S+P_Week_3_Lesson_2_RNN

December 6, 2020

[ ]:
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```

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

[ ]:
```
import tensorflow as tf
import numpy as np
import matplotlib.pyplot as plt
print(tf.__version__)
```

[ ]:
```
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))
```

```
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
```

[ ]:
```
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
```

[ ]:
```
tf.keras.backend.clear_session()
tf.random.set_seed(51)
np.random.seed(51)
```

```
train_set = windowed_dataset(x_train, window_size, batch_size=128,␣
↪shuffle_buffer=shuffle_buffer_size)

model = tf.keras.models.Sequential([
  tf.keras.layers.Lambda(lambda x: tf.expand_dims(x, axis=-1),
                      input_shape=[None]),
  tf.keras.layers.SimpleRNN(40, return_sequences=True),
  tf.keras.layers.SimpleRNN(40),
  tf.keras.layers.Dense(1),
  tf.keras.layers.Lambda(lambda x: x * 100.0)
])

lr_schedule = tf.keras.callbacks.LearningRateScheduler(
    lambda epoch: 1e-8 * 10**(epoch / 20))
optimizer = tf.keras.optimizers.SGD(lr=1e-8, momentum=0.9)
model.compile(loss=tf.keras.losses.Huber(),
              optimizer=optimizer,
              metrics=["mae"])
history = model.fit(train_set, epochs=100, callbacks=[lr_schedule])
```

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plt.semilogx(history.history["lr"], history.history["loss"])
plt.axis([1e-8, 1e-4, 0, 30])
```

[ ]:
```
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  tf.keras.layers.SimpleRNN(40),
  tf.keras.layers.Dense(1),
  tf.keras.layers.Lambda(lambda x: x * 100.0)
])

optimizer = tf.keras.optimizers.SGD(lr=5e-5, momentum=0.9)
model.compile(loss=tf.keras.losses.Huber(),
              optimizer=optimizer,
              metrics=["mae"])
history = model.fit(dataset,epochs=400)
```

[ ]:
```
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)
```

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

[ ]:
```
import matplotlib.image  as mpimg
import matplotlib.pyplot as plt

#-----------------------------------------------------------
# Retrieve a list of list results on training and test data
# sets for each training epoch
#-----------------------------------------------------------
mae=history.history['mae']
loss=history.history['loss']

epochs=range(len(loss)) # Get number of epochs

#------------------------------------------------
# Plot MAE and Loss
#------------------------------------------------
plt.plot(epochs, mae, 'r')
plt.plot(epochs, loss, 'b')
plt.title('MAE and Loss')
plt.xlabel("Epochs")
plt.ylabel("Accuracy")
plt.legend(["MAE", "Loss"])

plt.figure()

epochs_zoom = epochs[200:]
mae_zoom = mae[200:]
loss_zoom = loss[200:]

#------------------------------------------------
# Plot Zoomed MAE and Loss
#------------------------------------------------
plt.plot(epochs_zoom, mae_zoom, 'r')
plt.plot(epochs_zoom, loss_zoom, 'b')
plt.title('MAE and Loss')
```

```
plt.xlabel("Epochs")
plt.ylabel("Accuracy")
plt.legend(["MAE", "Loss"])

plt.figure()
```