

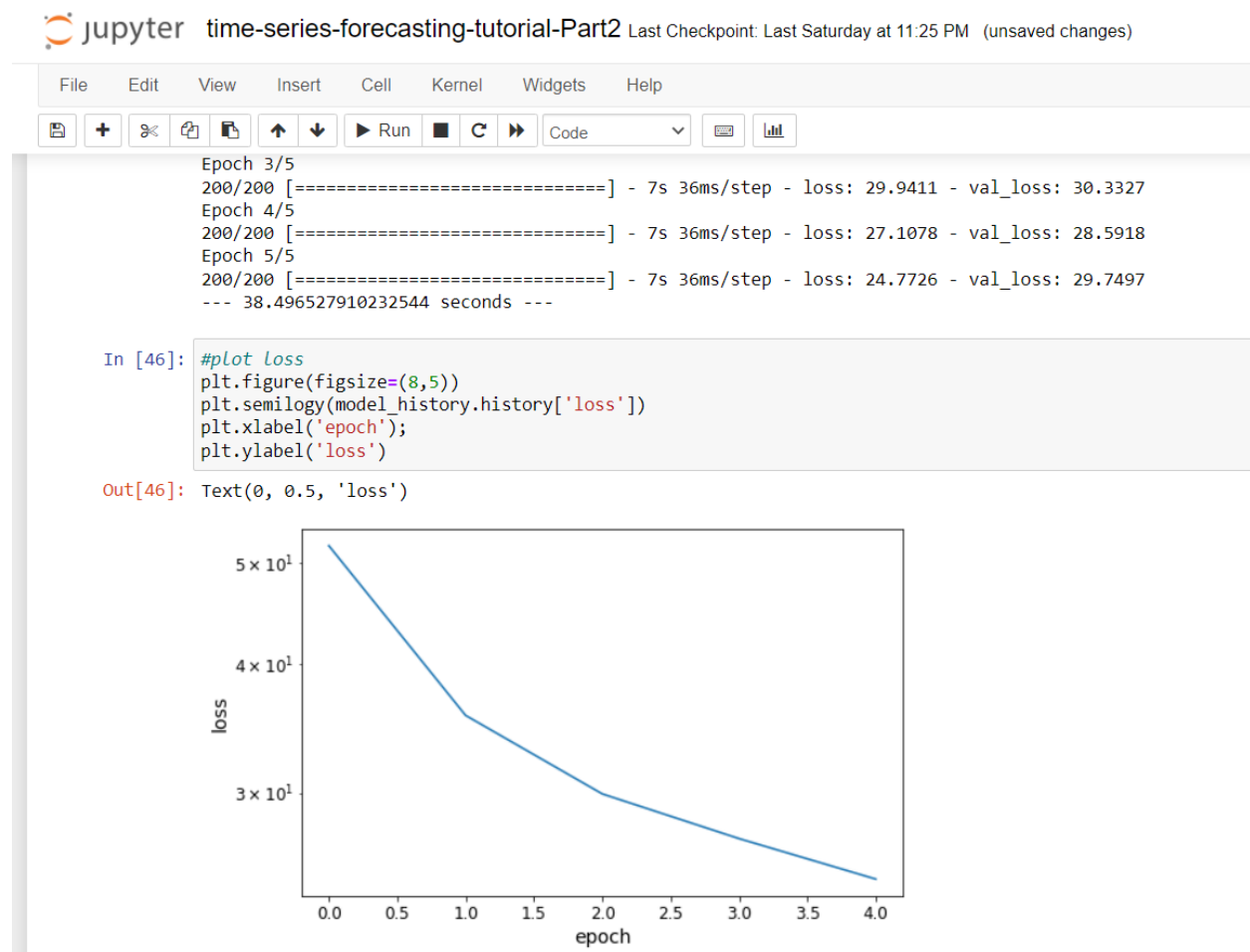
# Time Series Results and Explanation

Mahshid Marashi

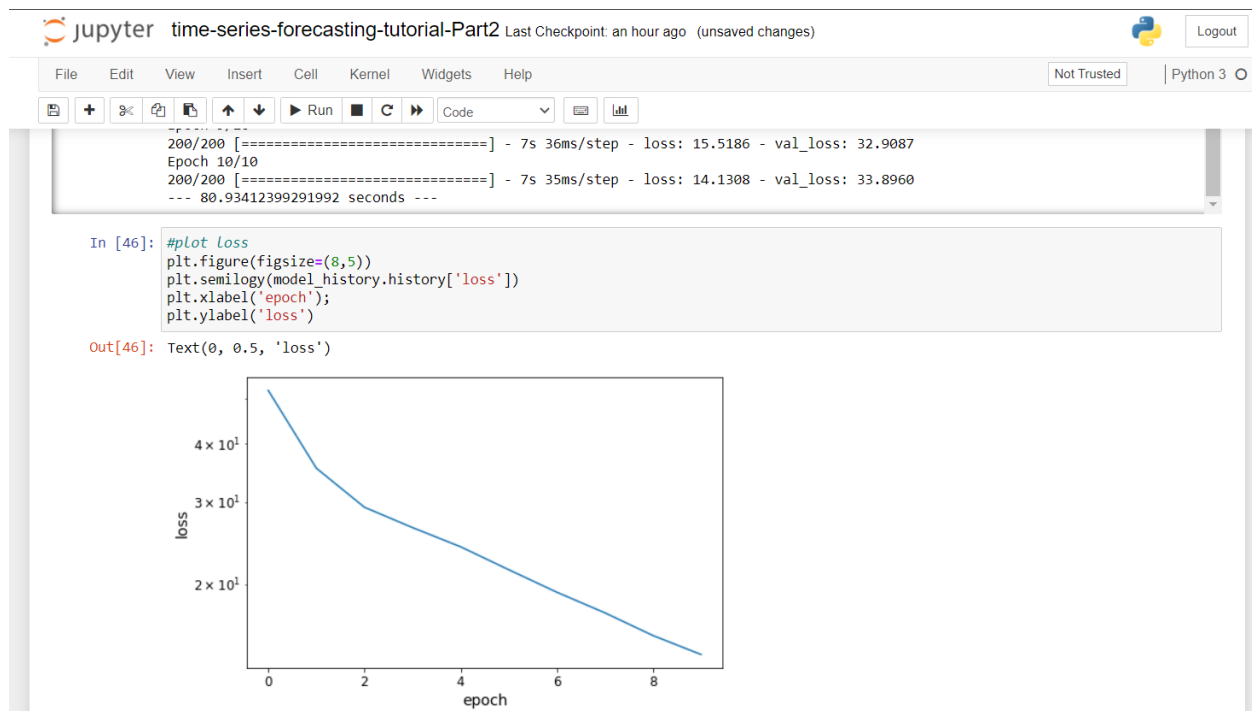
## Explanation Of Changing Epochs:

Increasing the number of epochs makes runtime worse, although the value of loss is getting better.

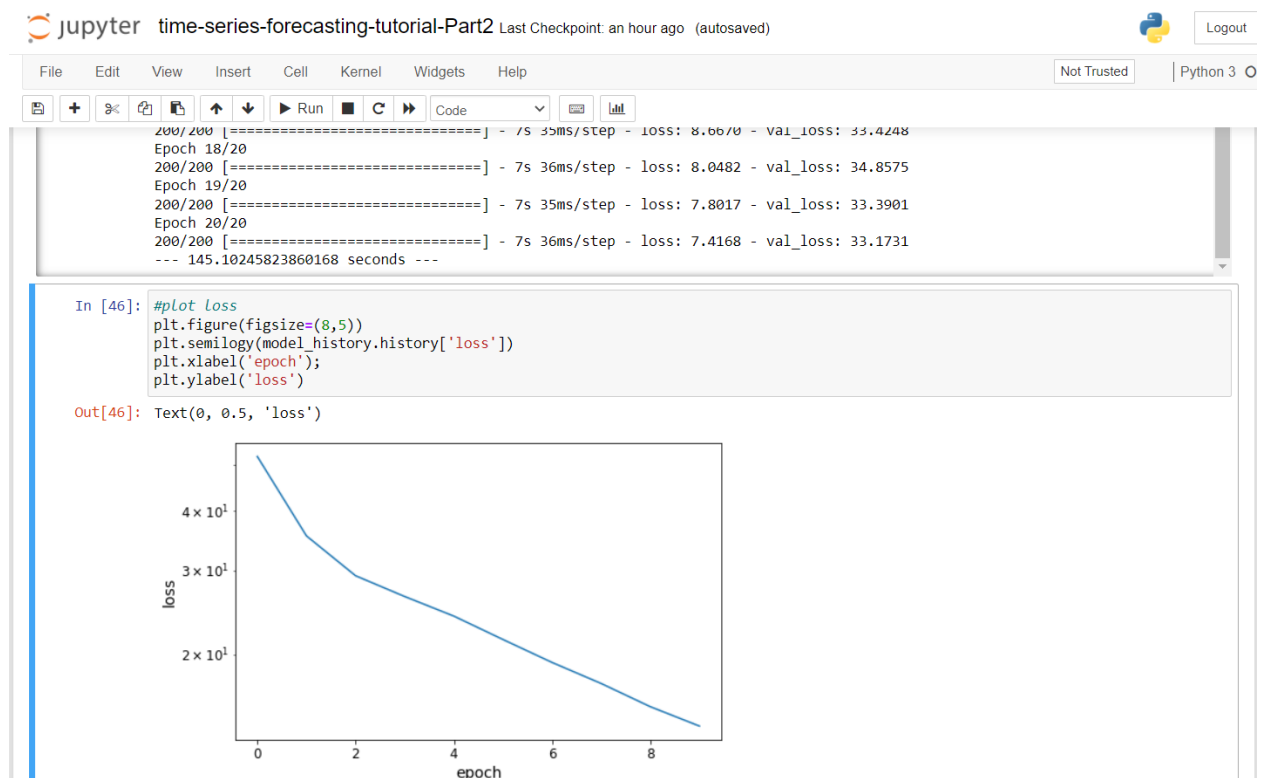
All of these experiments and runtime have done in a specific system and same conditions.



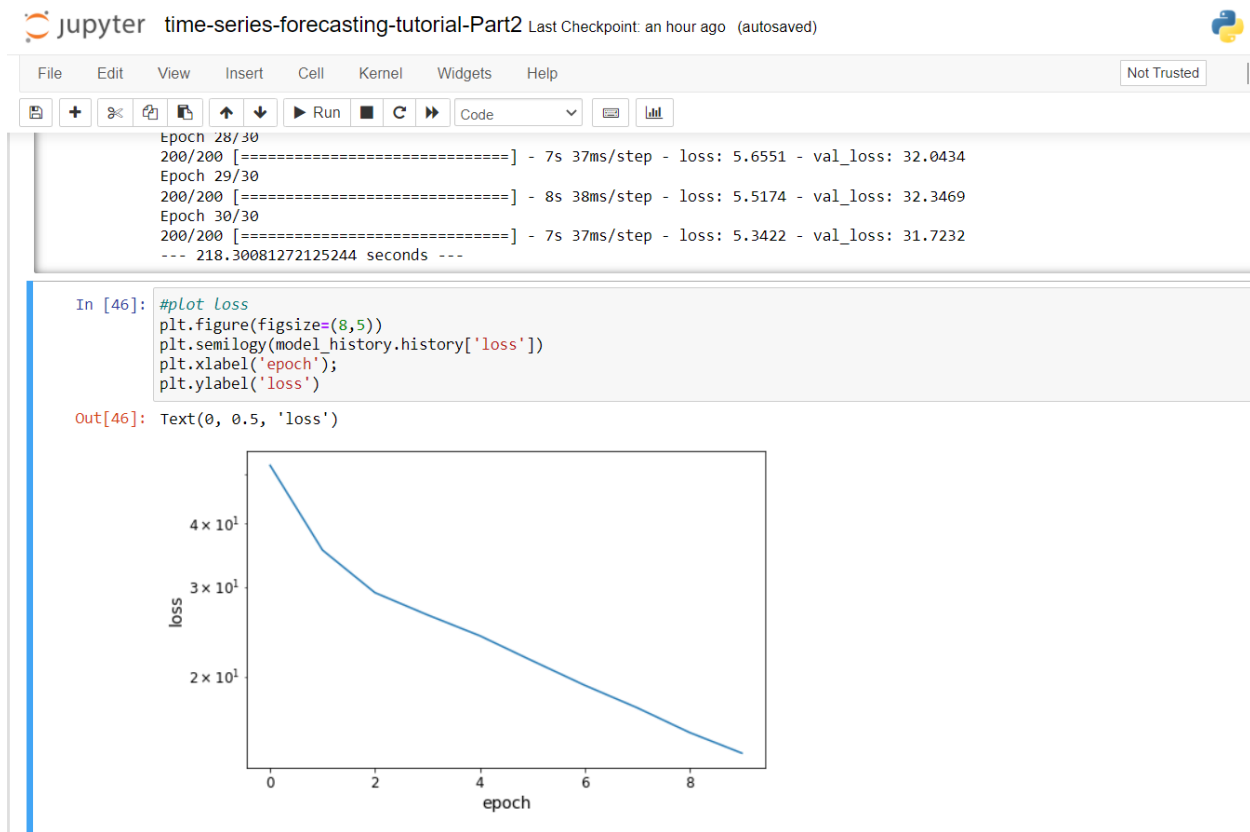
INTERVAL200\_EPOCHS5



INTERVAL200\_EPOCHS10



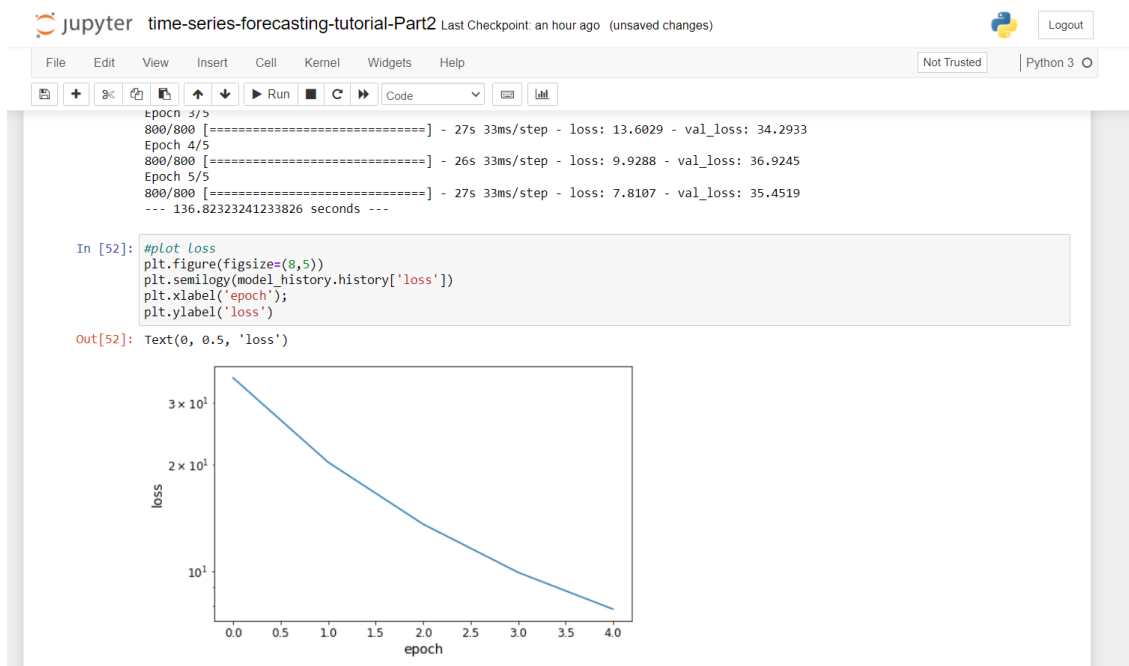
## INTERVAL200\_EPOCHS20



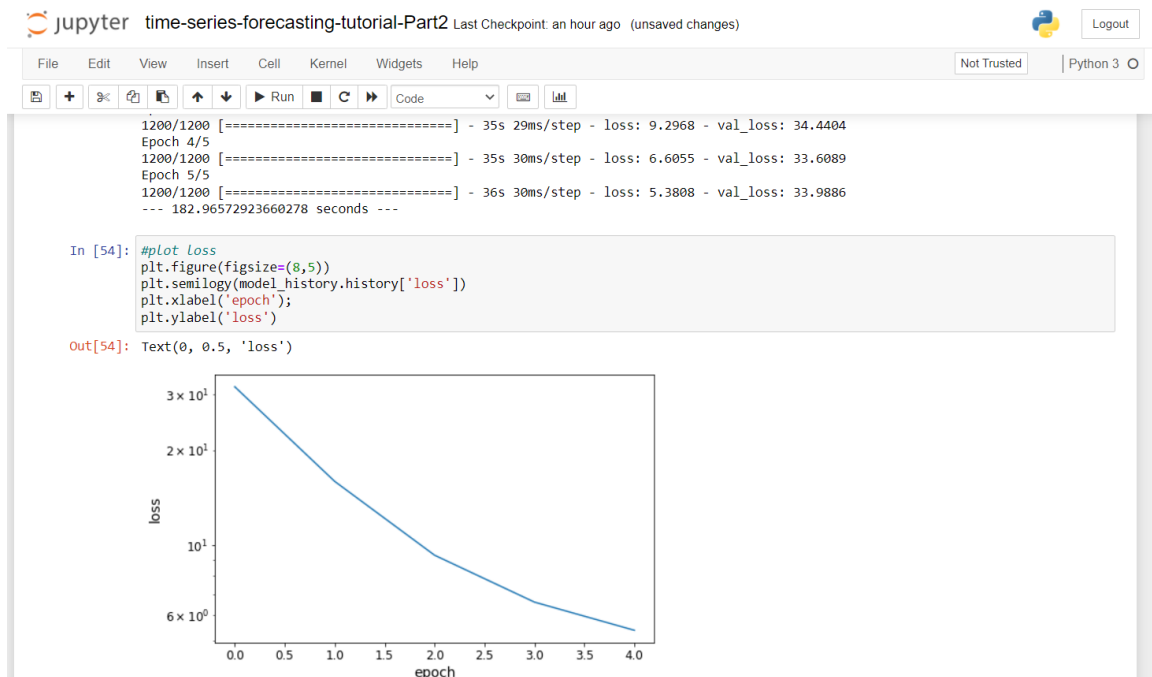
## INTERVAL200\_EPOCHS30

### Explanation Of Changing Intervals:

Like previous part, growing number of Intervals have a positive effect on Loss ( sometimes it affects more than increasing epochs), but as you know It would be harmful for runtime as much as increasing epochs.



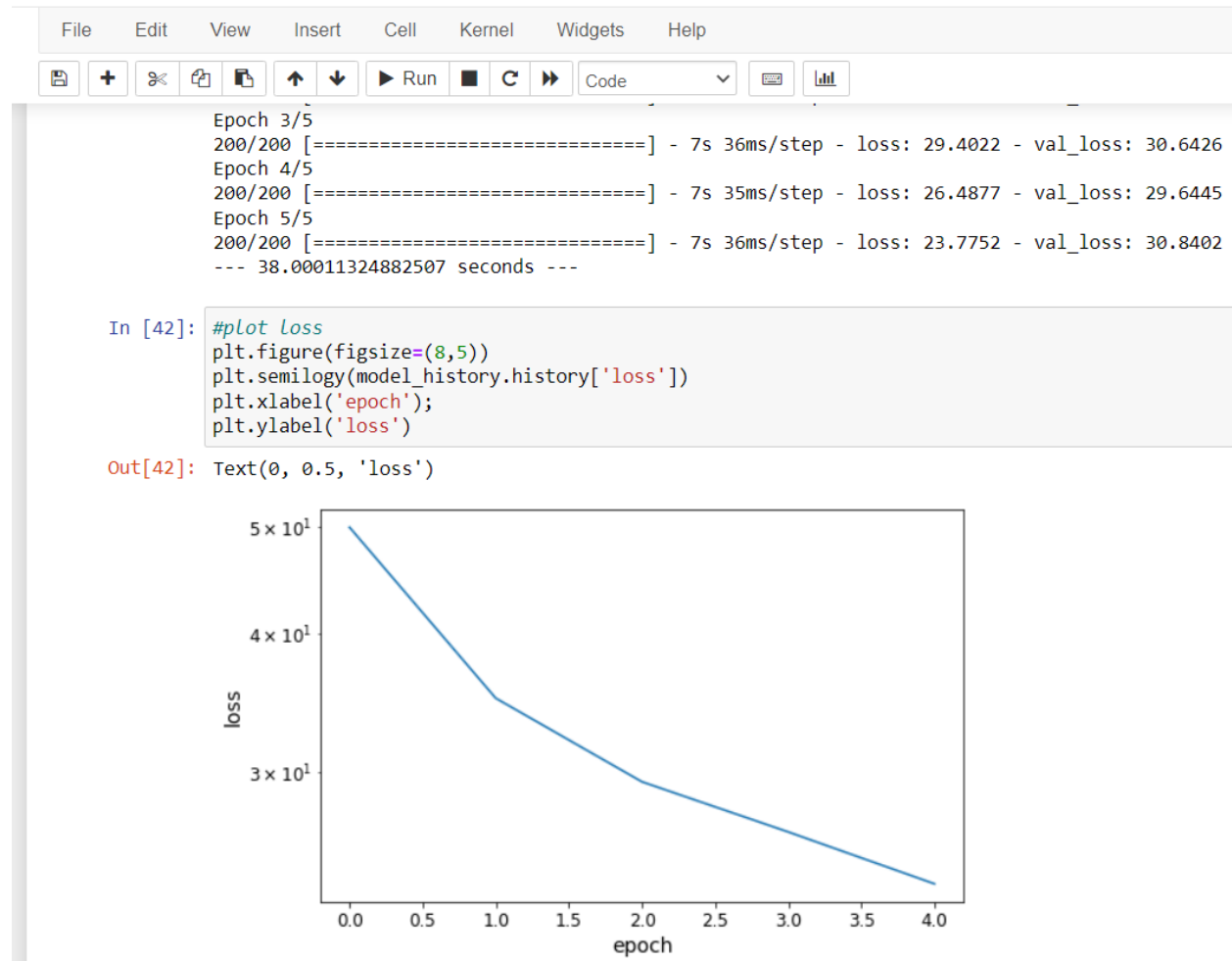
INTERVAL800\_EPOCHS5



INTERVAL1200\_EPOCHS5

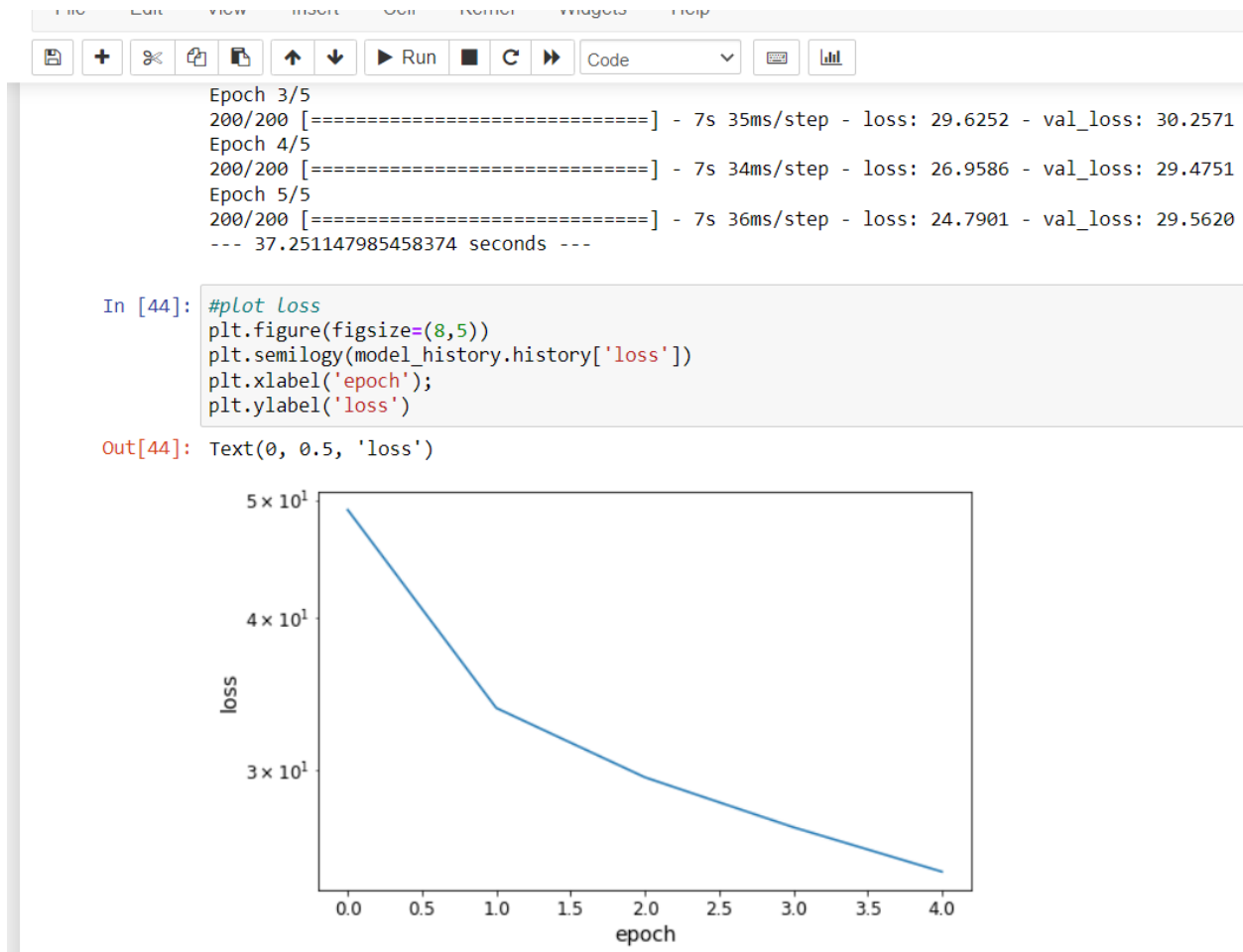
## Adding Dense Layer:

I added a dense layer with 64 and 128 units in model that they could reduce Loss significantly and did not meaningful bad effect on runtime. Also the layer with 64 units reduced Loss more than other.



Dense 64

INTERVAL200\_EPOCHS5

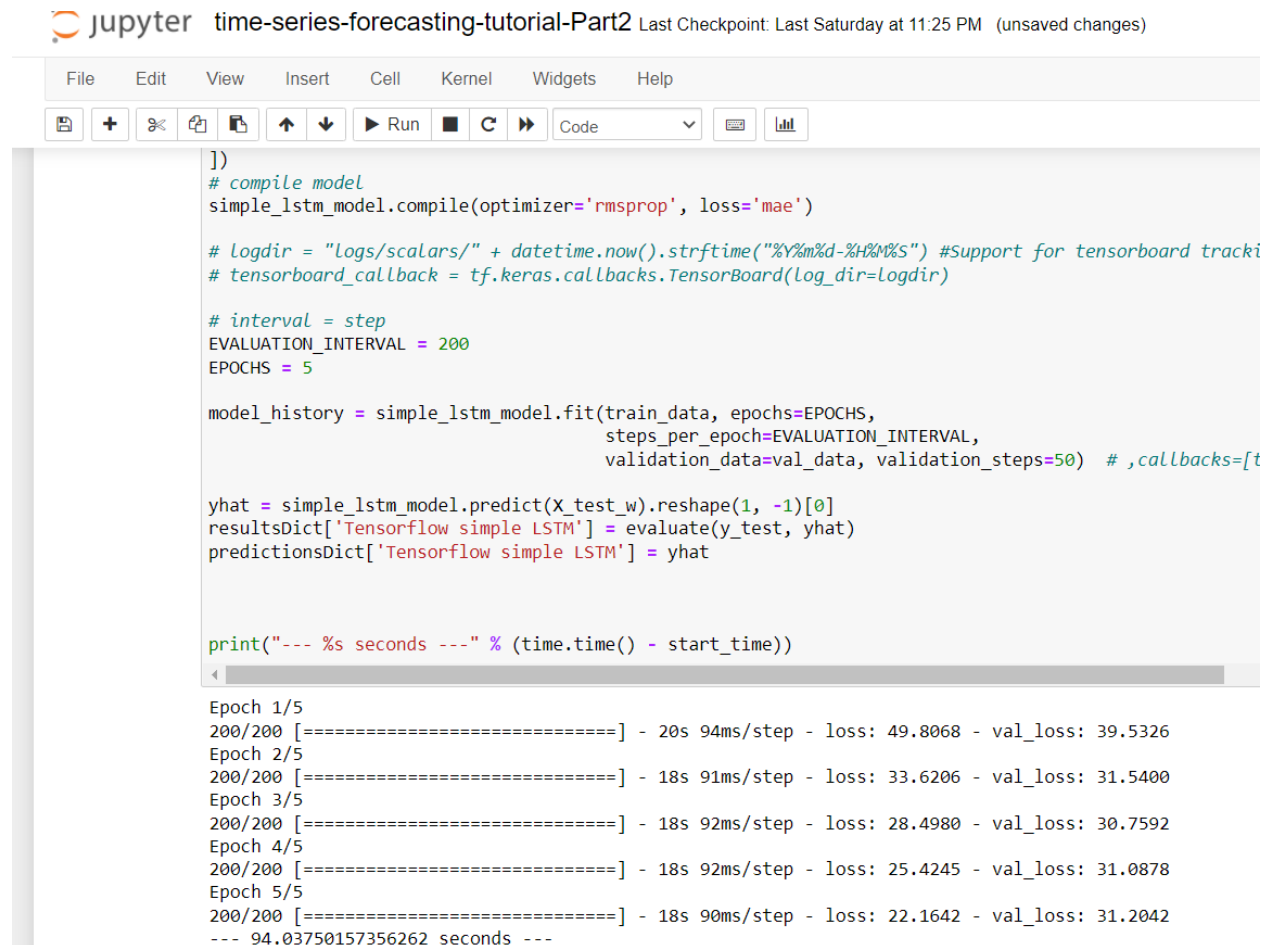


Dense 128

INTERVAL200\_EPOCHS5

## Adding Units In LSTM Layer:

I doubled units to 256 to see if it had positive effect or not and I realized that the Loss became much better but runtime became extremely worse than before.



time-series-forecasting-tutorial-Part2 Last Checkpoint: Last Saturday at 11:25 PM (unsaved changes)

```
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]])
# compile model
simple_lstm_model.compile(optimizer='rmsprop', loss='mae')

# logdir = "logs/scalars/" + datetime.now().strftime("%Y%m%d-%H%M%S") #Support for tensorboard tracking
# tensorboard_callback = tf.keras.callbacks.TensorBoard(log_dir=logdir)

# interval = step
EVALUATION_INTERVAL = 200
EPOCHS = 5

model_history = simple_lstm_model.fit(train_data, epochs=EPOCHS,
                                      steps_per_epoch=EVALUATION_INTERVAL,
                                      validation_data=val_data, validation_steps=50) # ,callbacks=[t

yhat = simple_lstm_model.predict(X_test_w).reshape(1, -1)[0]
resultsDict['Tensorflow simple LSTM'] = evaluate(y_test, yhat)
predictionsDict['Tensorflow simple LSTM'] = yhat

print("--- %s seconds ---" % (time.time() - start_time))

Epoch 1/5
200/200 [=====] - 20s 94ms/step - loss: 49.8068 - val_loss: 39.5326
Epoch 2/5
200/200 [=====] - 18s 91ms/step - loss: 33.6206 - val_loss: 31.5400
Epoch 3/5
200/200 [=====] - 18s 92ms/step - loss: 28.4980 - val_loss: 30.7592
Epoch 4/5
200/200 [=====] - 18s 92ms/step - loss: 25.4245 - val_loss: 31.0878
Epoch 5/5
200/200 [=====] - 18s 90ms/step - loss: 22.1642 - val_loss: 31.2042
--- 94.03750157356262 seconds ---
```

LSTM 256

INTERVAL200\_EPOCHS5