# assignment-3-time-series-data

### April 5, 2024

```
Assignment 3: Time-Series Data
    Group -24
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[6]: | wget https://s3.amazonaws.com/keras-datasets/jena_climate_2009_2016.csv.zip
    !unzip jena_climate_2009_2016.csv.zip
    --2024-04-04 00:27:05-- https://s3.amazonaws.com/keras-
    datasets/jena_climate_2009_2016.csv.zip
    Resolving s3.amazonaws.com (s3.amazonaws.com)... 52.217.114.176, 54.231.200.128,
    54.231.139.200, ...
    Connecting to s3.amazonaws.com (s3.amazonaws.com)|52.217.114.176|:443...
    connected.
    HTTP request sent, awaiting response... 200 OK
    Length: 13565642 (13M) [application/zip]
    Saving to: 'jena_climate_2009_2016.csv.zip.2'
    jena_climate_2009_2 100%[============] 12.94M 45.4MB/s
                                                                         in 0.3s
    2024-04-04 00:27:05 (45.4 MB/s) - 'jena_climate_2009_2016.csv.zip.2' saved
    [13565642/13565642]
    Archive: jena_climate_2009_2016.csv.zip
    replace jena_climate_2009_2016.csv? [y]es, [n]o, [A]ll, [N]one, [r]ename: y
      inflating: jena_climate_2009_2016.csv
    replace __MACOSX/._jena_climate_2009_2016.csv? [y]es, [n]o, [A]ll, [N]one,
    [r]ename: y
      inflating: __MACOSX/._jena_climate_2009_2016.csv
[7]: import os
     fname = os.path.join("jena_climate_2009_2016.csv")
[8]: with open(fname) as f:
         data = f.read()
```

```
[9]: lines = data.split("\n")
      header = lines[0].split(",")
      lines = lines[1:]
      print(header)
      print(len(lines))
      import os
      fname = os.path.join("jena_climate_2009_2016.csv")
     ['"Date Time"', '"p (mbar)"', '"T (degC)"', '"Tpot (K)"', '"Tdew (degC)"', '"rh
     (%)"', '"VPmax (mbar)"', '"VPact (mbar)"', '"VPdef (mbar)"', '"sh (g/kg)"',
     '"H2OC (mmol/mol)"', '"rho (g/m**3)"', '"wv (m/s)"', '"max. wv (m/s)"', '"wd
     (deg)"']
     420451
[10]: with open(fname) as f:
          data = f.read()
[11]: lines = data.split("\n")
      header = lines[0].split(",")
      lines = lines[1:]
      print(header)
      print(len(lines))
     ['"Date Time"', '"p (mbar)"', '"T (degC)"', '"Tpot (K)"', '"Tdew (degC)"', '"rh
     (%)"', '"VPmax (mbar)"', '"VPact (mbar)"', '"VPdef (mbar)"', '"sh (g/kg)"',
     '"H2OC (mmol/mol)"', '"rho (g/m**3)"', '"wv (m/s)"', '"max. wv (m/s)"', '"wd
     (deg)"']
     420451
     Parsing CSV data to extract temperature values and store them in a numpy array
     alongside other raw data.
[12]: import numpy as np
      temperature = np.zeros((len(lines),))
```

raw\_data = np.zeros((len(lines),))
for i, line in enumerate(lines):
 values = [float(x) for x in line.split(",")[1:]]
 temperature[i] = values[1]
 raw\_data[i, :] = values[:]
import numpy as np

Plotting temperature data using matplotlib's pyplot module.

values = [float(x) for x in line.split(",")[1:]]

raw\_data = np.zeros((len(lines), len(header) - 1))

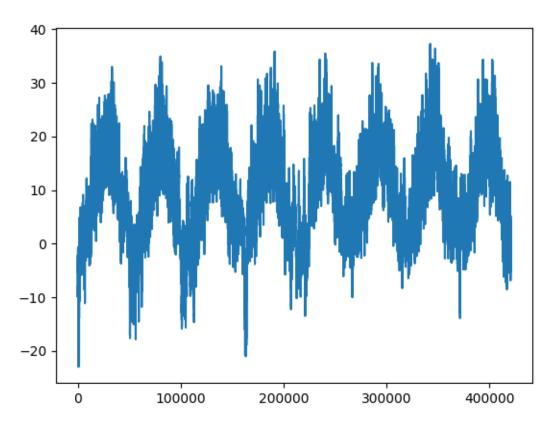
temperature = np.zeros((len(lines),))

for i, line in enumerate(lines):

temperature[i] = values[1]
raw\_data[i, :] = values[:]

```
[13]: from matplotlib import pyplot as plt plt.plot(range(len(temperature)), temperature)
```

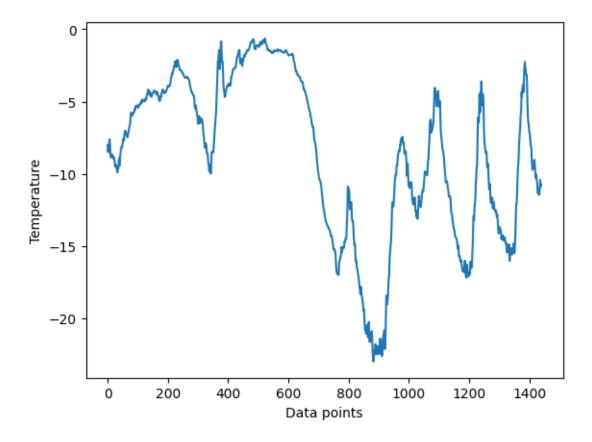
[13]: [<matplotlib.lines.Line2D at 0x7ce8264b99c0>]



Plotting the first 1440 data points of temperature against data points with labeled axes.

```
[41]: plt.plot(range(1440), temperature[:1440])
   plt.xlabel('Data points')
   plt.ylabel('Temperature')
```

[41]: Text(0, 0.5, 'Temperature')



Calculating the number of training, validation, and test samples, each representing 50%, 25%, and 25% of the total data respectively. Printing out the counts for each category.

```
[15]: num_train_samples = int(0.5 * len(raw_data))
    num_val_samples = int(0.25 * len(raw_data))
    num_test_samples = len(raw_data) - num_train_samples - num_val_samples
    print("num_train_samples:", num_train_samples)
    print("num_val_samples:", num_val_samples)
    print("num_test_samples:", num_test_samples)
```

num\_train\_samples: 210225
num\_val\_samples: 105112
num\_test\_samples: 105114

Normalizing the raw data by subtracting the mean and dividing by the standard deviation calculated from the training set. Additionally, creating a dummy time series dataset using TensorFlow's Keras API for further analysis.

```
[16]: mean = raw_data[:num_train_samples].mean(axis=0)
    raw_data -= mean
    std = raw_data[:num_train_samples].std(axis=0)
```

```
raw_data /= std
import numpy as np
from tensorflow import keras
int_sequence = np.arange(10)
dummy_dataset = keras.utils.timeseries_dataset_from_array(
    data=int_sequence[:-3],
    targets=int_sequence[3:],
    sequence_length=3,
    batch_size=2,
)
```

Printing the input sequences and their corresponding targets from the dummy dataset. Each input sequence has a length of 3, and the target is the next element in the sequence.

```
[17]: for inputs, targets in dummy_dataset:
    for i in range(inputs.shape[0]):
        print([int(x) for x in inputs[i]], int(targets[i]))
```

```
[0, 1, 2] 3
[1, 2, 3] 4
[2, 3, 4] 5
[3, 4, 5] 6
[4, 5, 6] 7
```

### Setting up parameters for time series data processing:

sampling\_rate: Sampling rate of the data, assumed to be 6 in this case. sequence\_length: Length of each sequence in the time series data, set to 120. delay: Delay for the target labels, calculated based on the sampling rate and sequence length. batch\_size: Batch size for training the model, chosen as 256.

```
[18]: sampling_rate = 6
sequence_length = 120
delay = sampling_rate * (sequence_length + 24 - 1)
batch_size = 256
```

#### Creating a TensorFlow dataset for training:

Using timeseries\_dataset\_from\_array function from Keras utilities. Utilizing the raw data and temperature targets. Setting the sampling rate, sequence length, and batch size. Shuffling the dataset and specifying the start and end indices for training.

```
[19]: train_dataset = keras.utils.timeseries_dataset_from_array(
    raw_data[:-delay],
    targets=temperature[delay:],
    sampling_rate=sampling_rate,
    sequence_length=sequence_length,
    shuffle=True,
    batch_size=batch_size,
```

```
start_index=0,
end_index=num_train_samples)
```

```
val_dataset = keras.utils.timeseries_dataset_from_array(
    raw_data[:-delay],
    targets=temperature[delay:],
    sampling_rate=sampling_rate,
    sequence_length=sequence_length,
    shuffle=True,
    batch_size=batch_size,
    start_index=num_train_samples,
    end_index=num_train_samples + num_val_samples)
```

```
[21]: test_dataset = keras.utils.timeseries_dataset_from_array(
    raw_data[:-delay],
    targets=temperature[delay:],
    sampling_rate=sampling_rate,
    sequence_length=sequence_length,
    shuffle=True,
    batch_size=batch_size,
    start_index=num_train_samples + num_val_samples)
```

```
[22]: for samples, targets in train_dataset:
    print("samples shape:", samples.shape)
    print("targets shape:", targets.shape)
    break
```

```
samples shape: (256, 120, 14) targets shape: (256,)
```

Defining a function evaluate\_naive\_method(dataset) to evaluate a naive forecasting method:

It calculates the total absolute error between predicted and actual values. Iterates through the dataset, extracting samples and targets. Makes predictions using the last temperature value from each sample. Scales the predictions back to the original scale using mean and standard deviation. Returns the mean absolute error across all samples.

```
[23]: def evaluate_naive_method(dataset):
    total_abs_err = 0.
    samples_seen = 0
    for samples, targets in dataset:
        preds = samples[:, -1, 1] * std[1] + mean[1]
        total_abs_err += np.sum(np.abs(preds - targets))
        samples_seen += samples.shape[0]
    return total_abs_err / samples_seen
```

Printing the mean absolute error (MAE) for the validation and test datasets using the naive forecasting method:

```
[42]: print(f"Validation MAE: {evaluate naive_method(val_dataset):.2f}")
      print(f"Test MAE: {evaluate_naive_method(test_dataset):.2f}")
     Validation MAE: 2.44
     Test MAE: 2.62
 [1]: !pip install tensorflow==2.12
     Requirement already satisfied: tensorflow==2.12 in
     /usr/local/lib/python3.10/dist-packages (2.12.0)
     Requirement already satisfied: absl-py>=1.0.0 in /usr/local/lib/python3.10/dist-
     packages (from tensorflow==2.12) (1.4.0)
     Requirement already satisfied: astunparse>=1.6.0 in
     /usr/local/lib/python3.10/dist-packages (from tensorflow==2.12) (1.6.3)
     Requirement already satisfied: flatbuffers>=2.0 in
     /usr/local/lib/python3.10/dist-packages (from tensorflow==2.12) (24.3.25)
     Requirement already satisfied: gast<=0.4.0,>=0.2.1 in
     /usr/local/lib/python3.10/dist-packages (from tensorflow==2.12) (0.4.0)
     Requirement already satisfied: google-pasta>=0.1.1 in
     /usr/local/lib/python3.10/dist-packages (from tensorflow==2.12) (0.2.0)
     Requirement already satisfied: grpcio<2.0,>=1.24.3 in
     /usr/local/lib/python3.10/dist-packages (from tensorflow==2.12) (1.62.1)
     Requirement already satisfied: h5py>=2.9.0 in /usr/local/lib/python3.10/dist-
     packages (from tensorflow==2.12) (3.9.0)
     Requirement already satisfied: jax>=0.3.15 in /usr/local/lib/python3.10/dist-
     packages (from tensorflow==2.12) (0.4.23)
     Requirement already satisfied: keras<2.13,>=2.12.0 in
     /usr/local/lib/python3.10/dist-packages (from tensorflow==2.12) (2.12.0)
     Requirement already satisfied: libclang>=13.0.0 in
     /usr/local/lib/python3.10/dist-packages (from tensorflow==2.12) (18.1.1)
     Requirement already satisfied: numpy<1.24,>=1.22 in
     /usr/local/lib/python3.10/dist-packages (from tensorflow==2.12) (1.23.5)
     Requirement already satisfied: opt-einsum>=2.3.2 in
     /usr/local/lib/python3.10/dist-packages (from tensorflow==2.12) (3.3.0)
     Requirement already satisfied: packaging in /usr/local/lib/python3.10/dist-
     packages (from tensorflow==2.12) (24.0)
     Requirement already satisfied:
     protobuf!=4.21.0,!=4.21.1,!=4.21.2,!=4.21.3,!=4.21.4,!=4.21.5,<5.0.0dev,>=3.20.3
     in /usr/local/lib/python3.10/dist-packages (from tensorflow==2.12) (3.20.3)
     Requirement already satisfied: setuptools in /usr/local/lib/python3.10/dist-
     packages (from tensorflow==2.12) (67.7.2)
     Requirement already satisfied: six>=1.12.0 in /usr/local/lib/python3.10/dist-
     packages (from tensorflow==2.12) (1.16.0)
     Requirement already satisfied: tensorboard<2.13,>=2.12 in
     /usr/local/lib/python3.10/dist-packages (from tensorflow==2.12) (2.12.3)
     Requirement already satisfied: tensorflow-estimator<2.13,>=2.12.0 in
     /usr/local/lib/python3.10/dist-packages (from tensorflow==2.12) (2.12.0)
     Requirement already satisfied: termcolor>=1.1.0 in
```

```
/usr/local/lib/python3.10/dist-packages (from tensorflow==2.12) (2.4.0)
Requirement already satisfied: typing-extensions>=3.6.6 in
/usr/local/lib/python3.10/dist-packages (from tensorflow==2.12) (4.10.0)
Requirement already satisfied: wrapt<1.15,>=1.11.0 in
/usr/local/lib/python3.10/dist-packages (from tensorflow==2.12) (1.14.1)
Requirement already satisfied: tensorflow-io-gcs-filesystem>=0.23.1 in
/usr/local/lib/python3.10/dist-packages (from tensorflow==2.12) (0.36.0)
Requirement already satisfied: wheel<1.0,>=0.23.0 in
/usr/local/lib/python3.10/dist-packages (from
astunparse>=1.6.0->tensorflow==2.12) (0.43.0)
Requirement already satisfied: ml-dtypes>=0.2.0 in
/usr/local/lib/python3.10/dist-packages (from jax>=0.3.15->tensorflow==2.12)
(0.2.0)
Requirement already satisfied: scipy>=1.9 in /usr/local/lib/python3.10/dist-
packages (from jax>=0.3.15->tensorflow==2.12) (1.11.4)
Requirement already satisfied: google-auth<3,>=1.6.3 in
/usr/local/lib/python3.10/dist-packages (from
tensorboard<2.13,>=2.12->tensorflow==2.12) (2.27.0)
Requirement already satisfied: google-auth-oauthlib<1.1,>=0.5 in
/usr/local/lib/python3.10/dist-packages (from
tensorboard<2.13,>=2.12->tensorflow==2.12) (1.0.0)
Requirement already satisfied: markdown>=2.6.8 in
/usr/local/lib/python3.10/dist-packages (from
tensorboard<2.13,>=2.12->tensorflow==2.12) (3.6)
Requirement already satisfied: requests<3,>=2.21.0 in
/usr/local/lib/python3.10/dist-packages (from
tensorboard<2.13,>=2.12->tensorflow==2.12) (2.31.0)
Requirement already satisfied: tensorboard-data-server<0.8.0,>=0.7.0 in
/usr/local/lib/python3.10/dist-packages (from
tensorboard<2.13,>=2.12->tensorflow==2.12) (0.7.2)
Requirement already satisfied: werkzeug>=1.0.1 in
/usr/local/lib/python3.10/dist-packages (from
tensorboard<2.13,>=2.12->tensorflow==2.12) (3.0.2)
Requirement already satisfied: cachetools<6.0,>=2.0.0 in
/usr/local/lib/python3.10/dist-packages (from google-
auth<3,>=1.6.3->tensorboard<2.13,>=2.12->tensorflow==2.12) (5.3.3)
Requirement already satisfied: pyasn1-modules>=0.2.1 in
/usr/local/lib/python3.10/dist-packages (from google-
auth<3,>=1.6.3->tensorboard<2.13,>=2.12->tensorflow==2.12) (0.4.0)
Requirement already satisfied: rsa<5,>=3.1.4 in /usr/local/lib/python3.10/dist-
packages (from google-auth<3,>=1.6.3->tensorboard<2.13,>=2.12->tensorflow==2.12)
(4.9)
Requirement already satisfied: requests-oauthlib>=0.7.0 in
/usr/local/lib/python3.10/dist-packages (from google-auth-
oauthlib<1.1,>=0.5->tensorboard<2.13,>=2.12->tensorflow==2.12) (1.3.1)
Requirement already satisfied: charset-normalizer<4,>=2 in
/usr/local/lib/python3.10/dist-packages (from
requests<3,>=2.21.0->tensorboard<2.13,>=2.12->tensorflow==2.12) (3.3.2)
```

```
Requirement already satisfied: idna<4,>=2.5 in /usr/local/lib/python3.10/dist-
packages (from requests<3,>=2.21.0->tensorboard<2.13,>=2.12->tensorflow==2.12)
(3.6)
Requirement already satisfied: urllib3<3,>=1.21.1 in
/usr/local/lib/python3.10/dist-packages (from
requests<3,>=2.21.0->tensorboard<2.13,>=2.12->tensorflow==2.12) (2.0.7)
Requirement already satisfied: certifi>=2017.4.17 in
/usr/local/lib/python3.10/dist-packages (from
requests<3,>=2.21.0->tensorboard<2.13,>=2.12->tensorflow==2.12) (2024.2.2)
Requirement already satisfied: MarkupSafe>=2.1.1 in
/usr/local/lib/python3.10/dist-packages (from
werkzeug>=1.0.1->tensorboard<2.13,>=2.12->tensorflow==2.12) (2.1.5)
Requirement already satisfied: pyasn1<0.7.0,>=0.4.6 in
/usr/local/lib/python3.10/dist-packages (from pyasn1-modules>=0.2.1->google-
auth<3,>=1.6.3->tensorboard<2.13,>=2.12->tensorflow==2.12) (0.6.0)
Requirement already satisfied: oauthlib>=3.0.0 in
/usr/local/lib/python3.10/dist-packages (from requests-oauthlib>=0.7.0->google-
auth-oauthlib<1.1,>=0.5-tensorboard<2.13,>=2.12-tensorflow==2.12) (3.2.2)
```

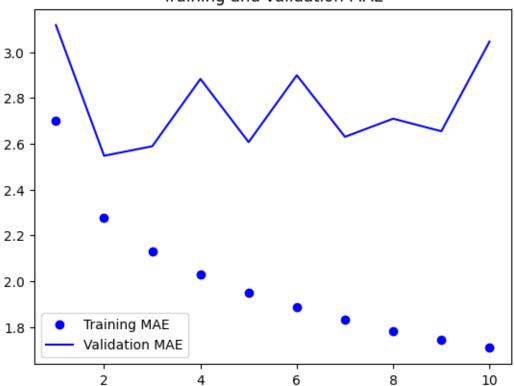
Here's the code for defining, training, and evaluating a simple dense neural network model using TensorFlow and Keras:

```
[25]: from tensorflow import keras
      from tensorflow.keras import layers
      inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
      x = layers.Flatten()(inputs)
      x = layers.Dense(64, activation="relu")(x)
      outputs = layers.Dense(1)(x)
      model = keras.Model(inputs, outputs)
      callbacks = [
          keras.callbacks.ModelCheckpoint("jena_dense.keras",
                                          save_best_only=True)
      model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
      history = model.fit(train_dataset,
                          epochs=10,
                          validation_data=val_dataset,
                          callbacks=callbacks)
      model = keras.models.load_model("jena_dense.keras")
      print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
      #Plotting results
```

```
2.2751 - val_loss: 10.4297 - val_mae: 2.5473
   Epoch 3/10
   2.1308 - val_loss: 10.7738 - val_mae: 2.5889
   Epoch 4/10
   2.0297 - val_loss: 13.2782 - val_mae: 2.8826
   Epoch 5/10
   1.9475 - val_loss: 11.0336 - val_mae: 2.6069
   Epoch 6/10
   1.8884 - val_loss: 13.2894 - val_mae: 2.8987
   Epoch 7/10
   1.8315 - val_loss: 11.1364 - val_mae: 2.6299
   Epoch 8/10
   1.7835 - val_loss: 11.7978 - val_mae: 2.7092
   Epoch 9/10
   1.7418 - val_loss: 11.4758 - val_mae: 2.6542
   Epoch 10/10
   1.7083 - val_loss: 14.8288 - val_mae: 3.0458
   405/405 [============== ] - 13s 30ms/step - loss: 11.2859 - mae:
   2.6697
   Test MAE: 2.67
[26]: import matplotlib.pyplot as plt
   loss = history.history["mae"]
   val_loss = history.history["val_mae"]
   epochs = range(1, len(loss) + 1)
   plt.figure()
   plt.plot(epochs, loss, "bo", label="Training MAE")
   plt.plot(epochs, val_loss, "b", label="Validation MAE")
   plt.title("Training and validation MAE")
   plt.legend()
   plt.show()
   #Let's try a 1D convolutional model
   inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
   x = layers.Conv1D(8, 24, activation="relu")(inputs)
   x = layers.MaxPooling1D(2)(x)
   x = layers.Conv1D(8, 12, activation="relu")(x)
   x = layers.MaxPooling1D(2)(x)
```

Epoch 2/10

```
x = layers.Conv1D(8, 6, activation="relu")(x)
x = layers.GlobalAveragePooling1D()(x)
outputs = layers.Dense(1)(x)
model = keras.Model(inputs, outputs)
```



#### 1.An RNN layer that can process sequences of any length

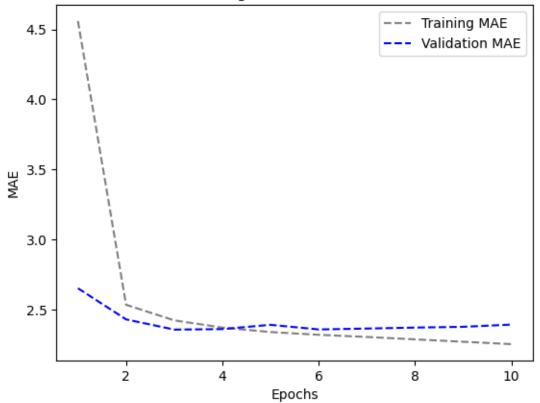
```
callbacks=callbacks)
   model = keras.models.load_model("jena_SimRNN.keras")
   print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
   Epoch 1/10
   9.6837 - val_loss: 143.9035 - val_mae: 9.8909
   Epoch 2/10
   9.5647 - val_loss: 143.7349 - val_mae: 9.8754
   Epoch 3/10
   9.5516 - val_loss: 143.6675 - val_mae: 9.8685
   Epoch 4/10
   9.5442 - val_loss: 143.5766 - val_mae: 9.8542
   Epoch 5/10
   9.5356 - val_loss: 143.5159 - val_mae: 9.8469
   9.5348 - val_loss: 143.5391 - val_mae: 9.8501
   Epoch 7/10
   9.5329 - val_loss: 143.5097 - val_mae: 9.8463
   Epoch 8/10
   9.5299 - val_loss: 143.5160 - val_mae: 9.8491
   Epoch 9/10
   9.5279 - val_loss: 143.4976 - val_mae: 9.8462
   9.9174
   Test MAE: 9.92
   2.Simple RNN - Stacking RNN layers
[44]: num_features = 14
   steps = 120
   inputs = keras.Input(shape=(steps, num_features))
   x = layers.SimpleRNN(16, return_sequences=True)(inputs)
   x = layers.SimpleRNN(16, return_sequences=True)(x)
   outputs = layers.SimpleRNN(16)(x)
   model = keras.Model(inputs, outputs)
   callbacks = [
     keras.callbacks.ModelCheckpoint("jena_SRNN2.keras",
```

```
save_best_only=True)
]
model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
history = model.fit(train_dataset,
               epochs=10,
               validation_data=val_dataset,
               callbacks=callbacks)
model = keras.models.load model("jena SRNN2.keras")
print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
Epoch 1/10
819/819 [============ ] - 109s 130ms/step - loss: 136.9142 -
mae: 9.5699 - val_loss: 143.4303 - val_mae: 9.8384
Epoch 2/10
819/819 [============= ] - 108s 132ms/step - loss: 135.9478 -
mae: 9.5125 - val loss: 143.4102 - val mae: 9.8380
Epoch 3/10
819/819 [=========== ] - 115s 140ms/step - loss: 135.9009 -
mae: 9.5065 - val_loss: 143.3955 - val_mae: 9.8326
819/819 [============= ] - 108s 132ms/step - loss: 135.8799 -
mae: 9.5027 - val_loss: 143.3930 - val_mae: 9.8333
mae: 9.4994 - val_loss: 143.3798 - val_mae: 9.8313
Epoch 6/10
819/819 [============ ] - 107s 130ms/step - loss: 135.8342 -
mae: 9.4965 - val_loss: 143.3792 - val_mae: 9.8320
Epoch 7/10
819/819 [============= ] - 109s 133ms/step - loss: 135.8004 -
mae: 9.4913 - val_loss: 143.3634 - val_mae: 9.8272
Epoch 8/10
mae: 9.4887 - val_loss: 143.3931 - val_mae: 9.8341
Epoch 9/10
819/819 [============= ] - 108s 131ms/step - loss: 135.7831 -
mae: 9.4881 - val_loss: 143.4082 - val_mae: 9.8354
Epoch 10/10
mae: 9.4854 - val_loss: 143.4698 - val_mae: 9.8449
9.8992
Test MAE: 9.90
```

### A Simple GRU (Gated Recurrent Unit)

```
[45]: inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
   x = layers.GRU(16)(inputs)
   outputs = layers.Dense(1)(x)
   model = keras.Model(inputs, outputs)
   callbacks = [
      keras.callbacks.ModelCheckpoint("jena_gru.keras",
                          save_best_only=True)
   model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
   history = model.fit(train dataset,
                epochs=10,
                validation_data=val_dataset,
                callbacks=callbacks)
   model = keras.models.load_model("jena_gru.keras")
   print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
   Epoch 1/10
   4.5597 - val_loss: 12.3568 - val_mae: 2.6523
   Epoch 2/10
   2.5343 - val_loss: 9.9693 - val_mae: 2.4302
   Epoch 3/10
   2.4232 - val_loss: 9.2709 - val_mae: 2.3573
   Epoch 4/10
   2.3715 - val_loss: 9.3694 - val_mae: 2.3609
   Epoch 5/10
   2.3400 - val_loss: 9.6584 - val_mae: 2.3914
   Epoch 6/10
   819/819 [============= ] - 93s 113ms/step - loss: 8.8374 - mae:
   2.3203 - val_loss: 9.2765 - val_mae: 2.3584
   Epoch 7/10
   2.3048 - val_loss: 9.3369 - val_mae: 2.3647
   Epoch 8/10
   2.2876 - val_loss: 9.3728 - val_mae: 2.3716
   Epoch 9/10
   819/819 [=============== ] - 91s 111ms/step - loss: 8.4232 - mae:
   2.2706 - val_loss: 9.3985 - val_mae: 2.3771
   Epoch 10/10
```

```
2.2537 - val_loss: 9.5277 - val_mae: 2.3929
                       2.4859
                       Test MAE: 2.49
[46]: import matplotlib.pyplot as plt
                          loss = history.history["mae"]
                          val_loss = history.history["val_mae"]
                          epochs = range(1, len(loss) + 1)
                          plt.figure()
                          plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
                          plt.plot(epochs, val_loss, color="blue",linestyle="dashed", label="Validation_ label="Validation labe
                                →MAE")
                          plt.title("Training and validation MAE")
                          plt.xlabel("Epochs")
                          plt.ylabel("MAE")
                          plt.legend()
                          plt.show()
```



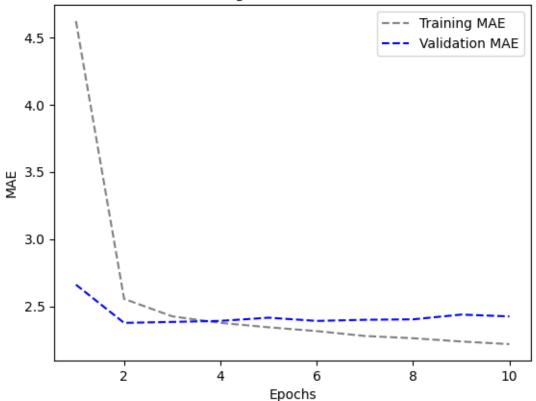
#### LSTM(Long Short-Term Memory)

```
[47]: | inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
    x = layers.LSTM(16)(inputs)
    outputs = layers.Dense(1)(x)
    model = keras.Model(inputs, outputs)
    callbacks = [
       keras.callbacks.ModelCheckpoint("jena_lstm.keras",
                             save_best_only=True)
    model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
    history = model.fit(train_dataset,
                  epochs=10,
                  validation_data=val_dataset,
                  callbacks=callbacks)
    model = keras.models.load_model("jena_lstm.keras")
    print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
   Epoch 1/10
   4.6215 - val_loss: 12.2565 - val_mae: 2.6609
   Epoch 2/10
   2.5554 - val_loss: 9.4701 - val_mae: 2.3770
   Epoch 3/10
   2.4254 - val_loss: 9.4785 - val_mae: 2.3841
   Epoch 4/10
   2.3770 - val_loss: 9.6148 - val_mae: 2.3918
   Epoch 5/10
   819/819 [============= ] - 93s 113ms/step - loss: 9.0310 - mae:
   2.3440 - val_loss: 9.6704 - val_mae: 2.4154
   Epoch 6/10
   819/819 [============ ] - 93s 113ms/step - loss: 8.8291 - mae:
   2.3159 - val_loss: 9.5246 - val_mae: 2.3916
   Epoch 7/10
   2.2795 - val_loss: 9.5929 - val_mae: 2.3999
   Epoch 8/10
   2.2627 - val_loss: 9.4788 - val_mae: 2.4032
   Epoch 9/10
   819/819 [============== ] - 95s 116ms/step - loss: 8.2700 - mae:
   2.2384 - val_loss: 9.8037 - val_mae: 2.4385
   Epoch 10/10
```

```
2.2190 - val_loss: 9.6946 - val_mae: 2.4251
                    2.5319
                    Test MAE: 2.53
[48]: import matplotlib.pyplot as plt
                       loss = history.history["mae"]
                       val_loss = history.history["val_mae"]
                       epochs = range(1, len(loss) + 1)
                       plt.figure()
                       plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
                       plt.plot(epochs, val_loss, color="blue",linestyle="dashed", label="Validation_ label="Validation labe
                            →MAE")
                       plt.title("Training and validation MAE")
                       plt.xlabel("Epochs")
                       plt.ylabel("MAE")
                       plt.legend()
```

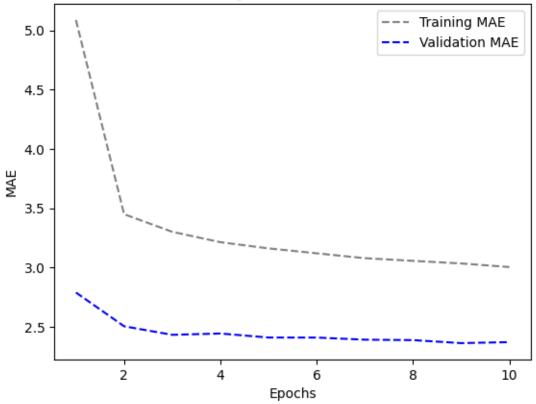
plt.show()

# Training and validation MAE



```
[49]: inputs = keras.Input(shape=(sequence length, raw data.shape[-1]))
   x = layers.LSTM(16, recurrent_dropout=0.25)(inputs)
   x = layers.Dropout(0.5)(x)
   outputs = layers.Dense(1)(x)
   model = keras.Model(inputs, outputs)
   callbacks = [
      keras.callbacks.ModelCheckpoint("jena_lstm_dropout.keras",
                          save best only=True)
   model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
   history = model.fit(train_dataset,
                epochs=10,
                validation_data=val_dataset,
                callbacks=callbacks)
   model = keras.models.load_model("jena_lstm_dropout.keras")
   print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
   Epoch 1/10
   mae: 5.0878 - val_loss: 13.5440 - val_mae: 2.7896
   Epoch 2/10
   mae: 3.4500 - val_loss: 10.3534 - val_mae: 2.5047
   Epoch 3/10
   mae: 3.3015 - val loss: 9.6818 - val mae: 2.4327
   Epoch 4/10
   mae: 3.2141 - val_loss: 9.7123 - val_mae: 2.4438
   mae: 3.1616 - val_loss: 9.4938 - val_mae: 2.4098
   mae: 3.1202 - val_loss: 9.5132 - val_mae: 2.4095
   Epoch 7/10
   mae: 3.0790 - val_loss: 9.3897 - val_mae: 2.3916
   Epoch 8/10
   mae: 3.0567 - val_loss: 9.3528 - val_mae: 2.3879
   Epoch 9/10
   mae: 3.0345 - val_loss: 9.1842 - val_mae: 2.3627
```

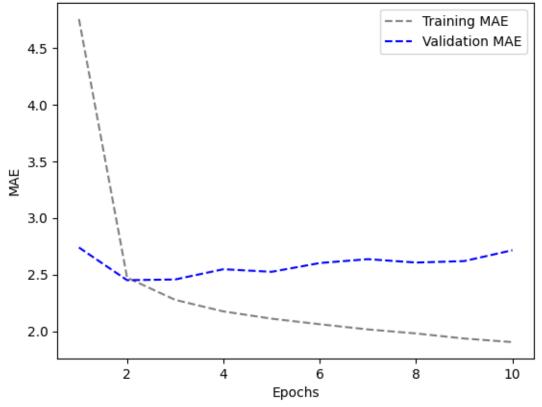
```
Epoch 10/10
    mae: 3.0043 - val_loss: 9.2603 - val_mae: 2.3710
    2.5439
    Test MAE: 2.54
[50]: import matplotlib.pyplot as plt
    loss = history.history["mae"]
    val_loss = history.history["val_mae"]
    epochs = range(1, len(loss) + 1)
    plt.figure()
    plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
    plt.plot(epochs, val_loss, color="blue",linestyle="dashed", label="Validation_⊔
     →MAE")
    plt.title("Training and validation MAE")
    plt.xlabel("Epochs")
    plt.ylabel("MAE")
    plt.legend()
    plt.show()
```



#### 3.LSTM - Stacked setup with 16 units

```
[51]: inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
   x = layers.LSTM(16, return_sequences=True)(inputs)
   x = layers.LSTM(16)(x)
   outputs = layers.Dense(1)(x)
   model = keras.Model(inputs, outputs)
   callbacks = [
     keras.callbacks.ModelCheckpoint("jena_LSTM_stacked1.keras",
                         save_best_only=True)
   model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
   history = model.fit(train dataset,
               epochs=10,
               validation_data=val_dataset,
               callbacks=callbacks)
   model = keras.models.load_model("jena_LSTM_stacked1.keras")
   print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
   Epoch 1/10
   mae: 4.7559 - val_loss: 13.1899 - val_mae: 2.7389
   Epoch 2/10
   mae: 2.4725 - val_loss: 9.7800 - val_mae: 2.4502
   Epoch 3/10
   2.2760 - val_loss: 9.7862 - val_mae: 2.4567
   Epoch 4/10
   2.1745 - val_loss: 10.4851 - val_mae: 2.5470
   Epoch 5/10
   2.1106 - val_loss: 10.3408 - val_mae: 2.5241
   Epoch 6/10
   2.0611 - val_loss: 10.9750 - val_mae: 2.6015
   Epoch 7/10
   2.0155 - val_loss: 11.3270 - val_mae: 2.6359
   Epoch 8/10
   1.9800 - val_loss: 10.9980 - val_mae: 2.6058
   Epoch 9/10
```

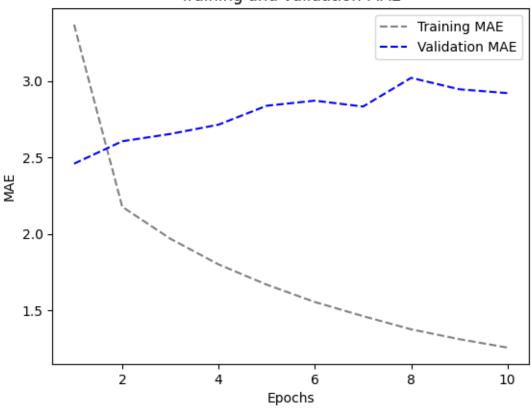
```
1.9350 - val_loss: 11.0461 - val_mae: 2.6188
                   Epoch 10/10
                   1.9034 - val_loss: 11.8752 - val_mae: 2.7148
                   405/405 [============ ] - 33s 78ms/step - loss: 11.0372 - mae:
                   2.6081
                   Test MAE: 2.61
[52]: import matplotlib.pyplot as plt
                      loss = history.history["mae"]
                      val_loss = history.history["val_mae"]
                      epochs = range(1, len(loss) + 1)
                      plt.figure()
                      plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
                      plt.plot(epochs, val_loss, color="blue",linestyle="dashed", label="Validation_ label="Validation labe
                          →MAE")
                      plt.title("Training and validation MAE")
                      plt.xlabel("Epochs")
                      plt.ylabel("MAE")
                      plt.legend()
                      plt.show()
```



#### 4.LSTM - Stacked setup with 32 units

```
[53]: inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
   x = layers.LSTM(32, return_sequences=True)(inputs)
   x = layers.LSTM(32)(x)
   outputs = layers.Dense(1)(x)
   model = keras.Model(inputs, outputs)
   callbacks = [
      keras.callbacks.ModelCheckpoint("jena_LSTM_stacked2.keras",
                          save_best_only=True)
   model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
   history = model.fit(train_dataset,
                epochs=10,
                validation data=val dataset,
                callbacks=callbacks)
   model = keras.models.load_model("jena_LSTM_stacked2.keras")
   print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
   Epoch 1/10
   mae: 3.3688 - val_loss: 10.0397 - val_mae: 2.4590
   Epoch 2/10
   2.1771 - val_loss: 10.9510 - val_mae: 2.6056
   Epoch 3/10
   1.9681 - val_loss: 11.2825 - val_mae: 2.6534
   Epoch 4/10
   1.8004 - val_loss: 11.9034 - val_mae: 2.7142
   Epoch 5/10
   1.6680 - val_loss: 12.9674 - val_mae: 2.8377
   1.5543 - val_loss: 13.1681 - val_mae: 2.8711
   Epoch 7/10
   1.4621 - val_loss: 12.8662 - val_mae: 2.8325
   Epoch 8/10
   1.3757 - val_loss: 14.5585 - val_mae: 3.0203
   Epoch 9/10
```

```
1.3113 - val_loss: 13.9293 - val_mae: 2.9454
                 Epoch 10/10
                 1.2561 - val_loss: 13.6646 - val_mae: 2.9203
                 2.7199
                 Test MAE: 2.72
[54]: import matplotlib.pyplot as plt
                   loss = history.history["mae"]
                   val_loss = history.history["val_mae"]
                   epochs = range(1, len(loss) + 1)
                   plt.figure()
                   plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
                   plt.plot(epochs, val_loss, color="blue",linestyle="dashed", label="Validation_ label="Validation labe
                       →MAE")
                   plt.title("Training and validation MAE")
                   plt.xlabel("Epochs")
                   plt.ylabel("MAE")
                   plt.legend()
                   plt.show()
```



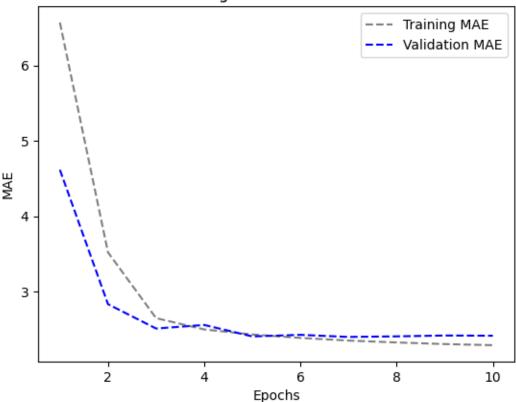
### 4.LSTM - Stacked setup with 8 units

```
mae: 6.5709 - val_loss: 38.3792 - val_mae: 4.6154
  Epoch 2/10
  mae: 3.5191 - val_loss: 14.6470 - val_mae: 2.8314
  Epoch 3/10
  mae: 2.6461 - val_loss: 11.2976 - val_mae: 2.5082
  Epoch 4/10
  mae: 2.4961 - val_loss: 11.3836 - val_mae: 2.5559
  Epoch 5/10
  2.4291 - val_loss: 9.5559 - val_mae: 2.4032
  Epoch 6/10
  2.3836 - val_loss: 9.7530 - val_mae: 2.4246
  Epoch 7/10
  2.3485 - val_loss: 9.5921 - val_mae: 2.3968
  Epoch 8/10
  2.3232 - val_loss: 9.6653 - val_mae: 2.4044
  Epoch 9/10
  2.3017 - val_loss: 9.8270 - val_mae: 2.4158
  Epoch 10/10
  2.2870 - val_loss: 9.7644 - val_mae: 2.4128
  2.5841
  Test MAE: 2.58
[56]: import matplotlib.pyplot as plt
   loss = history.history["mae"]
   val_loss = history.history["val_mae"]
   epochs = range(1, len(loss) + 1)
   plt.figure()
   plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
   plt.plot(epochs, val_loss, color="blue",linestyle="dashed", label="Validation_u"
   plt.title("Training and validation MAE")
   plt.xlabel("Epochs")
   plt.ylabel("MAE")
   plt.legend()
```

Epoch 1/10

plt.show()

# Training and validation MAE

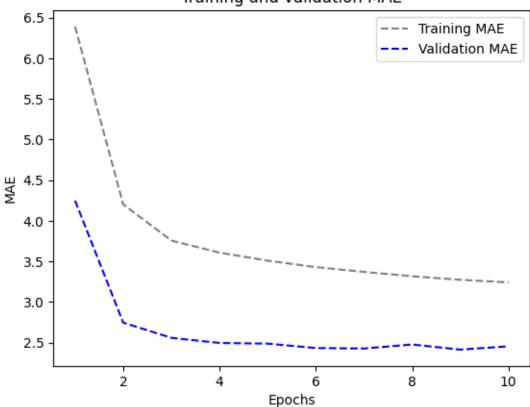


#### 5.LSTM - dropout-regularized, stacked model

```
print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
   Epoch 1/10
   mae: 6.3897 - val_loss: 32.2885 - val_mae: 4.2474
   mae: 4.2008 - val_loss: 13.4545 - val_mae: 2.7463
   Epoch 3/10
   mae: 3.7559 - val_loss: 11.1259 - val_mae: 2.5590
   Epoch 4/10
   mae: 3.6073 - val_loss: 10.4511 - val_mae: 2.4963
   Epoch 5/10
   mae: 3.5089 - val_loss: 10.3157 - val_mae: 2.4875
   Epoch 6/10
   mae: 3.4293 - val_loss: 9.9142 - val_mae: 2.4334
   Epoch 7/10
   mae: 3.3705 - val_loss: 9.8420 - val_mae: 2.4278
   Epoch 8/10
   mae: 3.3175 - val_loss: 10.1269 - val_mae: 2.4770
   Epoch 9/10
   mae: 3.2732 - val_loss: 9.6429 - val_mae: 2.4142
   Epoch 10/10
   mae: 3.2416 - val_loss: 9.9505 - val_mae: 2.4547
   405/405 [============== ] - 28s 68ms/step - loss: 11.0511 - mae:
   2.5783
   Test MAE: 2.58
[58]: import matplotlib.pyplot as plt
   loss = history.history["mae"]
   val_loss = history.history["val_mae"]
   epochs = range(1, len(loss) + 1)
   plt.figure()
   plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
   plt.plot(epochs, val_loss, color="blue",linestyle="dashed", label="Validation_u"
   plt.title("Training and validation MAE")
```

model = keras.models.load model("jena stacked LSTM dropout.keras")

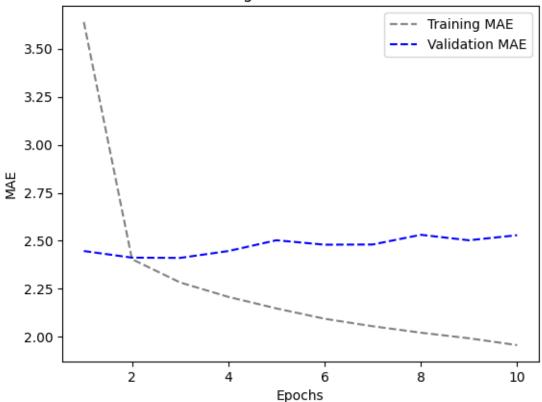
```
plt.xlabel("Epochs")
plt.ylabel("MAE")
plt.legend()
plt.show()
```



### Bidirectional LSTM

```
validation_data=val_dataset,
             callbacks=callbacks)
   model = keras.models.load_model("jena_bidirec_LSTM.keras")
   print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
  Epoch 1/10
  mae: 3.6385 - val_loss: 9.9810 - val_mae: 2.4468
  Epoch 2/10
  2.4046 - val_loss: 9.5946 - val_mae: 2.4126
  Epoch 3/10
  2.2834 - val_loss: 9.6844 - val_mae: 2.4112
  Epoch 4/10
  2.2086 - val_loss: 9.9892 - val_mae: 2.4467
  Epoch 5/10
  2.1483 - val_loss: 10.5241 - val_mae: 2.5030
  Epoch 6/10
  2.0947 - val_loss: 10.3817 - val_mae: 2.4799
  Epoch 7/10
  2.0555 - val_loss: 10.1949 - val_mae: 2.4809
  Epoch 8/10
  2.0222 - val_loss: 10.7194 - val_mae: 2.5315
  Epoch 9/10
  1.9930 - val_loss: 10.5383 - val_mae: 2.5028
  Epoch 10/10
  1.9574 - val_loss: 10.6848 - val_mae: 2.5293
  2.5886
  Test MAE: 2.59
[60]: import matplotlib.pyplot as plt
   loss = history.history["mae"]
   val_loss = history.history["val_mae"]
   epochs = range(1, len(loss) + 1)
   plt.figure()
```

plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")



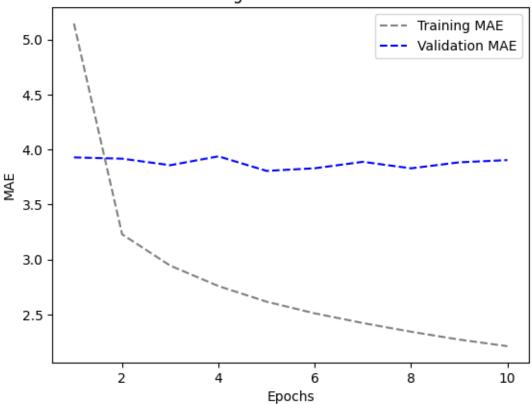
## 1D Convnets and LSTM together

```
[61]: inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
x = layers.Conv1D(64, 3, activation='relu')(inputs)
x = layers.MaxPooling1D(3)(x)
x = layers.Conv1D(128, 3, activation='relu')(x)
x = layers.GlobalMaxPooling1D()(x)
x = layers.Reshape((-1, 128))(x) # Reshape the data to be 3D
x = layers.LSTM(16)(x)
outputs = layers.Dense(1)(x)
model = keras.Model(inputs, outputs)
```

```
model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
callbacks = [
  keras.callbacks.ModelCheckpoint("jena_Conv_LSTM.keras", save_best_only=True)
]
history = model.fit(train_dataset, epochs=10, validation_data=val_dataset,_u
⇒callbacks=callbacks)
model = keras.models.load_model("jena_Conv_LSTM.keras")
print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
Epoch 1/10
mae: 5.1465 - val_loss: 25.5359 - val_mae: 3.9287
Epoch 2/10
mae: 3.2298 - val_loss: 25.3732 - val_mae: 3.9170
Epoch 3/10
819/819 [============= ] - 104s 126ms/step - loss: 14.4247 -
mae: 2.9443 - val_loss: 24.4947 - val_mae: 3.8577
Epoch 4/10
mae: 2.7590 - val_loss: 25.3368 - val_mae: 3.9385
Epoch 5/10
mae: 2.6167 - val loss: 23.6083 - val mae: 3.8060
Epoch 6/10
mae: 2.5109 - val_loss: 22.9505 - val_mae: 3.8300
Epoch 7/10
2.4225 - val_loss: 24.6421 - val_mae: 3.8885
Epoch 8/10
2.3436 - val_loss: 23.3066 - val_mae: 3.8294
Epoch 9/10
2.2722 - val_loss: 24.3439 - val_mae: 3.8838
Epoch 10/10
2.2121 - val_loss: 24.2627 - val_mae: 3.9042
3.9080
Test MAE: 3.91
```

```
[62]: import matplotlib.pyplot as plt
   loss = history.history["mae"]
   val_loss = history.history["val_mae"]

   epochs = range(1, len(loss) + 1)
   plt.figure()
   plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
   plt.plot(epochs, val_loss, color="blue",linestyle="dashed", label="Validation_______MAE")
   plt.title("Training and validation MAE")
   plt.xlabel("Epochs")
   plt.ylabel("MAE")
   plt.legend()
   plt.show()
```



```
[63]: Models = ("1","2","3","4","5","6","7","8","9","10","11","12","13","14")

Mae = (2.62,2.67,3.2,9.92,9.9,2.5,2.59,2.54,2.58,2.68,2.55,2.56,2.59,4.01)

# MAE Evaluation

plt.scatter(Models, Mae, color="red")
```

```
plt.title("MAE Evaluation")
plt.xlabel("Model Number")
plt.ylabel("MAE")

for (xi, yi) in zip(Models, Mae):
    plt.text(xi, yi, yi, va='bottom', ha='center')

plt.show()
```

# MAE Evaluation

