M36

_Xarxa_walkforard_normalitzat_multivariate2tempmin_weekday_pres walkforward augment_PCA

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]:		date	${ t apparent Temperature Max}$	${ t apparent Temperature Min}$	${ t sunsetTimeHour}$
	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
           weekday season cloudCover humidity visibility month dewPoint \
        0
                                  0.47
                                            0.77
                                                       11.20
                                                                  2
                                                                          3.99
                    winter
        1
                                  0.40
                                                       10.86
                                                                          5.42
                 2 winter
                                            0.81
                                                                 12
        2
                 4 autumn
                                  0.44
                                            0.85
                                                       12.54
                                                                         5.06
                                                                 11
        3
                 3 winter
                                  0.73
                                            0.77
                                                       10.91
                                                                  2
                                                                         4.06
        4
                 2
                    spring
                                  0.60
                                            0.87
                                                       11.86
                                                                         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
                              energy_sum
                                          apparentTemperatureMax \
                        date
             735 2011-11-23
        0
                                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 weekday pressure sunsetTimeHour \
        0
                             2.18
                                                      1027.12
                                       0.93
                                                   3
                                                                             16
        1
                             7.01
                                       0.89
                                                   4 1027.22
                                                                             16
        2
                             4.84
                                       0.79
                                                   5 1024.47
                                                                             16
        3
                             4.69
                                       0.81
                                                   6 1025.80
                                                                             16
        4
                             2.94
                                       0.72
                                                   7 1021.11
                                                                             16
           cloudCover
        0
                 0.36
        1
                 0.41
        2
                 0.48
        3
                 0.44
        4
                 0.42
In [4]: daily_PCA=daily_dia[['pressure', 'sunsetTimeHour', 'cloudCover']]
In [5]: #Escalem dades
        from sklearn.preprocessing import StandardScaler
        scaler = StandardScaler()
        daily_PCA_scaled=scaler.fit(daily_PCA).transform(daily_PCA)
c:\users\laura\appdata\local\programs\python\python37\lib\site-packages\sklearn\preprocessing\
```

return self.partial_fit(X, y)

c:\users\laura\appdata\local\programs\python\python37\lib\site-packages\ipykernel_launcher.py:after removing the cwd from sys.path.

```
In [6]: from sklearn.decomposition import PCA
        pca_d=PCA(n_components=1)
        daily_PCA_d=pca_d.fit_transform(daily_PCA_scaled)
In [7]: daily_PCA_d
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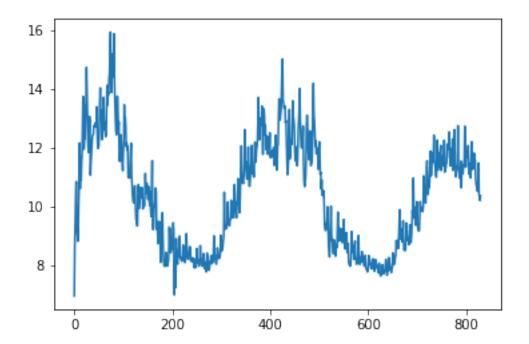
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In [8]: daily_dia['presSunCloud']=daily_PCA_d
        daily_dia.head(5)
Out [8]:
           index
                                            apparentTemperatureMax \
                         date
                               energy_sum
        0
             735
                   2011-11-23
                                  6.952692
                                                              10.36
                                                              12.93
        1
             736
                  2011-11-24
                                 8.536480
             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
                                               weekday
                                                         pressure
                                                                   sunsetTimeHour
        0
                              2.18
                                         0.93
                                                      3
                                                          1027.12
                                                                                16
        1
                              7.01
                                         0.89
                                                      4
                                                          1027.22
                                                                                16
        2
                              4.84
                                         0.79
                                                      5
                                                          1024.47
                                                                                16
        3
                              4.69
                                         0.81
                                                      6
                                                          1025.80
                                                                                16
        4
                              2.94
                                         0.72
                                                          1021.11
                                                                                16
           cloudCover presSunCloud
        0
                 0.36
                           -0.499610
        1
                  0.41
                           -0.349430
        2
                  0.48
                            0.004989
        3
                  0.44
                           -0.185493
        4
                  0.42
                           -0.013602
```

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

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



```
In [9]: 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['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-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['presSunCloud(t-1)']=daily_dia['presSunCloud'].shift(1)
        daily_dia['presSunCloud(t-2)']=daily_dia['presSunCloud'].shift(2)
        daily_dia['presSunCloud(t-3)']=daily_dia['presSunCloud'].shift(3)
        daily_dia['presSunCloud(t-4)']=daily_dia['presSunCloud'].shift(4)
        daily_dia['presSunCloud(t-5)']=daily_dia['presSunCloud'].shift(5)
        daily_dia['presSunCloud(t-6)']=daily_dia['presSunCloud'].shift(6)
        daily_dia['presSunCloud(t-7)']=daily_dia['presSunCloud'].shift(7)
        daily_dia['presSunCloud(t-8)']=daily_dia['presSunCloud'].shift(8)
        daily_dia['presSunCloud(t-9)']=daily_dia['presSunCloud'].shift(9)
        daily_dia['presSunCloud(t-10)']=daily_dia['presSunCloud'].shift(10)
        daily dia['presSunCloud(t-11)']=daily dia['presSunCloud'].shift(11)
        daily dia['presSunCloud(t-12)']=daily dia['presSunCloud'].shift(12)
        daily dia['presSunCloud(t-13)']=daily dia['presSunCloud'].shift(13)
        daily_dia['presSunCloud(t-14)']=daily_dia['presSunCloud'].shift(14)
        daily_dia
Out [9]:
             index
                           date
                                 energy_sum
                                             apparentTemperatureMax
        0
               735
                    2011-11-23
                                   6.952692
                                                               10.36
        1
               736
                    2011-11-24
                                   8.536480
                                                               12.93
        2
                                                               13.03
               682
                    2011-11-25
                                   9.499781
        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
               100
                    2011-12-04
                                                                6.66
        11
                                  12.163127
        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
                                                               12.89
        15
               299
                    2011-12-08
                                  11.525150
        16
               294
                    2011-12-09
                                  11.759837
                                                                3.99
        17
                                                                3.14
               455
                    2011-12-10
                                  12.633801
        18
               215
                    2011-12-11
                                  13.749174
                                                                5.72
                                                                5.94
        19
               115
                    2011-12-12
                                  11.951958
```

daily_dia['weekday(t-8)']=daily_dia['weekday'].shift(8)
daily_dia['weekday(t-9)']=daily_dia['weekday'].shift(9)

```
20
        22
             2011-12-13
                           11.957446
                                                          12.08
                                                           2.88
21
        45
             2011-12-14
                           12.392776
        59
22
             2011-12-15
                           12.307079
                                                           4.38
23
             2011-12-16
                                                           0.99
        11
                           13.376080
24
       228
             2011-12-17
                           13.511968
                                                           1.72
25
             2011-12-18
                           14.732271
                                                           1.98
       478
26
       412
             2011-12-19
                           13.774471
                                                           4.02
27
       433
             2011-12-20
                           12.709106
                                                           4.98
       524
             2011-12-21
                           12.148570
                                                          12.14
28
29
       689
             2011-12-22
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                                                          12.14
        . . .
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801
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803
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805
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             2014-02-04
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807
             2014-02-05
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808
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             2014-02-06
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             2014-02-11
                           11.452649
                                                           4.06
             2014-02-12
                                                           4.73
814
        44
                           11.679099
             2014-02-13
                                                           3.42
815
        33
                           11.285737
816
        23
             2014-02-14
                           11.816914
                                                          12.02
                                                           5.79
817
             2014-02-15
        13
                           11.490470
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
             2014-02-26
       360
                           10.202945
                                                          11.29
829
       197
             2014-02-27
                           10.356350
                                                          10.31
     apparentTemperatureMin
                                           weekday
                                                                sunsetTimeHour
                                humidity
                                                    pressure
0
                                    0.93
                         2.18
                                                 3
                                                      1027.12
                                                                             16
1
                         7.01
                                    0.89
                                                 4
                                                      1027.22
                                                                             16
2
                         4.84
                                    0.79
                                                 5
                                                      1024.47
                                                                             16
3
                         4.69
                                    0.81
                                                 6
                                                      1025.80
                                                                             16
4
                         2.94
                                    0.72
                                                 7
                                                      1021.11
                                                                             16
```

5	1.31	0.86	1	1022.80	15
6	3.39	0.82	2	1009.70	15
7	3.34	0.78	3	1019.43	15
8	5.29	0.82	4	1007.12	15
9	0.46	0.87	5	1012.12	15
10	4.71	0.79	6	1003.55	15
11	1.03	0.82	7	1001.15	15
12	-1.69	0.77	1	1006.01	15
13	-1.61	0.83	2	1007.32	15
14	0.94	0.68	3	1008.76	15
15	0.63	0.81	4	1010.84	15
16	-1.42	0.71	5	1010.60	15
17	-3.42	0.81	6	1015.58	15
18	0.11	0.88	7	1007.71	15
19	-0.64	0.84	1	1002.47	15
20	0.22	0.75	2	990.27	15
21	0.78	0.79	3	994.48	15
22	1.07	0.77	4	996.75	15
23	-2.65	0.88	5	988.10	15
24	-3.56	0.86	6	1008.46	15
25	-4.12	0.84	7	1016.37	15
26	-3.67	0.94	1	1014.39	15
27	1.68	0.81	2	1015.09	15
28	3.84	0.94	3	1017.91	15
29	5.37	0.87	4	1024.71	15
••				•••	
800	0.18	0.90	3	993.99	16
801	0.61	0.91	4	1001.76	16
802	0.29	0.91	5	998.51	16
803	1.10	0.76	6	990.08	16
804	3.21	0.72	7	1005.39	16
805	1.96	0.79	1	1003.89	16
806	1.12	0.75	2	996.87	16
807	1.03	0.77	3	982.20	16
808	1.96	0.82	4	989.90	16
809	-0.86	0.79	5	988.77	17
810	2.19	0.77	6	979.25	17
811	1.38	0.66	7	984.71	17
812	0.89	0.84	1	992.84	17
813	-0.57	0.76	2	996.66	17
814	-1.20	0.75	3	994.27	17
815	0.05	0.68	4	992.43	17
816	0.45	0.81	5	990.31	17
817	1.77	0.69	6	988.63	17
818	-1.03	0.76	7	1006.70	17
819					17
	.) ΧΔ	U 0.5		111111 011	
820	2.84	0.83 0.87	1	1007.80 1008.67	
820 821	2.84 3.83 2.65	0.87 0.87	2	1007.80 1008.67 1011.57	17 17 17

822		3.95	0.84	4	1001.54	17	
823		0.19	0.72	5	1003.42	17	
824		1.59	0.71	6	1009.09	17	
825		5.53	0.76	7	1010.37	17	
826		5.52	0.74	1	1005.19	17	
827		3.89	0.78	2	1000.65	17	
828		1.67	0.73	3	1012.73	17	
829		1.41	0.74	4	1007.02	17	
	cloudCover	 presSur	nCloud(t-5)	presSu	nCloud(t-6)	presSunCloud(t-7)	\
0	0.36	 •	NaN	•	NaN	NaN	
1	0.41		NaN		NaN	NaN	
2	0.48		NaN		NaN	NaN	
3	0.44		NaN		NaN	NaN	
4	0.42		NaN		NaN	NaN	
5	0.56		-0.499610		NaN	NaN	
6	0.60		-0.349430		-0.499610	NaN	
7	0.31		0.004989		-0.349430	-0.499610	
8	0.57		-0.185493		0.004989	-0.349430	
9	0.32		-0.013602		-0.185493	0.004989	
10	0.54		0.693988		-0.013602	-0.185493	
11	0.36		1.471611		0.693988	-0.013602	
12	0.20		0.086255		1.471611	0.693988	
13	0.34		1.507211		0.086255	1.471611	
14	0.29		0.481945		1.507211	0.086255	
15	0.53		1.592198		0.481945	1.507211	
16	0.15		1.153313		1.592198	0.481945	
17	0.17		0.414334		1.153313	1.592198	
18	0.56		0.783458		0.414334	1.153313	
19	0.38		0.556456		0.783458	0.414334	
20	0.42		1.197506		0.556456	0.783458	
21	0.36		0.030195		1.197506	0.556456	
22	0.42		-0.156162		0.030195	1.197506	
23	0.70		1.446746		-0.156162	0.030195	
24	0.37		1.149533		1.446746	-0.156162	
25	0.22		1.882260		1.149533	1.446746	
26	0.47		1.486043		1.882260	1.149533	
27	0.48		1.559008		1.486043	1.882260	
28	0.67		2.859454		1.559008	1.486043	
29	0.38		0.819691		2.859454	1.559008	
800	0.93		0.717972		0.111054	1.542647	
801	0.81		0.479967		0.717972	0.111054	
802	0.73		0.872636		0.479967	0.717972	
803	0.19		1.420656		0.872636	0.479967	
804	0.22		2.360909		1.420656	0.872636	
805	0.47		2.921989		2.360909	1.420656	
806	0.42		2.161981		2.921989	2.360909	

807	0.73	2.075835	2.161981	2.921989
808	0.67	0.820539	2.075835	2.161981
809	0.63	0.149908	0.820539	2.075835
810	0.47	1.000579	0.149908	0.820539
811	0.52	1.195600	1.000579	0.149908
812	0.55	2.889452	1.195600	1.000579
813	0.41	2.319139	2.889452	1.195600
814	0.59	1.893951	2.319139	2.889452
815	0.36	1.872312	1.893951	2.319139
816	0.67	1.755111	1.872312	1.893951
817	0.35	1.442651	1.755111	1.872312
818	0.13	0.817620	1.442651	1.755111
819	0.56	1.495451	0.817620	1.442651
820	0.57	0.873462	1.495451	0.817620
821	0.64	1.941264	0.873462	1.495451
822	0.61	1.031990	1.941264	0.873462
823	0.22	-0.552167	1.031990	1.941264
824	0.25	0.727412	-0.552167	1.031990
825	0.66	0.715046	0.727412	-0.552167
826	0.50	0.787618	0.715046	0.727412
827	0.62	1.194858	0.787618	0.715046
828	0.26	-0.109241	1.194858	0.787618
829	0.32	-0.298985	-0.109241	1.194858
	presSunCloud(t-8)	<pre>presSunCloud(t-9)</pre>	presSunCloud(t-10)	\
0	presSunCloud(t-8) NaN	presSunCloud(t-9) NaN	presSunCloud(t-10) NaN	\
0	-	•	•	\
	NaN	NaN	NaN	\
1	NaN NaN	NaN NaN	NaN NaN	\
1 2	NaN NaN NaN	NaN NaN NaN	NaN NaN NaN	\
1 2 3	NaN NaN NaN NaN	NaN NaN NaN NaN	NaN NaN NaN NaN	\
1 2 3 4	NaN NaN NaN NaN NaN	NaN NaN NaN NaN NaN	nan Nan Nan Nan Nan	
1 2 3 4 5	NaN NaN NaN NaN NaN	NaN NaN NaN NaN NaN	NaN NaN NaN NaN NaN	
1 2 3 4 5 6	NaN NaN NaN NaN NaN NaN	NaN NaN NaN NaN NaN NaN	NaN NaN NaN NaN NaN NaN	
1 2 3 4 5 6 7	NaN NaN NaN NaN NaN NaN NaN	NaN NaN NaN NaN NaN NaN NaN	NaN NaN NaN NaN NaN NaN NaN	
1 2 3 4 5 6 7 8	NaN NaN NaN NaN NaN NaN NaN NaN	NaN NaN NaN NaN NaN NaN NaN NaN	NaN NaN NaN NaN NaN NaN NaN NaN	
1 2 3 4 5 6 7 8	NaN NaN NaN NaN NaN NaN -0.499610	NaN NaN NaN NaN NaN NaN NaN NaN	NaN NaN NaN NaN NaN NaN NaN NaN	
1 2 3 4 5 6 7 8 9 10	NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989	NaN NaN NaN NaN NaN NaN NaN NaN -0.499610	NaN NaN NaN NaN NaN NaN NaN NaN NaN	
1 2 3 4 5 6 7 8 9 10 11 12 13	NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989 -0.185493	NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989	NaN	
1 2 3 4 5 6 7 8 9 10 11 12 13 14	NaN NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989 -0.185493 -0.013602 0.693988 1.471611	NaN NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989 -0.185493 -0.013602 0.693988	NaN	
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15	NaN NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989 -0.185493 -0.013602 0.693988 1.471611 0.086255	NaN NaN NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989 -0.185493 -0.013602 0.693988 1.471611	NaN	
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16	NaN NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989 -0.185493 -0.013602 0.693988 1.471611 0.086255 1.507211	NaN NaN NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989 -0.185493 -0.013602 0.693988 1.471611 0.086255	NaN	
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17	NaN NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989 -0.185493 -0.013602 0.693988 1.471611 0.086255 1.507211 0.481945	NaN NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989 -0.185493 -0.013602 0.693988 1.471611 0.086255 1.507211	NaN	
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18	NaN NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989 -0.185493 -0.013602 0.693988 1.471611 0.086255 1.507211 0.481945 1.592198	NaN NaN NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989 -0.185493 -0.013602 0.693988 1.471611 0.086255 1.507211 0.481945	NaN	
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19	NaN NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989 -0.185493 -0.013602 0.693988 1.471611 0.086255 1.507211 0.481945 1.592198 1.153313	NaN NaN NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989 -0.185493 -0.013602 0.693988 1.471611 0.086255 1.507211 0.481945 1.592198	NaN	
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20	NaN NaN NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989 -0.185493 -0.013602 0.693988 1.471611 0.086255 1.507211 0.481945 1.592198 1.153313 0.414334	NaN NaN NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989 -0.185493 -0.013602 0.693988 1.471611 0.086255 1.507211 0.481945 1.592198 1.153313	NaN	
1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19	NaN NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989 -0.185493 -0.013602 0.693988 1.471611 0.086255 1.507211 0.481945 1.592198 1.153313	NaN NaN NaN NaN NaN NaN NaN NaN NaN -0.499610 -0.349430 0.004989 -0.185493 -0.013602 0.693988 1.471611 0.086255 1.507211 0.481945 1.592198	NaN	

23	1.197506	0.556456	0.783458	
24	0.030195	1.197506	0.556456	
25	-0.156162	0.030195	1.197506	
26	1.446746	-0.156162	0.030195	
27	1.149533	1.446746	-0.156162	
28	1.882260	1.149533	1.446746	
29	1.486043	1.882260	1.149533	
800	0.378962	-0.120993	0.983640	
801	1.542647	0.378962	-0.120993	
802	0.111054	1.542647	0.378962	
803	0.717972	0.111054	1.542647	
804	0.479967	0.717972	0.111054	
805	0.872636	0.479967	0.717972	
806	1.420656	0.872636	0.479967	
807	2.360909	1.420656	0.872636	
808	2.921989	2.360909	1.420656	
809	2.161981	2.921989	2.360909	
810	2.075835	2.161981	2.921989	
811	0.820539	2.075835	2.161981	
812	0.149908	0.820539	2.075835	
813	1.000579	0.149908	0.820539	
814	1.195600	1.000579	0.149908	
815	2.889452	1.195600	1.000579	
816	2.319139	2.889452	1.195600	
817	1.893951	2.319139	2.889452	
818	1.872312	1.893951	2.319139	
819	1.755111	1.872312	1.893951	
820	1.442651	1.755111	1.872312	
821	0.817620	1.442651	1.755111	
822	1.495451	0.817620	1.442651	
823	0.873462	1.495451	0.817620	
824	1.941264	0.873462	1.495451	
825	1.031990	1.941264	0.873462	
826	-0.552167	1.031990	1.941264	
827	0.727412	-0.552167	1.031990	
828	0.715046	0.727412	-0.552167	
829	0.787618	0.715046	0.727412	
	presSunCloud(t-11)	presSunCloud(t-12)	presSunCloud(t-13)	\
0	NaN	NaN	NaN	
1	NaN	NaN	NaN	
2	NaN	NaN	NaN	
3	NaN	NaN	NaN	
4	NaN	NaN	NaN	
5	NaN	NaN	NaN	
6	NaN	NaN	NaN	
7	NaN	NaN	NaN	

8	NaN	NaN	NaN
9	NaN	NaN	NaN
10	NaN	NaN	NaN
11	-0.499610	NaN	NaN
12	-0.349430	-0.499610	NaN
13	0.004989	-0.349430	-0.499610
14	-0.185493	0.004989	-0.349430
15	-0.133493	-0.185493	0.004989
16	0.693988	-0.13602	-0.185493
17	1.471611	0.693988	-0.013602
18	0.086255	1.471611	0.693988
19	1.507211	0.086255	1.471611
20	0.481945	1.507211	0.086255
21	1.592198	0.481945	1.507211
22	1.153313	1.592198	0.481945
23	0.414334	1.153313	1.592198
24	0.783458	0.414334	1.153313
25	0.556456	0.783458	0.414334
26	1.197506	0.556456	0.783458
27	0.030195	1.197506	0.556456
28	-0.156162	0.030195	1.197506
29	1.446746	-0.156162	0.030195
	1.440740	0.100102	0.000130
800	1.240756	1.653567	2.009904
801	0.983640	1.240756	1.653567
802	-0.120993	0.983640	1.240756
803	0.378962	-0.120993	0.983640
804	1.542647	0.378962	-0.120993
805	0.111054	1.542647	0.378962
806	0.717972	0.111054	1.542647
807	0.479967	0.717972	0.111054
808	0.872636	0.479967	0.717972
809	1.420656	0.872636	0.479967
810	2.360909	1.420656	0.872636
811	2.921989	2.360909	1.420656
812	2.161981	2.921989	2.360909
813	2.075835	2.161981	2.921989
814	0.820539	2.075835	2.161981
815	0.149908	0.820539	2.075835
816	1.000579	0.149908	0.820539
817	1.195600	1.000579	0.149908
818	2.889452	1.195600	1.000579
819	2.319139	2.889452	1.195600
820	1.893951	2.319139	2.889452
821	1.872312	1.893951	2.319139
822	1.755111	1.872312	1.893951
823	1.442651	1.755111	1.872312
824	0.817620	1.442651	1.755111

825	1.495451	0.817620	1.442651
826	0.873462	1.495451	0.817620
827	1.941264	0.873462	1.495451
828	1.031990	1.941264	0.873462
829	-0.552167	1.031990	1.941264
	presSunCloud(t-14)		
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1	NaN		
2	NaN		
3	NaN		
4	NaN		
5	NaN		
6	NaN		
7	NaN		
8	NaN		
9	NaN		
10	NaN		
11	NaN		
12	NaN		
13	NaN		
14	-0.499610		
15	-0.349430		
16	0.004989		
17	-0.185493		
18	-0.013602		
19	0.693988		
20	1.471611		
21	0.086255		
22	1.507211		
23	0.481945		
24	1.592198		
25	1.153313		
26	0.414334		
27	0.783458		
28	0.556456		
29	1.197506		
800	2.196977		
801	2.009904		
802	1.653567		
803	1.240756		
804	0.983640		
805	-0.120993		
806	0.378962		
807	1.542647		
808	0.111054		
809	0.717972		

```
810
                0.479967
811
                0.872636
812
                 1.420656
813
                2.360909
                2.921989
814
815
                2.161981
816
                2.075835
817
                0.820539
818
                0.149908
819
                 1.000579
820
                 1.195600
821
                2.889452
822
                2.319139
823
                1.893951
824
                 1.872312
825
                 1.755111
826
                 1.442651
827
                0.817620
828
                 1.495451
                0.873462
829
```

[830 rows x 95 columns]

```
Out[10]:
                                            t-2
             energy_sum
                                 t-1
                                                       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
              10.850805
                          10.267707
                                      9.499781
                                                 8.536480
                                                            6.952692
                                                                       NaN
                                                                             NaN
                                                                                   NaN
                                                                                        NaN
                        presSunCloud(t-5)
                                             presSunCloud(t-6)
                                                                  presSunCloud(t-7)
             t-9
                                       NaN
                                                             NaN
          0 NaN
                                                                                  NaN
          1
             NaN
                                       NaN
                                                            NaN
                                                                                 NaN
             NaN
                                       NaN
                                                            NaN
                                                                                 NaN
          3
             NaN
                                       NaN
                                                            NaN
                                                                                 NaN
                  . . .
             NaN
                                       NaN
                                                            NaN
                                                                                 NaN
             presSunCloud(t-8)
                                  presSunCloud(t-9)
                                                       presSunCloud(t-10)
          0
                            NaN
                                                 NaN
                                                                        NaN
                                                 NaN
          1
                            NaN
                                                                       NaN
          2
                            NaN
                                                 NaN
                                                                        NaN
          3
                            NaN
                                                 NaN
                                                                        NaN
```

NaN

NaN

NaN

```
presSunCloud(t-11)
                                 presSunCloud(t-12) presSunCloud(t-13)
         0
                            NaN
                                                 NaN
                                                                       NaN
                            NaN
                                                 NaN
                                                                       NaN
         1
         2
                            NaN
                                                 NaN
                                                                       NaN
         3
                            NaN
                                                 NaN
                                                                       NaN
         4
                            NaN
                                                 NaN
                                                                       NaN
            presSunCloud(t-14)
         0
                            NaN
         1
                            NaN
         2
                            NaN
         3
                            NaN
         4
                            NaN
         [5 rows x 85 columns]
In [11]: #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[11]:
             energy_sum
                                            t-2
                                                        t-3
                                                                    t-4
                                                                               t-5
                                t-1
         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
                                                                 presSunCloud(t-5)
                    t-6
                               t-7
                                           t-8
         14
              9.227707
                          8.813513
                                      9.274873
                                                 9.103382
                                                                           0.481945
         15
             10.145910
                          9.227707
                                      8.813513
                                                 9.274873
                                                                           1.592198
         16
             10.780273
                         10.145910
                                      9.227707
                                                 8.813513
                                                                           1.153313
         17
             12.163127
                         10.780273
                                     10.145910
                                                 9.227707
                                                                           0.414334
             10.609714
                         12.163127
                                     10.780273
                                                10.145910
                                                                           0.783458
         18
                                 presSunCloud(t-7)
                                                    presSunCloud(t-8)
             presSunCloud(t-6)
         14
                       1.507211
                                           0.086255
                                                               1.471611
         15
                       0.481945
                                           1.507211
                                                               0.086255
                       1.592198
         16
                                           0.481945
                                                               1.507211
         17
                       1.153313
                                           1.592198
                                                               0.481945
         18
                       0.414334
                                           1.153313
                                                               1.592198
             presSunCloud(t-9)
                                 presSunCloud(t-10)
                                                       presSunCloud(t-11)
         14
                       0.693988
                                           -0.013602
                                                                -0.185493
         15
                       1.471611
                                            0.693988
                                                                -0.013602
         16
                       0.086255
                                            1.471611
                                                                 0.693988
                       1.507211
                                            0.086255
                                                                 1.471611
         17
```

```
18
                      0.481945
                                          1.507211
                                                               0.086255
             presSunCloud(t-12) presSunCloud(t-13) presSunCloud(t-14)
         14
                       0.004989
                                          -0.349430
                                                               -0.499610
         15
                      -0.185493
                                           0.004989
                                                               -0.349430
                      -0.013602
                                          -0.185493
         16
                                                                0.004989
         17
                       0.693988
                                          -0.013602
                                                               -0.185493
                       1.471611
                                           0.693988
                                                               -0.013602
         [5 rows x 85 columns]
In [13]: len(daily_dia)
Out[13]: 816
In [12]: #normalitzem
         scaler=preprocessing.MinMaxScaler(feature_range=(0, 1))
         daily_dia_norm=scaler.fit_transform(daily_dia)
In [13]: #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 [14]: # 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 [15]: import math
         from sklearn.metrics import mean_squared_error
```

#Walk forward per test i train

```
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
             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
WARNING:tensorflow:From c:\users\laura\appdata\local\programs\python\python37\lib\site-package
Instructions for updating:
Use tf.cast instead.
In [16]: #Dividim la suma de scores de test entre el nombre de prediccions per obtenir la mitj
         sumScores/(lenght-n_train)
Out[16]: 0.03456719525709743
```

minim=100
n_train=465

lenght=len(daily_dia)

In [17]: llista_scores

Out[17]: [0.004309385277514899, 0.013098823801614978, 0.027981609337808244, 0.07103948984708475, 0.12517217857688312, 0.06520294575607255, 0.011685512361909067, 0.05937173463202239, 0.10805565529356276, 0.023853971964522547, 0.05546670910954532, 0.03495907673405152, 0.062344257657203084, 0.005193765461382283, 0.019918261526365777, 0.13085463543817366, 0.167033054316589, 0.07299455217068518, 0.024104571035994837, 0.025417571744337897, 0.006876861649556032, 0.015303629482159353, 0.14271230001601487, 0.03007607136137702, 0.07250852895256998, 0.11629223598725913, 0.06102616417748097, 0.08135550502087208, 0.10349072515891855, 0.11954148529655684, 0.019282359249424008, 0.18397496284393533, 0.1128669888057432, 0.06687961688845911, 0.033545115592984676, 0.013897433200950493, 0.04435491095048638, 0.06642484061544662, 0.08507923931107775, 0.0477712818174556, 0.01824747849368069, 0.003855425373584187, 0.024534842639859056, 0.01909588299417475, 0.004109796347794514, 0.011234892988286838,

- 0.012357501929034953,
- 0.023498347880418047,
- 0.02913311964634313,
- 0.028566915842287433,
- 0.08987445210015621,
- 0.0033089566767623424,
- 0.05914335569154061,
- 0.011098472626840716,
- 0.0010119878207046629,
- 0.05412410105655818,
- 0.008473142205213335,
- 0.03954255953342356,
- 0.010195350275955084,
- 0.025306771761523184,
- 0.0865803815512195,
- 0.026055654823133212,
- 0.008252322935786705,
- 0.04520707350215991,
- 0.03646316767259927,
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- 0.10532768290539729,
- 0.023870454647388017,
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- 0.01065416216907178,
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- 0.0619783989790077,
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- 0.03013342896929805,
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- 0.032412283074633064,
- 0.003922779634579099,
- 0.0490066188014483,
- 0.002710936489117355,
- 0.017564255290178576,
- 0.0031257173078166334,
- 0.0100078976990009,
- 0.005222138986838987,
- 0.004479133679245906,
- 0.0010616366528325427,
- 0.029095311631109344,
- 0.0020438272866251106,
- 0.060333214506401944,
- 0.044278517664130934,

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- 0.014007530552129444,
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- 0.02989497596969637,
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- 0.00717509123004878,
- 0.005935822374994348,
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- 0.01541489507643079,
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- 0.03342484660819478,
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- 0.04307654035877384,
- 0.0005765576585492482,
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- 0.03984036049002515,
- 0.015591793164557055,
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- 0.03131420198556545,
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- 0.013590987437543611,
- 0.038577903999622576,
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- 0.060732108155748143,
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- 0.0917818181103125,
- 0.01713005315128635,
- 0.03350332941189005,
- 0.04503658093549623,
- 0.021619896118731496,
- 0.010772825645789963,
- 0.00481700791640205,

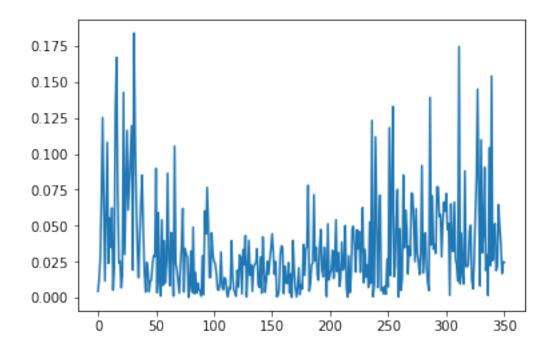
- 0.13921954924470437,
- 0.03658505894179087,
- 0.07070371949042453,
- 0.03366366159146472,
- 0.03692801486516939,
- 0.03066567803803033,
- 0.07712002754134284,
- 0.07686113886022317,
- 0.05650320632742134,
- 0.05778753146796545,
- 0.02840190962930378,
- 0.0528591086227419,
- 0.06632244808961207,
- 0.060299515284298,
- 0.0724810377928149,
- 0.04726295803980163,
- 0.05149891565101594,
- 0.0016075815154936723,
- 0.0651942221647257,
- 0.0348684697092958,
- 0.032059802236572565,
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- 0.17460602098284195,
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- 0.044815175403371876,
- 0.016757799461496026,
- 0.009402763496629385,
- 0.08811930115028055,
- 0.02163611158608103,
- 0.021552135686923934,
- 0.022810934236369373,
- 0.04617943777288458,
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- 0.012405239070695684,
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- 0.02437770969804287,
- 0.05697089776203912,
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- 0.008236423214320387,
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- 0.03122912466261063,
- 0.04422128944000092,
- 0.09064176426139636,

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0.016704958119073243, 0.025120153716686522, 0.024540064592360356]

In [18]: plt.plot(llista_scores)

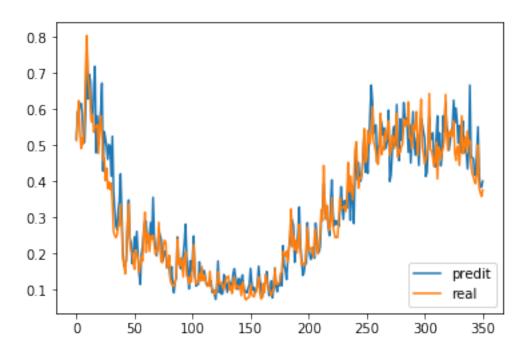
Out[18]: [<matplotlib.lines.Line2D at 0x280fecffac8>]



```
predis=np.reshape(predis, (351) )
        predis
Out[19]: array([0.51837087, 0.59370738, 0.59634483, 0.61031902, 0.61652732,
                0.58734834, 0.51612705, 0.50835323, 0.61140412, 0.7807768,
                0.62924898, 0.69713569, 0.67753839, 0.57065982, 0.56572789,
                0.66737801, 0.71928936, 0.47926176, 0.58191389, 0.50321198,
                0.55807233, 0.5976423, 0.6724847, 0.4288283, 0.53824139,
                0.51891392, 0.49794409, 0.46140313, 0.50235063, 0.4974575,
                0.41499904, 0.52524078, 0.37317818, 0.31715807, 0.27816969,
                0.26645419, 0.3191165, 0.34528542, 0.42102912, 0.31834438,
                0.20544398, 0.16555828, 0.16891834, 0.18074372, 0.27923626,
                0.34865373, 0.24399585, 0.23070258, 0.17239107, 0.20371076,
                0.24656501, 0.21323523, 0.26167688, 0.19608574, 0.14615676,
                0.11502504, 0.199797, 0.21947318, 0.26565376, 0.28960198,
                0.29034889, 0.23098588, 0.24497457, 0.25175178, 0.28633234,
                0.24043784, 0.35603622, 0.25059554, 0.21725646, 0.19433668,
                0.21682042, 0.26469326, 0.25128275, 0.24019808, 0.17902544,
                0.18984047, 0.20701347, 0.2019061, 0.16104244, 0.17568001,
                0.16284969, 0.1294193, 0.16399637, 0.11152866, 0.09160458,
                0.12264842, 0.13298796, 0.24624746, 0.18172416, 0.16519301,
                0.15828425, 0.1715869, 0.19602661, 0.23001166, 0.28174785,
                0.19100621, 0.14990877, 0.10244668, 0.18019228, 0.15194422,
                0.18403694, 0.24895108, 0.14321458, 0.11010905, 0.12201986,
                0.11441872, 0.17714536, 0.13206179, 0.15906441, 0.13967268,
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                0.11134031, 0.1247668, 0.09260318, 0.09938467, 0.08632886,
                0.07321677, 0.11395413, 0.17947996, 0.09230608, 0.11291598,
                0.08758788, 0.0900621, 0.14217862, 0.1149613, 0.11624242,
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                0.18744673, 0.28468338, 0.25019151, 0.20665529, 0.2043948,
```

predis.append(predi)

```
0.21898298, 0.30304575, 0.31304964, 0.39421993, 0.3465507,
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                0.29500166, 0.34723645, 0.33895379, 0.32675439, 0.4004142
                0.3622148 , 0.29250464 , 0.38912743 , 0.35914785 , 0.28383487 ,
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                0.40124905, 0.4268201, 0.47311127, 0.54418975, 0.42621243,
                0.46612161, 0.42299396, 0.50340116, 0.57443631, 0.66718817,
                0.6220566 , 0.53374553 , 0.5522809 , 0.55675399 , 0.45356995 ,
                0.49559793, 0.50214893, 0.57655072, 0.55999613, 0.52878702,
                0.54856539, 0.49078912, 0.49914879, 0.5156101, 0.59790629,
                0.40043205, 0.4180167, 0.47541496, 0.54466271, 0.55369163,
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                0.49429435, 0.47840244, 0.43508935, 0.48059157, 0.66720402,
                0.47156152, 0.46619338, 0.46306458, 0.41916275, 0.41606441,
                0.48756742, 0.55166912, 0.42017353, 0.38598496, 0.38411564,
                0.40067482])
In [20]: ##Mostrem
        plt.plot(predis, label="predit")
         plt.plot(y_daily[n_train:lenght], label="real")
         plt.legend(loc="lower right")
         plt.show()
```



In [23]: #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['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] == '':

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.htmldel sys.path[0]

Out[23]:	predi	у	t-2	t-3	t-4	t-5	\
479	0.518371	0.514061	12.119938	12.852295	13.106773	12.823073	•
480	0.593707	0.580609	11.786082	12.119938	12.852295	13.106773	
481	0.596345	0.624326	11.590859	11.786082	12.119938	12.852295	
482	0.610319	0.539280	12.186487	11.590859	11.786082	12.119938	
483	0.616527	0.491355	12.577783	12.186487	11.590859	11.786082	
484	0.587348	0.522145	11.816573	12.577783	12.186487	11.590859	
485	0.516127	0.504442	11.387627	11.816573	12.577783	12.186487	
486	0.508353	0.567725	11.663214	11.387627	11.816573	12.577783	
487	0.611404	0.719460	11.504756	11.663214	11.387627	11.816573	
488	0.780777	0.804631	12.071173	11.504756	11.663214	11.387627	
489	0.629249	0.684716	13.429271	12.071173	11.504756	11.663214	
490	0.697136	0.662177	14.191591	13.429271	12.071173	11.504756	
491	0.677538	0.615194	13.118295	14.191591	13.429271	12.071173	
492	0.570660	0.565466	12.916559	13.118295	14.191591	13.429271	
493	0.565728	0.585646	12.496044	12.916559	13.118295	14.191591	
494	0.667378	0.536523	12.050954	12.496044	12.916559	13.118295	
495	0.719289	0.552256	12.231576	12.050954	12.496044	12.916559	
496	0.479262	0.552256	11.791904	12.231576	12.050954	12.496044	
497	0.581914	0.557809	11.932721	11.791904	12.231576	12.050954	
498	0.503212	0.477794	11.932721	11.932721	11.791904	12.231576	
499	0.558072	0.551195	11.982423	11.932721	11.932721	11.791904	
500	0.597642	0.582339	11.266252	11.982423	11.932721	11.932721	
501	0.672485	0.529772	11.923226	11.266252	11.982423	11.932721	
502	0.428828	0.458904	12.201972	11.923226	11.266252	11.982423	
503	0.538241	0.465733	11.731479	12.201972	11.923226	11.266252	
504	0.518914	0.402622	11.097177	11.731479	12.201972	11.923226	
505	0.497944	0.436918	11.158295	11.097177	11.731479	12.201972	
506	0.461403	0.380048	10.593420	11.158295	11.097177	11.731479	
507	0.502351	0.398860	10.900388	10.593420	11.158295	11.097177	
508	0.497458	0.377916	10.391372	10.900388	10.593420	11.158295	
800	0.487136	0.537515	11.753871	12.729659	11.620778	11.409880	
801	0.512193	0.524598	11.344805	11.753871	12.729659	11.620778	
802	0.537751	0.543903	11.800777	11.344805	11.753871	12.729659	
803	0.551815	0.527438	11.685169	11.800777	11.344805	11.753871	
804	0.625477	0.568506	11.857957	11.685169	11.800777	11.344805	
805	0.563004	0.479332	11.710582	11.857957	11.685169	11.800777	
806	0.603664	0.458726	12.078164	11.710582	11.857957	11.685169	
807	0.566252	0.494425	11.280011	12.078164	11.710582	11.857957	
808	0.506047	0.497810	11.095584	11.280011	12.078164	11.710582	

```
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           t-6
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                     weekday(t-7)
                                     weekday(t-8)
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480
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481
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                                                                               3.0
488
               1.0
                               7.0
                                               6.0
                                                              5.0
                                                                               4.0
```

504

11.266252

11.982423

11.932721

11.932721

. . .

3.0

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494	7.0	6.0	5.0	4.0	3.0
495	1.0	7.0	6.0	5.0	4.0
496	2.0	1.0	7.0	6.0	5.0
497	3.0	2.0	1.0	7.0	6.0
498	4.0	3.0	2.0	1.0	7.0
499	5.0	4.0	3.0	2.0	1.0
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
504	2.0	1.0	7.0	7.0	6.0
505	3.0	2.0	1.0	7.0	7.0
506	4.0	3.0	2.0	1.0	7.0
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
806	3.0	2.0	1.0	7.0	6.0
807	4.0	3.0	2.0	1.0	7.0
808	5.0	4.0	3.0	2.0	1.0
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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
818	1.0	7.0	6.0	5.0	4.0
819	2.0	1.0	7.0	6.0	5.0
820	3.0	2.0	1.0	7.0	6.0
821	4.0	3.0	2.0	1.0	7.0
822	5.0	4.0	3.0	2.0	1.0
823	6.0	5.0	4.0	3.0	2.0
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
828	4.0	3.0	2.0	1.0	7.0
829	5.0	4.0	3.0	2.0	1.0
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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	
490	5.0	4.0	3.0	2.0	
491	6.0	5.0	4.0	3.0	
492	7.0	6.0	5.0	4.0	
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	
	2.0		0	3	

```
4.0
812
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813
               5.0
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                                              3.0
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814
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815
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816
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                              7.0
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817
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                                                             5.0
824
               2.0
                               1.0
                                              7.0
                                                              6.0
825
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                                              1.0
                                                             7.0
               4.0
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                                              2.0
                                                             1.0
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827
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                                              3.0
                                                             2.0
828
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                              5.0
                                              4.0
                                                             3.0
               7.0
                              6.0
                                              5.0
                                                             4.0
829
[351 rows x 85 columns]
```

```
In [24]: # 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

```
[[ 11.6294302
           11.59085917 115.46893021 ... 38.40314883 32.50332814
 26.603507461
32.50332814]
3.00422472
 38.40314883]
8.9040454 ]
[ \ 10.42778255 \ \ 10.20294532 \ 100.17673598 \ \dots \ \ 26.60350746 \ \ 20.70368677
  14.80386609]
[ \ 10.57599506 \ \ 10.3563499 \ \ 99.13484299 \ \dots \ \ 32.50332814 \ \ 26.60350746
  20.70368677]]
11.62943020206557
11.590859170709699
```

In [25]: #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 [25]: [11.590859170709699,
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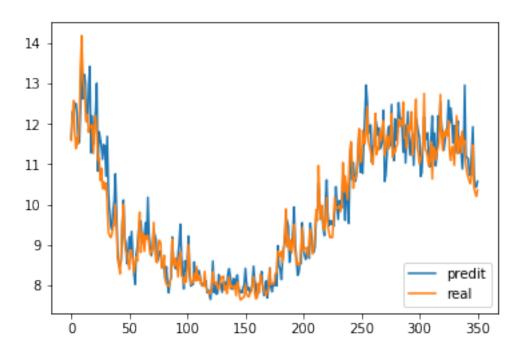
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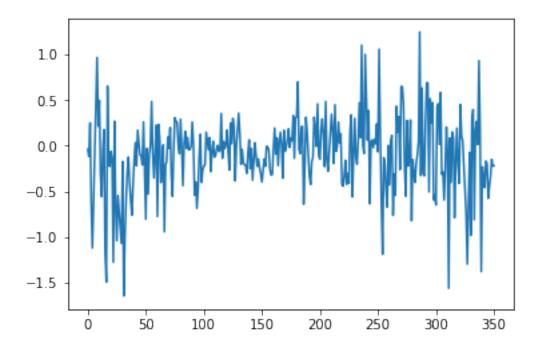
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          10.202945322371301,
          10.3563498993587]
In [26]: ##Mostrem
         plt.plot(listpredi, label="predit")
         plt.plot(listy, label="real")
         plt.legend(loc="lower right")
         plt.show()
```



```
print(listpredi[300])
         print(listy[300]-listpredi[300])
         (listy[300]-listpredi[300])/listy[300]
11.0061509800784
11.654890464106384
-0.648739484027983
Out[27]: -0.058943356783150526
In [29]: 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 [30]: plt.plot(llista_errors)
```

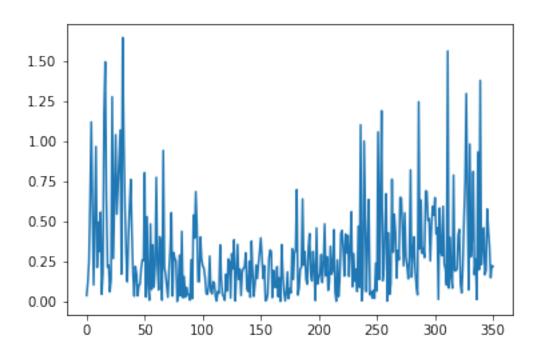
In [27]: print(listy[300])

Out[30]: [<matplotlib.lines.Line2D at 0x280fefa0978>]



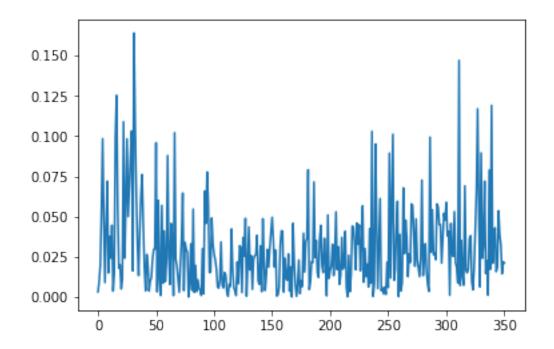
In [31]: plt.plot(llista_errorsabs)

Out[31]: [<matplotlib.lines.Line2D at 0x280feff9cc0>]



In [32]: plt.plot(llista_errorsres)

Out[32]: [<matplotlib.lines.Line2D at 0x280ff05b7f0>]



In [33]: sum(llista_errorsres)/(len(llista_errorsres))

Out[33]: 0.030484931873431948

In []: