

S+P_Week_2_Lesson_2

December 6, 2020

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[ ]: try:  
    # %tensorflow_version only exists in Colab.  
    %tensorflow_version 2.x  
except Exception:  
    pass
```

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[ ]: import tensorflow as tf  
import numpy as np  
import matplotlib.pyplot as plt  
print(tf.__version__)
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[ ]: def plot_series(time, series, format="-", start=0, end=None):  
    plt.plot(time[start:end], series[start:end], format)  
    plt.xlabel("Time")  
    plt.ylabel("Value")  
    plt.grid(True)  
  
def trend(time, slope=0):  
    return slope * time  
  
def seasonal_pattern(season_time):  
    """Just an arbitrary pattern, you can change it if you wish"""  
    return np.where(season_time < 0.4,  
                    np.cos(season_time * 2 * np.pi),  
                    1 / np.exp(3 * season_time))
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def seasonality(time, period, amplitude=1, phase=0):
    """Repeats the same pattern at each period"""
    season_time = ((time + phase) % period) / period
    return amplitude * seasonal_pattern(season_time)

def noise(time, noise_level=1, seed=None):
    rnd = np.random.RandomState(seed)
    return rnd.randn(len(time)) * noise_level

time = np.arange(4 * 365 + 1, dtype="float32")
baseline = 10
series = trend(time, 0.1)
baseline = 10
amplitude = 40
slope = 0.05
noise_level = 5

# Create the series
series = baseline + trend(time, slope) + seasonality(time, period=365,
    ↪amplitude=amplitude)
# Update with noise
series += noise(time, noise_level, seed=42)

split_time = 1000
time_train = time[:split_time]
x_train = series[:split_time]
time_valid = time[split_time:]
x_valid = series[split_time:]

window_size = 20
batch_size = 32
shuffle_buffer_size = 1000

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[ ]: def windowed_dataset(series, window_size, batch_size, shuffle_buffer):
    dataset = tf.data.Dataset.from_tensor_slices(series)
    dataset = dataset.window(window_size + 1, shift=1, drop_remainder=True)
    dataset = dataset.flat_map(lambda window: window.batch(window_size + 1))
    dataset = dataset.shuffle(shuffle_buffer).map(lambda window: (window[:-1],
    ↪window[-1]))
    dataset = dataset.batch(batch_size).prefetch(1)
    return dataset

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[ ]: dataset = windowed_dataset(x_train, window_size, batch_size,
    ↪shuffle_buffer_size)
print(dataset)
l0 = tf.keras.layers.Dense(1, input_shape=[window_size])
model = tf.keras.models.Sequential([l0])

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model.compile(loss="mse", optimizer=tf.keras.optimizers.SGD(lr=1e-6, momentum=0.
↪9))
model.fit(dataset, epochs=100, verbose=0)

print("Layer weights {}".format(l0.get_weights()))

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[ ]: forecast = []

for time in range(len(series) - window_size):
    forecast.append(model.predict(series[time:time + window_size][np.newaxis]))

forecast = forecast[split_time-window_size:]
results = np.array(forecast)[:, 0, 0]

plt.figure(figsize=(10, 6))

plot_series(time_valid, x_valid)
plot_series(time_valid, results)

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[ ]: tf.keras.metrics.mean_absolute_error(x_valid, results).numpy()

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