



array([[-2.10506289e-01], Out[50]: [-1.97371827e-01], [-2.23263847e-01], [-2.06845769e-01], [-2.22833213e-01], [-2.37151984e-01][-2.28269998e-01], [-2.56961269e-01], [-1.75893737e-01], [-1.92204089e-01], [-1.49678676e-01], [-1.48763546e-01], [-1.30192299e-01], [-1.17003975e-01], [-9.20269528e-02], [-1.21471899e-01], [-1.14850806e-01][-1.18026829e-01][-1.15873528e-01], [-1.00101534e-01], [-5.91909305e-02], [-7.01183608e-02][-6.43046728e-02], [-5.76835796e-02], [-4.88555876e-02], [-2.28558427e-02], [-1.48534484e-03], [-3.85396272e-03], [-2.72699056e-02], [2.01542001e-02], [1.45019660e-02], [5.30979470e-02], [6.60709548e-02], [5.01911024e-02], [4.21705167e-02], [4.29779208e-02], [3.18351738e-02], [1.84853953e-02], [4.40007764e-02], [2.98973220e-02], [1.08415791e-02], [5.87500485e-02], [4.84685685e-02], [5.71889673e-02], [4.46467267e-02], [9.90685635e-02], [1.39871443e-01], [1.29051737e-01], [1.38633405e-01], [1.54836165e-01], [1.53436539e-01], [1.63771882e-01], [1.75022222e-01], [1.43639555e-01], [1.81697177e-01], [1.73515003e-01], [1.45308227e-01], [1.43316514e-01], [1.47676846e-01], [1.66732455e-01], [1.55266798e-01], [1.55751295e-01], [1.61995484e-01], [1.77821473e-01], [1.60272949e-01], [1.56074204e-01], [1.70231387e-01], [2.06943379e-01], [1.95262273e-01], [1.65440554e-01], [1.38579542e-01], [1.05151299e-01], [1.34165480e-01], [1.36157194e-01], [1.03697943e-01], [9.89071097e-02], [1.26575527e-01], [1.28567241e-01], [9.01865771e-02], [1.15056008e-01], [1.02728950e-01], [1.40248214e-01], [1.39871443e-01], [1.35618968e-01], [1.20223612e-01], [1.14248470e-01], [1.29374646e-01], [1.75775897e-01], [1.23399636e-01], [1.25068308e-01], [1.24476220e-01], [1.17478355e-01], [1.11772392e-01], [9.56234934e-02], [5.81579601e-02], [6.68783600e-02], [2.80133320e-02], [-6.54535793e-03], [-3.46984040e-02], [9.33436187e-03], [3.31270753e-02], [4.31395083e-02], [1.71396309e-02], [1.92390702e-02], [3.77025921e-02], [5.65968789e-02], [6.07417621e-02], [7.52219883e-02], [6.51558250e-02], [5.34747187e-02], [9.26627871e-02], [7.34455903e-02], [2.93052335e-02], [-1.43161455e-03], [-2.77005391e-02], [-3.38908662e-02], [-9.59027890e-02], [-1.09360160e-01], [-8.06151576e-02], [-8.40063659e-02], [-1.14743214e-01], [-1.57968441e-01], [-3.26832325e-01], [-2.84414502e-01], [-3.81900112e-01], [-3.36360129e-01], [-4.32823017e-01], [-4.41112784e-01], [-4.83638330e-01][-5.38329280e-01], [-4.30400670e-01], [-5.74556710e-01], [-5.10660797e-01], [-3.61175698e-01], [-3.78455043e-01], [-3.79100993e-01], [-4.16943232e-01], [-3.27262958e-01], [-3.63113550e-01][-3.66343302e-01], [-2.27839364e-01], [-2.42857948e-01], [-2.12928637e-01], [-2.46087701e-01], [-2.88397931e-01], [-2.68803830e-01], [-2.08568437e-01], [-1.87251801e-01], [-1.94195804e-01], [-5.82758007e-02], [-5.04166677e-02], [-7.85664311e-04], [1.29410184e-02], [1.12183508e-02], [9.92644923e-03], [5.19675004e-02], [1.88084367e-02], [4.62076742e-02], [4.63153988e-02], [9.60541280e-02], [1.55105344e-01], [1.71254242e-01], [6.62324087e-02], [1.00021105e-01], [3.42697267e-02], [5.97552578e-02], [3.94864183e-02], [4.87187557e-03], [3.18244275e-02], [4.00298181e-02], [2.94879148e-02], [2.13369174e-02], [4.47031098e-02], [7.37206072e-02], [6.51892560e-02], [1.25995644e-01], [1.42677992e-01], [1.49144529e-01], [1.90605963e-01], [1.92670775e-01], [1.79411873e-01], [1.44253930e-01], [1.82291918e-01], [1.44851591e-01], [2.00387159e-01], [2.28372250e-01], [2.31795563e-01], [2.29241611e-01], [2.73311389e-01], [3.85795152e-01], [3.71395057e-01], [3.43953366e-01], [3.51506571e-01], [3.40692967e-01], [3.66504458e-01], [3.46398665e-01], [3.25695079e-01], [3.62102868e-01], [3.86827560e-01], [4.16768942e-01], [4.86215467e-01], [4.55404590e-01], [4.27745592e-01], [4.56274083e-01], [5.14743957e-01], [5.76637144e-01], [5.57074750e-01], [4.77738376e-01], [4.77086322e-01], [5.51314659e-01], [5.60226495e-01], [6.16359724e-01], [6.51626320e-01], [7.10096194e-01], [8.06114783e-01], [8.17037173e-01], [8.40403365e-01], [7.52318201e-01], 7.65577369e-01], [7.20203484e-01], [6.57060318e-01], [8.10951255e-01], [7.84704883e-01], 7.93019060e-01], [8.06440876e-01], [7.77532165e-01], [7.92692967e-01], 7.85954863e-01], 7.79923071e-01], 7.70956974e-01], 7.46558375e-01], 7.76119273e-01], 7.90247668e-01], 7.52753080e-01], 7.36233779e-01], 7.51340187e-01], 7.36505479e-01], 7.96496766e-01], 7.67479269e-01], 7.73510794e-01], 7.34983799e-01], 7.42102390e-01], 7.86606783e-01], 7.69109468e-01], 7.31234394e-01], 7.37103006e-01], 7.63675470e-01], [8.22634351e-01], [9.88534210e-01], [9.94783308e-01], [9.76090408e-01], [9.93805295e-01], [1.00000000e+00], [9.71960516e-01], [9.79513720e-01], [9.25336917e-01], [8.76756760e-01], [8.98112533e-01], [8.44207164e-01], [8.66486557e-01], [8.82299545e-01], [9.13599428e-01], [9.01970725e-01], [8.92080742e-01], [8.77897953e-01], [8.75887534e-01], [9.27130030e-01], [9.07295937e-01], [9.00992446e-01], [9.04905031e-01], [9.52343729e-01], [9.59734020e-01], [8.71703248e-01], [8.38338552e-01], [8.38773166e-01], [8.16711080e-01], [7.82694464e-01], 7.63512290e-01], [7.70141875e-01], [6.78904965e-01], [6.84773709e-01], [6.59722924e-01], [6.76514058e-01], [7.06509702e-01], [5.14091771e-01], [4.84693920e-01], [5.52944858e-01], [5.98373137e-01], [6.78959357e-01], [7.02379810e-01], 7.39168085e-01], [6.44236029e-01], [6.25543128e-01], [6.43366668e-01], [6.39943224e-01], [6.33368032e-01], [6.18098577e-01], [5.38055757e-01], [5.93699845e-01], 6.08208727e-01], [5.90548233e-01], [5.95764792e-01], [5.70985839e-01], [5.98264483e-01], [6.01796582e-01], [6.08208727e-01], [5.89407040e-01], [6.01850843e-01], [6.40486623e-01], [6.76568318e-01], [6.54886719e-01], [6.53582612e-01], [6.37824017e-01], [6.19402684e-01], [6.21793723e-01], [6.31629180e-01], [6.38095717e-01], [5.81745049e-01], [5.78484650e-01], [5.86255295e-01], [6.40921369e-01], [6.50865613e-01], [6.36465518e-01], [6.42388523e-01], [6.31303220e-01]]) In [51]: # printing the shape of the training and the test datasets print('Number of rows and columns in the Training set X:', X train.shape, 'and y:', y train.shape) print('Number of rows and columns in the Test set X:', X test.shape, 'and y:', y test.shape) Number of rows and columns in the Training set X: (756, 8) and y: (756, 1)Number of rows and columns in the Test set X: (325, 8) and y: (325, 1)Reshape input to be [samples, time steps, features] which is required for LSTM In [52]: X train = X train.reshape (X train.shape + (1,)) X_test = X_test.reshape(X_test.shape + (1,)) # printing the re-shaped feature dataset print('Shape of Training set X:', X_train.shape) print('Shape of Test set X:', X_test.shape) print('Shape of Training set y:', y_train.shape) print('Shape of Test set y:', y test.shape) Shape of Training set X: (756, 8, 1) Shape of Test set X: (325, 8, 1) Shape of Training set y: (756, 1) Shape of Test set y: (325, 1) In [53]: # Importing Libraries for Model Building from tensorflow.keras.models import Sequential from tensorflow.keras.layers import Dense, LSTM, Dropout, Activation In [54]: # setting the seed to achieve consistent and less random predictions at each execution np.random.seed(2000) In [55]: # Setting model architecture and compiling it model=Sequential() model.add(LSTM(150, return sequences=True, input shape=(len(cols),1))) model.add(Dropout(0.2)) model.add(LSTM(150, return sequences=True)) model.add(Dropout(0.2)) model.add(LSTM(150)) model.add(Dropout(0.2)) model.add(Dense(1)) model.compile(loss='mean squared error',optimizer='adam') model.summary() Model: "sequential" Layer (type) Output Shape Param # lstm (LSTM) (None, 8, 150) 91200 dropout (Dropout) (None, 8, 150) 180600 1stm 1 (LSTM) (None, 8, 150) dropout 1 (Dropout) (None, 8, 150) 1stm 2 (LSTM) (None, 150) 180600 dropout 2 (Dropout) (None, 150) dense (Dense) (None, 1) 151 ______ Total params: 452,551 Trainable params: 452,551 Non-trainable params: 0 In [56]: # fitting the model using the training dataset model.fit(X train, y train, validation data=(X test,y test), epochs=100, batch size=64, verbose=1) Epoch 1/100 Epoch 2/100 Epoch 3/100 Epoch 4/100 Epoch 5/100 Epoch 6/100 Epoch 7/100 Epoch 8/100 Epoch 9/100 Epoch 10/100 Epoch 11/100 Epoch 12/100 Epoch 13/100 Epoch 14/100 Epoch 15/100 Epoch 16/100 Epoch 17/100 Epoch 18/100 Epoch 19/100 Epoch 20/100 Epoch 21/100 Epoch 22/100 Epoch 23/100 Epoch 24/100 Epoch 25/100 Epoch 26/100 Epoch 27/100 Epoch 28/100 Epoch 29/100 Epoch 30/100 Epoch 31/100 Epoch 32/100 Epoch 33/100 Epoch 34/100 Epoch 35/100 Epoch 36/100 Epoch 37/100 Epoch 38/100 Epoch 39/100 Epoch 40/100 Epoch 41/100 Epoch 42/100 Epoch 43/100 Epoch 44/100 Epoch 45/100 Epoch 46/100 Epoch 47/100 Epoch 48/100 Epoch 49/100 Epoch 50/100 Epoch 51/100 Epoch 52/100 Epoch 53/100 Epoch 54/100 Epoch 55/100 Epoch 56/100 Epoch 57/100 Epoch 58/100 Epoch 59/100 Epoch 60/100 Epoch 61/100 Epoch 62/100 Epoch 63/100 Epoch 64/100 12/12 [==============] - 1s 67ms/step - loss: 0.0017 - val loss: 0.0067 Epoch 65/100 Epoch 66/100 Epoch 67/100 Epoch 68/100 Epoch 69/100 Epoch 70/100 Epoch 71/100 Epoch 72/100 Epoch 73/100 Epoch 74/100 Epoch 75/100 Epoch 76/100 Epoch 77/100 Epoch 78/100 Epoch 79/100 Epoch 80/100 Epoch 81/100 Epoch 82/100 Epoch 83/100 Epoch 84/100 Epoch 85/100 Epoch 86/100 Epoch 87/100 Epoch 88/100 Epoch 89/100 Epoch 90/100 Epoch 91/100 Epoch 92/100 Epoch 93/100 Epoch 94/100 Epoch 95/100 Epoch 96/100 Epoch 97/100 Epoch 98/100 Epoch 99/100 Epoch 100/100 <tensorflow.python.keras.callbacks.History at 0x1b31ebbe430> Out[56]: In [57]: import tensorflow as tf tf.__version__ '2.3.0' Out[57]: In [58]: ### Lets Do the prediction and check performance metrics train predict=model.predict(X train) test predict=model.predict(X test) In [59]: train predict



