【Lab3】Store Sales - Time Series Forecasting Deep 柴

1. 資料觀察

A. Sales by store_nbr 畫出的圖, 顯示store_nbr對於sales影響的影響很大



2. 資料前處裡

- A. 以(store_nbr,family) 作為Key, 將sales跟onpromotion作為sequence
 - 會變成一個 1684 rows × 3564 columns的Matrix

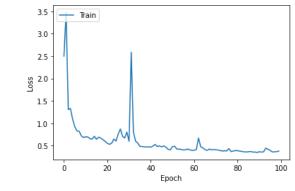
	sales_1_BEAUTY	onpromotion_1_BEAUTY	sales_1_BABY CARE	onpromotion_1_BABY CARE	sales_1_LADIESWEAR	onpromotion_1_LADIESWEAR	sales_1_BEV
2013- 01-01	0.0	0	0.0	0	0.0	0	
2013- 01-02	2.0	0	0.0	0	0.0	0	
2013- 01-03	0.0	0	0.0	0	0.0	0	

- generateInput(X ori) function處理這個部分
- B. 用60天去預測後16天,所以迴圈將Model Input處理成下圖的shape

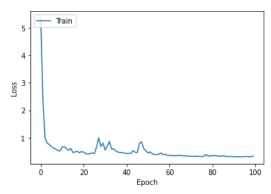
train% shape: (1609, 60, 3564) train% shape: (1609, 16, 1782)

- generater (df X) function處理這個部分
- 3. 模型訓練: 以下紀錄做過的嘗試
 - A. 只取2015-01-01~2017-08-15的資料: by 蔡和蓉
 - 原因
 - 看趨勢圖, 2015-01-01~2017-08-15的資料較有規律
 - 第一次嘗試,以比較小的資料量減少訓練時間
 - 模型Summary如右圖
 - Loss: Train了100個epoch, 約6s/epoch

Layer (type)	Output Shape	Param #
conv1d_39 (Conv1D)	(None, 19, 100)	1782100
conv1d_40 (Conv1D)	(None, 17, 100)	30100
convld_41 (ConvlD)	(None, 16, 100)	20100
lstm_138 (LSTM)	(None, 16, 100)	80400
dropout_136 (Dropout)	(None, 16, 100)	0
lstm_139 (LSTM)	(None, 16, 100)	80400
dropout_137 (Dropout)	(None, 16, 100)	0
lstm_140 (LSTM)	(None, 16, 100)	80400
dropout_138 (Dropout)	(None, 16, 100)	0
lstm_141 (LSTM)	(None, 16, 100)	80400
dropout_139 (Dropout)	(None, 16, 100)	0
time_distributed_22 (TimeDistributed)	(None, 16, 1782)	179982



- B. 用全部的日期進行預測: by 蔡和蓉
 - 一樣使用A的模型結構
 - Loss: Train了100個epoch, 約12s/epoch



- 結果: 最好
 - 判斷是因為有學習到比較多的趨勢

4. 結果

