

Dublin Bike-usage Assessment of Pandemic by Means of Deep Learning

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I. PREPROCESSING

1.1 Loading Data Files

Raw Data Row data [1] are included in 41 files, starting from the 2018-10-01 to 2023-12-25. They included information of Dublin-bikes, in features : 'station id', 'time', 'last updated', 'name', 'bike stands', 'available bike stands', 'available bikes', 'status', 'address', 'latitude', 'longitude' for 118 stations in Dublin city.

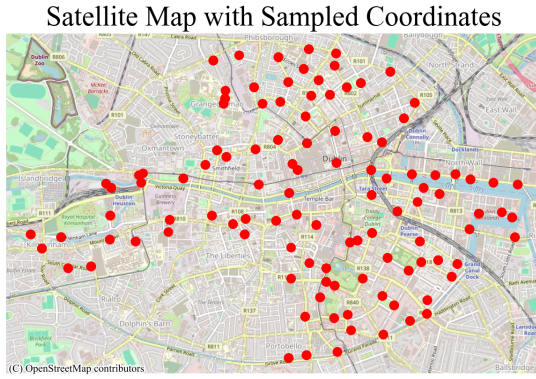


Fig 1. Satellite coordinates of bike stations

Data Splitting In order to handle the tasks, the row data required to be preprocessed before starting analysis them. Since the main tasks are assess the impact of the pandemic on the city-bike usage, the data files are divided into three parts by the time stamps of beginning of city-school were closed [3] and the HSE stopped releasing pandemic figures [4]. Respectively, the data files are stand for before, during and post pandemic periods.

Data Cleaning Besides that, there are two type of features in the files where the one stands for city-

bike usage and the other one stands for the information of each bike station. Thus, there will be additional data file for storing the information of all stations including 'station id', 'name', 'address', 'latitude', 'longitude'. Treat the missing values as 0 for all values and delete the repeated sample values.

Rounding Considering the pandemic was continued for years and the data were sampling in few seconds which is unnecessary for analyzing the general pattern in the large picture across years. Thus, excluding load and split raw data files, rounding the time stamps to nearest 8 hours and determine the mean of each feature values in that 8 hours. Such procedure could reduce the demanding of computation resources and make it easier to find general pattern.

1.2 Feature Engineering

Modify Features According to the hints, the "bike usage" can be represented by the number of bikes have been taken from (or brought to) that station. The features that can might be use to tasks are 'station id', 'time', 'bike stands', 'available bike stands', 'available bikes'.

Moreover, for a station, the number of available bike stands and available bikes can determine the value of total bike stands which is the sumption of them. However, available bike stands ($N_{stands}(t)$) and bikes ($N_{bikes}(t)$) at some time stamps (t) do not show the usage of bikes.

In order to solving this problem without applying complicate methods, define the difference of $N_{stands}(t)$ and $N_{bikes}(t)$ as $N_{bring\ stand\ bikes}(t)$ and $N_{take\ bikes}(t)$ where follow

$$\begin{cases} N_{bring\ stand\ bikes}(t) = N_{stands}(t - \Delta t) - N_{stands}(t) \\ N_{take\ bikes}(t) = N_{bikes}(t - \Delta t) - N_{bikes}(t) \end{cases}$$

For $N_{\text{bring stand bikes}}(t)$, it means that there are $N_{\text{bring stand bikes}}(t)$ bike stands get a returned bike in time interval $[t, t + \Delta]$. The other $N_{\text{bikes}}(t)$ means that there are $N_{\text{take bikes}}(t)$ bikes are brought in time interval $[t, t + \Delta]$. After that,

$$N_{\text{bring stand bikes}}(t) + N_{\text{take bikes}}(t)$$

the number of bike were using by citizens. Theoretically, the sumption $N_{\text{bring stand bikes}}(t) + N_{\text{take bikes}}(t)$ equals to 0 as long as no bikes are used. At the end of processing, Z-score normalize the 3 separated data files separately, which make shift the mean of data to 0 and the standard deviation to 1. It follows

$$Z = \frac{X - \mu}{\sigma}$$

where the X is original data and μ, σ are mean and standard deviation of original data.

Overall, the feature: 'using bikes' in time interval $[t, t + \Delta]$ are

$$N_{\text{using bikes}}(t) = N_{\text{bring stand bikes}}(t) + 2N_{\text{take bikes}}(t)$$

where the $\Delta = 8$ (hour). It means that there are $N_{\text{using bikes}}(t)$ bikes are used for the station between t and $t + 8$ (hour). The data with N samples can be formulated as

$$\{(t_k, y_k)\}_{k=0}^N$$

where t_k is the time of k^{th} the measurement and y_k is the k measurement of using bikes in $[t_k, t_{k+1}]$.

Feature Engineering for Times Series Time series features data has many compositions, it includes trends, seasonality, and irregular variations in stations analysis. The prediction model \hat{f}_d uses n continues samples to predict q step ahead every d time stamp which means

$$\hat{y}_{k+q} = \hat{f}_d(y_{k-nd}, y_{k-nd+d}, \dots, y_{k-d})$$

Since various d represent predicting using different cyclicity, thus using a combination of \hat{f}_d to predict on cyclicity d_0, d_1, \dots, d_m . Collectively, the prediction model follows

$$\begin{aligned} \hat{y}_{k+q} = & \hat{f}(y_{k-nd_0}, y_{k-nd_0+d_0}, \dots, y_{k-d_0}, \\ & \dots, \\ & y_{k-nd_s}, y_{k-nd_s+d_s}, \dots, y_{k-d_s}) \end{aligned}$$

where the parameters q, n and d_0, d_1, \dots, d_s are hyperparameters. The processed dataset y has shape

$$\left(N - (n + 1) \max_{i=0}^s N_i - q, ns \right)$$

where N_i is the number of samples in d_i cyclicity. More specific features engineering will be discussed with model designs.

1.3 Visualization

In this part, visualize the bike-usage data in pandemic period of the station 3 and 4. The points at positive region in the Fig 2 mean the bike was took in the at the time step. On the contrast, negative value mean the bike was returned bike to station, and 0 means no bike-usage at the time step.

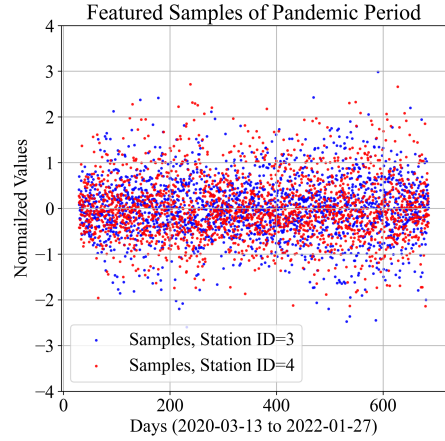


Fig 2. Satellite coordinates of bike stations

II. METHODOLOGY

2.1 Data Preprocessing

The strategy had discussed in section 1.2 demonstrate a method for create new dataset allows model learn various cyclicity in time series. However, for the given dataset which included a series of time series for each station respectively. It means that the series should be processed specifically for each station.

2.2 Regression Models

With regression models discussed in lectures, Ridge and Lasso models with polynomial features will be evaluated for these tasks. Generally for regression model, the algorithm can be abstracted as prediction model f and loss function J which follow equations 2.1

$$\begin{cases} \hat{y} = f(X) = C_{\text{bias}} + \sum_{k=0}^m \sum_{s=0}^p \left[\sum_{i=1}^k p_{i=s} \left(\prod_{j=1}^k \theta_s^{kj} x_j^{p_j} \right) \right] & \text{Prediction Model,} \\ J(\theta) = \frac{1}{N} \sum_{k=1}^N (y_i - \hat{y}_i)^2 + \begin{cases} \frac{\|\theta\|_2^2}{2C} & \text{Ridge Model,} \\ \frac{\|\theta\|_1}{2C} & \text{Lasso Model,} \end{cases} & \text{Lost Functions,} \end{cases} \quad (2.1)$$

where X is the dataset with m features, sample size N and polynomial featured to p polynomial degree, and C and θ are the trainable parameters for bias term and coefficient. The function $\|\cdot\|_n$ means n -norm. Besides that, loss functions include $L1$ and $L2$ regularization terms with C as coefficient penalty for control the sensitivity of model to training data which is designed for preventing overfitting. Totally for regression models, the penalty value C and polynomial features p are hyperparameters.

2.3 Long-Short Term Memory (LSTM)

Traditionally, the Neural Networks or usually called Native Neural Networks receive one array as input and generate an array as output. However, there are many tasks required to receive more than one arrays as input and produce a sequence of information as output. Commonly, the time series prediction tasks and the translation tasks required input a sequence of words and output a sequence of words as well while the Recurrent Neural Networks (RNN) allow the model to handle these tasks.

2.3.1 Architecture

The given time series data with different time stamps are denoted with a sequence $\{x_t\}_{t=1}^N$.

Native RNNs Native RNNs at each time step take an input frame (x_i) and a history from previous time step h_{i-1} as inputs to generate an output y_i and update its history h_i . Precisely, the RNNs can be represented as a iteration formula of kernel function f_W with wights W :

$$h_i = f_W(h_{i-1}, x_i), \quad i = 1, 2, \dots, t \quad (2.2)$$

and for common cases, the function f_W is a activation function applied to a multiplication of blocked

matrixes $W = [W_{hh}, W_{xh}]$ and $[h_{i-1}, i_t]$. The activation function has various choices: tanh, ReLU and Sigmoid σ ect. which are discussed in lectures. Conventionally choose tanh as activation function for history at time stamp i ,

$$h_i = \tanh \left(\begin{bmatrix} W_{hh} & W_{hx} \end{bmatrix} \begin{bmatrix} h_{i-1} \\ x_i \end{bmatrix} \right) + W_{\text{bias}}$$

Native RNNs have vanishing gradient problem, since the model update the wights W_{hh} by getting the derivative of loss at every last time stamp J_i . The partial derivative follows

$$\begin{aligned} \frac{\partial J_i}{\partial W_{hh}} &= \frac{\partial J_i}{\partial h_i} \frac{\partial h_i}{\partial h_{i-1}} \cdots \frac{\partial h_1}{\partial W_{hh}} \\ &= \frac{W_{hh}^{t-1} \frac{\partial J_i}{\partial h_i} \frac{\partial h_1}{\partial W_{hh}}}{\prod_{i=2}^t \left[1 + \left(\begin{bmatrix} W_{hh} & W_{hx} \end{bmatrix} \begin{bmatrix} h_{i-1} \\ x_i \end{bmatrix} \right)^2 \right]} \end{aligned}$$

Since the part of denominator is always a product of a sequence of number larger than 1, the gradient will converge to 0 as the total time stamps t goes larger. Considering this case, instead using Native RNNs to these tasks, the optimized RNNs those are called Long-Short Term Memory (LSTM) RNNs.

Long-Short Term Memory LSTM [2] is a type of RNN, which was first announced in 1997 by Sepp Hochreiter and Jürgen Schmidhuber, solved vanishing gradient problem. At every t time stamp of LSTM model, it has history state h_{t-1} and an additional cell state C_{t-1} , using both of them and x_t to generate history and cell in next state. More precisely, the cell and history state stand for different role. The additional cell state stands for holding the long-term information while the history state holds

the short-term information controversially. The i , f and o with independent weights, correspond the "input", "forget" and "output" gates which values are embraced in the interval $[0, 1]$ by sigmoid σ function.

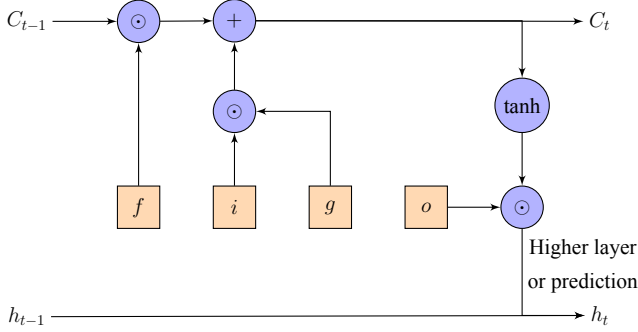


Fig 3. Workflow of single LSTM unit in LSTM RNN model

Overall, the formulas of gates operated as the equation 2.2 and the workflow of LSTM to update history and cell states are

$$c_t = f_t \odot c_{t-1} + i_t \odot g_t$$

$$h_t = o_t \odot \tanh(c_t)$$

The figure Fig 3 shows the workflow of LSTM model. where the \odot is an element-wise Hadamard product. The state h_t means the history state which is the state of higher layer in model or the prediction of the model. Totally, for a n units LSTM model, it has parameters $4n(n_{\text{feature}} + n + 1)$ while the number of units is hyperparameter of LSTM model.

LSTM RNN for these tasks For these tasks, using the simplest LSTM model with single LSTM layer with n units and one fully connected layer for prediction. Thus, the only hyperparameter is number n of units which needed to fine tuning.

2.4 Evaluation

2.4.1 Cross Validations

The hardware used in following sections is Intel i5-12450H CPU with 16 GB DDR5 2133MHz memory and NVIDIA GeForce 4050 GPU with 6GB GDDR5 memory.

In general, k -fold cross validation is an approach for tuning models to select hyperparameters from given value lists. However, cross validation is a high computational expensive approach for tuning hyperparameters. Without fine tuning to the hyperparameters of feature engineering to dataset (q

step ahead, n stamps prediction, d sample cyclicity), but exclusively for regression models, hyperparameters are C, p and for LSTM models number of units which will be discussed later.

Strategy As mentioned, validating in a wide range of values could be computational expensive. Thus, the models Lasso and Ridge will be validated on $C = [10^{-3}, 10^{-2}, 1, 10, 100, 1000]$ and $p = [1, 2]$. The LSTM Models will be evaluated with number of units in candidates $[1, 50, 100, 1000]$. Furthermore, the full data set of trainable data could be still large to apply validations at this circumstance where totally $5 \times 2 \times 6 = 60$ regression models will be evaluated at least. In order to solving this, the strategy is compromising between the precisions of validations and the computation demands. More specifically, in cross validation process, the training data are only a part of pre-pandemic period which is from 2018-08-01 to 2020-10-31. The details of training is using Adam optimizer at learning rate 10^{-3} , and 10 epochs, and the batch size is 32.

2.4.2 Recommendations

Recommendation of C, p The results are shown in the Fig 4 and TABLE I From the results of 5-fold cross validation for C and p on Ridge and Lasso regression models shown in Fig 4. It is clear that Lasso and Ridge models have approximately identical performance with non-polynomial featured ($p = 1$) data when penalty value $C = 1, 10, 0.01$ and up to 1000. Thus the recommendation of hyperparameter p is 1 for computation resources saving.

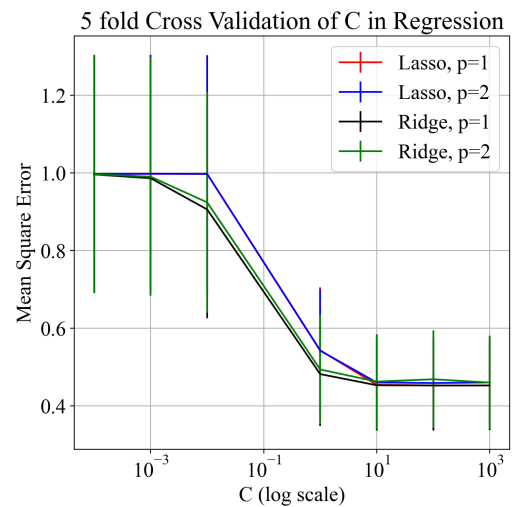


Fig 4. MSE of Regression Models ($p = 1$) in 5-fold cross validation

However, as the TABLE I shows the mean square error (MSE) of Ridge regression models ($p = 1$) with such various penalty values have same performance as Lasso models. Overall, the information of 5-fold cross validation on Lasso and Ridge models does not capable to give a convinced recommendation of hyperparameter C .

TABLE I. MSE of Regression Models ($p = 1$) in 5-fold cross validation

C	1	10	100	1000
Ridge	0.48195	0.45320	0.45266	0.45269
Lasso	0.54323	0.45435	0.45247	0.45269

Recommendation of units number In the case that regression models have approximately identical performance, the additional LSTM models with [1, 50, 100, 1000] units will be evaluated using the strategy in section 2.4.1. The results of MSE are shown in the Fig 5, as well as the recommended Ridge Model with 1-polynomial featured data.

With results from the regression models (treated as baseline models), in the Fig 5, it is clear that LSTM models have better performance comparing to the fine tuned Ridge and Lasso models at the beginning (1 unit).

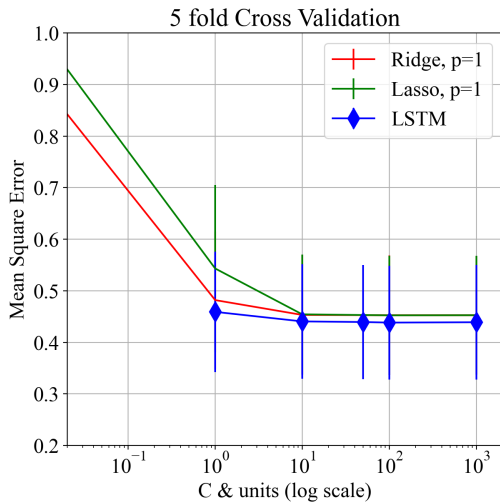


Fig 5. MSE of Regression Models ($p = 1$) in 5-fold cross validation

The performance of LSTM model gets to bottleneck as it has around 1000 units (due to the limits of hardware, the LSTM which has more units are not capable to evaluate).

TABLE II. LSTM RNN model 5-fold cross validation

units	1	10	100	1000
LSTM	0.48195	0.45320	0.45266	0.45269

Comparatively, choosing 100 as the number of units is a balance between computational cost and performance gained.

2.5 Training LSTM Model

Considering the recommendations of hyperparameter and comparison between regression models and LSTM RNN, the LSTM RNN model with a 100 units LSTM layer and a dense layer makes the predictions.

2.5.1 Training Settings

In this case, use the LSTM model with same architecture applied in cross validations which is one LSTM layer and one dense layer (prediction layer). Choosing the training epoch as maximum 100 epoch to ensure the model sufficiently learned the trends in the given data (pre-pandemic period). Besides that, in order to prevent over-fitting, the training strategy includes early stopping which means the training process will stop as the metrics of fitting process satisfies criterion of tolerance.

The optimizer of fitting is Adam optimizer same as which applied in validation, using the default learning rate setting (10^{-3}). The batch size is 32 and the tolerance of early stopping is 10^{-4} , the patience is 10 epochs, and it is monitored by validation mean square error (mse).



Fig 6. Training history of LSTM RNN model on pre-pandemic dataset with 100 epochs(stopped at 63th), 32 batch size and Adam optimizer.

2.5.2 Results & Discussion

The training process early stopped at 56th epoch iteration where the training mse minimized to 0.4202 and the validation mse is 0.4263. The figure Fig 6 demonstrates that the validation mse did not increase but entered the plateau around 40. In addition, the mse on testing dataset are 0.4396 which is close to the validation mse. It means that the model learned the general trends behind the given data files. Therefore, the prediction of the this model could be relatively trustable.

III. Evaluation

In this part, using the trained LSTM RNN model in last section to make predictions on pandemic and post-pandemic date sets. Evaluate the results of the predictions and assess the impact of the pandemic on Dublin city-bike usage.

3.1 Predictions

Using the trained model to make predictions on pandemic period and post pandemic bike-usage data. Comparing the predictions with the collected data to assess the impact of pandemic. Without considering the usage specifically for each station, generally predict the full dataset is the simple way to assess the differences. The Fig 7 shows a brief view of predictions and sample values. Although there are differences can be determine from the figures (post-pandemic period Fig 8 and pandemic period Fig 7), the qualitative analysis should be applied.

Qualitative Analysis In order to determine the differences between theoretical prediction and the real values, there are many methods to do so.

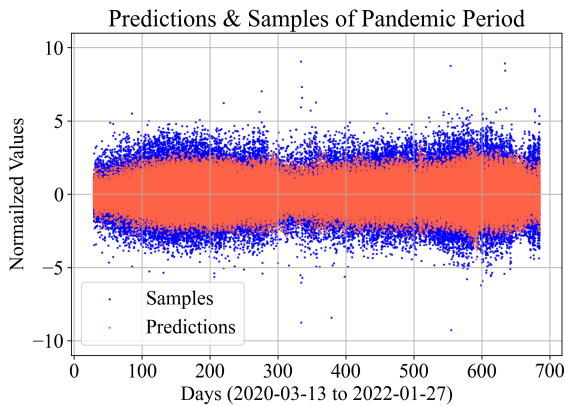


Fig 7. Predictions & Samples of Pandemic Period

But for simply purpose rather than the most precisely purpose, using the 'Bootstrap' to analysis the results since it is an efficient method to evaluate the performance and the reliance of model.

In this case specifically, randomly select a part of (20%) the given dataset, and evaluate the performance of the model on this fraction of sample. Totally, this process is looped 1000 iterations. In more complex cases, the size of selected data samples and the number of iterations are also required to determine by fine-tuning methods, since they are hyperparameter as well. The

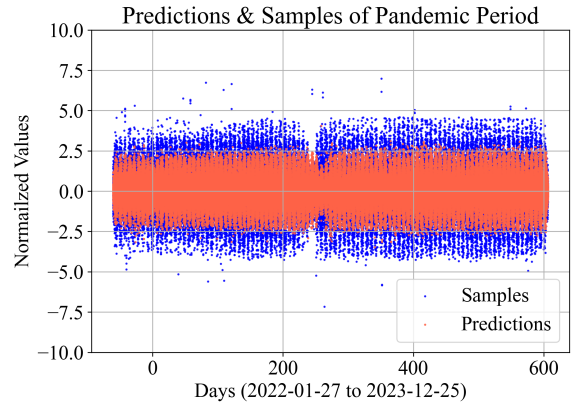


Fig 8. Predictions & Samples of Post-Pandemic Period

The results of Bootstrap are shown in the table below TABLE III

TABLE III. Mean & standard deviation of Bootstrap results

periods	pre-pandemic	pandemic	post-pandemic
mean	0.42277	0.8149587	0.478253
std	0.00581216	0.0106626	0.005191669

Discussion of pandemic period In TABLE III, it is clear to determine that the mean value of scores of Bootstrap (mse) in pandemic period are much more higher than pre and post pandemic period, the standard deviation as well. It means that the impact of the pandemic to the bike-usage are significantly large compare to before and after it happened. Also, it shows that the bike-usage in pandemic period are more unstable.

Discussion of post-pandemic period In TABLE III, comparing to the pre-pandemic and pandemic period, the bike-usage is slightly larger than pre-pandemic but much more smaller than pandemic

period. It means that the bike-usage was sufficiently recovered after city lock-down ended. And the bike-usage approximately recovered to the level as pre-pandemic period. Besides that, the trend of bike-usage recovery is stable through observing the deviation which is approximately same but still smaller than pre-pandemic period.

IV. QUESTIONS

1. What is a ROC curve? How can it be used to evaluate the performance of a classifier compared with a baseline classifier? Why would you use an ROC curve instead of a classification accuracy metric?

Answer For the two-feature classification task which the data are labeled only two type of classes. Conventional choice is linear model $y = \theta^T X$ which is to predict whether label associated with feature vector X is 1 or -1 generally, with decision boundary α . Commonly used, is the true-positive (TP), false-positive (FP) rates which mean the model predicted the positive label right and false. As vary the parameter α the balance of true-positive and false-positive rates. A ROC curve is a plot of true positive rate vs false positive rate.

Answer The accuracy of predictions is $\frac{TP}{FP+TP}$, thus the idea classifier has 100% TP and 0% FP. The idea classifier gives a point (0, 1) at the upper-left conner of ROC plot. The baseline classifier which just predict the most frequent feature or just random feature, gives a point on the $y = x$ line. So the way of ROC evaluate the performance of classifier is to determine how close of the ROC curve of the classifier to the upper-left conner of the region $[0, 1] \times [0, 1]$.

Answer Using accuracy as metrics have problem when handle imbalanced datasets. If there are 90% samples are labels as A 10% as B, the most frequency baseline model will have 90% accuracy. However, this doesn't necessarily indicate good performance in recognizing the minority class which means accuracy is not a good assessment. ROC curves provide a more comprehensive performance assessment by considering both the true positive rate and false positive rate.

The ROC curve provide a full view of performance under various thresholds α . While accuracy

is based on a specific decision threshold (just one point), which may not always be apparent, especially in cases where some classes are more critical than others. The ROC curve shows how various thresholds affect the performance of classifier.

Also the ROC curve provide full information to designers which allows to choice the threshold α with different tolerance of FT and TP. Besides that, the ROC curve make it is easier to compare the performance of different classifiers by visually approximately determine which classifier with which tolerance α is they needed.

2. Give two examples of situations where a linear regression would give inaccurate predictions. Explain your reasoning and what possible solutions you would adopt in each situation.

Answer There are many cases that linear regression models are more likely to give inaccurate predictions.

Example Linear model assume that the liner relationships among the samples which are independent and dependent related. Such as the samples sets $\{(x_k, y_k)\}_{k=1}^N$ where $X = \{x_k\}_{k=1}^N$ and $y_k = f(x_k) = x_k^2$ (quadratic related). The linear model $\hat{f}(x) = \theta_1 x + \theta_0$ is not able to capture the non-linear relationship in this sample sets. Therefore, it will make inaccurate predictions, although it was trained.

Solution In this case, if keeping using linear model, the solution commonly is to feature engineering the sample set $\{(x_k, y_k)\}_{k=1}^N$ with 2 polynomial features. The new sample set will be composed by (x_k, x_k^2, y_k) . Furthermore, the linear model \hat{f} is a equation below

$$\hat{y}_k = \hat{f}(x_k, x_k^2) = \theta_2 x_k^2 + \theta_1 x_k + \theta_0$$

At this case, the new linear model trained on featured sample set could learn the quadratic relationships among the sample set.

Example Linear model, also other models, have higher chance to make inaccurate predictions as long as the samples are not preprocessed well. Such as the presence of out-liner, missing some information and unbalanced samples. Take the presence of out-liner as an example.

Since linear regression models are sensitive to the samples which are significantly different with others, especially in the independent variables (predictors). They can have a disproportionately large influence on the line of best fit. This can skew the results of the linear model, leading to inaccurate predictions.

3. The term 'kernel' has different meanings in SVM and CNN models. Explain the two different meanings. Discuss why and when the use of SVM kernels and CNN kernels is useful, as well as mentioning different types of kernels.

Explanations In Kernel SVMs, a kernel is a function κ used for transforming the data into a higher dimension where a linear separator might be found. It can be represented as $\kappa(x_i, x_j) = \phi(x_i)^T \phi(x_j)$ which is the dot product of data points in a transformed feature space enabling the SVM to classify data that is not linearly separable in the original space. The primary purpose of using a kernel in SVMs is to solve nonlinear relationships by applying a linear classification approach. Common kernels include linear combination, polynomial, and sigmoid (σ).

In CNNs, a kernel (or filter) refers to a small matrix used to extract features from input data (especially for image classification tasks such as ImageNet Challenge) through a process called convolution and collectively as convolution layer. The kernel slides (shift) over the input data, performing element-wise multiplication and sum subsequently. It effectively capturing patterns such as edges, shapes, and textures. Each kernel in a CNN is trained to identify a specific type of feature in the input, and through multiple layers of convolutions and other operations, CNNs can recognize complex patterns in larger structures such as object detection or facial recognition datasets.

Reasons In many real-world scenarios, data is not linearly separable. Kernel SVMs allow these datasets to be transformed into a higher-dimensional space without losing non-linear relationships, where a linear separator can be found. Moreover, the kernel can be applied in any linear model not just for SVMs. The model \hat{f} in previous question is an example.

In real-world tasks, the input sample is commonly too large to evaluate in single iteration, such as a 4K (4360*2160 pixels) image captioning tasks.

However, by using a series of various size of kernels (for RGB image data, commonly 3*3*3, 5*5*3, 7*7*3 small kernels, 32*32*3, 64*64*3, 96*96*3 large kernels), training them in the process of sliding through data, the computational demands are reduced significantly. Besides that, with different size of kernels, the kernels can learn various patterns inside given data which is more complicated to achieve using single matrix multiplication. Moreover, kernels with different size can learning different features, such as using 32*32*3 kernel to learn the feature both in RGB channels, and 32*32*1 kernel to learn the feature in one channel. By combining various type of kernels, the CNN model can learn various features in data effectively.

4. In k-fold cross-validation, a dataset is resampled multiple times. What is the idea behind this resampling i.e. why does resampling allow us to evaluate the generalization performance of a machine learning model. Give a small example to illustrate. Discuss when it is and it is not appropriate to use k-fold cross-validation.

Answer In real-world case, the researchers want to maximize the utilization of collected data. However, splitting the dataset into training dataset and testing dataset, a large portion of data will not be used for training which have higher chance to be particularly problematic with small datasets. Also called the model has not sufficient generalization performance. On the contrast, k -fold cross validation is an approach that ensure all sample are utilized for training, but by separating the dataset into k parts. Since using more data for training, the model will have better generalization performance.

Besides that, this approach helps researchers identify the data-driven issues like over-fitting and under-fitting, since the model trained on more data. After the model trained on better processed dataset, the model will have better performance.

Answer k -fold cross-validation is appropriate for small to medium datasets, model selection, hyper-parameter tuning, and when a robust estimate of model performance is required.

k -fold cross-validation is not suitable for very large datasets due to computation resource demands, extremely imbalanced datasets, or data with grouped observations, as it may disrupt the inherent structure of the data.

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V. Appendix

5.1 Code

5.1.1 loaddata.py

```
1 import numpy as np
2 import pandas as pd
3 import os
4 from tqdm import tqdm
5 from datetime import datetime
6
7 # This the file loading all data and return them in 3 type classes (before during
8 # after) of pademic period
9 def generate_filenames(start_year, end_year, pattern):
10     filenames = []
11     if pattern == 0:
12         # Monthly data filenames
13         for year in range(start_year, end_year + 1):
14             for month in range(1, 13):
15                 filename = f"dublinbike-historical-data-{year}-{month:02d}.csv"
16                 filenames.append(filename)
17     elif pattern == 1:
18         # Quarterly data filenames
19         quarters = [(1, 4), (4, 7), (7, 10), (10, 1)]
20         for year in range(start_year, end_year):
21             for start_month, end_month in quarters:
22                 start_date = f"{year}-{start_month:02d}01"
23                 end_year_shift = year if end_month != 1 else year + 1
24                 end_date = f"{end_year_shift}-{end_month:02d}01"
25                 filename = f"dublinbikes_{start_date}_{end_date}.csv"
26                 filenames.append(filename)
27
28     return filenames
29
30 def read_data():
31     start_year = 2018
32     end_year = 2023
33     df = pd.DataFrame()
34     # Choose 0 for monthly data, 1 for quarterly data
35     for pattern in range(2):
36         file_list = generate_filenames(start_year, end_year, pattern)
37         for file in file_list: # Loading data
38             file_name = "datafiles/" + file
```

```

39     if os.path.exists(file_name):
40         print(f"Load file: {file_name}")
41         data = pd.read_csv(file_name)
42
43         # Unify the column indexes
44         data.rename(columns = {"AVAILABLE BIKE STANDS": "AVAILABLE_BIKE_STANDS",
45                                "AVAILABLE BIKES": "AVAILABLE_BIKES"}, inplace=
46                                True)
47         data.rename(columns = {"BIKE STANDS": "BIKE_STANDS"}, inplace=True)
48
49         df = pd.concat([df, data], axis=0, ignore_index=True)
50
51     station_info_dict = {}
52     for id in df["STATION ID"]:
53         if id in station_info_dict:
54             continue
55         else:
56             station_info_dict[id] = {
57                 "NAME": df[df["STATION ID"] == id]["NAME"].values[0],
58                 "ADDRESS": df[df["STATION ID"] == id]["ADDRESS"].values[0],
59                 "LATITUDE": df[df["STATION ID"] == id]["LATITUDE"].values[0],
60                 "LONGITUDE": df[df["STATION ID"] == id]["LONGITUDE"].values[0]
61             }
62     station_info_dict = dict(sorted(station_info_dict.items(), key = lambda item: item
63                                   [0]))
64
65     df["TIME"] = pd.to_datetime(df["TIME"])
66     # Split March 2020 into pre and post pandemic
67     # March 13th, the first day schools were closed
68     # (https://www.irishtimes.com/health/2023/05/05/covid-emergency-is-over-20-key-
69     # moments-of-pandemic-that-changed-the-world/)
70     timepoint_begin = pd.Timestamp('2020-03-13 00:00:00')
71
72     # Split January 2022 into pre and post pandemic
73     # Jan 28th 2022, the day the HSE stopped releasing COVID-19 figures
74     # (https://www.irishtimes.com/health/2023/05/05/covid-emergency-is-over-20-key-
75     # moments-of-pandemic-that-changed-the-world/)
76     timepoint_end = pd.Timestamp('2022-01-27 23:59:59')
77
78     df = df.drop_duplicates()
79     df_pre = df[df["TIME"] < timepoint_begin]
80     df_dur = df[(df["TIME"] >= timepoint_begin) & (df["TIME"] <= timepoint_end)]
81     df_post = df[df["TIME"] > timepoint_end]
82
83     return df_pre, df_dur, df_post, station_info_dict
84
85 # Round a time string to the nearest 5 minutes in a datetime object
86 def round_to_5_minutes(time_stamp: pd.Timestamp) -> datetime:
87     # Parse the input string into a datetime object
88     dt = time_stamp.to_pydatetime()
89
90     # Round down to the nearest 5 minutes
91     rounded_dt = datetime(dt.year, dt.month, dt.day, dt.hour, (dt.minute // 5) * 5)
92
93     return rounded_dt
94
95 # Round a time string to the nearest 8 hour in a datetime object
96 def round_to_hour(time_stamp: pd.Timestamp) -> datetime:
97     # Parse the input string into a datetime object
98     dt = time_stamp.to_pydatetime()
99
100    # Round down to the nearest day

```

```

97     rounded_dt = datetime(dt.year, dt.month, dt.day, (dt.hour // 8) * 8)
98
99     return rounded_dt
100
101 # Round a time string to the nearest a day in a datetime object
102 def round_to_day(time_stamp: pd.Timestamp) -> datetime:
103     # Parse the input string into a datetime object
104     dt = time_stamp.to_pydatetime()
105
106     # Round down to the nearest day
107     rounded_dt = datetime(dt.year, dt.month, dt.day)
108
109     return rounded_dt
110
111 # Combine time/dates into one value per time
112 def combine_dates(df: pd.DataFrame, period: str) -> pd.DataFrame:
113     # Round times to nearest 5 minutes
114     # tqdm.pandas(desc=f"Rounding {period} times to closest 5 minutes.")
115     # df['TIME'] = df['TIME'].progress_apply(round_to_5_minutes)
116
117     # Round times to nearest a day
118     # tqdm.pandas(desc=f"Rounding {period} times to closest day.")
119     # df['TIME'] = df['TIME'].progress_apply(round_to_day)
120
121     # # Round times to nearest an hour
122     tqdm.pandas(desc=f"Rounding {period} times to closest hour.")
123     df['TIME'] = df['TIME'].progress_apply(round_to_hour)
124
125     # Aggregate times together, with all counts summed
126     return df.groupby(df['TIME'], as_index=False).aggregate({'BIKE_STANDS': 'mean', '
        AVAILABLE_BIKE_STANDS': 'mean', 'AVAILABLE_BIKES': 'mean'})
127
128 # Combine time/dates of each station into one value per time
129 def combine_dates_station(df: pd.DataFrame, info: dict, period: str) -> pd.DataFrame:
130     df_new = pd.DataFrame()
131     for station in info:
132         temp = combine_dates(df[df["STATION_ID"] == station], period)
133         temp["STATION_ID"] = station
134         df_new = pd.concat([df_new, temp], axis=0, ignore_index=True)
135     return df_new
136
137
138 # Clean data, fill zeros to un-occured station
139 from itertools import product
140 def clean_data(df: pd.DataFrame, info: dict) -> pd.DataFrame:
141     station_ids = list(info.keys()) # ID
142
143     # 1:
144     min_time = df['TIME'].min()
145     max_time = df['TIME'].max()
146     all_times = pd.date_range(start=min_time, end=max_time, freq='8H') #D for day, H
        for hour, T for minute
147
148     #
149     full_df = pd.DataFrame(list(product(station_ids, all_times)), columns=['STATION_ID
        ', 'TIME'])
150
151     #
152     df = df.set_index(['STATION_ID', 'TIME'])
153     full_df = full_df.set_index(['STATION_ID', 'TIME'])
154     combined_df = full_df.join(df, how='left')
155
156     #

```

```

157     combined_df.fillna(method='ffill', inplace=True)
158     combined_df.reset_index(inplace=True)
159     return combined_df
160
161 import json
162 def main():
163     df_pre, df_dur, df_post, station_info = read_data()
164     df_pre, df_dur, df_post = combine_dates_station(df_pre, station_info, "pre-
        pandemic"), combine_dates_station(df_dur, station_info, "pandemic"),
        combine_dates_station(df_post, station_info, "post-pandemic")
165
166     df_pre, df_dur, df_post = clean_data(df_pre, station_info), clean_data(df_dur,
        station_info), clean_data(df_post, station_info)
167
168     # pandas DataFrame
169     df_pre.to_hdf("pre.h5", key='df', mode='w')
170     df_dur.to_hdf("dur.h5", key='df', mode='w')
171     df_post.to_hdf("post.h5", key='df', mode='w')
172
173     # JSON
174     with open('station_info.json', 'w') as json_file:
175         json.dump(station_info, json_file)
176
177 if __name__ == "__main__":
178     main()

```

5.1.2 preprocessing.py

```

1 import numpy as np
2 import pandas as pd
3
4 import json
5 # JSON
6 with open('station_info.json', 'r') as json_file:
7     station_info = json.load(json_file)
8
9 # Feature engineering
10 def get_featured_data(df, station_info):
11     def get_flow(df):
12         features = ['STATION_ID', 'TIME', 'TAKE_BIKES']
13         data = pd.DataFrame(index=range(df.shape[0] - 1), columns=features)
14
15         for i in range(1, df.shape[0]):
16             data.iloc[i-1]['STATION_ID'] = df.iloc[i-1]["STATION_ID"]
17             data.iloc[i-1]['TIME'] = df.iloc[i-1]["TIME"]
18
19             y1 = df.iloc[i-1]["AVAILABLE_BIKE_STANDS"] - df.iloc[i]["AVAILABLE_BIKE_STANDS"]
20             y2 = df.iloc[i-1]["AVAILABLE_BIKES"] - df.iloc[i]["AVAILABLE_BIKES"]
21
22             # data.iloc[i-1]['BRING_BIKE_STANDS'] = y1
23             # data.iloc[i-1]['TAKE_USING'] = y2 + y1
24
25             data.iloc[i-1]['TAKE_BIKES'] = y2 + y2 + y1
26         return data
27
28
29 for idx, id in enumerate(station_info):
30     if idx == 0:
31         y = get_flow(df[df["STATION_ID"] == int(id)])
32     else:
33         y = pd.concat([y, get_flow(df[df["STATION_ID"] == int(id)])], axis = 0)
34     y.index = range(y.shape[0])

```

```

35     return y
36
37
38 def get_trainable_data(df, isolate_station, period):
39     # Get the start-end TimeStamps
40     if period == 'pre':
41         start = pd.to_datetime("01-08-2018", format='%d-%m-%Y')
42         end = pd.to_datetime("13-03-2020", format='%d-%m-%Y')
43     elif period == 'dur':
44         start = pd.to_datetime("13-03-2020", format='%d-%m-%Y')
45         end = pd.to_datetime("27-01-2022", format='%d-%m-%Y')
46     elif period == 'post':
47         start = pd.to_datetime("27-01-2022", format='%d-%m-%Y')
48         end = pd.to_datetime("25-12-2023", format='%d-%m-%Y')
49     elif period == 'cross_validation':
50         start = pd.to_datetime("01-08-2018", format='%d-%m-%Y')
51         end = pd.to_datetime("31-10-2020", format='%d-%m-%Y')
52
53
54     # Get full time index
55     t_full = pd.array(pd.DatetimeIndex(df.iloc[:,1]).astype(np.int64)) / 1e9
56     t_start = pd.DataFrame([start]).astype(np.int64) / 1e9
57     t_end = pd.DataFrame([end]).astype(np.int64) / 1e9
58
59     t = np.extract([np.asarray(t_full >= t_start[0][0]) & np.asarray(t_full <= t_end
60         [0][0])], t_full)
61
62     # t.shape
63
64     # Get the STATION_ID
65
66     id = np.extract([np.asarray((t_full>=t_start[0][0])) & np.asarray((t_full<=t_end
67         [0][0]))], df.iloc[:,0])
68
69
70     # Get the sampling time period
71     dt = t[id == 2][1] - t[id == 2][0]
72     # print("Data sampling interval is %d secs." %dt)
73
74     t = (t - t[0]) / 60 / 60 / 24 # convert timestamp to days
75
76     y = np.extract([np.asarray((t_full>=t_start[0][0])) & np.asarray((t_full<=t_end
77         [0][0]))], df.iloc[:,2]).astype(np.float64)
78     # y.shape
79     y = (y - y.mean())/y.std()
80
81     if isolate_station:
82         y_2d = []
83         t_2d = []
84         for i in station_info:
85             y_2d.append(y[id == int(i)])
86             t_2d.append(t[id == int(i)])
87         y_2d = np.array(y_2d)
88         t_2d = np.array(t_2d)
89         return y_2d, t_2d, id, dt
90     else:
91         return y, t, id, dt
92
93
94 def main(period, isolate_station):
95     # isolate_station = False for 1-dim y, True for 2-dim y
96     if period == 'pre':
97         df_pre = pd.read_hdf('pre.h5', 'df')
98         df = get_featured_data(df_pre, station_info)
99     elif period == 'dur':

```

```

95     df_dur = pd.read_hdf('dur.h5', 'df')
96     df = get_featured_data(df_dur, station_info)
97     elif period == 'post':
98         df_post = pd.read_hdf('post.h5', 'df')
99         df = get_featured_data(df_post, station_info)
100    elif period == 'cross_validation':
101        df_pre = pd.read_hdf('pre.h5', 'df')
102        df = get_featured_data(df_pre, station_info)
103
104    y, t, id, dt = get_trainable_data(df, isolate_station, period)
105
106    return y, t, id, dt, station_info

```

5.1.3 train_LSTM.py

```

1  import pandas as pd
2  import numpy as np
3  import sys, math
4  import matplotlib.pyplot as plt
5  import tensorflow as tf
6  epoch = 10
7
8  plt.rc('font', size=18); plt.rcParams['figure.constrained_layout.use'] = True
9
10 import preprocessing
11 isolate_station = False
12 y, t, id, dt, station_info = preprocessing.main('cross_validation', isolate_station)
13
14 #plot extracted data
15 # plt.scatter(t[id==10], y[id==10], c='b', marker='+',s=2)
16 # plt.scatter(t[id==4], y[id==4], c='r', marker='+',s=2); plt.show()
17
18
19 def feature_all_time_series(q = 3, lag = 3):
20     def feature_time_series(q, lag, plot, y, t, id, dt):
21         # q-step ahead prediction
22         stride = 1
23
24         # m = math.floor(30*7*24*60*60 / dt) # number of samples per month
25         w = math.floor(7*24*60*60 / dt) # number of samples per week
26         d = math.floor(24*60*60 / dt)
27
28         len = y.size - w - lag * w - q
29
30         XX = y[q: q+len: stride]
31
32         for i in range(1, lag):
33             temp = y[i*w+q: i*w+q+len: stride]
34             XX = np.column_stack((XX, temp))
35
36         for i in range(0, lag):
37             temp = y[i*d+q: i*d+q+len: stride]
38             XX = np.column_stack((XX, temp))
39
40         for i in range(0, lag):
41             temp = y[i+q: i+q+len: stride]
42             XX = np.column_stack((XX, temp))
43
44         yy = y[lag*w+w+q: lag*w+w+q+len: stride]
45         tt = t[lag*w+w+q: lag*w+w+q+len: stride]
46         iidd = id[lag*w+w+q: lag*w+w+q+len: stride]
47         return XX, yy, tt, iidd
48

```

```

49     for idx, idd in enumerate(station_info):
50         idd = int(idd)
51         if idd == 1:
52             X, Y, T, ID = feature_time_series(q, lag, True, y[id==idd], t[id==idd], id
53                 [id==idd], dt)
54         else:
55             X0, y0, t0, id0 = feature_time_series(q, lag, True, y[id==idd], t[id==idd
56                 ], id[id==idd], dt)
57             X = np.row_stack((X, X0))
58             Y = np.concatenate((Y, y0))
59             T = np.concatenate((T, t0))
60             ID = np.concatenate((ID, id0))
61         X.shape, Y.shape, T.shape, ID.shape
62     return X, Y, T, ID
63
64
65
66 from sklearn.model_selection import KFold
67 from sklearn.metrics import mean_squared_error
68 from sklearn.preprocessing import PolynomialFeatures
69 def ridge_model():
70     def regression_model(C, input_shape, name_model):
71         #
72         input_shape = [input_shape] #
73
74         if name_model == "Lasso":
75             regularizer = tf.keras.regularizers.l1(1/(2*C))
76         else:
77             regularizer = tf.keras.regularizers.l2(1/(2*C))
78
79         #
80         model = tf.keras.models.Sequential([
81             tf.keras.layers.Dense(
82                 units=1, #
83                 input_shape=input_shape,
84                 activation='linear', #
85                 kernel_regularizer=regularizer # L1 L2
86             )
87         ])
88
89         #
90         model.compile(optimizer=tf.keras.optimizers.Adam(1e-3), #
91             loss='mean_squared_error',
92             metrics=['mse']
93         ) #
94         model.summary()
95         return model
96
97 def k_fold_cross_validation(X, y, C_vals, p, name_model):
98     # Initializing the MSE and standard error
99     mean_error = []
100     std_error = []
101     for C in C_vals:
102         # Polynomial Featuring
103         XX = PolynomialFeatures(p).fit_transform(X)
104
105         mean_square_error_temp = []
106         kf = KFold(n_splits=5)
107         # Training the model and applying teh cross validation
108         for train, test in kf.split(XX):
109             # Choosing a model

```

```

110         # model = Lasso(alpha=1/(2*C), max_iter=10000) if name_model == "Lasso"
111             else Ridge(alpha=1/(2*C))
112         model = regression_model(C, XX.shape[1], name_model)
113
114         #
115         model.fit(XX[train], y[train],
116                 epochs=epoch,
117                 batch_size=32,
118                 validation_split=0.2,
119                 verbose=2
120                 ) # epochsbatch_size
121
122         predictions = model.predict(XX[test])
123         mean_square_error_temp.append(mean_squared_error(y[test], predictions))
124         mean_error.append(np.array(mean_square_error_temp).mean())
125         std_error.append(np.array(mean_square_error_temp).std())
126
127         return mean_error, std_error
128
129     mmse_p1, mstde_p1 = k_fold_cross_validation(X, Y, C_vals = [1e-4, 1e-3, 1e-2, 1,
130     10], p=1, name_model="Lasso")
131     mmse_p2, mstde_p2 = k_fold_cross_validation(X, Y, C_vals = [1e-4, 1e-3, 1e-2, 1,
132     10], p=2, name_model="Lasso")
133     mmse_p1_r, mstde_p1_r = k_fold_cross_validation(X, Y, C_vals = [1e-4, 1e-3, 1e-2,
134     1, 10], p=1, name_model="Ridge")
135     mmse_p2_r, mstde_p2_r = k_fold_cross_validation(X, Y, C_vals = [1e-4, 1e-3, 1e-2,
136     1, 10], p=2, name_model="Ridge")
137
138     return mmse_p1, mstde_p1, mmse_p2, mstde_p2, mmse_p1_r, mstde_p1_r, mmse_p2_r,
139         mstde_p2_r
140
141 import tensorflow.keras as keras
142 import tensorflow.keras.layers as layers
143 def lstm_model():
144
145     def lstm_model(n_features, n_units):
146         #
147         model = keras.Sequential()
148         model.add(layers.LSTM(n_units, input_shape=(1, n_features)))
149         model.add(layers.Dense(1)) #
150
151         model.compile(optimizer='adam', loss='mse', metrics=['mse']) #
152         # model.summary()
153         return model
154
155     def k_fold_cross_validation(X, y, n_units):
156         n_features = X.shape[2]
157
158         # Initializing the MSE and standard error
159         mean_error = []
160         std_error = []
161         for n_unit in n_units:
162             mean_square_error_temp = []
163             kf = KFold(n_splits=5)
164             # Training the model and applying teh cross validation
165             for train, test in kf.split(X):
166                 model = lstm_model(n_features, n_unit)
167
168                 #
169                 model.fit(X[train], y[train],
170                         epochs=epoch,
171                         batch_size=32,

```

```

167         validation_split=0.2,
168         verbose=2
169     ) # epochsbatch_size
170
171     predictions = model.predict(X[test])
172     mean_square_error_temp.append(mean_squared_error(y[test],predictions))
173     mean_error.append(np.array(mean_square_error_temp).mean())
174     std_error.append(np.array(mean_square_error_temp).std())
175
176     return mean_error, std_error
177
178
179     X_LSTM = X.reshape((X.shape[0], 1, X.shape[1]))
180     mse_lstm, stde_lstm = k_fold_cross_validation(X_LSTM, Y, [1,10,50,100,1000])
181     return mse_lstm, stde_lstm
182
183 def main():
184     print("Start 5-fold cross validation to Regression Models")
185     mmse_p1, mstde_p1, mmse_p2, mstde_p2, mmse_p1_r, mstde_p1_r, mmse_p2_r, mstde_p2_r
        = ridge_model()
186     print("Start 5-fold cross validation to LSTM Models")
187     mse_lstm, stde_lstm = lstm_model()
188     print("SUCCESS")
189
190 if __name__ == '__main__':
191     main()

```

```

1 import pandas as pd
2 import numpy as np
3 import sys, math
4 import matplotlib.pyplot as plt
5
6 plt.rc('font', size=18); plt.rcParams['figure.constrained_layout.use'] = True
7
8 import preprocessing
9
10 isolate_station = False
11 y, t, id, dt, station_info = preprocessing.main('pre', isolate_station)
12
13
14 def feature_all_time_series(q = 3, lag = 3):
15     def feature_time_series(q, lag, plot, y, t, id, dt):
16         # q-step ahead prediction
17         stride = 1
18
19         # m = math.floor(30*7*24*60*60 / dt) # number of samples per month
20         w = math.floor(7*24*60*60 / dt) # number of samples per week
21         d = math.floor(24*60*60 / dt)
22
23         len = y.size - w - lag * w - q
24
25         XX = y[q: q+len: stride]
26
27         for i in range(1, lag):
28             temp = y[i*w+q: i*w+q+len: stride]
29             XX = np.column_stack((XX, temp))
30
31         for i in range(0, lag):
32             temp = y[i*d+q: i*d+q+len: stride]
33             XX = np.column_stack((XX, temp))
34
35         for i in range(0, lag):
36             temp = y[i+q: i+q+len: stride]

```

```

37         XX = np.column_stack((XX, temp))
38
39         yy = y[lag*w+w+q: lag*w+w+q+len: stride]
40         tt = t[lag*w+w+q: lag*w+w+q+len: stride]
41         iidd = id[lag*w+w+q: lag*w+w+q+len: stride]
42         return XX, yy, tt, iidd
43
44     for idx, iidd in enumerate(station_info):
45         iidd = int(iidd)
46         if iidd == 1:
47             X, Y, T, ID = feature_time_series(q, lag, True, y[id==iidd], t[id==iidd], id
48                 [id==iidd], dt)
49         else:
50             X0, y0, t0, id0 = feature_time_series(q, lag, True, y[id==iidd], t[id==iidd
51                 ], id[id==iidd], dt)
52             X = np.row_stack((X, X0))
53             Y = np.concatenate((Y, y0))
54             T = np.concatenate((T, t0))
55             ID = np.concatenate((ID, id0))
56         X.shape, Y.shape, T.shape, ID.shape
57     return X, Y, T, ID
58
59 X, Y, T, ID = feature_all_time_series(q = 3, lag = 3)
60
61 #         x_train  x_test      (, 1, )
62 X_LSTM = X.reshape((X.shape[0], 1, 9))
63 X_LSTM.shape
64
65
66 from sklearn.model_selection import train_test_split
67 x_train, x_test, y_train, y_test = train_test_split(X_LSTM, Y, test_size=0.2)
68 x_train.shape, x_test.shape, y_train.shape, y_test.shape
69
70 import tensorflow as tf
71 import tensorflow.keras as keras
72 import tensorflow.keras.layers as layers
73
74 from tensorflow.keras.callbacks import EarlyStopping
75
76 n_features = X_LSTM.shape[-1] #
77 n_units = 100 # LSTM
78
79 model = keras.Sequential()
80 model.add(layers.LSTM(n_units, input_shape=(1, n_features)))
81 model.add(layers.Dense(1)) #
82
83 model.compile(optimizer=tf.keras.optimizers.Adam(1e-3), loss='mse', metrics=['mse']) #
84
85 model.summary()
86 early_stopping = EarlyStopping(monitor='val_loss', patience=10, min_delta=0.0001, mode
87     ='min', verbose=1, restore_best_weights=True)
88
89 history = model.fit(x_train, y_train, epochs=100, batch_size=32, validation_split=0.2,
90     callbacks=[early_stopping])
91
92 model.save('model/LSTM')
93
94 fig = plt.figure(figsize=(5,5), dpi=100)
95 plt.plot(history.epoch, history.history['mse'], label = 'Training', color='r')
96 plt.plot(history.epoch, history.history['val_mse'], label = 'Validation', color='b')
97 plt.title('Training history')

```

```

95 plt.xlabel('Epoch')
96 plt.ylabel('Mean Square Error')
97 plt.legend(loc='upper right')
98 plt.grid()
99 plt.xlim([-5,70])
100 plt.savefig('fig4.png')
101 # plt.show()
102
103 model.evaluate(x_train, y_train);model.evaluate(x_test, y_test)

```

5.1.4 predictions_LSTM.py

```

1  import tensorflow as tf
2  import tensorflow.keras as keras
3
4  import pandas as pd
5  import numpy as np
6  import sys, math
7  import matplotlib.pyplot as plt
8
9  import preprocessing
10
11 plt.rc('font', size=18); plt.rcParams['figure.constrained_layout.use'] = True
12
13 def feature_all_time_series(q = 3, lag = 3):
14     def feature_time_series(q, lag, plot, y, t, id, dt):
15         # q-step ahead prediction
16         stride = 1
17
18         # m = math.floor(30*7*24*60*60 / dt) # number of samples per month
19         w = math.floor(7*24*60*60 / dt) # number of samples per week
20         d = math.floor(24*60*60 / dt)
21
22         len = y.size - w - lag * w - q
23
24         XX = y[q: q+len: stride]
25
26         for i in range(1, lag):
27             temp = y[i*w+q: i*w+q+len: stride]
28             XX = np.column_stack((XX, temp))
29
30         for i in range(0, lag):
31             temp = y[i*d+q: i*d+q+len: stride]
32             XX = np.column_stack((XX, temp))
33
34         for i in range(0, lag):
35             temp = y[i+q: i+q+len: stride]
36             XX = np.column_stack((XX, temp))
37
38         yy = y[lag*w+w+q: lag*w+w+q+len: stride]
39         tt = t[lag*w+w+q: lag*w+w+q+len: stride]
40         iidd = id[lag*w+w+q: lag*w+w+q+len: stride]
41         return XX, yy, tt, iidd
42
43     for idx, idd in enumerate(station_info):
44         idd = int(idd)
45         if idd == 1:
46             X, Y, T, ID = feature_time_series(q, lag, True, y[id==idd], t[id==idd], id
47                 [id==idd], dt)
48         else:
49             X0, y0, t0, id0 = feature_time_series(q, lag, True, y[id==idd], t[id==idd
50                 ], id[id==idd], dt)
51             X = np.row_stack((X, X0))

```

```

50         Y = np.concatenate((Y, y0))
51         T = np.concatenate((T, t0))
52         ID = np.concatenate((ID, id0))
53     X.shape, Y.shape, T.shape, ID.shape
54     return X, Y, T, ID
55
56 from sklearn.utils import resample
57
58 def bootstrap_evaluate(model, data, labels, n_iterations=100, sample_size=0.2):
59     scores = list()
60     n_size = int(len(data) * sample_size)
61
62     for i in range(n_iterations):
63         # Bootstrap
64         indices = np.random.randint(0, len(data), n_size)
65         sample_data, sample_labels = data[indices], labels[indices]
66
67         #
68         loss, accuracy = model.evaluate(sample_data, sample_labels, verbose=0)
69         scores.append(accuracy)
70
71     # Bootstrap
72     mean_score = np.mean(scores)
73     std_dev = np.std(scores)
74     return scores
75
76
77 def main():
78     model = tf.keras.models.load_model('model/LSTM')
79
80
81     isolate_station = False
82     y, t, id, dt, station_info = preprocessing.main('pre', isolate_station)
83     y_pre = y; t_pre = t; id_pre = id; dt_pre = dt
84     X_pre, Y_pre, T_pre, ID_pre = feature_all_time_series(q = 3, lag = 3)
85     # x_train x_test (, 1, )
86     X_LSTM = X_pre.reshape((X_pre.shape[0], 1, 9))
87     X_LSTM.shape
88
89
90
91     isolate_station = False
92     y, t, id, dt, station_info = preprocessing.main('dur', isolate_station)
93     y_dur = y; t_dur = t; id_dur = id; dt_dur = dt
94     X_dur, Y_dur, T_dur, ID_dur = feature_all_time_series(q = 3, lag = 3)
95     # x_train x_test (, 1, )
96     X_LSTM_dur = X_dur.reshape((X_dur.shape[0], 1, 9))
97     X_LSTM_dur.shape
98
99
100
101     isolate_station = False
102     y, t, id, dt, station_info = preprocessing.main('post', isolate_station)
103     y_post = y; t_post = t; id_post = id; dt_post = dt
104     X_post, Y_post, T_post, ID_post = feature_all_time_series(q = 3, lag = 3)
105     # x_train x_test (, 1, )
106     X_LSTM_post = X_post.reshape((X_post.shape[0], 1, 9))
107     X_LSTM_post.shape
108
109
110     model.evaluate(X_LSTM, Y_pre)
111     scores_pre = bootstrap_evaluate(model, X_LSTM, Y_pre)
112

```



```
113     model.evaluate(X_LSTM_dur, Y_dur)
114     scores_dur = bootstrap_evaluate(model, X_LSTM_dur, Y_dur)
115
116     model.evaluate(X_LSTM_post, Y_post)
117     scores_post = bootstrap_evaluate(model, X_LSTM_post, Y_post)
118
119     print("Mean and std of pre-pandemic are:")
120     print(np.mean(scores_pre), np.std(scores_pre))
121
122     print("Mean and std of pandemic are:")
123     print(np.mean(scores_dur), np.std(scores_dur))
124
125     print("Mean and std of post-pandemic are:")
126     print(np.mean(scores_post), np.std(scores_post))
127
128     pred_dur = model.predict(X_LSTM_dur)
129     pred_post = model.predict(X_LSTM_post)
130
131
132     figure = plt.figure(figsize=(7,5), dpi=300)
133     plt.scatter(T_dur, Y_dur, s=1, c='b', alpha=0.8, label='Samples')
134     plt.scatter(T_dur, pred_dur, s=1, c='tomato', alpha=0.8, label='Predictions')
135     plt.legend()
136     plt.grid()
137     plt.ylim([-11,11])
138     plt.xlabel("Days (2020-03-13 to 2022-01-27)")
139     plt.ylabel("Normailzed Values")
140     plt.title("Predictions & Samples of Pandemic Period")
141     plt.savefig('fig5.png')
142     plt.show()
143
144     figure = plt.figure(figsize=(7,5), dpi=300)
145     plt.scatter(T_post, Y_post, s=1, c='b', alpha=0.8, label='Samples')
146     plt.scatter(T_post, pred_post, s=1, c='tomato', alpha=0.8, label='Predictions')
147     plt.legend(loc='lower right')
148     plt.grid()
149     plt.ylim([-10,10])
150     plt.xlabel("Days (2022-01-27 to 2023-12-25)")
151     plt.ylabel("Normailzed Values")
152     plt.title("Predictions & Samples of Pandemic Period")
153     plt.savefig('fig6.png')
154     plt.show()
```
