Time Series Pattern Recognition Exercize 6
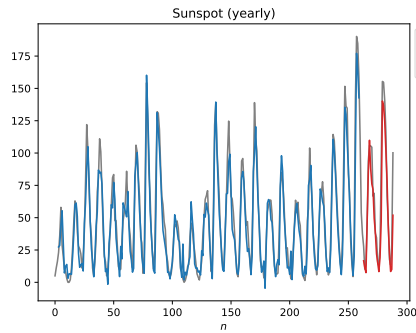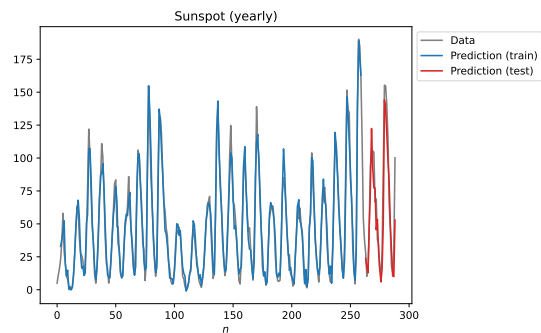
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1 Exercize

- Predict the sunspot (yearly) data using an RNN model with ReLU activation function

- Predict the same data using an LSTM model

- In both cases, plot the predicted time courses in the training and test periods, superimposed on the sunspot data

- Report the RMSEs in the test period for both cases.

2 Plot original/estimate/predict Time series data

RNN and using ReLU

LSTM

3 RMSEs

	using ReLU	LSTM
RMSE	21.0061	21.6414