11.490470	11.816914	11.285737	...	17.0	17.0
825	10.979566	11.582159	11.490470	11.816914	...	17.0	17.0
826	10.781898	10.979566	11.582159	11.490470	...	17.0	17.0
827	10.674624	10.781898	10.979566	11.582159	...	17.0	17.0

828	10.573835	10.674624	10.781898	10.979566	...	17.0	17.0
829	10.518126	10.573835	10.674624	10.781898	...	17.0	17.0

	sun(t-7)	sun(t-8)	sun(t-9)	sun(t-10)	sun(t-11)	sun(t-12)	sun(t-13) \
479	17.0	17.0	17.0	17.0	17.0	17.0	17.0
480	17.0	17.0	17.0	17.0	17.0	17.0	17.0
481	17.0	17.0	17.0	17.0	17.0	17.0	17.0
482	17.0	17.0	17.0	17.0	17.0	17.0	17.0
483	18.0	17.0	17.0	17.0	17.0	17.0	17.0
484	18.0	18.0	17.0	17.0	17.0	17.0	17.0
485	18.0	18.0	18.0	17.0	17.0	17.0	17.0
486	18.0	18.0	18.0	18.0	17.0	17.0	17.0
487	18.0	18.0	18.0	18.0	18.0	17.0	17.0
488	18.0	18.0	18.0	18.0	18.0	18.0	17.0
489	18.0	18.0	18.0	18.0	18.0	18.0	18.0
490	18.0	18.0	18.0	18.0	18.0	18.0	18.0
491	18.0	18.0	18.0	18.0	18.0	18.0	18.0
492	18.0	18.0	18.0	18.0	18.0	18.0	18.0
493	18.0	18.0	18.0	18.0	18.0	18.0	18.0
494	18.0	18.0	18.0	18.0	18.0	18.0	18.0
495	18.0	18.0	18.0	18.0	18.0	18.0	18.0
496	18.0	18.0	18.0	18.0	18.0	18.0	18.0
497	18.0	18.0	18.0	18.0	18.0	18.0	18.0
498	18.0	18.0	18.0	18.0	18.0	18.0	18.0
499	18.0	18.0	18.0	18.0	18.0	18.0	18.0
500	18.0	18.0	18.0	18.0	18.0	18.0	18.0
501	18.0	18.0	18.0	18.0	18.0	18.0	18.0
502	18.0	18.0	18.0	18.0	18.0	18.0	18.0
503	18.0	18.0	18.0	18.0	18.0	18.0	18.0
504	18.0	18.0	18.0	18.0	18.0	18.0	18.0
505	18.0	18.0	18.0	18.0	18.0	18.0	18.0
506	18.0	18.0	18.0	18.0	18.0	18.0	18.0
507	18.0	18.0	18.0	18.0	18.0	18.0	18.0
508	18.0	18.0	18.0	18.0	18.0	18.0	18.0
..
800	16.0	16.0	16.0	16.0	16.0	16.0	16.0
801	16.0	16.0	16.0	16.0	16.0	16.0	16.0
802	16.0	16.0	16.0	16.0	16.0	16.0	16.0
803	16.0	16.0	16.0	16.0	16.0	16.0	16.0
804	16.0	16.0	16.0	16.0	16.0	16.0	16.0
805	16.0	16.0	16.0	16.0	16.0	16.0	16.0
806	16.0	16.0	16.0	16.0	16.0	16.0	16.0
807	16.0	16.0	16.0	16.0	16.0	16.0	16.0
808	16.0	16.0	16.0	16.0	16.0	16.0	16.0
809	16.0	16.0	16.0	16.0	16.0	16.0	16.0
810	16.0	16.0	16.0	16.0	16.0	16.0	16.0
811	16.0	16.0	16.0	16.0	16.0	16.0	16.0
812	16.0	16.0	16.0	16.0	16.0	16.0	16.0

813	16.0	16.0	16.0	16.0	16.0	16.0	16.0
814	16.0	16.0	16.0	16.0	16.0	16.0	16.0
815	16.0	16.0	16.0	16.0	16.0	16.0	16.0
816	17.0	16.0	16.0	16.0	16.0	16.0	16.0
817	17.0	17.0	16.0	16.0	16.0	16.0	16.0
818	17.0	17.0	17.0	16.0	16.0	16.0	16.0
819	17.0	17.0	17.0	17.0	16.0	16.0	16.0
820	17.0	17.0	17.0	17.0	17.0	16.0	16.0
821	17.0	17.0	17.0	17.0	17.0	17.0	16.0
822	17.0	17.0	17.0	17.0	17.0	17.0	17.0
823	17.0	17.0	17.0	17.0	17.0	17.0	17.0
824	17.0	17.0	17.0	17.0	17.0	17.0	17.0
825	17.0	17.0	17.0	17.0	17.0	17.0	17.0
826	17.0	17.0	17.0	17.0	17.0	17.0	17.0
827	17.0	17.0	17.0	17.0	17.0	17.0	17.0
828	17.0	17.0	17.0	17.0	17.0	17.0	17.0
829	17.0	17.0	17.0	17.0	17.0	17.0	17.0

	sun(t-14)
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480	17.0
481	17.0
482	17.0
483	17.0
484	17.0
485	17.0
486	17.0
487	17.0
488	17.0
489	17.0
490	18.0
491	18.0
492	18.0
493	18.0
494	18.0
495	18.0
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497	18.0
498	18.0
499	18.0
500	18.0
501	18.0
502	18.0
503	18.0
504	18.0
505	18.0
506	18.0
507	18.0

```

508      18.0
..      ...
800      16.0
801      16.0
802      16.0
803      16.0
804      16.0
805      16.0
806      16.0
807      16.0
808      16.0
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810      16.0
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819      16.0
820      16.0
821      16.0
822      16.0
823      17.0
824      17.0
825      17.0
826      17.0
827      17.0
828      17.0
829      17.0

```

```
[351 rows x 71 columns]
```

```
In [36]: # 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
```

```

[[ 11.96201461  11.59085917 115.46893021 ... 100.          100.
   100.          ]
 [ 11.53484035  12.18648691 112.48075791 ... 100.          100.
   100.          ]

```

```
[ 12.32100196  12.57778255 110.7334244 ... 100.          100.
 100.          ]
...
[ 10.35386809  10.2949966  109.74485905 ... 100.          100.
 100.          ]
[ 10.14244532  10.20294532 100.17673598 ... 100.          100.
 100.          ]
[ 10.57480324  10.3563499   99.13484299 ... 100.          100.
 100.          ]]
11.962014611160562
11.590859170709699
```

In [37]: *#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[37]: [11.590859170709699,
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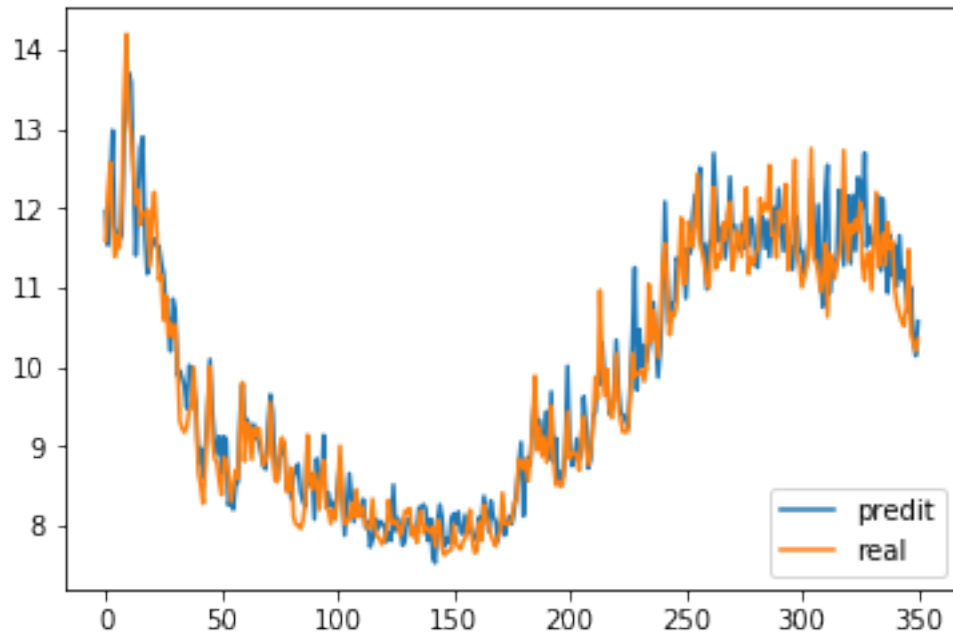
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10.3563498993587]
```

```
In [38]: ##Mostrem  
plt.plot(listpredi, label="predict")  
plt.plot(listy, label="real")  
plt.legend(loc="lower right")  
plt.show()
```



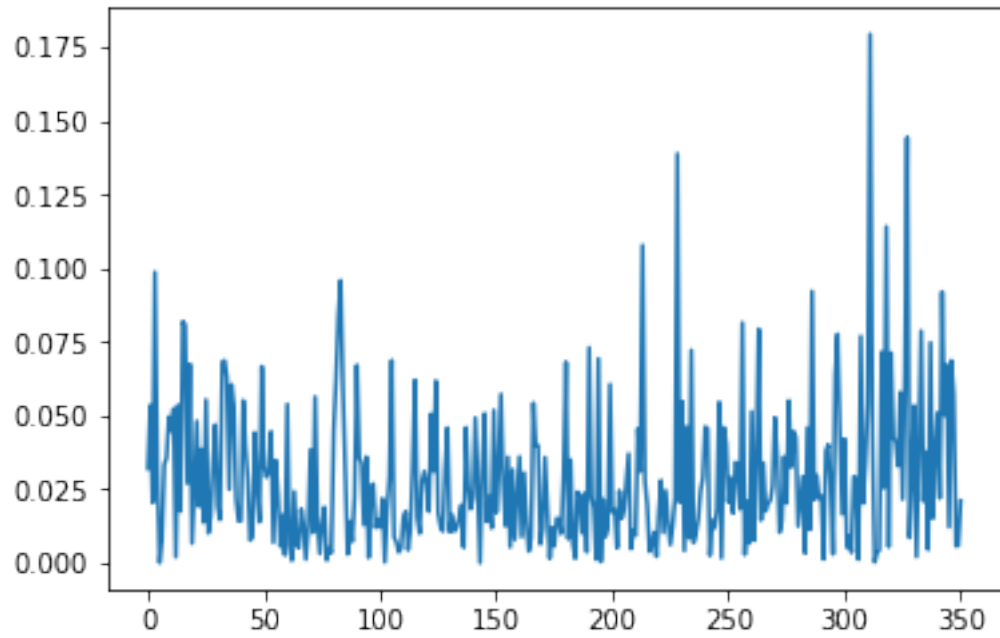
```
In [39]: llista_errors=list()
         llista_errorsabs=list()
         llista_errorsres=list()

         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)

         plt.plot(llista_errorsres)

         error_mitja=sum(llista_errorsres)/(len(llista_errorsres))*100
         print("L'error mitjà és de {} % ".format(error_mitja))
```

L'error mitjà és de 2.92087931552539 %



In []: