M34

$_Xarxa_walk for ard_normalitz at_multivariate 2 tempmin_presio_14 dies_normalitz at_multivariate 2 tempmin$

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
                       apparentTemperatureMax
                                                apparentTemperatureMin
                                                                        sunsetTimeHour
        0 2014-02-08
                                          5.67
                                                                   2.19
                                                                                      17
                                         11.93
        1 2013-12-24
                                                                   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 cloud Cover 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
             735 2011-11-23
                                6.952692
                                                           10.36
        1
            736 2011-11-24
                                8.536480
                                                           12.93
        2
             682 2011-11-25
                               9.499781
                                                           13.03
        3
            713 2011-11-26
                              10.267707
                                                           12.96
        4
             609 2011-11-27
                              10.850805
                                                           13.54
           apparentTemperatureMin humidity pressure
        0
                             2.18
                                       0.93
                                              1027.12
                             7.01
        1
                                       0.89
                                              1027.22
        2
                             4.84
                                       0.79
                                              1024.47
                             4.69
                                              1025.80
        3
                                       0.81
        4
                             2.94
                                       0.72
                                              1021.11
In [18]: plt.plot(daily_dia.energy_sum )
```

0.81

10.86

12

5.42

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

daily_dia

Out[4]:	index	date	energy_sum	${\tt apparentTemperatureMax}$	\
0	735	2011-11-23	6.952692	10.36	
1	736	2011-11-24	8.536480	12.93	
2	682	2011-11-25	9.499781	13.03	
3	713	2011-11-26	10.267707	12.96	
4	609	2011-11-27	10.850805	13.54	
5	641	2011-11-28	9.103382	12.58	
6	265	2011-11-29	9.274873	13.47	
7	571	2011-11-30	8.813513	11.87	
8	199	2011-12-01	9.227707	12.15	
9	338	2011-12-02	10.145910	5.33	
10	131	2011-12-03	10.780273	11.42	
11	100	2011-12-04	12.163127	6.66	
12	176	2011-12-05	10.609714	3.13	
13	203	2011-12-06	11.673417	3.77	
14	240	2011-12-07	10.889362	5.14	
15	299	2011-12-08	11.525150	12.89	
16	294	2011-12-09	11.759837	3.99	
17	455	2011-12-10	12.633801	3.14	
18	215	2011-12-11	13.749174	5.72	
19	115	2011-12-12	11.951958	5.94	
20	22	2011-12-13	11.957446	12.08	
21	45	2011-12-14	12.392776	2.88	
22	59	2011-12-15	12.307079	4.38	
23	11	2011-12-16	13.376080	0.99	
24	228	2011-12-17	13.511968	1.72	
25	478	2011-12-18	14.732271	1.98	
26	412	2011-12-19	13.774471	4.02	
27	433	2011-12-20	12.709106	4.98	
28	524	2011-12-21	12.148570	12.14	
29	689	2011-12-22	11.839403	12.14	
				•••	
800	41	2014-01-29	11.800777	2.53	
801	105	2014-01-30	11.685169	5.86	
802	80	2014-01-31	11.857957	5.27	
803	21	2014-02-01	11.710582	6.86	
804	163	2014-02-02	12.078164	6.48	
805	135	2014-02-03	11.280011	4.59	
806	60	2014-02-04	11.095584	5.63	
807	3	2014-02-05	11.415105	5.86	
808	18	2014-02-06	11.445403	7.34	
809	14	2014-02-07	10.972318	8.44	
810	0	2014-02-08	11.569300	5.67	
811	7	2014-02-09	12.202967	3.91	

812	35	2014-02-10	11	. 264175		7.07		
813	57	2014-02-11	11	. 452649		4.06		
814	44	2014-02-12	11	. 679099		4.73		
815	33	2014-02-13	11	. 285737		3.42		
816	23	2014-02-14	11	.816914		12.02		
817	13	2014-02-15	11	.490470		5.79		
818	187	2014-02-16	11	. 582159		7.88		
819	218	2014-02-17	10	.979566		10.67		
820	235	2014-02-18	10	.781898		10.13		
821	322	2014-02-19	10	. 674624		10.13		
822	101	2014-02-20		. 573835		12.50		
823	129	2014-02-21		.518126		10.15		
824	248	2014-02-22		.776242		11.63		
825		2014-02-23		.480411		11.94		
826	158			.411403		14.23		
827		2014-02-25		. 294997		11.43		
828		2014-02-26		. 202945		11.29		
829	197			.356350		10.31		
	appare	ntTemperatur	eMin	humidity	pressure	t-1	t-2	\
0		_	2.18	-	1027.12		NaN	•
1			7.01			6.952692		
2			4.84					
3			4.69		1025.80			
4			2.94		1021.11			
5			1.31		1022.80		10.267707	
6			3.39		1009.70			
7			3.34			9.274873		
8			5.29			8.813513		
9			0.46			9.227707		
10			4.71					
11			1.03		1001.15	10.780273		
12			1.69			12.163127		
13			1.61	0.83	1007.32	10.609714	12.163127	
14			0.94	0.68	1008.76	11.673417	10.609714	
15			0.63	0.81	1010.84	10.889362	11.673417	
16			1.42	0.71	1010.60	11.525150	10.889362	
17			3.42	0.81	1015.58	11.759837	11.525150	
18			0.11	0.88	1007.71	12.633801	11.759837	
19			0.64	0.84	1002.47	13.749174	12.633801	
20			0.22	0.75	990.27	11.951958	13.749174	
21			0.78	0.79	994.48	11.957446	11.951958	
22			1.07	0.77	996.75	12.392776	11.957446	
23			2.65	0.88	988.10	12.307079	12.392776	
24			3.56	0.86	1008.46	13.376080	12.307079	
25			4.12	0.84	1016.37	13.511968	13.376080	
26			3.67	0.94	1014.39	14.732271	13.511968	
27			1.68	0.81	1015.09	13.774471	14.732271	
				-		- · · · -	· · -	

```
29
                          5.37
                                     0.87
                                              1024.71
                                                        12.148570
                                                                    12.709106
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                           . . .
                                       . . .
800
                          0.18
                                     0.90
                                               993.99
                                                        11.344805
                                                                    11.753871
801
                          0.61
                                     0.91
                                              1001.76
                                                        11.800777
                                                                     11.344805
802
                          0.29
                                                                     11.800777
                                     0.91
                                               998.51
                                                        11.685169
803
                          1.10
                                     0.76
                                               990.08
                                                        11.857957
                                                                     11.685169
                                                                    11.857957
804
                          3.21
                                     0.72
                                              1005.39
                                                        11.710582
                          1.96
805
                                     0.79
                                              1003.89
                                                        12.078164
                                                                    11.710582
806
                          1.12
                                     0.75
                                               996.87
                                                        11.280011
                                                                    12.078164
807
                          1.03
                                     0.77
                                               982.20
                                                        11.095584
                                                                    11.280011
                                                                    11.095584
808
                          1.96
                                     0.82
                                               989.90
                                                        11.415105
809
                         -0.86
                                     0.79
                                                        11.445403
                                                                    11.415105
                                               988.77
810
                          2.19
                                     0.77
                                               979.25
                                                        10.972318
                                                                     11.445403
811
                          1.38
                                     0.66
                                               984.71
                                                        11.569300
                                                                    10.972318
                                                                    11.569300
812
                          0.89
                                               992.84
                                                        12.202967
                                     0.84
813
                         -0.57
                                     0.76
                                               996.66
                                                        11.264175
                                                                    12.202967
814
                         -1.20
                                     0.75
                                               994.27
                                                        11.452649
                                                                    11.264175
                          0.05
                                     0.68
                                               992.43
                                                        11.679099
                                                                     11.452649
815
816
                          0.45
                                     0.81
                                               990.31
                                                        11.285737
                                                                     11.679099
817
                          1.77
                                     0.69
                                               988.63
                                                        11.816914
                                                                     11.285737
818
                         -1.03
                                     0.76
                                              1006.70
                                                        11.490470
                                                                     11.816914
819
                          2.84
                                     0.83
                                              1007.80
                                                        11.582159
                                                                    11.490470
                                                                    11.582159
820
                          3.83
                                     0.87
                                              1008.67
                                                        10.979566
821
                          2.65
                                     0.87
                                              1011.57
                                                        10.781898
                                                                    10.979566
822
                          3.95
                                     0.84
                                              1001.54
                                                        10.674624
                                                                    10.781898
823
                          0.19
                                     0.72
                                              1003.42
                                                        10.573835
                                                                    10.674624
824
                          1.59
                                     0.71
                                              1009.09
                                                        10.518126
                                                                    10.573835
825
                          5.53
                                     0.76
                                              1010.37
                                                        10.776242
                                                                    10.518126
826
                          5.52
                                     0.74
                                              1005.19
                                                        11.480411
                                                                    10.776242
                                                                    11.480411
827
                          3.89
                                     0.78
                                              1000.65
                                                        10.411403
828
                          1.67
                                     0.73
                                              1012.73
                                                        10.294997
                                                                     10.411403
829
                          1.41
                                     0.74
                                              1007.02
                                                        10.202945
                                                                    10.294997
                                    pres(t-6)
                       pres(t-5)
                                                pres(t-7)
                                                             pres(t-8)
                                                                          pres(t-9)
            t-3
0
            NaN
                               NaN
                                           NaN
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1
            NaN
                               NaN
                                           NaN
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                  . . .
2
                               NaN
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                                                                    NaN
                                                                                 NaN
            {\tt NaN}
3
      6.952692
                                                                    NaN
                                                                                 NaN
                               {\tt NaN}
                                           {\tt NaN}
                                                        {\tt NaN}
4
      8.536480
                               {\tt NaN}
                                           NaN
                                                        NaN
                                                                    NaN
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5
                                                                                 NaN
      9.499781
                          1027.12
                                           {\tt NaN}
                                                        {\tt NaN}
                                                                    {\tt NaN}
6
     10.267707
                          1027.22
                                       1027.12
                                                        NaN
                                                                    NaN
                                                                                 NaN
7
      10.850805
                          1024.47
                                       1027.22
                                                   1027.12
                                                                                 NaN
                                                                    NaN
                  . . .
8
      9.103382
                  . . .
                          1025.80
                                       1024.47
                                                   1027.22
                                                                1027.12
                                                                                 NaN
9
      9.274873
                          1021.11
                                       1025.80
                                                   1024.47
                                                                1027.22
                                                                             1027.12
                  . . .
10
      8.813513
                          1022.80
                                       1021.11
                                                   1025.80
                                                                1024.47
                                                                             1027.22
                  . . .
11
      9.227707
                          1009.70
                                       1022.80
                                                   1021.11
                                                                1025.80
                                                                             1024.47
                  . . .
12
     10.145910
                          1019.43
                                       1009.70
                                                   1022.80
                                                                1021.11
                                                                             1025.80
                  . . .
```

3.84

0.94

1017.91

12.709106

13	10.780273		1007.12	1019.43	1009.70	1022.80	1021.11
14	12.163127		1012.12	1007.12	1019.43	1009.70	1022.80
15	10.609714		1003.55	1012.12	1007.12	1019.43	1009.70
16	11.673417		1001.15	1003.55	1012.12	1007.12	1019.43
17	10.889362		1006.01	1001.15	1003.55	1012.12	1007.12
18	11.525150		1007.32	1006.01	1001.15	1003.55	1012.12
19	11.759837		1007.02	1007.32	1006.01	1001.15	1003.55
20	12.633801		1010.84	1007.32	1007.32	1001.13	1003.35
21	13.749174			1010.84	1007.32	1007.32	1001.13
			1010.60				
22	11.951958	• • •	1015.58	1010.60	1010.84	1008.76	1007.32
23	11.957446	• • •	1007.71	1015.58	1010.60	1010.84	1008.76
24	12.392776	• • •	1002.47	1007.71	1015.58	1010.60	1010.84
25	12.307079	• • •	990.27	1002.47	1007.71	1015.58	1010.60
26	13.376080	• • •	994.48	990.27	1002.47	1007.71	1015.58
27	13.511968	• • •	996.75	994.48	990.27	1002.47	1007.71
28	14.732271		988.10	996.75	994.48	990.27	1002.47
29	13.774471	• • •	1008.46	988.10	996.75	994.48	990.27
• •		• • •					
800	12.729659	• • •	1013.91	1012.39	1006.71	1010.13	1007.71
801	11.753871	• • •	1012.46	1013.91	1012.39	1006.71	1010.13
802	11.344805	• • •	1002.10	1012.46	1013.91	1012.39	1006.71
803	11.800777	• • •	989.87	1002.10	1012.46	1013.91	1012.39
804	11.685169	• • •	985.33	989.87	1002.10	1012.46	1013.91
805	11.857957		993.99	985.33	989.87	1002.10	1012.46
806	11.710582		1001.76	993.99	985.33	989.87	1002.10
807	12.078164		998.51	1001.76	993.99	985.33	989.87
808	11.280011		990.08	998.51	1001.76	993.99	985.33
809	11.095584		1005.39	990.08	998.51	1001.76	993.99
810	11.415105		1003.89	1005.39	990.08	998.51	1001.76
811	11.445403		996.87	1003.89	1005.39	990.08	998.51
812	10.972318		982.20	996.87	1003.89	1005.39	990.08
813	11.569300		989.90	982.20	996.87	1003.89	1005.39
814	12.202967		988.77	989.90	982.20	996.87	1003.89
815	11.264175		979.25	988.77	989.90	982.20	996.87
816	11.452649		984.71	979.25	988.77	989.90	982.20
817	11.679099		992.84	984.71	979.25	988.77	989.90
818	11.285737		996.66	992.84	984.71	979.25	988.77
819	11.816914		994.27	996.66	992.84	984.71	979.25
820	11.490470		992.43	994.27	996.66	992.84	984.71
821	11.582159		990.31	992.43	994.27	996.66	992.84
822	10.979566	• • •	988.63				
		• • •		990.31	992.43	994.27	996.66
823	10.781898	• • •	1006.70	988.63	990.31	992.43	994.27
824	10.674624	• • •	1007.80	1006.70	988.63	990.31	992.43
825	10.573835	• • •	1008.67	1007.80	1006.70	988.63	990.31
826	10.518126	• • •	1011.57	1008.67	1007.80	1006.70	988.63
827	10.776242	• • •	1001.54	1011.57	1008.67	1007.80	1006.70
828	11.480411	• • •	1003.42	1001.54	1011.57	1008.67	1007.80
829	10.411403		1009.09	1003.42	1001.54	1011.57	1008.67

	pres(t-10)	pres(t-11)	pres(t-12)	pres(t-13)	pres(t-14)
0	NaN	NaN	NaN	NaN	NaN
1	NaN	NaN	NaN	NaN	NaN
2	NaN	NaN	NaN	NaN	NaN
3	NaN	NaN	NaN	NaN	NaN
4	NaN	NaN	NaN	NaN	NaN
5	NaN	NaN	NaN	NaN	NaN
6	NaN	NaN	NaN	NaN	NaN
7	NaN	NaN	NaN	NaN	NaN
8	NaN	NaN	NaN	NaN	NaN
9	NaN	NaN	NaN	NaN	NaN
10	1027.12	NaN	NaN	NaN	NaN
11	1027.22	1027.12	NaN	NaN	NaN
12	1024.47	1027.22	1027.12	NaN	NaN
13	1025.80	1024.47	1027.22	1027.12	NaN
14	1021.11	1025.80	1024.47	1027.22	1027.12
15	1022.80	1021.11	1025.80	1024.47	1027.22
16	1009.70	1022.80	1021.11	1025.80	1024.47
17	1019.43	1009.70	1022.80	1021.11	1025.80
18	1007.12	1019.43	1009.70	1022.80	1021.11
19	1012.12	1007.12	1019.43	1009.70	1022.80
20	1003.55	1012.12	1007.12	1019.43	1009.70
21	1001.15	1003.55	1012.12	1007.12	1019.43
22	1006.01	1001.15	1003.55	1012.12	1007.12
23	1007.32	1006.01	1001.15	1003.55	1012.12
24	1008.76	1007.32	1006.01	1001.15	1003.55
25	1010.84	1008.76	1007.32	1006.01	1001.15
26	1010.60	1010.84	1008.76	1007.32	1006.01
27	1015.58	1010.60	1010.84	1008.76	1007.32
28	1007.71	1015.58	1010.60	1010.84	1008.76
29	1002.47	1007.71	1015.58	1010.60	1010.84
• •					
800	995.52	991.61	990.80	990.50	998.57
801	1007.71	995.52	991.61	990.80	990.50
802	1010.13	1007.71	995.52	991.61	990.80
803	1006.71	1010.13	1007.71	995.52	991.61
804	1012.39	1006.71	1010.13	1007.71	995.52
805	1013.91	1012.39	1006.71	1010.13	1007.71
806	1012.46	1013.91	1012.39	1006.71	1010.13
807	1002.10	1012.46	1013.91	1012.39	1006.71
808	989.87	1002.10	1012.46	1013.91	1012.39
809	985.33	989.87	1002.10	1012.46	1013.91
810	993.99	985.33	989.87	1002.10	1012.46
811	1001.76	993.99	985.33	989.87	1002.10
812	998.51	1001.76	993.99	985.33	989.87
813	990.08	998.51	1001.76	993.99	985.33
814	1005.39	990.08	998.51	1001.76	993.99

815	1003.89	1005.39	990.08	998.51	1001.76
816	996.87	1003.89	1005.39	990.08	998.51
817	982.20	996.87	1003.89	1005.39	990.08
818	989.90	982.20	996.87	1003.89	1005.39
819	988.77	989.90	982.20	996.87	1003.89
820	979.25	988.77	989.90	982.20	996.87
821	984.71	979.25	988.77	989.90	982.20
822	992.84	984.71	979.25	988.77	989.90
823	996.66	992.84	984.71	979.25	988.77
824	994.27	996.66	992.84	984.71	979.25
825	992.43	994.27	996.66	992.84	984.71
826	990.31	992.43	994.27	996.66	992.84
827	988.63	990.31	992.43	994.27	996.66
828	1006.70	988.63	990.31	992.43	994.27
829	1007.80	1006.70	988.63	990.31	992.43

[830 rows x 77 columns]

In [6]: #Ens quedem amb energies i temperatures

#No agafem apparent temperature max ja que quan fem la predicció representa que no ho

daily_dia=daily_dia.drop(['index','date','apparentTemperatureMax','apparentMax','

KeyError

Traceback (most recent call last)

```
<ipython-input-6-ba47c82d400b> in <module>
```

- 1 #Ens quedem amb energies i temperatures
 - 2 #No agafem apparent temperature max ja que quan fem la predicció representa que no
- ----> 3 daily_dia=daily_dia.drop(['index','date','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax','apparentTemperatureMax',
 - 4 daily_dia.head(5)

-> 3940 errors=errors)

3941

3942 @rewrite_axis_style_signature('mapper', [('copy', True),

-> 3780 obj = obj._drop_axis(labels, axis, level=level, errors=errors)
3781

```
c:\users\laura\appdata\local\programs\python\python37\lib\site-packages\pandas\core\ge
                            new_axis = axis.drop(labels, level=level, errors=errors)
       3810
       3811
                        else:
   -> 3812
                            new_axis = axis.drop(labels, errors=errors)
                        result = self.reindex(**{axis_name: new_axis})
       3813
       3814
        c:\users\laura\appdata\local\programs\python\python37\lib\site-packages\pandas\core\inc
                        if errors != 'ignore':
       4962
                            raise KeyError(
       4963
                                '{} not found in axis'.format(labels[mask]))
    -> 4964
                        indexer = indexer[~mask]
       4965
       4966
                    return self.delete(indexer)
       KeyError: "['index' 'date' 'apparentTemperatureMax' 'apparentTemperatureMin'\n 'humidi
In [7]: #Eliminem les 14 primeres files ja que contenen NaN (valors buits)
        daily_dia=daily_dia.drop([0,1,2,3,4,5,6,7,8,9,10,11,12,13])
        daily_dia.head(5)
Out[7]:
            energy_sum
                                         t-2
                                                    t-3
                              t-1
                                                               t-4
                                                                          t-5 \
             10.889362 11.673417 10.609714 12.163127 10.780273 10.145910
        14
             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
        17
             12.633801 11.759837 11.525150 10.889362 11.673417
                                                                    10.609714
        18
             13.749174 12.633801 11.759837 11.525150 10.889362
                                                                   11.673417
                  t-6
                             t-7
                                        t-8
                                                   t-9
                                                        ... pres(t-5) pres(t-6) \
             9.227707
                        8.813513
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                                   9.274873
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                       9.227707
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                                              9.274873
                                                               1003.55
                                                                          1012.12
        16 10.780273 10.145910
                                   9.227707
                                              8.813513
                                                              1001.15
                                                                         1003.55
        17 12.163127
                       10.780273
                                 10.145910
                                              9.227707
                                                        . . .
                                                               1006.01
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        18 10.609714
                      12.163127
                                  10.780273
                                             10.145910
                                                               1007.32
                                                                          1006.01
                                                       . . .
                                  pres(t-9)
                                             pres(t-10)
                                                         pres(t-11)
                                                                     pres(t-12)
            pres(t-7)
                       pres(t-8)
        14
              1019.43
                        1009.70
                                    1022.80
                                                1021.11
                                                            1025.80
                                                                        1024.47
              1007.12
                         1019.43
                                    1009.70
                                                1022.80
                                                            1021.11
                                                                        1025.80
        15
        16
              1012.12
                        1007.12
                                    1019.43
                                                1009.70
                                                            1022.80
                                                                        1021.11
```

17

18

1003.55

1001.15

1012.12

1003.55

if inplace:

1007.12

1012.12

1019.43

1007.12

1009.70

1019.43

1022.80

```
pres(t-13) pres(t-14)
        14
               1027.22
                           1027.12
               1024.47
                           1027.22
        15
        16
               1025.80
                           1024.47
        17
               1021.11
                           1025.80
               1022.80
                           1021.11
        18
        [5 rows x 71 columns]
In [8]: len(daily_dia)
Out[8]: 816
In [9]: #normalitzem
        scaler=preprocessing.MinMaxScaler(feature_range=(0, 1))
        daily_dia_norm=scaler.fit_transform(daily_dia)
In [10]: #Seleccionem dades per test i train
         y_daily=daily_dia_norm[:,0]
         X_daily=daily_dia_norm[:,1:72]
         #y_daily=daily_dia['energy_sum']
         #X_daily=daily_dia.drop(['energy_sum'], axis='columns')
         #Reshape de [samples, timesteps] a [samples, timesteps, features]
         #Enlloc de 14 features en son 7 de una feature i 7 duna altre
         X_daily=np.reshape(X_daily, (X_daily.shape[0], 14,5))
In [11]: # definim model
         import tensorflow as tf
         model =Sequential()
         model.add(LSTM(50, activation='relu', input_shape=(14, 5)))
         model.add(Dense(1))
         model.compile(optimizer='rmsprop', loss='mse')
WARNING:tensorflow:From c:\users\laura\appdata\local\programs\python\python37\lib\site-package
Instructions for updating:
Colocations handled automatically by placer.
In [12]: import math
         from sklearn.metrics import mean_squared_error
         #Walk forward per test i train
         minim=100
```

n_train=465

```
lenght=len(daily_dia)
         llista_evaluate=list()
         llista_prediccions=list()
         llista_preditrain=list()
         llista_scores=list()
         llista_scoretrain=list()
         sumScores=0
         for i in range(n_train,lenght):
             {\tt 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 [13]: #Dividim la suma de scores de test entre el nombre de prediccions per obtenir la mitj
         sumScores/(lenght-n_train)
Out[13]: 0.03665760160250953
In [14]: llista_scores
```

```
Out[14]: [0.015927702925915277,
```

- 0.054901552422902844,
- 0.05159953259754335,
- 0.027281931978127227,
- 0.0073356137976015034,
- 0.06020719380462691,
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- 0.04008164985464302,
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- 0.03187602919067256,
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- 0.11362027142529674,
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- 0.03301502017577973,
- 0.006479504249422119,
- 0.044619141957908504,
- 0.09685924156039993,

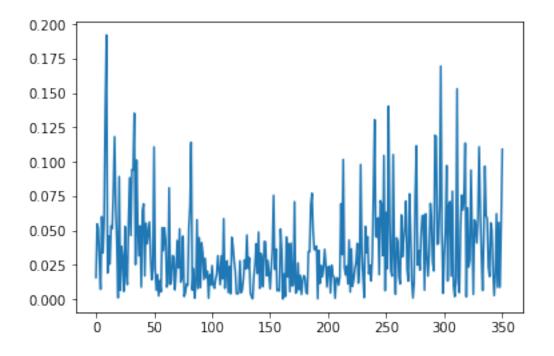
```
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0.055647508938578394,
0.05057642842106391,
0.021039496303013605,
0.0028365655354416486,
0.01781474092428148,
0.06230001544257324,
0.008847985042799378,
0.05591243480672525,
```

0.008842569031396241, 0.05548851161349133,

0.10913312222480664]

In [15]: plt.plot(llista_scores)

Out[15]: [<matplotlib.lines.Line2D at 0x1ab43f32978>]

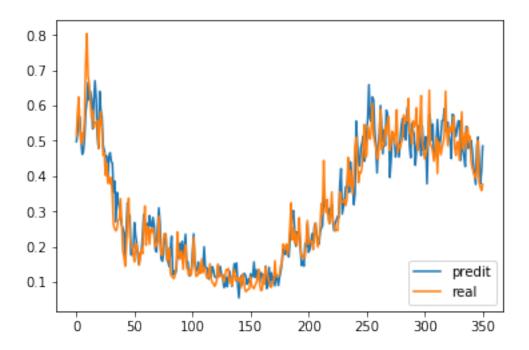


In [16]: predis=list() for i in range(len(llista_prediccions)): predi=llista_prediccions[i].tolist() predis.append(predi)

```
predis
Out[16]: array([0.49813378, 0.52570701, 0.57272691, 0.56656146, 0.49869075,
                0.4619382 , 0.47067162, 0.51044631, 0.58330888, 0.61241192,
                0.66547585, 0.61593896, 0.64088738, 0.61877739, 0.53418237,
                0.61618829, 0.67057693, 0.62057966, 0.51729453, 0.47897312,
                0.64050436, 0.58898383, 0.56823319, 0.48837578, 0.47160643,
                0.45552602, 0.4571971, 0.39085042, 0.45409229, 0.46643817,
                0.44220364, 0.43568745, 0.35432616, 0.3856003, 0.26997948,
                0.35382354, 0.32811964, 0.31058842, 0.28248772, 0.26162767,
                0.25157794, 0.23886536, 0.16149458, 0.25523931, 0.3238351,
                0.28902936, 0.28794029, 0.1758654, 0.18722332, 0.19718242,
                0.26755181, 0.23171142, 0.20920146, 0.16702835, 0.1496418
                0.18291454, 0.18579873, 0.23205091, 0.29086912, 0.26282775,
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                0.25496453, 0.28252357, 0.25761658, 0.19134258, 0.18481858,
                0.25656781, 0.30981025, 0.26658478, 0.16562052, 0.15839905,
                0.17810044, 0.23504217, 0.23511027, 0.17247528, 0.15583491,
                0.14316964, 0.19363351, 0.2291691 , 0.12102104, 0.13152
                0.12047033, 0.13295355, 0.18312603, 0.16926003, 0.20897788,
                0.17878288, 0.21481492, 0.16932772, 0.2002528, 0.23505792,
                0.15367532, 0.15634477, 0.11737405, 0.11732207, 0.13271005,
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                0.24106593, 0.23014109, 0.24633244, 0.19262429, 0.14613862,
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                0.24119255, 0.25263137, 0.25881067, 0.34266686, 0.31653497,
                0.31417835, 0.30902487, 0.28854549, 0.30799603, 0.28857821,
```

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

```
0.31802884, 0.26792786, 0.24500376, 0.26681137, 0.2742095,
                0.28568104, 0.28158164, 0.37695873, 0.42110461, 0.29254895,
                0.31201544, 0.33174604, 0.36946899, 0.36784327, 0.40738982,
                0.35372472, 0.44053292, 0.40327406, 0.37957281, 0.31887722,
                0.35172391, 0.55589604, 0.49422002, 0.44088507, 0.42914894,
                0.48008615, 0.49326968, 0.51298422, 0.44194224, 0.45935476,
                0.52189797, 0.56366301, 0.65942192, 0.56288278, 0.55502164,
                0.62442887, 0.61671543, 0.52891767, 0.48529789, 0.40926278,
                0.490143 , 0.52353323, 0.600416 , 0.53620374, 0.4633784 ,
                0.53087485, 0.4863278, 0.58710468, 0.57324493, 0.55538845,
                0.39626068, 0.44074619, 0.51271677, 0.51865232, 0.50385857,
                0.45424163, 0.476825 , 0.49208331, 0.453982 , 0.50284761,
                0.54387802, 0.56343317, 0.51246965, 0.54659879, 0.50266939,
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                0.50141168, 0.47425595, 0.43273368, 0.4032701, 0.37639466,
                0.48534763, 0.51056951, 0.43819806, 0.37812257, 0.41448399,
                0.48526788])
In [17]: ##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
prova['predi','y','t-2','t-3','t-4','t-5','t-6','t-7','t-8','t-9','t-10','t-11
prova
```

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

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

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

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

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

							_
Out[18]:	predi	У	t-2	t-3	t-4	t-5	\
479	0.498134	0.514061	12.119938	12.852295	13.106773	12.823073	
480	0.525707	0.580609	11.786082	12.119938	12.852295	13.106773	
481	0.572727	0.624326	11.590859	11.786082	12.119938	12.852295	
482	0.566561	0.539280	12.186487	11.590859	11.786082	12.119938	
483	0.498691	0.491355	12.577783	12.186487	11.590859	11.786082	
484	0.461938	0.522145	11.816573	12.577783	12.186487	11.590859	
485	0.470672	0.504442	11.387627	11.816573	12.577783	12.186487	
486	0.510446	0.567725	11.663214	11.387627	11.816573	12.577783	
487	0.583309	0.719460	11.504756	11.663214	11.387627	11.816573	
488	0.612412	0.804631	12.071173	11.504756	11.663214	11.387627	
489	0.665476	0.684716	13.429271	12.071173	11.504756	11.663214	
490	0.615939	0.662177	14.191591	13.429271	12.071173	11.504756	
491	0.640887	0.615194	13.118295	14.191591	13.429271	12.071173	
492	0.618777	0.565466	12.916559	13.118295	14.191591	13.429271	
493	0.534182	0.585646	12.496044	12.916559	13.118295	14.191591	
494	0.616188	0.536523	12.050954	12.496044	12.916559	13.118295	
495	0.670577	0.552256	12.231576	12.050954	12.496044	12.916559	
496	0.620580	0.552256	11.791904	12.231576	12.050954	12.496044	
497	0.517295	0.557809	11.932721	11.791904	12.231576	12.050954	
498	0.478973	0.477794	11.932721	11.932721	11.791904	12.231576	
499	0.640504	0.551195	11.982423	11.932721	11.932721	11.791904	
500	0.588984	0.582339	11.266252	11.982423	11.932721	11.932721	
501	0.568233	0.529772	11.923226	11.266252	11.982423	11.932721	
502	0.488376	0.458904	12.201972	11.923226	11.266252	11.982423	
503	0.471606	0.465733	11.731479	12.201972	11.923226	11.266252	
504	0.455526	0.402622	11.097177	11.731479	12.201972	11.923226	
505	0.457197	0.436918	11.158295	11.097177	11.731479	12.201972	
506	0.390850	0.380048	10.593420	11.158295	11.097177	11.731479	
507	0.454092	0.398860	10.900388	10.593420	11.158295	11.097177	
508	0.466438	0.377916	10.391372	10.900388	10.593420	11.158295	
800	0.513970	0.537515	11.753871	12.729659	11.620778	11.409880	
801	0.495919	0.524598	11.344805	11.753871	12.729659	11.620778	
802	0.449899	0.543903	11.800777	11.344805	11.753871	12.729659	
803	0.575235	0.527438	11.685169	11.800777	11.344805	11.753871	
804	0.572131	0.568506	11.857957	11.685169	11.800777	11.344805	
805	0.537147	0.479332	11.710582	11.857957	11.685169	11.800777	
806	0.512810	0.458726	12.078164	11.710582	11.857957	11.685169	
807	0.535445	0.494425	11.280011	12.078164	11.710582	11.857957	
808	0.556805	0.497810	11.095584	11.280011	12.078164	11.710582	
550	3.00000	3.101010	11.000001	-1.200011	12.070101	11.,10002	

```
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                                                   11.280011
                                                                12.078164
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     0.444762
                0.511653
                           11.445403
                                       11.415105
                                                    11.095584
                                                                11.280011
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     0.549435
                0.582450
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                                                                11.095584
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                0.477562
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                                                                11.415105
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                           12.202967
                                        11.569300
                                                    10.972318
                                                                11.445403
814
     0.427061
                0.523920
                           11.264175
                                        12.202967
                                                    11.569300
                                                                10.972318
815
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                0.479971
                           11.452649
                                       11.264175
                                                    12.202967
                                                                11.569300
816
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                0.539318
                           11.679099
                                       11.452649
                                                    11.264175
                                                                12.202967
817
     0.479112
                0.502845
                           11.285737
                                        11.679099
                                                    11.452649
                                                                11.264175
818
     0.496484
                0.513089
                           11.816914
                                       11.285737
                                                    11.679099
                                                                11.452649
819
     0.501412
                0.445764
                           11.490470
                                       11.816914
                                                    11.285737
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820
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                0.423680
                           11.582159
                                        11.490470
                                                    11.816914
                                                                11.285737
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                0.411694
                           10.979566
                                       11.582159
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                0.400434
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                                       10.979566
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823
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                                                                10.674624
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                                                                10.573835
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            t-6
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     12.119938
                 12.852295
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     11.786082
                 12.119938
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                 11.786082
     11.590859
                             12.119938
                                          12.852295
                                                              996.08
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486
     12.186487
                 11.590859
                             11.786082
                                          12.119938
                                                              990.34
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487
     12.577783
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                                          11.786082
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                 12.186487
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488
     11.816573
                 12.577783
                             12.186487
                                          11.590859
                                                              997.51
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489
     11.387627
                 11.816573
                             12.577783
                                          12.186487
                                                              1006.74
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490
     11.663214
                 11.387627
                             11.816573
                                          12.577783
                                                              1015.96
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                                                              1012.85
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494
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                             12.071173
                                          11.504756
                                                                          1012.85
                                                      . . .
                                                              1014.28
495
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                                          pres(t-10)
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11.982423

11.932721

11.932721

1014.22

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493	1009.80	1015.96	1006.74	997.51	991.02	990.34
494	1009.85	1009.80	1015.96	1006.74	997.51	991.02
495	1012.85	1009.85	1009.80	1015.96	1006.74	997.51
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	1010.88	1012.30	1011.03	1013.39		
501					1013.39	1014.28
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504	1014.63	1014.56	1011.52	1011.38	1010.88	1012.30
505	1017.40	1014.63	1014.56	1011.52	1011.38	1010.88
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507	1015.19	1014.22	1017.40	1014.63	1014.56	1011.52
508	1023.34	1015.19	1014.22	1017.40	1014.63	1014.56
• •				• • •	• • •	
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804	1002.10	1012.46	1013.91	1012.39	1006.71	1010.13
805	989.87	1002.10	1012.46	1013.91	1012.39	1006.71
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808	1001.76	993.99	985.33	989.87	1002.10	1012.46
809	998.51	1001.76	993.99	985.33	989.87	1002.10
810	990.08	998.51	1001.76	993.99	985.33	989.87
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813	996.87	1003.89	1005.39	990.08	998.51	1001.76
814	982.20	996.87	1003.89	1005.39	990.08	998.51
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819	992.84	984.71	979.25	988.77	989.90	982.20
820	996.66	992.84	984.71	979.25	988.77	989.90
821	994.27	996.66	992.84	984.71	979.25	988.77
822	994.27	994.27	992.64	992.84	979.25 984.71	979.25
823	992.43	994.27			992.84	
			994.27	996.66		984.71
824	988.63	990.31	992.43	994.27	996.66	992.84
825	1006.70	988.63	990.31	992.43	994.27	996.66
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827	1008.67	1007.80	1006.70	988.63	990.31	992.43
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020	1001.01	1011.07	1000.07	1007.00	1000.70	300.00
	pres(t-13)	pres(t-14)				
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495	991.02	990.34				
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502	1014.28	1012.85				
503	1013.39	1014.28				
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507	1011.38	1010.88				
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	• • •	• • •				
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802	991.61	990.80				
803	995.52	991.61				
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811	989.87	1002.10				

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         814
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                  994.27
                              996.66
         828
                  992.43
                              994.27
                              992.43
         829
                  990.31
         [351 rows x 71 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
[[1.14482987e+01 1.15908592e+01 1.15468930e+02 ... 6.40997284e+04
  6.43556589e+04 6.44487806e+041
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 [1.13331428e+01 1.03563499e+01 9.91348430e+01 ... 6.19480621e+04
  6.20516677e+04 6.21824081e+04]]
11.448298715002018
11.590859170709699
In [20]: #Fem una llista amb les prediccions i una llista amb y(valor real)
```

985.33

```
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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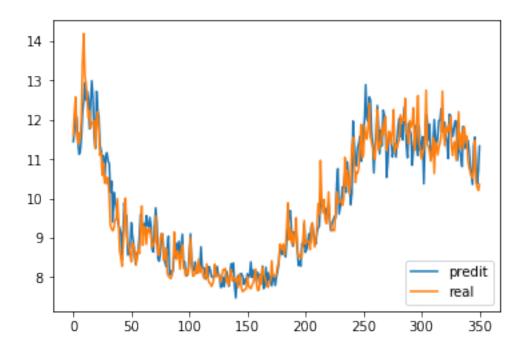
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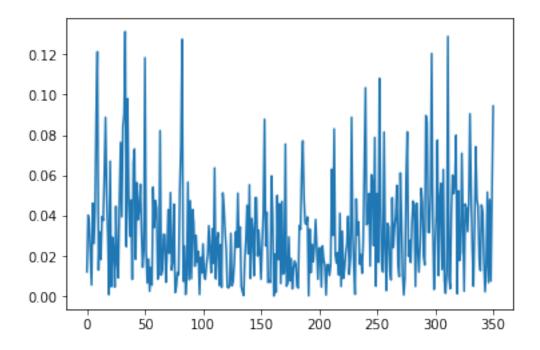
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In [21]: ##Mostrem
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         plt.legend(loc="lower right")
         plt.show()
```





In []: