



tfts Oct01-2018 multivariate tensorflow timeseries

Python script using data from [Dataset System Resources CPU RAM Disk Network](#) · 208 views



...

Code

This kernel has been released under the [Apache 2.0](#) open source license.

```
1  '''
2  Dated: Oct01-2018
3  Author: Mahesh Babu Mariappan (https://www.linkedin.com/in/mahesh-babu-mariappan)
4  Source code for simultaneously forecasting multiple time series taking into account their corre
5  Dataset used: systemresources-deeplearning-1000.csv
6  Columns:
7  index      (timesteps)
8  cpu        (utilization)
9  ram        (utilization)
10 disk       (utilization)
11 network    (utilization)
12
13
14 I am bounding the forecasts between 0 and 100 (because we are looking at forecasting resource u
15
16 Warning: program may consume a lot of cpu and ram.
17
18 Results:
19 If you have matplotlib installed, you should see a visualization of 1000 past timesteps, and 10
20 Time elapsed on an intel core i5 4-core cpu, 8gb ram: 00h:01m:18.26s
21
22
23 '''
24 from __future__ import absolute_import
25 from __future__ import division
26 from __future__ import print_function
27
28 import matplotlib
29 from matplotlib import pyplot as plt
30 import numpy
31 import time
32 from os import path
33 import tempfile
34 import tensorflow as tf
35
36
37 _PATH = path.dirname(__file__)
38 _CSV_FILE = path.join(_PATH, '../input/systemresources-deeplearning-1000.csv')
39
40 def bound_forecasts_between_0_and_100(ndarray):
41     '''I am bounding the forecasts between 0 and 100 (because we are looking at forecasting resou
42     return numpy.clip(ndarray, 0, 100)
43
44 def multiple_timeseries_forecast(
45     csv_file_name=_CSV_FILE, export_directory=None, training_steps=500):
46     '''Trains and evaluates a tensorflow model for simultaneously forecasting multiple time serie
47     estimator = tf.contrib.timeseries.StructuralEnsembleRegressor(
48         periodicities=[], num_features=4)
49     reader = tf.contrib.timeseries.CSVReader(
50         csv_file_name,
51         skip_header_lines=1,
52         column_names=((tf.contrib.timeseries.TrainEvalFeatures.TIMES,)
53                       + (tf.contrib.timeseries.TrainEvalFeatures.VALUES,) * 4))
54     train_input_fn = tf.contrib.timeseries.RandomWindowInputFn(
55         reader, batch_size=4, window_size=64)
56     estimator.train(input_fn=train_input_fn, steps=training_steps)
57     evaluation_input_fn = tf.contrib.timeseries.WholeDatasetInputFn(reader)
58     current_state = estimator.evaluate(input_fn=evaluation_input_fn, steps=1)
59     values = [current_state["observed"]]
60     times = [current_state[tf.contrib.timeseries.FilteringResults.TIMES]]
61     if export_directory is None:
62         export_directory = tempfile.mkdtemp()
63     input_receiver_fn = estimator.build_raw_serving_input_receiver_fn()
64     export_location = estimator.export_savedmodel(
65         export_directory, input_receiver_fn)
66     with tf.Graph().as_default():
67         numpy.random.seed(1)
68         with tf.Session() as session:
69             signatures = tf.saved_model.loader.load(
70                 session, [tf.saved_model.tag_constants.SERVING], export_location)
71             for _ in range(100):
```

