Roseler ESN 3D

January 2, 2020

1 Predicting Roseler System using Echo State Neural Network

1.0.1 Importing Required Libraries

```
[1]: import numpy as np
import seaborn as sns
import matplotlib.pyplot as plt
import ESN
import pandas as pd
```

1.0.2 Set seed for random weights generator

```
[2]: def set_seed(seed=None):
    """Making the seed (for random values) variable if None"""

# Set the seed
if seed is None:
    import time
    seed = int((time.time()*10**6) % 4294967295)

try:
    np.random.seed(seed)
except Exception as e:
    print( "!!! WARNING !!!: Seed was not set correctly.")
    print( "!!! Seed that we tried to use: "+str(seed))
    print( "!!! Error message: "+str(e))
    seed = None
print( "Seed used for random values:", seed)
return seed
```

```
[3]: ## Set a particular seed for the random generator (for example seed = 42), or use a "random" one (seed = None)

# NB: reservoir performances should be averaged accross at least 30 random instances (with the same set of parameters)

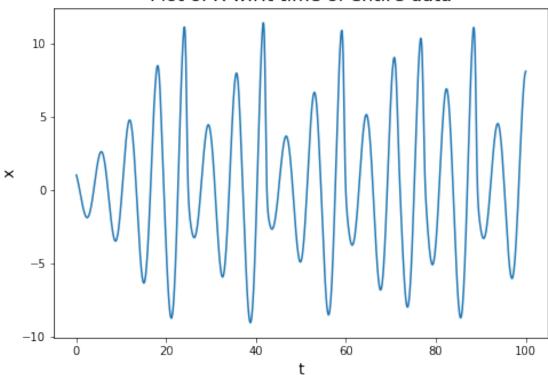
seed = 42 #None #42
```

```
[4]: set_seed(seed) #random.seed(seed)
```

Seed used for random values: 42

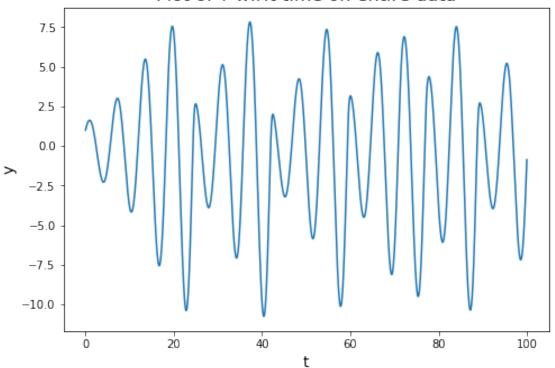
```
[4]: 42
[5]: initLen = 100
     trainLen = initLen + 800
     testLen = 700
[6]: df = pd.read excel(r'C:\Users\INFO-DSK-02\Desktop\Lorentz Multi Dimension
      → Prediction-Phase-2\Final_Version\3D_ReservoirComputing\Input\Roseler_⊔
      →Data\Roseler Data.xlsx', index = False)
[7]: df.shape
[7]: (1649, 4)
        EDA
[8]: import os
     if not os.path.exists(r"C:\Users\INFO-DSK-02\Desktop\Lorentz Multi Dimension⊔
     → Prediction-Phase-2\Final_Version\3D_ReservoirComputing\images\Roseler"):
         os.mkdir(r"C:\Users\INFO-DSK-02\Desktop\Lorentz Multi Dimension_
      → Prediction-Phase-2\Final_Version\3D_ReservoirComputing\images\Roseler")
[9]: from matplotlib import rcParams
     rcParams.update({'figure.autolayout': True})
     fig = plt.figure()
     ax=fig.add_axes([0,0,1,1])
     ax.plot(df['t'],df['x'])
     plt.title('Plot of X w.r.t time of entire data', fontsize=16)
     plt.xlabel('t', fontsize = 14)
     plt.ylabel('x', fontsize = 14)
     plt.savefig(r"C:\Users\INFO-DSK-02\Desktop\Lorentz Multi Dimension
     → Prediction-Phase-2\Final_Version\3D_ReservoirComputing\images\Roseler\X_with_Time.
     →png", bbox_inches = "tight")
     plt.show()
    C:\Users\INFO-DSK-02\Anaconda3\lib\site-packages\ipykernel_launcher.py:9:
    UserWarning: This figure includes Axes that are not compatible with
    tight_layout, so results might be incorrect.
      if __name__ == '__main__':
    C:\Users\INFO-DSK-02\Anaconda3\lib\site-packages\IPython\core\pylabtools.py:128:
    UserWarning: This figure includes Axes that are not compatible with
    tight_layout, so results might be incorrect.
      fig.canvas.print_figure(bytes_io, **kw)
```



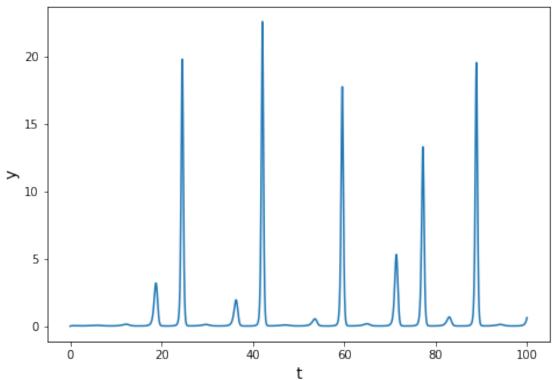


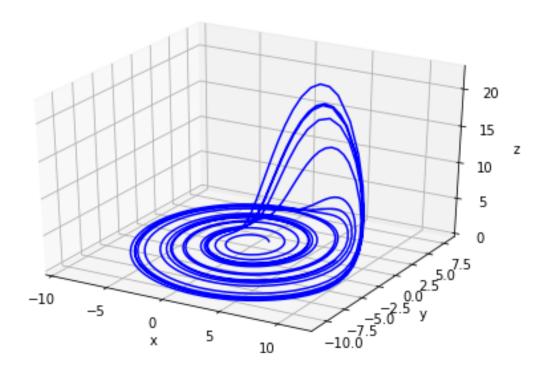
import plotly.graph_objects as go import numpy as np



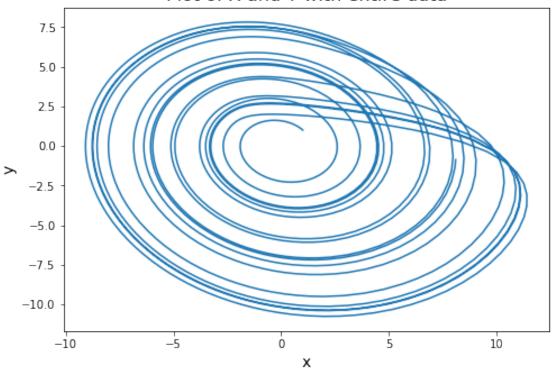




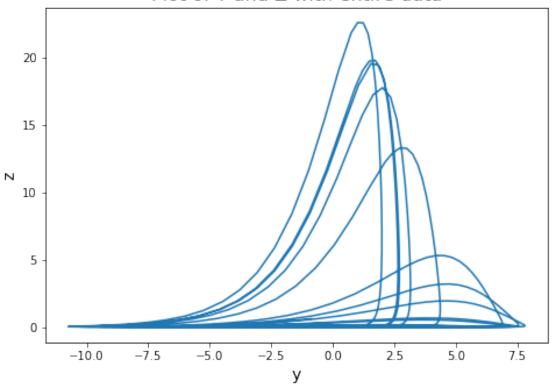




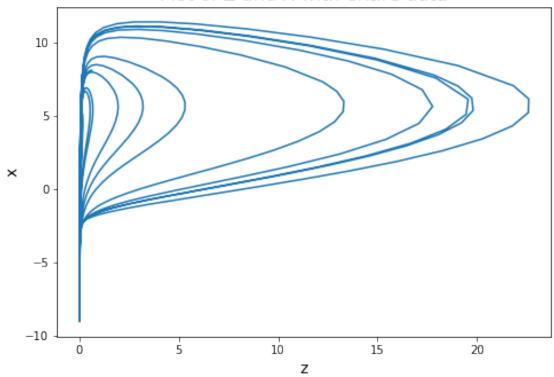
Plot of X and Y with entire data



Plot of Y and Z with entire data



Plot of Z and X with entire data



2.0.1 Split data for training and testing and creating teaches to train ESN on Input data

[20]: 700

2.0.2 Modify Parameters to tune ESN for better fit

```
[22]: n_inputs = 3
input_bias = True # add a constant input to 1
n_outputs = 3
```

```
[23]: N = n_reservoir#100
dim_inp = n_inputs #26
```

2.0.3 Generating weights for input and hidden layers

```
[24]: ### Generating random weight matrices with custom method
W = np.random.rand(N,N) - 0.5
if input_bias:
    Win = np.random.rand(N,dim_inp+1) - 0.5
else:
    Win = np.random.rand(N,dim_inp) - 0.5
Wfb = np.random.rand(N,n_outputs) - 0.5
```

```
[26]: ## SCALING of matrices
# scaling of input matrix
Win = Win * input_scaling
# scaling of recurrent matrix
```

Computing spectral radius...
default spectral radius before scaling: 2.6206385401678642
spectral radius after scaling 1.09999999999956

2.1 Input data dimensions

```
[27]: print('Dimensions of Training data: ', train_in.shape[1])
print('Dimensions of Testing data: ', test_in.shape[1])
```

Dimensions of Training data: 3
Dimensions of Testing data: 3

2.1.1 Pass Parameters to ESN

```
[28]: reservoir = ESN.ESN(lr=leak_rate, W=W, Win=Win, input_bias=input_bias, useridge=regularization_coef, Wfb=None, fbfunc=None)
```

2.2 Input data to reservoir model

```
[29]: internal_trained = reservoir.train(inputs=[train_in], teachers=[train_out], wash_nr_time_step=initLen, verbose=False)
output_pred, internal_pred = reservoir.run(inputs=[test_in,], reset_state=False)
errorLen = len(test_out[:]) #testLen #2000
```

2.3 Dimensions of the output data

```
[30]: print('Shape of Output data Dimensions: ', output_pred[0].shape[1])
```

Shape of Output data Dimensions: 3

2.3.1 Create dataframe for predicted values and test values

```
[31]: import pandas as pd
df_pred = pd.DataFrame(output_pred[0])
```

```
[32]: output_pred[0].shape
```

```
[32]: (700, 3)
[33]: test_out = pd.DataFrame(test_out)
     2.3.2 MSE for X
[34]: ## printing errors made on test set
     # mse = sum( np.square( test_out[:] - output pred[0] ) ) / errorLen
     # print( 'MSE = ' + str( mse ))
     mse_x = np.mean((test_out[0][:] - df_pred[0])**2) # Mean Squared Error: see_
      →https://en.wikipedia.org/wiki/Mean_squared_error
     rmse x = np.sqrt(mse x) # Root Mean Squared Error: see https://en.wikipedia.org/
      →wiki/Root-mean-square_deviation for more info
     nmrse_mean_x = abs(rmse_x / np.mean(test_out[0][:])) # Normalised RMSE (based_)
      \rightarrow on mean)
     nmrse_maxmin_x = rmse_x / abs(np.max(test_out[0][:]) - np.min(test_out[0][:]))
      →# Normalised RMSE (based on max - min)
[35]: print("\n****** MSE and RMSE for Predictions on X *******")
     print("Errors computed over %d time steps" % (errorLen))
     print("\nMean Squared error (MSE) for x : \t\t%.4e " % (mse_x) )
     print("Root Mean Squared error (RMSE) for x : \t\t%.4e\n " % rmse x )
     print("Normalized RMSE (based on mean) for x : \t%.4e " % (nmrse_mean_x) )
     print("Normalized RMSE (based on max - min) for x : \t%.4e " % (nmrse maxmin x)
     ****** MSE and RMSE for Predictions on X *******
     Errors computed over 700 time steps
     Mean Squared error (MSE) for x:
                                                  8.9935e-02
     Root Mean Squared error (RMSE) for x:
                                                  2.9989e-01
     Normalized RMSE (based on mean) for x:
                                                  3.2858e-01
     Normalized RMSE (based on max - min) for x :
     *********************
     2.3.3 MSE for Y
[36]: ## printing errors made on test set
     # mse = sum( np.square( test_out[:] - output pred[0] ) ) / errorLen
     # print( 'MSE = ' + str( mse ))
     mse_y = np.mean((test_out[1][:] - df_pred[1])**2) # Mean Squared Error: see_u
```

→https://en.wikipedia.org/wiki/Mean_squared_error

```
rmse_y = np.sqrt(mse_x) # Root Mean Squared Error: see https://en.wikipedia.org/
→wiki/Root-mean-square_deviation for more info

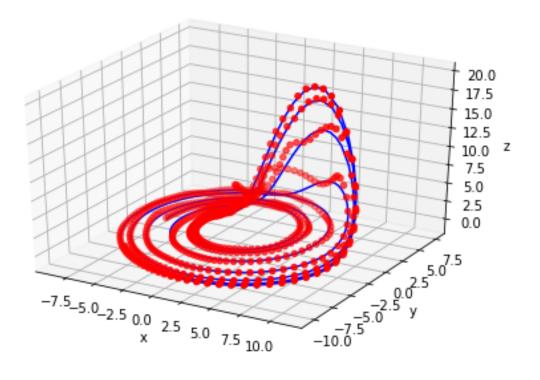
nmrse_mean_y = abs(rmse_y / np.mean(test_out[1][:])) # Normalised RMSE (based_u → on mean)

nmrse_maxmin_y = rmse_y / abs(np.max(test_out[1][:]) - np.min(test_out[1][:]))_u →# Normalised RMSE (based on max - min)
```

2.3.4 MSE for Z

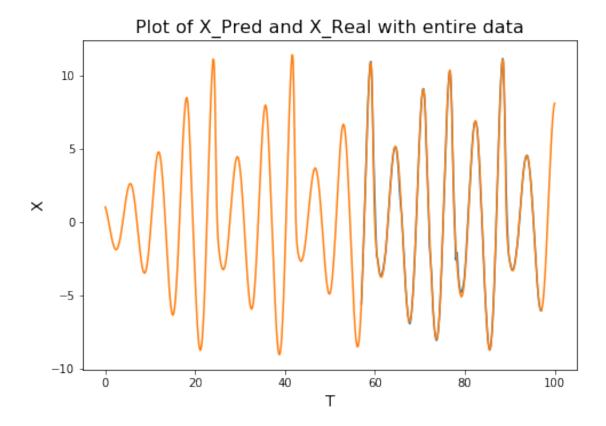
```
[39]: print("\n******** MSE and RMSE for Predictions on Z *********")
print("Errors computed over %d time steps" % (errorLen))
print("\nMean Squared error (MSE) for Z : \t\t%.4e " % (mse_y) )
print("Root Mean Squared error (RMSE) for Z : \t\t%.4e\n " % rmse_y )
print("Normalized RMSE (based on mean) for Z : \t%.4e " % (nmrse_mean_y) )
```

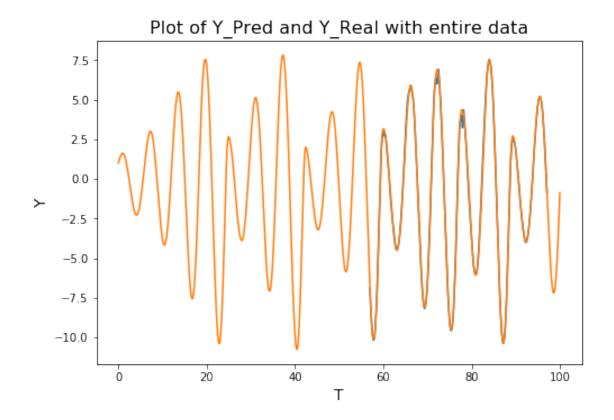
3 3D Plot with predicted and actural values

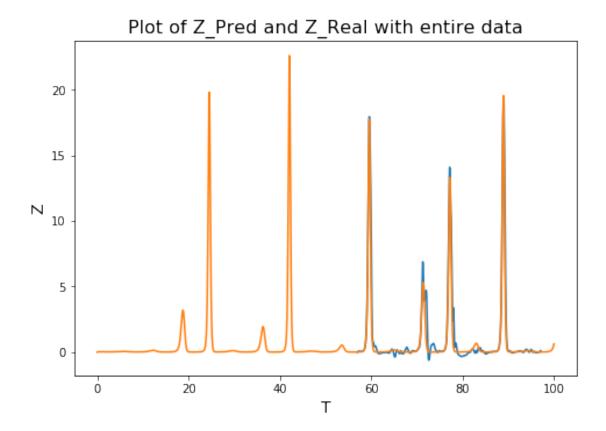


```
[41]: len(df_pred[0])
```

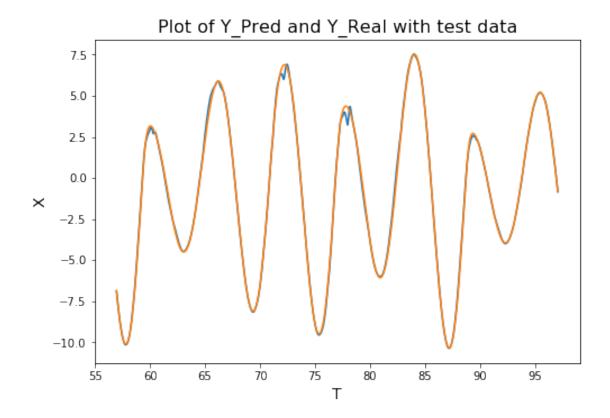
[41]: 700

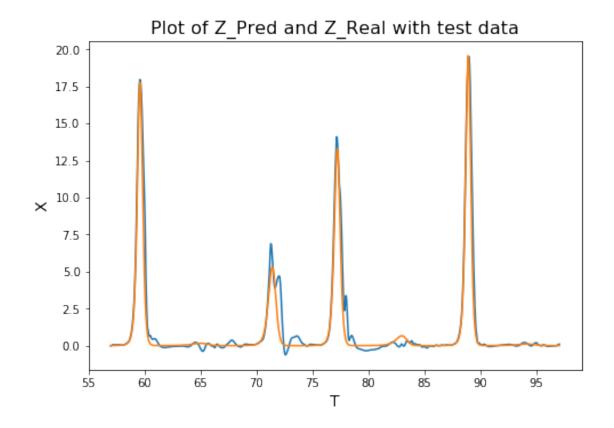






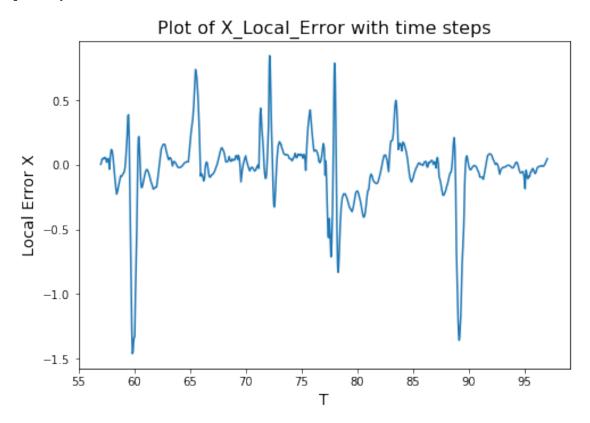






4 Plotting Local Error from predicted and actual values

```
[48]: df_local_error = pd.DataFrame()
[49]: df_local_error['X_Local_Error'] = test_out[0] - df_pred[0]
      df_local_error['Y_Local_Error'] = test_out[1] - df_pred[1]
      df_local_error['Z_Local_Error'] = test_out[2] - df_pred[2]
[50]:
     df_local_error.describe()
[50]:
             X_Local_Error
                            Y_Local_Error
                                            Z_Local_Error
                700.000000
                                700.000000
                                               700.000000
      count
                 -0.058042
      mean
                                  0.023551
                                                -0.319826
      std
                  0.294431
                                  0.182038
                                                 0.898724
                                                -5.363095
     min
                 -1.461199
                                 -0.609048
      25%
                 -0.109939
                                 -0.046879
                                                -0.325064
      50%
                 -0.015497
                                  0.016382
                                                -0.033417
      75%
                  0.064458
                                  0.071963
                                                 0.055664
                  0.845738
                                  1.085623
                                                 0.689659
     max
```



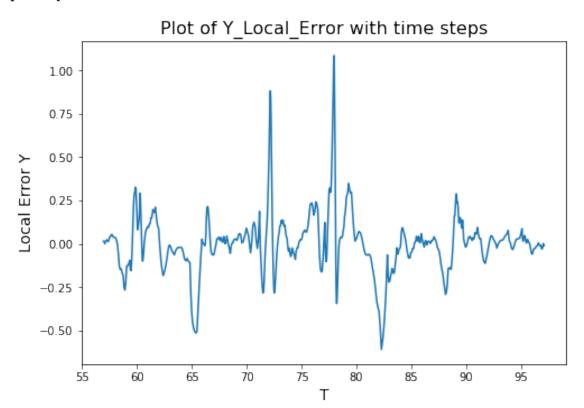
```
[52]: fig = plt.figure()
    ax=fig.add_axes([0,0,1,1])
    ax.plot(test_out_t,df_local_error['Y_Local_Error'] )
    plt.title('Plot of Y_Local_Error with time steps', fontsize=16)
    plt.xlabel('T', fontsize = 14)
    plt.ylabel('Local Error Y', fontsize = 14)
```

```
plt.savefig(r"C:\Users\INFO-DSK-02\Desktop\Lorentz Multi Dimension

→Prediction-Phase-2\Final_Version\3D_ReservoirComputing\images\Roseler\Y_Z_on

→Local_Error_Y.png", bbox_inches = "tight")

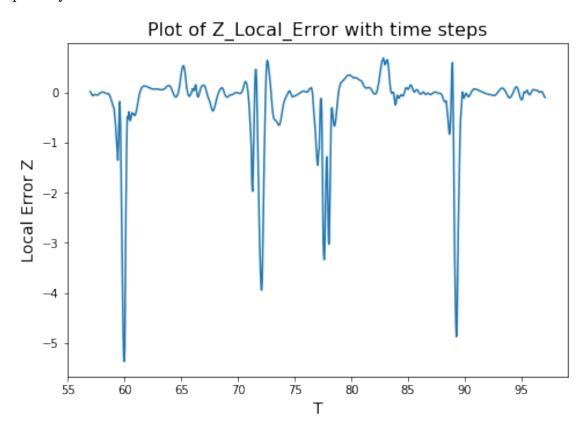
plt.show()
```



C:\Users\INFO-DSK-02\Anaconda3\lib\site-packages\ipykernel_launcher.py:7:

UserWarning: This figure includes Axes that are not compatible with tight_layout, so results might be incorrect.

import sys



```
[54]: df_pred.columns= ['X_pred', 'Y_pred', 'Z_pred']
[55]: df_pred.head()
[55]:
          X_pred
                               Z_pred
                     Y_pred
     0 -5.614088 -6.887247 -0.001867
      1 -5.212370 -7.284159
                            0.014969
      2 -4.807194 -7.647914
                            0.044172
      3 -4.398919 -7.980135
                            0.070426
                            0.081080
      4 -3.985817 -8.284720
[56]: test_out.columns = ['X_test', 'Y_test', 'Z_test']
[57]: df_out = pd.concat([df_pred, test_out], axis = 1)
[58]: df_out['Test_T'] = test_out_t
```

```
[59]: df_out.to_excel(r'C:\Users\INFO-DSK-02\Desktop\Lorentz Multi Dimension_

→Prediction-Phase-2\Final_Version\3D_ReservoirComputing\Output\Reseler_Preds\Roseler_Output.

→xlsx', index= False)
```