Lorentz ESN

January 2, 2020

1 Predicting Lorentz force 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
  import warnings
  warnings.filterwarnings('ignore')
```

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)

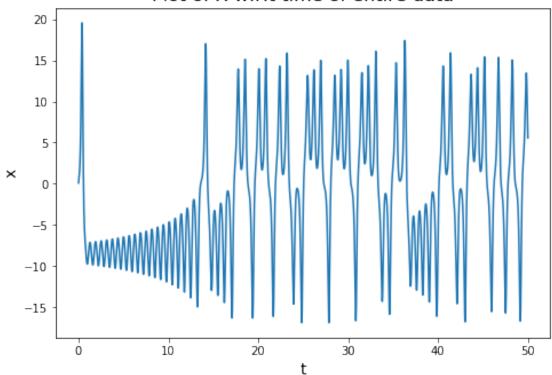
# NB: reservoir performances should be averaged accross at least 30 random instances (with the same set of parameters)

seed = 42 #None #42
```

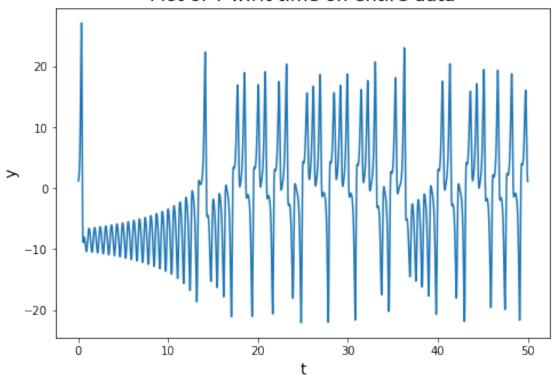
```
[4]: set_seed(seed) #random.seed(seed)
    Seed used for random values: 42
[4]: 42
[5]: initLen = 100
    trainLen = initLen + 1300
    testLen = 1400
[6]: df = pd.read_excel(r'C:\Users\INFO-DSK-02\Desktop\Lorentz Multi Dimension_
      → Prediction-Phase-2\Final Version\3D ReservoirComputing\Input\Lorentz Data\Lorentz_

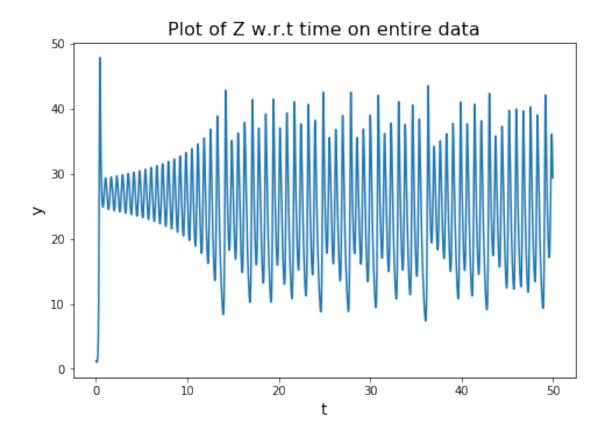
→data testing and training.xlsx', index = False)
[7]: df.head()
[7]:
    0 0.000000 0.100000 1.200000 1.200000
    1 0.000457 0.105014 1.200707 1.198596
    2 0.000913 0.110008 1.201474 1.197196
    3 0.001370 0.114984 1.202302 1.195800
    4 0.001827 0.119940 1.203191 1.194409
       EDA
[8]: import os
    if not os.path.exists(r"C:\Users\INFO-DSK-02\Desktop\Lorentz Multi Dimension_
     → Prediction-Phase-2\Final_Version\3D_ReservoirComputing\images\Lorentz_Data"):
         os.mkdir(r"C:\Users\INFO-DSK-02\Desktop\Lorentz Multi Dimension
      → Prediction-Phase-2\Final_Version\3D_ReservoirComputing\images\Lorentz_Data")
[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\Lorentz_Data\X_with_Time.
     →png", bbox_inches = "tight")
    plt.show()
```

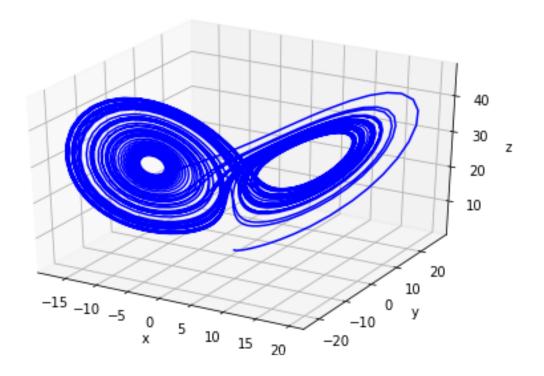
Plot of X w.r.t time of entire data



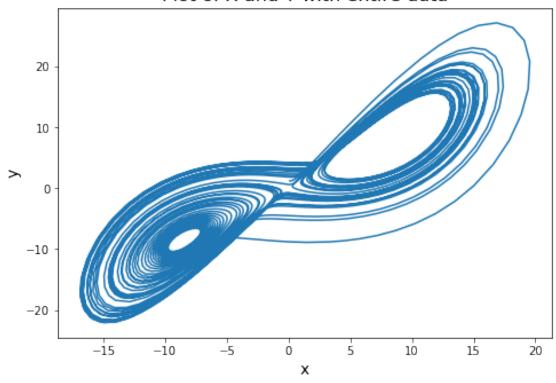




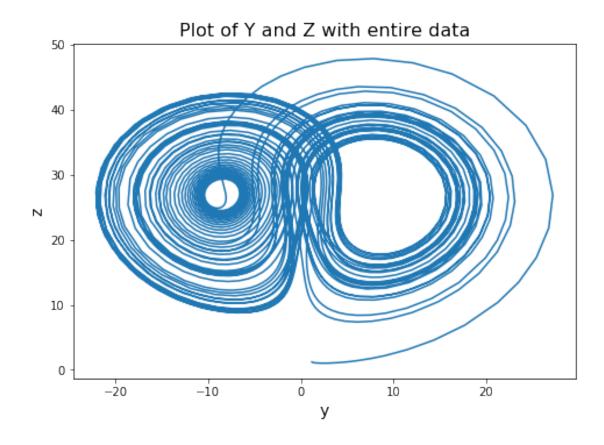




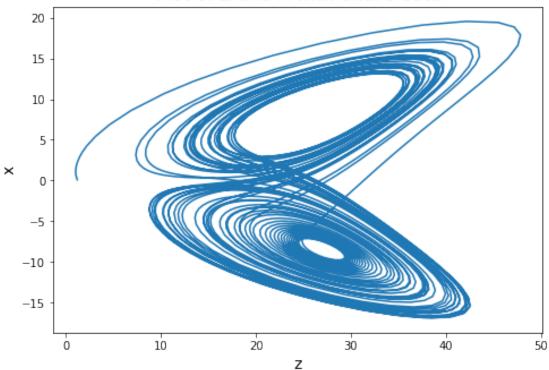
Plot of X and Y with entire data



```
[14]: fig = plt.figure()
    ax=fig.add_axes([0,0,1,1])
    ax.plot(df['y'],df['z'] )
    plt.title('Plot of Y and Z with entire data', fontsize=16)
    plt.xlabel('y', fontsize = 14)
    plt.ylabel('z', fontsize = 14)
    plt.savefig(r"C:\Users\INFO-DSK-02\Desktop\Lorentz Multi Dimension_\u \( \to \text{Prediction-Phase-2\Final_Version\3D_ReservoirComputing\images\Lorentz_Data\Y_Z_on_\u \( \to \text{Entire_data.png", bbox_inches = "tight")}
    plt.show()
```



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

```
[16]: data_in = df[['x','y','z']]
    data_T = df['t']

[17]: data_in = np.array(data_in)
    data_t = np.array(data_T)

[18]: train_in = np.array(data_in[0:trainLen])
    train_out = np.array(data_in[0+10:trainLen+10])
    test_in = np.array(data_in[trainLen:trainLen+testLen])
    test_out = np.array(data_in[trainLen+10:trainLen+testLen+10])

[19]: train_in_t = np.array(data_T[0:trainLen])
    train_out_t = np.array(data_T[0+10:trainLen])
    test_in_t = np.array(data_T[trainLen:trainLen+testLen])
    test_out_t = np.array(data_T[trainLen+10:trainLen+testLen+10])

[20]: len(test_in_t)
```

[20]: 1400

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: 2.97582723496286
spectral radius after scaling 1.39999999999715

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]: (1400, 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 1400 time steps
                                                  1.4905e-01
     Mean Squared error (MSE) for x:
     Root Mean Squared error (RMSE) for x:
                                                 3.8606e-01
     Normalized RMSE (based on mean) for x:
                                                  8.4609e-01
     Normalized RMSE (based on max - min) for x :
                                                  1.1267e-02
     *********************
     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

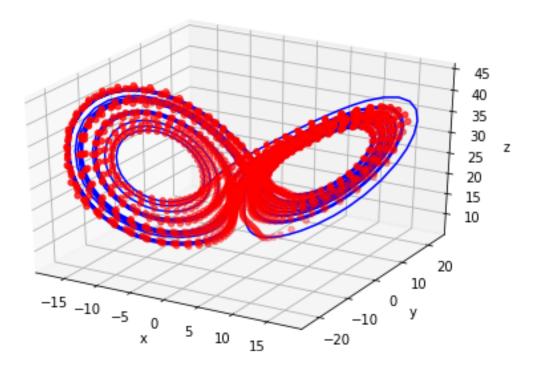
nmrse_mean_y = abs(rmse_y / np.mean(test_out[1][:])) # Normalised RMSE (based_u → on mean)

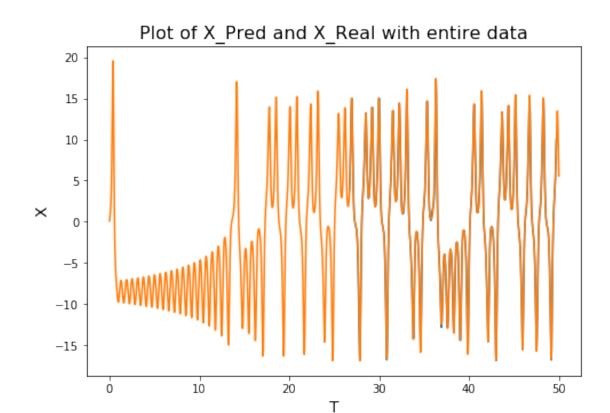
nmrse_maxmin_y = rmse_y / abs(np.max(test_out[1][:]) - np.min(test_out[1][:]))_u →# Normalised RMSE (based on max - min)
```

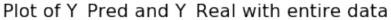
2.3.4 MSE for Z

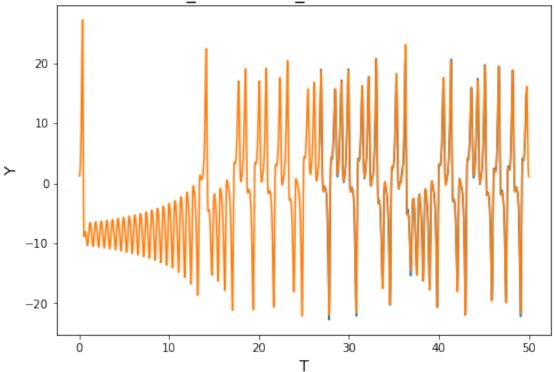
```
[39]: print("\n******** MSE and RMSE for Predictions on Z *********")
print("Errors computed over %d time steps" % (errorLen))
print("\nMean Squared error (MSE) for Z : \t\t%.4e " % (mse_y) )
print("Root Mean Squared error (RMSE) for Z : \t\t%.4e\n " % rmse_y )
print("Normalized RMSE (based on mean)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

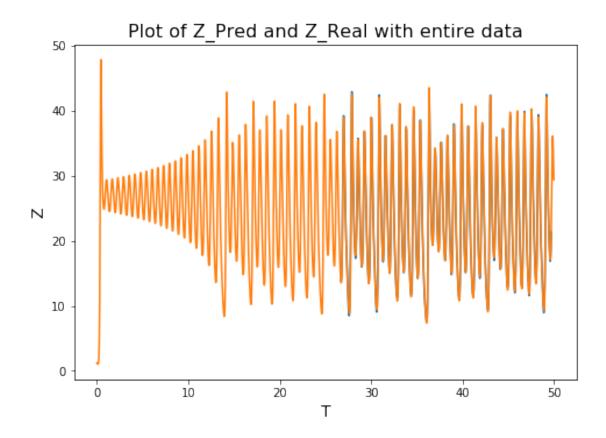
3 3D Plot with predicted and actural values

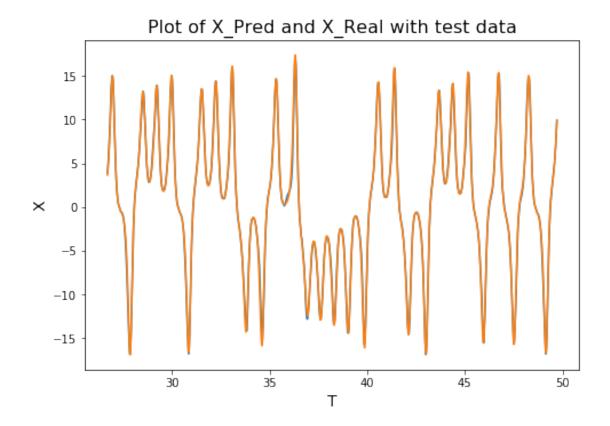


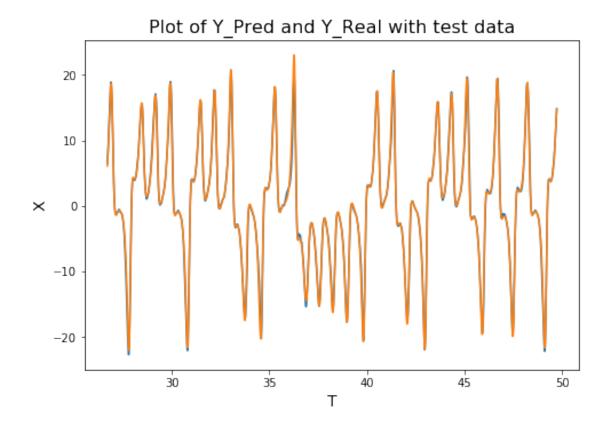


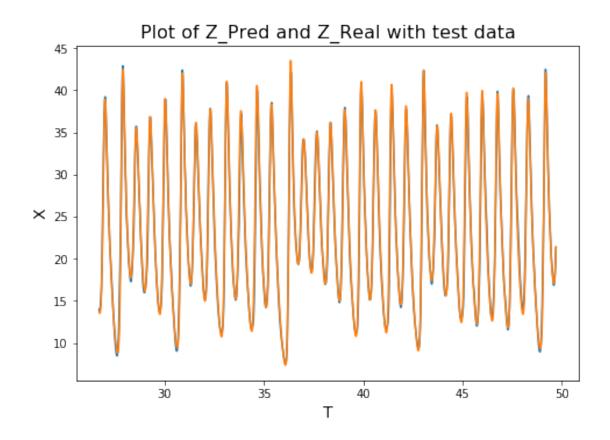






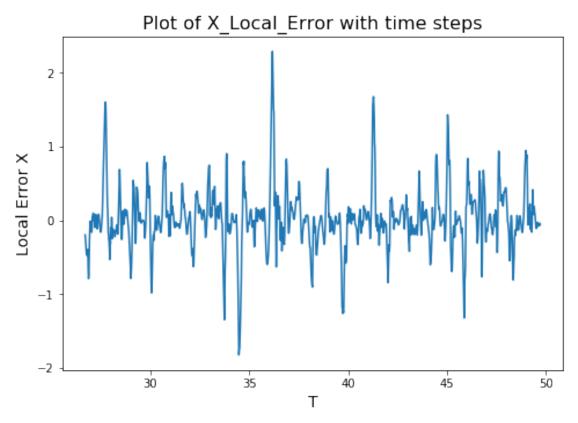


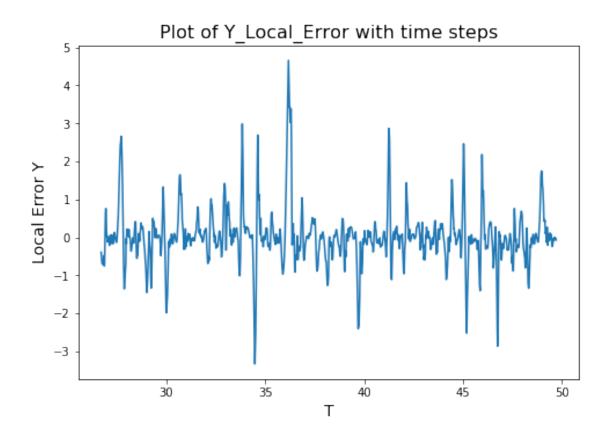


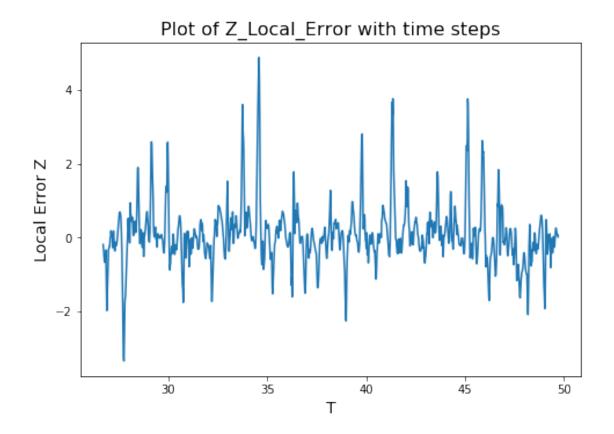


4 Plotting Local Error from predicted and actual values

```
[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
               1400.000000
                               1400.000000
                                              1400.000000
      count
      mean
                  0.030690
                                  0.026805
                                                 0.084786
                  0.384979
                                  0.706405
                                                 0.806227
      std
     min
                 -1.826151
                                 -3.332411
                                                -3.343765
      25%
                 -0.119432
                                 -0.205247
                                                -0.294067
     50%
                  0.008579
                                 -0.012049
                                                 0.024615
      75%
                  0.146694
                                  0.177234
                                                 0.373649
                  2.291610
                                  4.657201
                                                 4.877346
     max
```







```
[54]: df_pred.columns= ['X_pred', 'Y_pred', 'Z_pred']
[55]: df_pred.head()
[55]:
          X_pred
                      Y_pred
                                 Z_pred
      0 3.856962
                    6.491007
                              13.954546
      1 4.541594
                    7.742547
                              13.884595
      2 5.363696
                    9.186582
                              14.056829
        6.323602
                   10.806990
                              14.511188
                   12.570400
      4 7.415397
                              15.290587
[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\Lorentz\Lorentz_Output.
       →xlsx', index= False)
```