## M18

# \_Xarxa\_walkforard\_normalitzat\_multivariate\_tempminweekday\_14die

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

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	${\tt cloudCover}$	humidity	visibility	month	dewPoint	\
0	6	winter	0.47	0.77	11.20	2	3.99	

```
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
             979.25
                      11.569300
        0
             979.52
                     11.981672
        1
        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
                                                           10.36
             735 2011-11-23
                                6.952692
        1
            736 2011-11-24
                                8.536480
                                                           12.93
        2
             682 2011-11-25
                                9.499781
                                                           13.03
                                                           12.96
        3
            713 2011-11-26
                              10.267707
        4
             609 2011-11-27
                               10.850805
                                                           13.54
           apparentTemperatureMin weekday
        0
                             2.18
                                         3
                             7.01
        1
                                         4
        2
                             4.84
                                         5
        3
                             4.69
                                         6
        4
                             2.94
                                         7
In [18]: plt.plot(daily_dia.energy_sum )
```

0.81

10.86

5.42

12

0.40

1

2 winter

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-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['weekday(t-1)']=daily_dia['weekday'].shift(1)
       daily dia['weekday(t-2)']=daily dia['weekday'].shift(2)
       daily_dia['weekday(t-3)']=daily_dia['weekday'].shift(3)
        daily_dia['weekday(t-4)']=daily_dia['weekday'].shift(4)
        daily_dia['weekday(t-5)']=daily_dia['weekday'].shift(5)
        daily_dia['weekday(t-6)']=daily_dia['weekday'].shift(6)
        daily_dia['weekday(t-7)']=daily_dia['weekday'].shift(7)
        daily_dia['weekday(t-8)']=daily_dia['weekday'].shift(8)
        daily_dia['weekday(t-9)']=daily_dia['weekday'].shift(9)
        daily_dia['weekday(t-10)']=daily_dia['weekday'].shift(10)
        daily_dia['weekday(t-11)']=daily_dia['weekday'].shift(11)
        daily_dia['weekday(t-12)']=daily_dia['weekday'].shift(12)
        daily_dia['weekday(t-13)']=daily_dia['weekday'].shift(13)
        daily_dia['weekday(t-14)']=daily_dia['weekday'].shift(14)
        daily_dia
Out [4]:
             index
                                            apparentTemperatureMax
                          date
                                energy_sum
        0
               735
                                  6.952692
                    2011-11-23
                                                              10.36
        1
                   2011-11-24
               736
                                  8.536480
                                                              12.93
        2
               682 2011-11-25
                                  9.499781
                                                              13.03
        3
               713 2011-11-26
                                 10.267707
                                                             12.96
        4
                                                             13.54
               609 2011-11-27
                                 10.850805
        5
               641 2011-11-28
                                  9.103382
                                                             12.58
        6
               265
                   2011-11-29
                                                             13.47
                                  9.274873
        7
               571 2011-11-30
                                  8.813513
                                                             11.87
        8
               199
                   2011-12-01
                                  9.227707
                                                              12.15
```

daily\_dia['temp(t-12)']=daily\_dia['apparentTemperatureMax'].shift(12)

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	0014 10 15	12.307079	4.38
23	11		13.376080	0.99
24	228	2011-12-17		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		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	0011 00 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	2014-02-17	10.781898	10.13
821	322	2014-02-18	10.761696	10.13
822	101	2014-02-19	10.674624	12.50
823	129	2014-02-20	10.573635	10.15
824	248	2014-02-21	10.316126	11.63
825	285	2014-02-22	11.480411	11.94
020	200	2014 02 20	11.400411	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		
	appare	ntTemperature	Min	weekday	t-1	t-2	t-3	\
0	appar o		.18	3	NaN	NaN	NaN	`
1			.01	4	6.952692	NaN	NaN	
2			.84	5	8.536480	6.952692	NaN	
3			.69	6	9.499781	8.536480	6.952692	
4			.94	7	10.267707	9.499781	8.536480	
5			.31	1	10.850805	10.267707	9.499781	
6			.39	2	9.103382	10.850805	10.267707	
7			.34	3	9.274873	9.103382	10.850805	
8			.29	4	8.813513	9.274873	9.103382	
9		C	.46	5	9.227707	8.813513	9.274873	
10		4	.71	6	10.145910	9.227707	8.813513	
11		1	.03	7	10.780273	10.145910	9.227707	
12		-1	.69	1	12.163127	10.780273	10.145910	
13		-1	.61	2	10.609714	12.163127	10.780273	
14		C	.94	3	11.673417	10.609714	12.163127	
15		0	.63	4	10.889362	11.673417	10.609714	
16			.42	5	11.525150	10.889362	11.673417	
17			.42	6	11.759837	11.525150	10.889362	
18			.11	7	12.633801	11.759837	11.525150	
19			.64	1	13.749174	12.633801	11.759837	
20			.22	2	11.951958	13.749174	12.633801	
21			.78	3	11.957446	11.951958	13.749174	
22			.07	4	12.392776	11.957446	11.951958	
23			.65	5	12.392770	12.392776	11.957446	
24			.56	6	13.376080	12.307079	12.392776	
25			.12	7	13.511968	13.376080	12.307079	
26			.67	1			13.376080	
27			.68	2	13.774471	14.732271	13.511968	
28			.84	3	12.709106	13.774471	14.732271	
29		5	.37	4	12.148570	12.709106	13.774471	
			• • •		• • •		• • •	
800		0	.18	3	11.344805	11.753871	12.729659	
801		0	.61	4	11.800777	11.344805	11.753871	
802		O	.29	5	11.685169	11.800777	11.344805	
803		1	.10	6	11.857957	11.685169	11.800777	
804		3	.21	7	11.710582	11.857957	11.685169	
805		1	.96	1	12.078164	11.710582	11.857957	
806			.12	2	11.280011	12.078164	11.710582	
807			.03	3	11.095584	11.280011	12.078164	
808			.96	4	11.415105	11.095584	11.280011	
809			.86	5	11.445403	11.415105	11.095584	
810			.19	6	10.972318	11.445403	11.415105	
010		2		U	10.012010	11.110100	11.110100	

```
11.445403
811
                          1.38
                                           11.569300
                                                        10.972318
812
                          0.89
                                        1
                                            12.202967
                                                        11.569300
                                                                     10.972318
813
                         -0.57
                                        2
                                            11.264175
                                                        12.202967
                                                                     11.569300
814
                         -1.20
                                                                     12.202967
                                        3
                                            11.452649
                                                        11.264175
815
                          0.05
                                        4
                                            11.679099
                                                        11.452649
                                                                     11.264175
816
                                            11.285737
                                                        11.679099
                                                                     11.452649
                          0.45
                                        5
817
                          1.77
                                        6
                                            11.816914
                                                        11.285737
                                                                     11.679099
                                                                     11.285737
818
                         -1.03
                                        7
                                            11.490470
                                                        11.816914
819
                          2.84
                                                        11.490470
                                                                     11.816914
                                        1
                                            11.582159
820
                          3.83
                                        2
                                            10.979566
                                                        11.582159
                                                                     11.490470
821
                          2.65
                                        3
                                            10.781898
                                                        10.979566
                                                                     11.582159
822
                          3.95
                                        4
                                            10.674624
                                                        10.781898
                                                                     10.979566
823
                          0.19
                                            10.573835
                                                        10.674624
                                                                     10.781898
                                        5
824
                          1.59
                                        6
                                            10.518126
                                                        10.573835
                                                                     10.674624
                                        7
825
                          5.53
                                            10.776242
                                                        10.518126
                                                                     10.573835
826
                          5.52
                                            11.480411
                                                        10.776242
                                        1
                                                                     10.518126
827
                          3.89
                                        2
                                            10.411403
                                                        11.480411
                                                                     10.776242
828
                          1.67
                                        3
                                            10.294997
                                                        10.411403
                                                                     11.480411
                                                        10.294997
829
                          1.41
                                            10.202945
                                                                     10.411403
                        weekday(t-5)
                                        weekday(t-6)
                                                        weekday(t-7)
                                                                        weekday(t-8)
0
            NaN
                                  NaN
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1
            NaN
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3
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                                                                  NaN
                                                                                   NaN
4
      6.952692
                                                  NaN
                                                                  NaN
                                                                                   NaN
                                  NaN
5
      8.536480
                                  3.0
                                                  NaN
                                                                  NaN
                                                                                   NaN
6
      9.499781
                                  4.0
                                                  3.0
                                                                  NaN
                                                                                   NaN
7
      10.267707
                                                  4.0
                                  5.0
                                                                  3.0
                                                                                   NaN
8
     10.850805
                                  6.0
                                                  5.0
                                                                  4.0
                                                                                   3.0
9
      9.103382
                                  7.0
                                                                  5.0
                                                                                   4.0
                                                  6.0
10
      9.274873
                                  1.0
                                                  7.0
                                                                  6.0
                                                                                   5.0
11
      8.813513
                                  2.0
                                                  1.0
                                                                  7.0
                                                                                   6.0
12
      9.227707
                                                                                   7.0
                                  3.0
                                                  2.0
                                                                   1.0
13
     10.145910
                                  4.0
                                                  3.0
                                                                  2.0
                                                                                   1.0
14
      10.780273
                                  5.0
                                                  4.0
                                                                  3.0
                                                                                   2.0
15
     12.163127
                                  6.0
                                                  5.0
                                                                  4.0
                                                                                   3.0
     10.609714
                                  7.0
                                                  6.0
                                                                  5.0
                                                                                   4.0
16
     11.673417
                                                                                   5.0
17
                                  1.0
                                                  7.0
                                                                  6.0
                                                  1.0
18
     10.889362
                                                                  7.0
                                                                                   6.0
                                  2.0
19
     11.525150
                                                  2.0
                                                                                   7.0
                                  3.0
                                                                   1.0
20
     11.759837
                                                                                   1.0
                                  4.0
                                                  3.0
                                                                  2.0
21
     12.633801
                                  5.0
                                                  4.0
                                                                  3.0
                                                                                   2.0
22
                                                                                   3.0
     13.749174
                                  6.0
                                                  5.0
                                                                  4.0
23
     11.951958
                                  7.0
                                                  6.0
                                                                  5.0
                                                                                   4.0
24
     11.957446
                                  1.0
                                                  7.0
                                                                   6.0
                                                                                   5.0
25
     12.392776
                                  2.0
                                                  1.0
                                                                  7.0
                                                                                   6.0
26
     12.307079
                                  3.0
                                                  2.0
                                                                                   7.0
                                                                   1.0
```

27	13.376080	4.	0 3.0	2.0	1.0
28	13.511968	5.	0 4.0	3.0	2.0
29	14.732271	6.		4.0	3.0
	11 600770				
800	11.620778	5.		3.0	2.0
801	12.729659	6.		4.0	3.0
802	11.753871	7.		5.0	4.0
803	11.344805	1.	0 7.0	6.0	5.0
804	11.800777	2.	0 1.0	7.0	6.0
805	11.685169	3.	0 2.0	1.0	7.0
806	11.857957	4.	0 3.0	2.0	1.0
807	11.710582	5.	0 4.0	3.0	2.0
808	12.078164	6.	0 5.0	4.0	3.0
809	11.280011	7.		5.0	4.0
810	11.095584	1.		6.0	5.0
811	11.415105	2.		7.0	6.0
812	11.445403			1.0	7.0
813	10.972318	4.		2.0	1.0
814	11.569300	5.		3.0	2.0
815	12.202967	6.		4.0	3.0
816	11.264175	7.	0 6.0	5.0	4.0
817	11.452649	1.	0 7.0	6.0	5.0
818	11.679099	2.	0 1.0	7.0	6.0
819	11.285737	3.	0 2.0	1.0	7.0
820	11.816914	4.	0 3.0	2.0	1.0
821	11.490470	5.	0 4.0	3.0	2.0
822	11.582159	6.	0 5.0	4.0	3.0
823	10.979566	7.		5.0	4.0
824	10.781898	1.		6.0	5.0
825	10.674624	2.		7.0	6.0
826	10.573835	3.		1.0	7.0
827	10.518126	4.		2.0	1.0
828	10.776242	F		3.0	2.0
829	11.480411	6.	0 5.0	4.0	3.0
	weekday(t-9	•	·	weekday(t-12)	weekday(t-13) \
0	Na	aN NaN	NaN	NaN	NaN
1	Na	aN NaN	NaN	NaN	NaN
2	Na	aN NaN	NaN	NaN	NaN
3	Na	aN NaN	NaN	NaN	NaN
4	Na	aN NaN	NaN	NaN	NaN
5	Na	aN NaN	NaN	NaN	NaN
6		aN NaN		NaN	NaN
7		aN NaN		NaN	NaN
8		aN NaN		NaN	NaN
9		.0 NaN		NaN	NaN
10	4	0 3 (	ИсИ	l/l <b>⊆</b> l/l	וובווו
10 11		.0 3.0 .0 4.0		NaN NaN	NaN NaN

12	6.0	5.0	4.0	3.0	NaN
13	7.0	6.0	5.0	4.0	3.0
14	1.0	7.0	6.0	5.0	4.0
15	2.0	1.0	7.0	6.0	5.0
16	3.0	2.0	1.0	7.0	6.0
17	4.0	3.0	2.0	1.0	7.0
18	5.0	4.0	3.0	2.0	1.0
19	6.0	5.0	4.0	3.0	2.0
20	7.0	6.0	5.0	4.0	3.0
21	1.0	7.0	6.0	5.0	4.0
22	2.0	1.0	7.0	6.0	5.0
23	3.0	2.0	1.0	7.0	6.0
24	4.0	3.0	2.0	1.0	7.0
25	5.0	4.0	3.0	2.0	1.0
26	6.0	5.0	4.0	3.0	2.0
27	7.0	6.0	5.0	4.0	3.0
28	1.0	7.0	6.0	5.0	4.0
29	2.0	1.0	7.0	6.0	5.0
••					
800	1.0	7.0	6.0	5.0	4.0
801	2.0	1.0	7.0	6.0	5.0
802	3.0	2.0	1.0	7.0	6.0
803	4.0	3.0	2.0	1.0	7.0
804	5.0	4.0	3.0	2.0	1.0
805	6.0	5.0	4.0	3.0	2.0
806	7.0	6.0	5.0	4.0	3.0
807	1.0	7.0	6.0	5.0	4.0
808	2.0	1.0	7.0	6.0	5.0
809	3.0	2.0	1.0	7.0	6.0
810	4.0	3.0	2.0	1.0	7.0
811	5.0	4.0	3.0	2.0	1.0
812	6.0	5.0	4.0	3.0	2.0
813	7.0	6.0	5.0	4.0	3.0
814	1.0	7.0	6.0	5.0	4.0
815	2.0	1.0	7.0	6.0	5.0
816	3.0	2.0	1.0	7.0	6.0
817	4.0	3.0	2.0	1.0	7.0
	5.0	4.0	3.0		
818				2.0	1.0
819	6.0	5.0	4.0	3.0	2.0
820	7.0	6.0	5.0	4.0	3.0
821	1.0	7.0	6.0	5.0	4.0
822	2.0	1.0	7.0	6.0	5.0
823	3.0	2.0	1.0	7.0	6.0
824	4.0	3.0	2.0	1.0	7.0
825	5.0	4.0	3.0	2.0	1.0
826	6.0	5.0	4.0	3.0	2.0
827	7.0	6.0	5.0	4.0	3.0
828	1.0	7.0	6.0	5.0	4.0

829	2.0	1.0	7.0	6.0	5.0
	weekday(t-14)				
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3	NaN				
4	NaN				
5	NaN				
6	NaN				
7	NaN				
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9	NaN				
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                 2.0
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                 3.0
829
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```

[830 rows x 62 columns]

daily\_dia.head(5)

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','apparentMax','

Out [5]: energy\_sum t-1 t-2 t-3 t-4 t-5 t-6 t-7 t-8 0 6.952692 NaN NaNNaN NaN NaNNaNNaNNaN 1 8.536480 6.952692 NaN NaN NaN NaN NaNNaN NaN 2 9.499781 8.536480 6.952692 NaN NaN NaN  ${\tt NaN}$ NaNNaN 3 10.267707 9.499781 8.536480 6.952692 NaN NaN NaNNaN NaN 4 10.850805 10.267707 9.499781 8.536480 6.952692 NaN NaNNaNNaNweekday(t-5)weekday(t-6) weekday(t-7)weekday(t-8) t-9 0 NaN NaN NaN NaN NaN . . . NaNNaN 1 NaN NaN NaN . . . 2 NaN NaN NaN NaN  ${\tt NaN}$ 3 NaN NaNNaN NaN NaN NaN NaN NaN NaN NaN weekday(t-10) weekday(t-9) weekday(t-11) weekday(t-12)weekday(t-13) 0 NaN NaN NaN NaN NaN 1 NaN NaN NaN NaN NaN 2 NaN NaN NaN NaN NaN 3 NaN NaN NaN NaN NaN 4 NaN NaN NaN NaN NaN

weekday(t-14)
0 NaN
1 NaN

```
3
                     NaN
        4
                     NaN
        [5 rows x 57 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-2
                                                     t-3
                                                                 t-4
                                                                            t-5 \
                               t-1
             10.889362 11.673417
                                    10.609714 12.163127
                                                           10.780273
        14
                                                                      10.145910
             11.525150 10.889362 11.673417 10.609714 12.163127
                                                                      10.780273
        15
        16
             11.759837
                        11.525150
                                    10.889362 11.673417
                                                           10.609714
                                                                      12.163127
             12.633801 11.759837
                                    11.525150 10.889362
                                                           11.673417
        17
                                                                      10.609714
        18
             13.749174 12.633801 11.759837
                                               11.525150
                                                          10.889362 11.673417
                                         t-8
                  t-6
                             t-7
                                                               weekday(t-5) \
                                                    t-9
        14
             9.227707
                        8.813513
                                    9.274873
                                               9.103382
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        15 10.145910
                        9.227707
                                               9.274873
                                    8.813513
        16 10.780273 10.145910
                                                                        7.0
                                    9.227707
                                               8.813513
        17
            12.163127
                       10.780273
                                   10.145910
                                               9.227707
                                                                        1.0
           10.609714
                      12.163127
                                   10.780273
                                              10.145910
                                                                        2.0
            weekday(t-6)
                          weekday(t-7)
                                         weekday(t-8)
                                                                      weekday(t-10) \
                                                       weekday(t-9)
        14
                     4.0
                                    3.0
                                                   2.0
                                                                 1.0
                                                                                 7.0
        15
                     5.0
                                    4.0
                                                  3.0
                                                                 2.0
                                                                                 1.0
                     6.0
                                    5.0
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                                                                                2.0
        16
        17
                     7.0
                                    6.0
                                                   5.0
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                                                                                 3.0
        18
                     1.0
                                    7.0
                                                   6.0
                                                                 5.0
                                                                                 4.0
            weekday(t-11)
                            weekday(t-12)
                                          weekday(t-13) weekday(t-14)
        14
                      6.0
                                      5.0
                                                     4.0
                                                                     3.0
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                      2.0
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                                                                     6.0
        17
                                      1.0
        18
                      3.0
                                      2.0
                                                     1.0
                                                                     7.0
        [5 rows x 57 columns]
In [7]: len(daily_dia)
Out[7]: 816
In [7]: #normalitzem
        scaler=preprocessing.MinMaxScaler(feature_range=(0, 1))
```

2

NaN

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[:,1:57]
        #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], 14,4))
In [9]: # definim model
        import tensorflow as tf
        model =Sequential()
        model.add(LSTM(50, activation='relu', input_shape=(14, 4)))
        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 [10]: 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
WARNING:tensorflow:From c:\users\laura\appdata\local\programs\python\python37\lib\site-package
Instructions for updating:
Use tf.cast instead.
In [11]: #Dividim la suma de scores de test entre el nombre de prediccions per obtenir la mitj
         sumScores/(lenght-n_train)
Out[11]: 0.030831181047493203
In [12]: llista_scores
Out[12]: [0.017477930329556024,
          0.016383958085439465,
          0.03047111607265318,
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```

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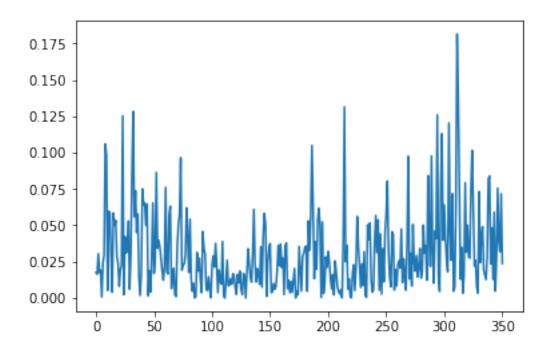
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- 0.02594537896157867,
- 0.07169607981508475,
- 0.00460774997067559,
- 0.007460543251792684,
- 0.06209354264509748,
- 0.18153565698442886,
- 0.13873731316375748,
- 0.07475555671332734,
- 0.012906597778189033,
- 0.03474502598167262,
- 0.003268417765658782,
- 0.015638573019491675,
- 0.07923029873852916,
- 0.03150642091957545,
- 0.04997279657567999,
- 0.028252432252609427,
- 0.027492739235120967,
- 0.07450688014302087,
- 0.10149986154969692,
- 0.06282240494892877,
- 0.022003407451675283,
- 0.025882330064430192,
- 0.007508565913500798,
- 0.0033398420413772723,
- 0.07321720092820172,
- 0.02439303577211227,
- 0.043660826965177923,
- 0.048991945840986206,
- 0.018742321870475642,
- 0.01578106983035843,
- 0.012624466055384254,
- 0.029624504710331623,
- 0.08199547151004016,
- 0.08383986213719319,
- 0.023540569703313086,
- 0.048185537107511056,
- 0.012755016923359674,
- 0.059002409737483275,
- 0.004684701176243422,
- 0.027638752215110474,
- 0.07556420229507599,
- 0.039146601905724276,
- 0.0318704431870791,
- 0.07159627943384961,
- 0.023707719783784054]

#### In [13]: plt.plot(llista\_scores)

Out[13]: [<matplotlib.lines.Line2D at 0x26f3ff8d2e8>]



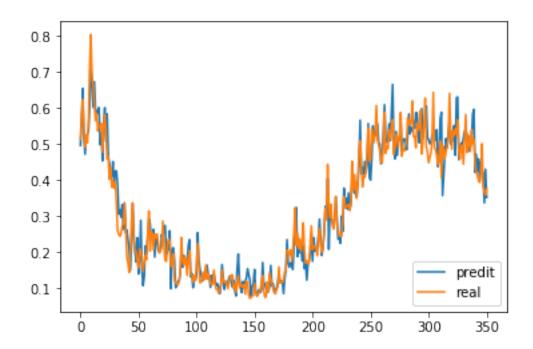
```
In [14]: predis=list()
        for i in range(len(llista_prediccions)):
             predi=llista_prediccions[i].tolist()
             predis.append(predi)
        predis=np.reshape(predis, (351) )
        predis
Out[14]: array([0.49658355, 0.5642246, 0.65479755, 0.52178752, 0.47229925,
                0.52147263, 0.52870482, 0.53836942, 0.61359078, 0.70605612,
                0.67945135, 0.60245365, 0.67361355, 0.5941143, 0.58170027,
                0.59498155, 0.60228318, 0.49900877, 0.52951372, 0.45373601,
                0.55927926, 0.60151672, 0.50742525, 0.58419889, 0.46809289,
                0.44478542, 0.40587938, 0.41271681, 0.45179811, 0.3839201,
                0.42605335, 0.42592186, 0.38862544, 0.30618
                                                             , 0.3184908 ,
                0.29752639, 0.33244491, 0.2642771, 0.33761966, 0.25461879,
                0.2622087, 0.23381105, 0.20979917, 0.14995262, 0.21891189,
                0.33584946, 0.25042516, 0.20310953, 0.17342986, 0.24052608,
                0.13980138, 0.1824325 , 0.28883725, 0.15084606, 0.10741746,
                0.13403875, 0.21756282, 0.19838586, 0.24316621, 0.29332805,
```

```
0.27984929, 0.23918754, 0.23672746, 0.26402527, 0.18667756,
0.24784896, 0.23481873, 0.20632333, 0.20047119, 0.20401385,
0.24946781, 0.23607671, 0.27310452, 0.27466673, 0.1941708,
0.20144174, 0.2138125, 0.25997216, 0.09921959, 0.20773607,
0.21279043, 0.17968743, 0.10179459, 0.10952541, 0.11926245,
0.1196629 , 0.14212191, 0.20972657, 0.1586922 , 0.19139433,
0.17432742, 0.17721698, 0.18148762, 0.21961837, 0.23532903,
0.13236721, 0.14109638, 0.10190474, 0.12927103, 0.12223922,
0.13631748, 0.25450045, 0.18097912, 0.15343226, 0.13958342,
0.12070963, 0.12617281, 0.1364274, 0.15497075, 0.16457868,
0.14212924, 0.13465926, 0.10244291, 0.13553621, 0.1208907,
0.14211479, 0.12256612, 0.10733645, 0.11249141, 0.10192668,
0.085263 , 0.10899554, 0.16602054, 0.13087149, 0.09699281,
0.11462479, 0.11043715, 0.11603871, 0.12950674, 0.13455532,
0.11671881, 0.10380245, 0.1226643, 0.09541293, 0.07875468,
0.15056859, 0.1952356, 0.12653252, 0.10193273, 0.08814329,
0.11933209, 0.10163997, 0.11917326, 0.12844139, 0.15472975,
0.13906807, 0.1227683, 0.07681882, 0.10356406, 0.11356325,
0.15231399, 0.09223659, 0.07897975, 0.09054497, 0.09659331,
0.08880425, 0.09602579, 0.17186899, 0.11379012, 0.11215661,
0.09821417, 0.09031397, 0.09044698, 0.10629378, 0.16385226,
0.10676899, 0.11260844, 0.08809839, 0.09610997, 0.10053177,
0.11628128, 0.13942158, 0.11562009, 0.12009429, 0.11865021,
0.08531046, 0.1263181 , 0.15268287, 0.23515674, 0.17021523,
0.1584831 , 0.17094877, 0.17148773, 0.15245681, 0.22442853,
0.2664468 , 0.32424942, 0.18825993, 0.22433285, 0.19895002,
0.22208907, 0.17580551, 0.22017926, 0.15462157, 0.17102516,
0.12294701, 0.16500691, 0.180693 , 0.19584218, 0.25278753,
0.17522058, 0.24028334, 0.20333296, 0.20502779, 0.20751353,
0.24369751, 0.29222167, 0.23599127, 0.19121356, 0.21357436,
0.26042411, 0.32776207, 0.29121399, 0.40516683, 0.20834151,
0.32145897, 0.29710299, 0.28342 , 0.27797741, 0.2928848 ,
0.3549926 , 0.2942948 , 0.2365804 , 0.23925471, 0.22499806,
0.30099869, 0.25803885, 0.37845385, 0.33033478, 0.35020512,
0.31988823, 0.36487687, 0.31801355, 0.33329073, 0.40269905,
0.41230875, 0.36409515, 0.37704718, 0.35373011, 0.39007437,
0.44456324, 0.56665802, 0.41769326, 0.43519318, 0.41651148,
0.45240456, 0.4217031, 0.4471592, 0.55763793, 0.40768218,
0.40059081, 0.46080112, 0.55107266, 0.51941937, 0.52647918,
0.56199032, 0.55508858, 0.50306153, 0.50111985, 0.44570953,
0.47009856, 0.53282845, 0.60986638, 0.52222955, 0.50490838,
0.51476461, 0.55668521, 0.5102843 , 0.5889082 , 0.6661945 ,
0.48614544, 0.459571 , 0.53536308, 0.4691397 , 0.51710486,
0.51190251, 0.55928522, 0.48147422, 0.51007175, 0.51558375,
0.51138067, 0.48474294, 0.52347618, 0.58425546, 0.52873999,
0.54540861, 0.53622091, 0.56444293, 0.54379147, 0.58800256,
0.58687198, 0.52881491, 0.50407708, 0.55271363, 0.59890878,
0.51793295, 0.56382078, 0.55047417, 0.60670948, 0.51772577,
```

```
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```

#### In [15]: ##Mostrem

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



In [18]: #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[['predi','y','t-2','t-3','t-4','t-5','t-6','t-7','t-8','t-9','t-10','t-11
c:\users\laura\appdata\local\programs\python\python37\lib\site-packages\ipykernel_launcher.py:
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row_indexer,col_indexer] = value instead
See the caveats in the documentation: http://pandas.pydata.org/pandas-docs/stable/indexing.htm
  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]
                                                                       t-5 \
Out [18]:
                                       t-2
                                                  t-3
                                                            t-4
                predi
        479 0.496584 0.514061 12.119938 12.852295
                                                      13.106773
                                                                 12.823073
        480 0.564225 0.580609 11.786082 12.119938
                                                      12.852295
                                                                 13.106773
        481 0.654798 0.624326 11.590859 11.786082
                                                      12.119938
                                                                 12.852295
        482 0.521788 0.539280 12.186487 11.590859
                                                      11.786082
                                                                 12.119938
        483 0.472299 0.491355 12.577783 12.186487
                                                      11.590859
                                                                 11.786082
        484 0.521473 0.522145 11.816573 12.577783
                                                      12.186487
                                                                 11.590859
        485 0.528705 0.504442 11.387627 11.816573
                                                      12.577783
                                                                 12.186487
        486 0.538369 0.567725 11.663214 11.387627
                                                      11.816573
                                                                 12.577783
        487 0.613591 0.719460 11.504756 11.663214
                                                      11.387627
                                                                 11.816573
        488 0.706056 0.804631 12.071173 11.504756
                                                      11.663214
                                                                 11.387627
```

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501 0.507425 0.529772 11.923226
                                    11.266252 11.982423
                                                           11.932721
502
    0.584199
               0.458904
                         12.201972
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                                                           11.982423
                         11.731479
503
    0.468093
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                                     12.201972
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                                                           11.266252
504
    0.444785
               0.402622
                         11.097177
                                     11.731479
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505
    0.405879
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506
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                                                            11.731479
507
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800
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801
     0.552091
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    0.469396
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805
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807
     0.501934
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808
    0.501150
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                                     11.280011
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     0.518172
                         11.415105
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               0.444954
                                     11.095584
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810
    0.536046
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               0.582450
                         10.972318
                                     11.445403
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                                                11.445403
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                         12.202967
813
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814 0.508139
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815 0.492596
                                     11.264175
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   0.509693
               0.539318
                         11.679099
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                                                           12.202967
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817
    0.584841
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818
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819 0.422224
               0.445764
                         11.490470
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820 0.471865
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821 0.424449
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822 0.459436
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823 0.398894
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824
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479
     11.559878
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484
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486
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487
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803
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804
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805
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806
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                                          12.729659
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807
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                                          11.753871
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817	7.0	6.0	5.0	4.0	3.0
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825	1.0	7.0	6.0	5.0	4.0
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495	3.0	2.0	1.0	7.0	
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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	
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505	6.0	5.0	4.0	3.0
506	7.0	6.0	5.0	4.0
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			4.0	
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812	4.0	3.0	2.0	1.0
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814	6.0	5.0	4.0	3.0
815	7.0	6.0	5.0	4.0
816	1.0	7.0	6.0	5.0
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826	4.0	3.0	2.0	1.0
827	5.0	4.0	3.0	2.0
828	6.0	5.0	4.0	3.0
829	7.0	6.0	5.0	4.0
	. • •			1.0

[351 rows x 57 columns]

In [19]: # 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 [[ 11.43442345 11.59085917 115.46893021 ... 43. 37.

```
31.
43.
           ]
7.
  43.
           1
[ 10.00974109 10.2949966 109.74485905 ... 25.
                                               19.
25.
           1
31.
           ]]
11.434423448358642
11.590859170709699
In [20]: #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 [20]: [11.590859170709699,
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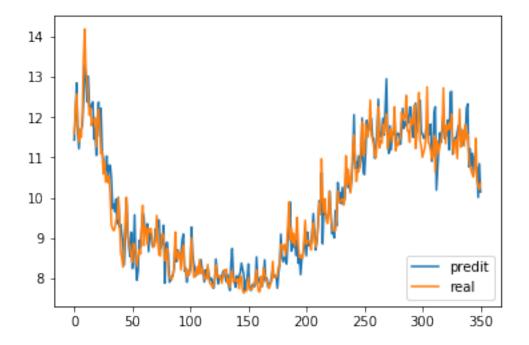
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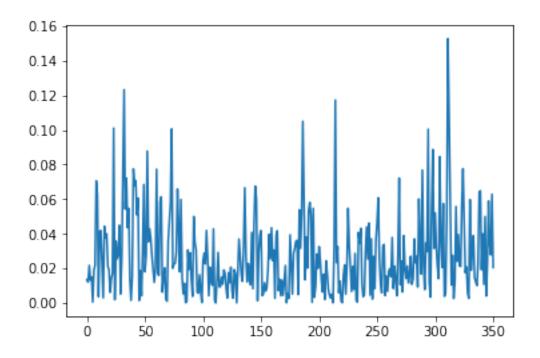
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In [21]: ##Mostrem
         plt.plot(listpredi, label="predit")
         plt.plot(listy, label="real")
         plt.legend(loc="lower right")
```

```
plt.show()
```





In []: