6 - ANFIS

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1 Implementação de um Sistema de Inferência Neuro-Fuzzy Adaptativo (ANFIS)

Nesta etapa será implementada o sistema de inferência neuro-fuzzy adaptativo, cuja sua rede neuro-fuzzy está ilustrada abaixo:

```
[1]: from matplotlib import pyplot as plt
   import numpy as np
   from math import *
   from sklearn.metrics import mean_squared_error
   import skfuzzy as fuzz
   from skfuzzy import control as ctrl
   from sklearn import datasets
   from sklearn.preprocessing import MinMaxScaler
   from sklearn.model_selection import train_test_split
   import random
   import collections
   import pandas as pd
[2]: class Anfis:
       def __init__(self, n_rules, n_inputs):
           self.n_rules = n_rules
           self.n_inputs = n_inputs
            self.c = np.zeros([self.n_inputs, self.n_rules])
            self.s = np.zeros([self.n_inputs, self.n_rules])
            self.P = np.random.randn(self.n_inputs, self.n_rules)
            self.q = np.random.randn(self.n_rules)
       def initialize_params(self, X):
            for i in range(self.n_inputs):
                delta = ((X[:,i].max() - X[:,i].min())/(self.n_rules-1))
                for rule in range(self.n_rules):
                    self.s[i,rule] = delta/(2*sqrt(log(4)))
                    self.c[i, rule] = X[:,i].min() + (rule * delta)
```

```
def forward(self, x, n_samples):
       y_hat = np.zeros(n_samples)
       for k in range(n_samples):
           w = np.zeros(self.n_rules)
           y = np.zeros(self.n_rules)
           for rule in range(self.n_rules):
               mu = np.zeros(self.n_inputs)
               y_ = self.q[rule]
               for i in range(self.n_inputs):
                   mu[i] = np.exp(-0.5*((x[k,i]-self.c[i,rule])/self.
\rightarrows[i,rule])**2)
                   y_+ = self.P[i, rule] * x[k, i]
               w[rule] = np.product(mu, axis = 0)
               y[rule] = y_
           b = np.sum(w)
           a = np.sum(y*w)
           y_hat[k] = a/b
       return y_hat, b, w, y
   # X - dados de entrada
   # y - saídas esperadas
   # n_epochs - maximo de épocas
   # lr - learning rate
  def fit(self, X, y_real, n_epochs=100, lr=0.1):
       self.mse = []
       # Estrutura de repetição para número de épocas
       for epoch in range(n_epochs):
           # Estrutura de repetição para o números de pontos
           for k in range(X.shape[0]):
               # Apresentação dos dados a rede e cálculo da saída para osu
→parâmetros atuais
               y_hat, b, w, y = self.forward(X[k:,:], 1)
               # Cálculo de derivadas (ded, dyjdqj)
               de_dyhat = y_hat - y_real[k]
               dyj_dqj = 1
               dyhat_dwj = np.zeros(self.n_rules)
               dyhat_dyj = np.zeros(self.n_rules)
               # Estrutura de repetição para o número de regras
               for j in range(self.n_rules):
                   # Cálculo de derivadas (ddwj, ddyj)
                   dyhat_dwj[j] = (y[j] - y_hat)/b
                   dyhat_dyj[j] = w[j]/b
                   # Estrutura de repetição para número de entradas
                   for i in range(X.shape[1]):
                       # Cálculo de derivadas (dyjdPij, dwjdcij, dwjdsij)
                       dyj_dPij = X[k, i]
```

```
dwj_dcij = w[j] * (X[k, i] - self.c[i, j])/self.s[i, u]
\rightarrowj]**2
                       dwj_dsij = w[j] * (X[k, i] - self.c[i, j])**2/self.s[i, j]
→j]**3
                        # Atualização de parâmetros (c, sigma, p)
                       self.c[i, j] = self.c[i, j] - lr * de_dyhat *_
→dyhat_dwj[j] * dwj_dcij
                       self.s[i, j] = self.s[i, j] - lr * de_dyhat *_
→dyhat_dwj[j] * dwj_dsij
                        self.P[i, j] = self.P[i, j] - lr * de_dyhat *_
→dyhat_dyj[j] * dyj_dPij
                        #print(self.c[i, j])
                   # Atualização de parâmetro q
                   self.q[j] = self.q[j] - lr * de_dyhat * dyhat_dyj[j] *_{\sqcup}
→dyj_dqj
           # Atualização do valor de saída
           Y_hat, _, _ , _ = self.forward(X, X.shape[0])
           # Calculo do erro quadrático
           self.mse.append(mean_squared_error(y_real, Y_hat))
   def predict(self, X):
       y_hat, _, _, = self.forward(X, X.shape[0])
       return y_hat
```

2 Problema 1 - Modelagem de sistema estático monovariável

Aproximar a função $y = x^2$.

2.1 Geração dos Dados

```
[104]: # Generating Data
N = 1000
X = np.linspace(-2, 2, N).reshape(-1, 1)
y = X ** 2
```

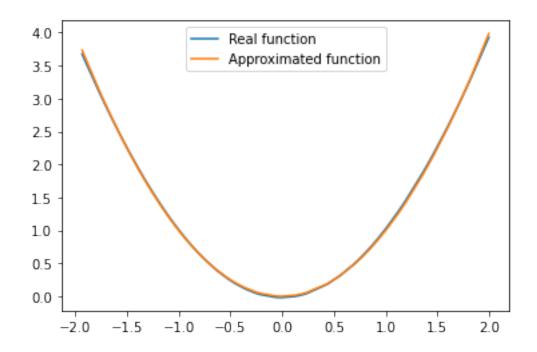
```
[105]: # Train and Test split
X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.1)

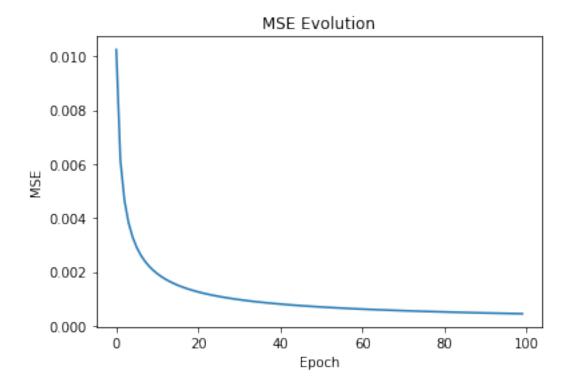
# Anfis
model = Anfis(n_rules = 2, n_inputs = 1)
model.initialize_params(X = X_train)
model.fit(X_train, y_train, n_epochs=100, lr=0.1)
```

```
# Eval fis
yhat = model.predict(X_test).reshape(-1, 1)
mse = mean_squared_error(y_test, yhat)
print(f'mse: {mse}')
# Plot functions (real and approximated)
xx, yy = zip(*sorted(zip(X_test, yhat)))
plt.plot(xx, yy)
xx, yy = zip(*sorted(zip(X_test, y_test)))
plt.plot(xx, yy)
plt.legend(["Real function", "Approximated function"])
# Plot MSE Evolution
plt.figure()
plt.plot(model.mse)
plt.title("MSE Evolution")
plt.xlabel("Epoch")
plt.ylabel("MSE")
```

mse: 0.00033430546315089374

[105]: Text(0, 0.5, 'MSE')





3 Problema 2 - Modelagem de sistema estático multivariável

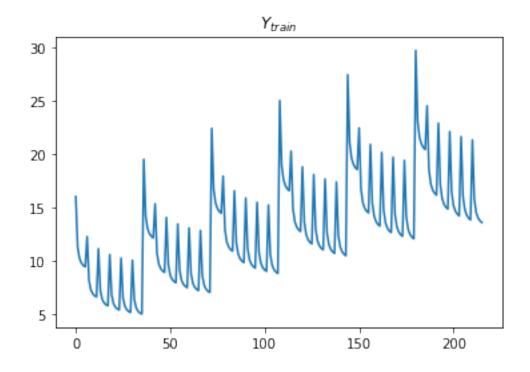
Modelar uma função não linear de 3 entradas: $output = (1 + x^{0.5} + y^{-1} + z^{-1.5})^2$

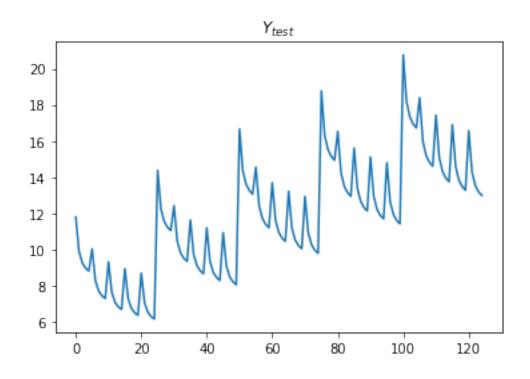
3.1 Geração dos dados:

```
[3]: i = 0
    X_train = []
    y_train = []
    X_{test} = []
    y_test = []
    for x1 in range(1, 7):
        for x2 in range(1, 7):
            for x3 in range(1, 7):
                 X_train.append([x1, x2, x3])
                 y_{train.append((1 + x1**0.5 + x2**(-1) + x3**(-1.5))**2)}
    for x1 in range(1, 6):
        for x2 in range(1, 6):
            for x3 in range(1, 6):
                 X_{\text{test.append}}([x1+0.5, x2+0.5, x3+0.5])
                 y_{test.append((1 + (x1+0.5)**0.5 + (x2+0.5)**(-1) + (x3+0.5)**(-1).
     →5))**2)
```

```
plt.plot(y_train)
plt.title("$Y_{train}$")
plt.figure()
plt.plot(y_test)
plt.title("$Y_{test}$")

np.savetxt("data/ex2_X_train.csv", X_train, delimiter=",")
np.savetxt("data/ex2_y_train.csv", y_train, delimiter=",")
np.savetxt("data/ex2_y_test.csv", y_test, delimiter=",")
np.savetxt("data/ex2_X_test.csv", X_test, delimiter=",")
```



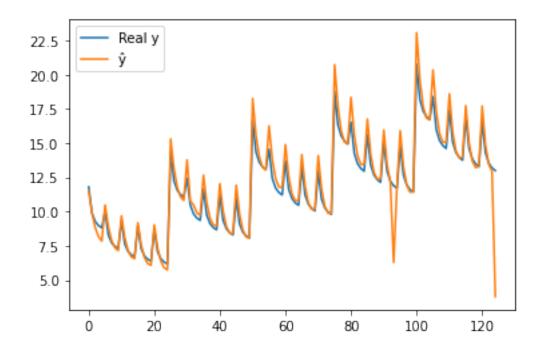


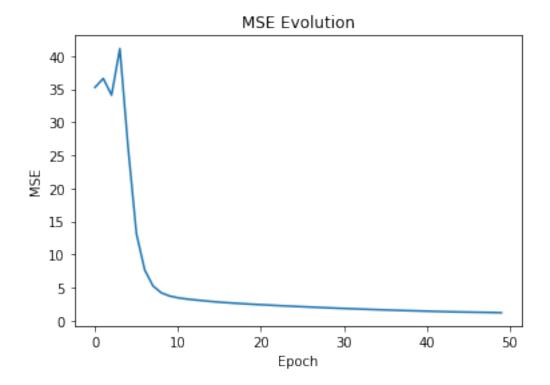
```
[9]: X_train = np.array(X_train)
    y_train = np.array(y_train)
    X_test = np.array(X_test)
    y_test = np.array(y_test)
    # Anfis
    model = Anfis(10, X_train.shape[1])
    model.initialize_params(X = X_train)
    model.fit(X_train, y_train, n_epochs=50, lr=0.01)
    # Eval fis
    yhat = model.predict(X_test).reshape(-1, 1)
    mse = mean_squared_error(y_test, yhat)
    print(f'mse: {mse}')
    # Plot functions (real and approximated)
    plt.plot(y_test)
    plt.plot(yhat)
   plt.legend(["Real y", ""])
    # Plot MSE Evolution
    plt.figure()
```

```
plt.plot(model.mse)
plt.title("MSE Evolution")
plt.xlabel("Epoch")
plt.ylabel("MSE")
```

mse: 1.4386180922928282

[9]: Text(0, 0.5, 'MSE')

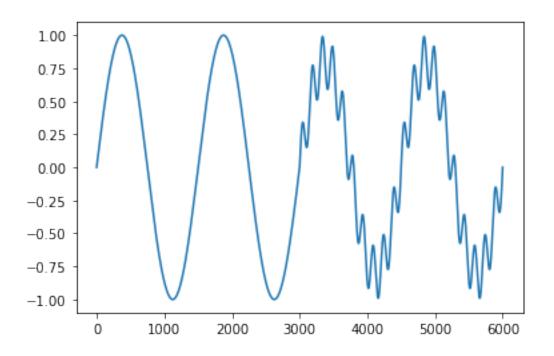




4 Problema 3 - Modelo de sistema dinâmico

4.1 Geração dos dados

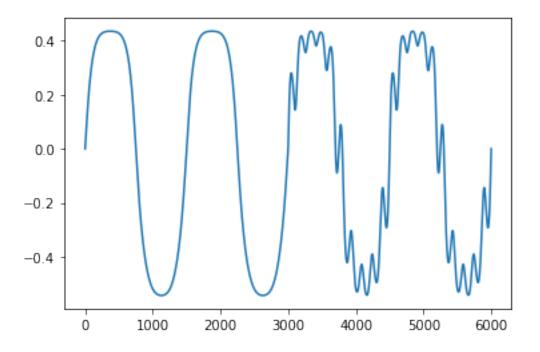
[5]: [<matplotlib.lines.Line2D at 0x7f59853332e8>]



```
[6]: X=[]
y=[]
x = [0, 0, 0, u[0], 0]
X.append(x)
y.append(g(x))
x = [g(x), y[0], 0, u[1], u[0]]
X.append(x)
y.append(g(x))
for k in range(2, 6000):
    x = [g(x), y[k-1], y[k-2], u[k], u[k-1]]
    X.append(x)
    y.append(g(x))

X = np.array(X)
y = np.array(y)
[7]: plt.plot(y)
```

[7]: [<matplotlib.lines.Line2D at 0x7f5984df87b8>]



```
[8]: # Train and Test split
      test_idx = np.sort(np.random.randint(0, 6000, size=1000))
      X_test = X[test_idx]
      y_test = y[test_idx]
      X_train = []
      y_train = []
      for idx in range(6000):
          if idx not in test_idx:
              X_train.append(X[idx])
              y_train.append(y[idx])
      X_train = np.array(X_train)
      y_train = np.array(y_train)
      np.savetxt("data/ex3_X_train.csv", X_train, delimiter=",")
      np.savetxt("data/ex3_y_train.csv", y_train, delimiter=",")
      np.savetxt("data/ex3_y_test.csv", y_test, delimiter=",")
      np.savetxt("data/ex3_X_test.csv", X_test, delimiter=",")
[128]: # Anfis
      model = Anfis(10, X_train.shape[1])
      model.initialize_params(X = X_train)
      model.fit(X_train, y_train, n_epochs=100, lr=0.01)
```

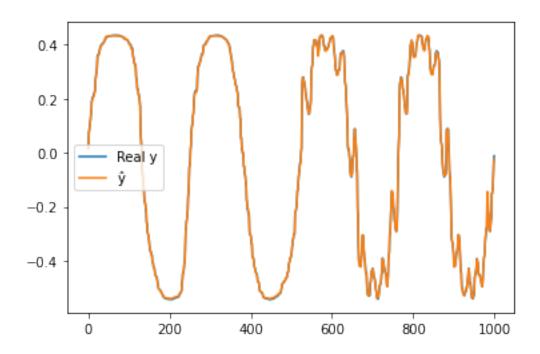
```
# Eval fis
yhat = model.predict(X_test).reshape(-1, 1)
mse = mean_squared_error(y_test, yhat)
print(f'mse: {mse}')

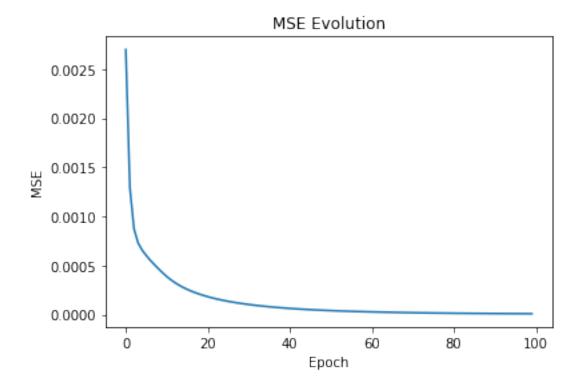
# Plot functions (real and approximated)
plt.plot(y_test)
plt.plot(yhat)
plt.legend(["Real y", ""])

# Plot MSE Evolution
plt.figure()
plt.plot(model.mse)
plt.title("MSE Evolution")
plt.xlabel("Epoch")
plt.ylabel("MSE")
```

mse: 1.0503485529821586e-05

[128]: Text(0, 0.5, 'MSE')





5 Problema 4 - Previsão de uma série temporal caótica

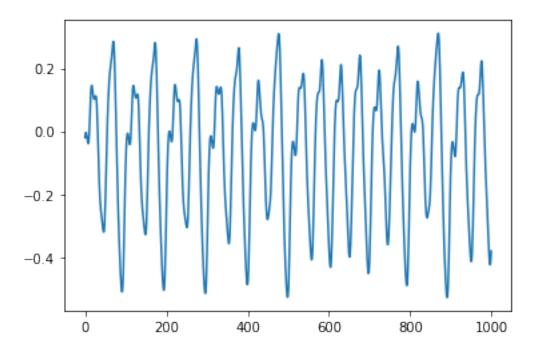
5.1 Geração de dados

Esse problema consiste em aproximação de uma série temporal caótica descrita pela seguinte função:

$$\hat{x} = \frac{0.2x(t-\tau)}{1+x^{10}(t-\tau)} - 0.1x(t)$$

As entradas desse problema são variáveis x(t), x(t-6), x(t-12) e x(t-18) e saída x(t+6). E esses dados x(t) foram obtidas da série temporal Mackey-Glass. Para a geração dos dados utilizou-se um intervalo de t=118 até 1117.

```
for _ in range(n_samples):
             history = collections.deque(1.2 * np.ones(history_len) + 0.2 * \
                                          (np.random.rand(history_len) - 0.5))
             # Preallocate the array for the time-series
             inp = np.zeros((sample_len,1))
             for timestep in range(sample_len):
                 for _ in range(delta_t):
                     xtau = history.popleft()
                     history.append(timeseries)
                     timeseries = history[-1] + (0.2 * xtau / (1.0 + xtau ** 10) - 
                                  0.1 * history[-1]) / delta_t
                 inp[timestep] = timeseries
             # Squash timeseries through tanh
             inp = np.tanh(inp - 1)
             samples.append(inp)
         return samples
     serie = mackey_glass(sample_len=1130, tau=17, seed=None, n_samples = 1)[0]
[13]: def x_hat(t, tau, x):
         x_hat = 0.2*x[t-tau]/(1+x^10*(t-tau))
         return x_hat
     t = np.linspace(118, 1117, 1000)
     X = []
     v=[]
     for ti in t:
         x = [serie[int(ti)-18], serie[int(ti)-12], serie[int(ti)-6], serie[int(ti)]]
         X.append(x)
         y.append(serie[int(ti)+6])
     plt.plot(y)
     X = np.array(X)
     y = np.array(y)
```



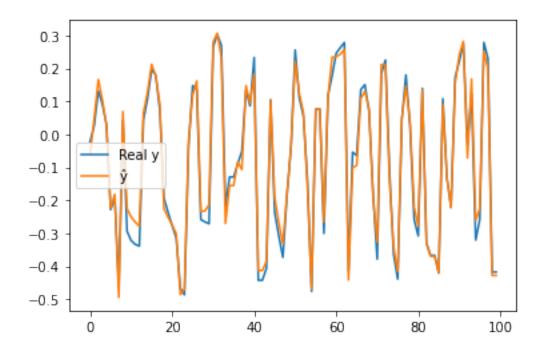
```
[27]: # Train and Test split
     test_idx = np.sort(np.random.randint(0, 1000, size=100))
     X_test = X[test_idx]
     X_test = X_test.reshape([X_test.shape[0], -1])
     y_test = y[test_idx]
     X_train = []
     y_train = []
     for idx in range(1000):
         if idx not in test_idx:
             X_train.append(X[idx])
             y_train.append(y[idx])
     X_train = np.array(X_train)
     X_train = X_train.reshape([X_train.shape[0], -1])
     y_train = np.array(y_train)
    np.savetxt("data/ex4_X_train.csv", X_train, delimiter=",")
     np.savetxt("data/ex4_y_train.csv", y_train, delimiter=",")
    np.savetxt("data/ex4_y_test.csv", y_test, delimiter=",")
     np.savetxt("data/ex4_X_test.csv", X_test, delimiter=",")
[24]: X_train = X_train.reshape([905, -1])
     X_train.shape
```

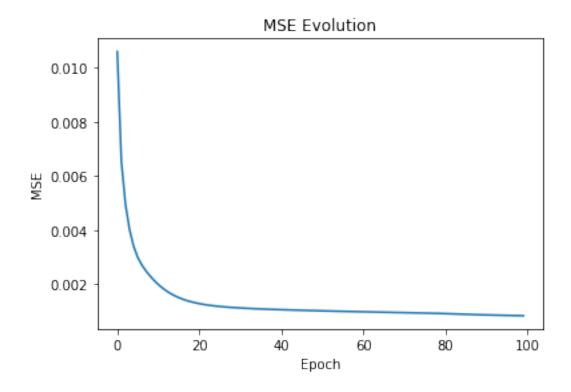
[24]: (905, 4)

```
[79]: # Anfis
     model = Anfis(n_rules = 16, n_inputs = 4)
     model.initialize_params(X = X_train)
    model.fit(X_train, y_train, n_epochs=100, lr=0.1)
     # Eval fis
     yhat = model.predict(X_test).reshape(-1, 1)
     mse = mean_squared_error(y_test, yhat)
     print(f'mse: {mse}')
     # Plot functions (real and approximated)
     plt.plot(y_test)
     plt.plot(yhat)
     plt.legend(["Real y", ""])
     # Plot MSE Evolution
     plt.figure()
     plt.plot(model.mse)
     plt.title("MSE Evolution")
     plt.xlabel("Epoch")
     plt.ylabel("MSE")
```

mse: 0.0008586199260914008

[79]: Text(0, 0.5, 'MSE')





6 Problema 5 - Problema de Regressão de um Data Set da UCI.

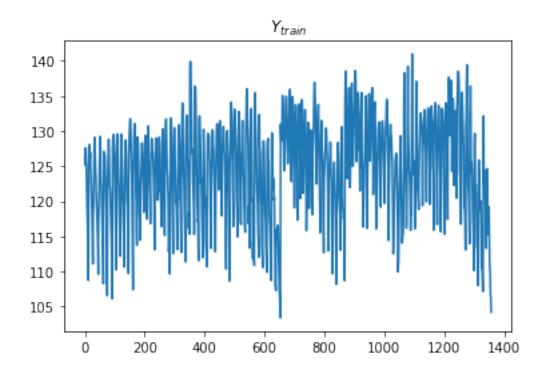
O data set escolhido para este exercício foi o "Airfoil Self-Noise". Essa base de dados contém 1503 instâncias. Foram utilizadas 5 variáveis de entrada e a variável a ser prevista foi a nível de pressão sonora, em decibéis.

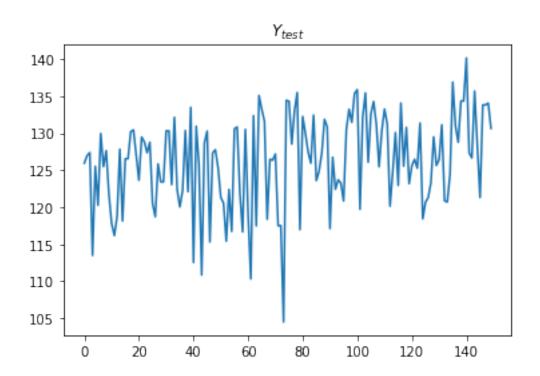
6.1 Leitura e pré-processamento dos dados

```
[28]: dataset = pd.read_csv('data/airfoil_self_noise.dat', sep='\t', header=None)
     dataset = dataset.replace("?", np.nan)
     dataset = dataset.dropna()
     dataset
[28]:
              0
                     1
                             2
                                    3
                                              4
                                                        5
                   0.0
                                71.3
     0
            800
                        0.3048
                                       0.002663
                                                  126.201
     1
           1000
                   0.0
                        0.3048
                                71.3
                                       0.002663
                                                  125.201
     2
           1250
                        0.3048
                   0.0
                                71.3
                                       0.002663
                                                  125.951
     3
           1600
                   0.0
                        0.3048
                                71.3
                                       0.002663
                                                  127.591
     4
           2000
                   0.0
                        0.3048
                                71.3
                                       0.002663
                                                  127.461
                  15.6 0.1016
                                39.6
     1498
           2500
                                      0.052849
                                                  110.264
```

```
1499 3150 15.6 0.1016 39.6 0.052849 109.254
    1500 4000 15.6 0.1016 39.6 0.052849 106.604
    1501 5000 15.6 0.1016 39.6 0.052849 106.224
    1502 6300 15.6 0.1016 39.6 0.052849 104.204
    [1503 rows x 6 columns]
[29]: y = dataset[5].to_numpy()
    X = dataset.drop([5], axis='columns').to numpy()
    normalizer = MinMaxScaler()
    X = normalizer.fit_transform(X)
    y = np.array(y.tolist())
    test_idx = np.sort(np.random.randint(0, X.shape[0], size=int(X.shape[0]*0.1)))
    X_test = X[test_idx]
    y_test = y[test_idx]
    X_train = []
    y_train = []
    for idx in range(X.shape[0]):
        if idx not in test_idx:
            X_train.append(X[idx])
            y_train.append(y[idx])
    X_train = np.array(X_train)
    y_train = np.array(y_train)
    plt.plot(y_train)
    plt.title('$Y_{train}$')
    plt.figure()
    plt.plot(y_test)
    plt.title('$Y_{test}$')
    np.savetxt("data/ex5_X_train.csv", X_train, delimiter=",")
    np.savetxt("data/ex5_y_train.csv", y_train, delimiter=",")
    np.savetxt("data/ex5_y_test.csv", y_test, delimiter=",")
```

np.savetxt("data/ex5_X_test.csv", X_test, delimiter=",")

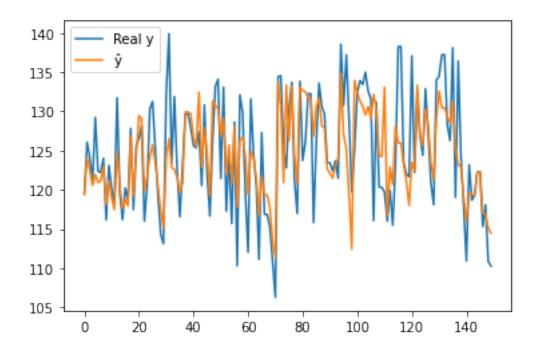


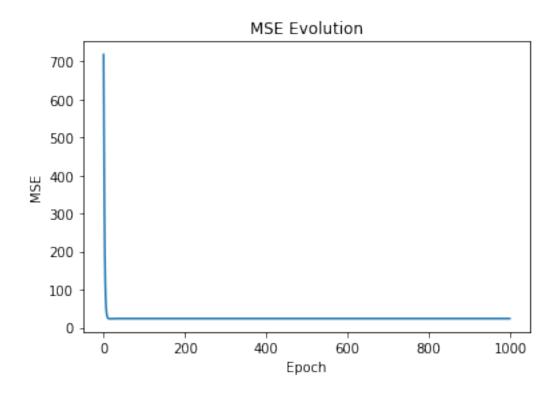


```
[177]: # Anfis
      model = Anfis(n_rules = 5, n_inputs = X_train.shape[1])
      model.initialize_params(X = X_train)
      model.fit(X_train, y_train, n_epochs=1000, lr=0.03)
      # Eval fis
      yhat = model.predict(X_test).reshape(-1, 1)
      mse = mean_squared_error(y_test, yhat)
      print(f'mse: {mse}')
      # Plot functions (real and approximated)
      plt.plot(y_test)
      plt.plot(yhat)
      plt.legend(["Real y", ""])
      # Plot MSE Evolution
      plt.figure()
      plt.plot(model.mse)
      plt.title("MSE Evolution")
      plt.xlabel("Epoch")
      plt.ylabel("MSE")
```

mse: 23.887319353459194

[177]: Text(0, 0.5, 'MSE')





6 - NFN

June 16, 2022

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1 Implementação de um Sistema de Inferência NFN

Nesta etapa será implementada o sistema mebuloso adaptativo NFN (NEO-FUZZY-NEURON)

```
[1]: from matplotlib import pyplot as plt
     import numpy as np
     from math import *
     from sklearn.metrics import mean_squared_error
     import skfuzzy as fuzz
     from skfuzzy import control as ctrl
     from sklearn import datasets
     from sklearn.preprocessing import MinMaxScaler
     from sklearn.model_selection import train_test_split
     import random
     import collections
     import pandas as pd
     from sklearn.utils import shuffle
     from sklearn.base import BaseEstimator, ClassifierMixin
     from sklearn.preprocessing import MinMaxScaler
     from sklearn.model_selection import GridSearchCV
     from sklearn.pipeline import Pipeline
[27]: class NFN(BaseEstimator, ClassifierMixin):
         def __init__(self, n_inputs, n_rules, lr = 0.8, n_epochs=100):
             self.n_rules = n_rules
             self.n_inputs = n_inputs
             self.w = np.zeros([self.n_inputs, self.n_rules])
             self.P = np.random.randn(self.n_inputs, self.n_rules)
             self.q = np.random.randn(self.n_rules)
             self.lr = lr
             self.n_epochs = n_epochs
         # X - dados de entrada
         # y - saídas esperadas
         # n_epochs - maximo de épocas
```

```
# lr - learning rate
   def fit(self, X, y_real):
       self.mse = []
       # Estrutura de repetição para número de épocas
       self.delta = np.zeros(X.shape[1])
       self.X_min = np.zeros(X.shape[1])
       self.X_max = np.zeros(X.shape[1])
       for j in range(X.shape[1]):
           self.X_min[j] = np.min(X[:, j])
           self.X_max[j] = np.max(X[:, j])
           self.delta[j] = (self.X_max[j] - self.X_min[j]) / (self.n_rules-1)
       for epoch in range(self.n_epochs):
           \#X, y_real = shuffle(X, y_real)
           # Estrutura de repetição para o números de pontos
           for k in range(X.shape[0]):
                # Apresentação dos dados a rede e cálculo da saída para os<sub>u</sub>
\rightarrow parâmetros atuais
               y_hat = 0
               sum alpha = 0
               kk = np.zeros((X.shape[1], 2))
               mk = np.zeros((X.shape[1], 2))
                # Estrutura de repetição para o número de regras
               for i in range(X.shape[1]):
                    x_min = self.X_min[i]
                    x_max = self.X_max[i]
                    delta = self.delta[i]
                    # k1 - primeira função de pertinência ativa
                    # mk1 - valor correspondente a função ativa
                    if X[k, i] <= x min:</pre>
                        k1 = 0
                        mk1 = 1
                    elif X[k, i] >= x_max:
                        k1 = self.n_rules - 1 - 1 #because python first index_
\rightarrow is 0
                        mk1 = 0
                    else:
                        k1 = int((X[k, i] - x_min)/delta) - 1 - 1
                        mk1 = int(-X[k, i] + x_min + k1*delta)/delta
                    mk2 = 1 - mk1
                    k2 = k1 + 1
                    sum_alpha = sum_alpha + (mk1**2 + mk2**2)
                    #print(k2)
                    yi = mk1 * self.w[i, k1] + mk2 * self.w[i, k2]
```

```
y_hat = y_hat + yi
                   kk[i, :] = [int(k1), int(k2)]
                   mk[i, :] = [mk1, mk2]
               alpha = self.lr * (1 / sum_alpha)
               error = (y_hat - y_real[k]);
               for i in range(X.shape[1]):
                   #print(kk[i, 0])
                   self.w[i, int(kk[i, 0])] = self.w[i, int(kk[i, 0])] - alpha_{l}
\rightarrow* error * mk[i, 0]
                   self.w[i, int(kk[i, 1])] = self.w[i, int(kk[i, 1])] - alpha_{\sqcup}
\rightarrow* error * mk[i, 1];
           # Calculo do erro quadrático
           self.mse.append(mean_squared_error(y_real, self.predict(X)))
  def predict(self, X):
       y_hat = []
       for k in range(X.shape[0]):
           yhat = 0
           for i in range(X.shape[1]):
               x_min = self.X_min[i]
               x_max = self.X_max[i]
               delta = self.delta[i]
               # k1 - primeira função de pertinência ativa
               # mk1 - valor correspondente a função ativa
               if X[k, i] <= x_min:
                   k1 = 0
                   mk1 = 1
               elif X[k, i] >= x_max:
                   k1 = self.n_rules - 1 - 1 #because python first index is 0
                   mk1 = 0
               else:
                   k1 = int((X[k, i] - x_min)/delta) - 1 - 1
                   mk1 = int(-X[k, i] + x_min + k1*delta)/delta
               mk2 = 1 - mk1
               k2 = k1 + 1
               yi = mk1 * self.w[i, k1] + mk2 * self.w[i, k2]
               yhat = yhat + yi
           y_hat.append(yhat)
       #print(y_hat)
       return np.array(y_hat)
```

2 Problema 1 - Modelagem de sistema estático monovariável

Aproximar a função $y = x^2$.

2.1 Geração dos Dados

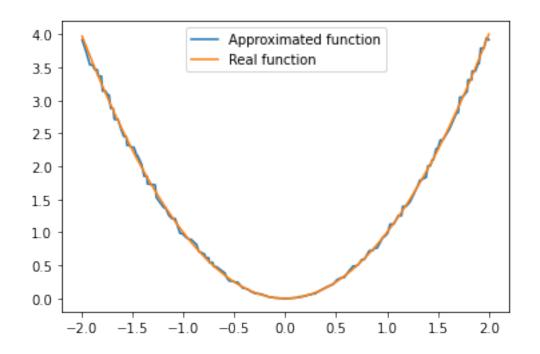
```
[3]: # Generating Data
N = 1000
X = np.linspace(-2, 2, N).reshape(-1, 1)
y = X ** 2
```

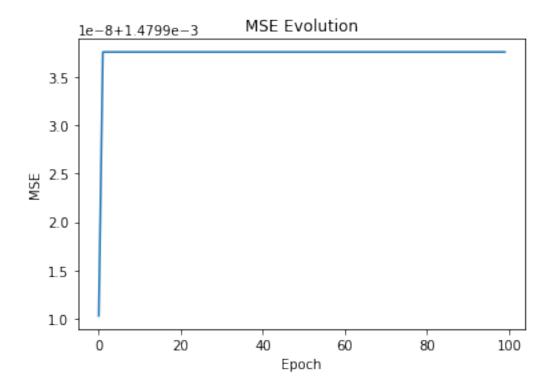
2.2 Aplicação do Anfis desenvolvido

```
[7]: # Train and Test split
    X_train, X_test, y_train, y_test = train_test_split(X, y, test_size=0.2)
    # Anfis
    model =NFN(n_rules = 100, n_inputs = 1, n_epochs=100, lr=0.9)
    \#model.initialize\_params(X = X\_train)
    model.fit(X_train, y_train)
    # Eval fis
    yhat = model.predict(X_test).reshape(-1, 1)
    mse = mean_squared_error(y_test, yhat)
    print(f'mse: {mse}')
    # Plot functions (real and approximated)
    xx, yy = zip(*sorted(zip(X_test, yhat)))
    plt.plot(xx, yy)
    xx, yy = zip(*sorted(zip(X_test, y_test)))
    plt.plot(xx, yy)
    plt.legend(["Approximated function", "Real function"])
    # Plot MSE Evolution
    plt.figure()
    plt.plot(model.mse)
    plt.title("MSE Evolution")
    plt.xlabel("Epoch")
    plt.ylabel("MSE")
```

mse: 0.0017402017951344472

```
[7]: Text(0, 0.5, 'MSE')
```





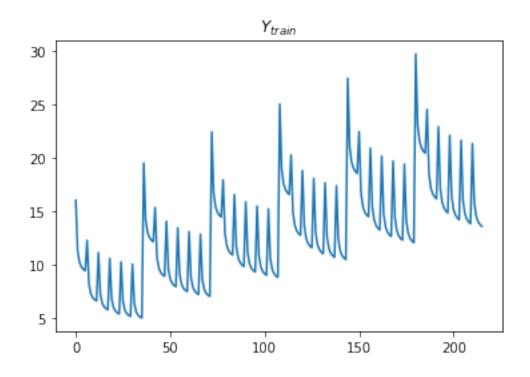
3 Problema 2 - Modelagem de sistema estático multivariável

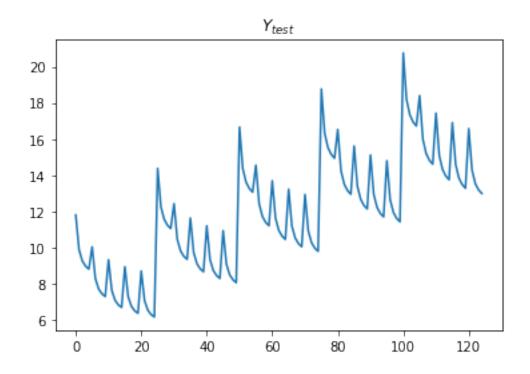
Modelar uma função não linear de 3 entradas: $output = (1 + x^{0.5} + y^{-1} + z^{-1.5})^2$

3.1 Geração dos dados:

```
[28]: i = 0
     X_train = []
     y_train = []
     X_{test} = []
     y_test = []
     for x1 in range(1, 7):
         for x2 in range(1, 7):
             for x3 in range(1, 7):
                 X_train.append([x1, x2, x3])
                 y_{train.append}((1 + x1**0.5 + x2**(-1) + x3**(-1.5))**2)
     for x1 in range(1, 6):
         for x2 in range(1, 6):
             for x3 in range(1, 6):
                 X_{\text{test.append}}([x1+0.5, x2+0.5, x3+0.5])
                 y_{test.append((1 + (x1+0.5)**0.5 + (x2+0.5)**(-1) + (x3+0.5)**(-1))}
      →5))**2)
     plt.plot(y_train)
     plt.title("$Y_{train}$")
     plt.figure()
     plt.plot(y_test)
     plt.title("$Y_{test}$")
```

[28]: Text(0.5, 1.0, '\$Y_{test}\$')

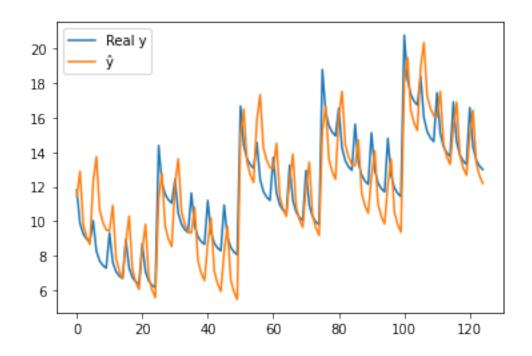


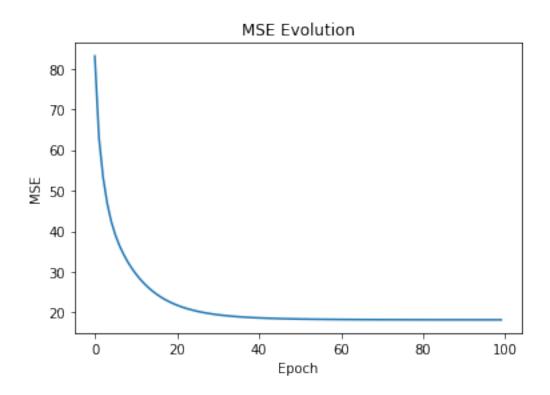


```
[49]: X_train = np.array(X_train)
     y_train = np.array(y_train)
     X_test = np.array(X_test)
     y_test = np.array(y_test)
     model = NFN(n_inputs = X_train.shape[1], n_rules = 5, n_epochs=100, lr=0.04)
     model.fit(X_train, y_train)
     # Eval fis
     yhat = model.predict(X_test)
     mse = mean_squared_error(y_test, yhat)
     print(f'mse: {mse}')
     # Plot functions (real and approximated)
     plt.plot(y_test)
     plt.plot(yhat)
     plt.legend(["Real y", ""])
     # Plot MSE Evolution
     plt.figure()
     plt.plot(model.mse)
     plt.title("MSE Evolution")
     plt.xlabel("Epoch")
    plt.ylabel("MSE")
```

mse: 3.3032665661654517

[49]: Text(0, 0.5, 'MSE')

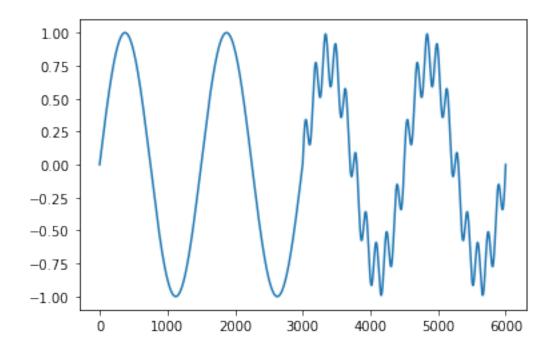




4 Problema 3 - Modelo de sistema dinâmico

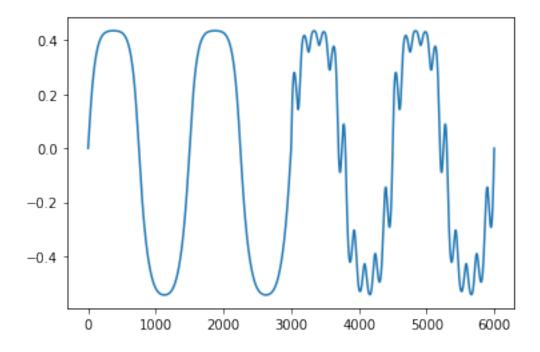
4.1 Geração dos dados

[52]: [<matplotlib.lines.Line2D at 0x7f9a76c75e80>]



```
[53]: X=[]
y=[]
x = [0, 0, 0, u[0], 0]
X.append(x)
y.append(g(x))
x = [g(x), y[0], 0, u[1], u[0]]
```

[54]: [<matplotlib.lines.Line2D at 0x7f9a75dcffd0>]



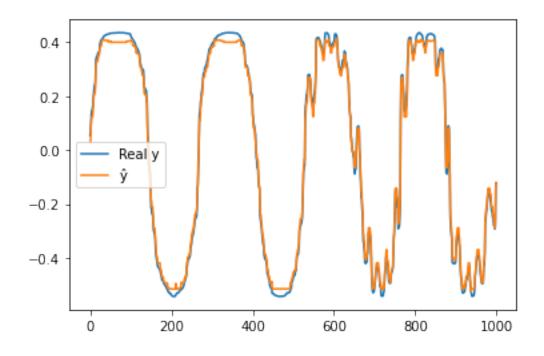
```
[55]: # Train and Test split
  test_idx = np.sort(np.random.randint(0, 6000, size=1000))
  X_test = X[test_idx]
  y_test = y[test_idx]
  X_train = []
  y_train = []

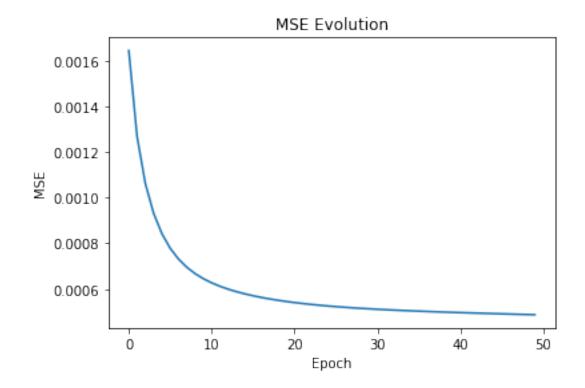
for idx in range(6000):
    if idx not in test_idx:
        X_train.append(X[idx])
```

```
y_train.append(y[idx])
     X_train = np.array(X_train)
     y_train = np.array(y_train)
[58]: # Anfis
     model = NFN(n_rules = 40, n_inputs = X_train.shape[1], n_epochs=50, lr=0.9)
     model.fit(X_train, y_train)
     # Eval fis
     yhat = model.predict(X_test).reshape(-1, 1)
     mse = mean_squared_error(y_test, yhat)
     print(f'mse: {mse}')
     # Plot functions (real and approximated)
     plt.plot(y_test)
     plt.plot(yhat)
     plt.legend(["Real y", ""])
     # Plot MSE Evolution
     plt.figure()
     plt.plot(model.mse)
     plt.title("MSE Evolution")
     plt.xlabel("Epoch")
    plt.ylabel("MSE")
```

mse: 0.00042065748123988036

[58]: Text(0, 0.5, 'MSE')





5 Problema 4 - Previsão de uma série temporal caótica

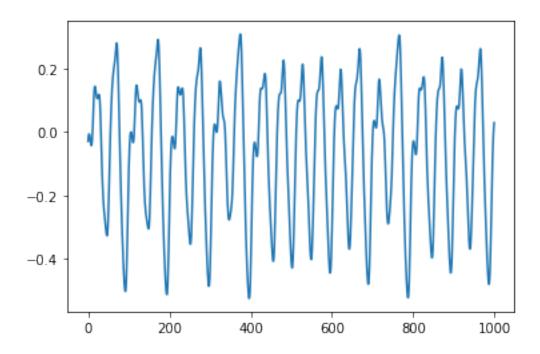
5.1 Geração de dados

Esse problema consiste em aproximação de uma série temporal caótica descrita pela seguinte função:

$$\hat{x} = \frac{0.2x(t-\tau)}{1+x^{10}(t-\tau)} - 0.1x(t)$$

As entradas desse problema são variáveis x(t), x(t-6), x(t-12) e x(t-18) e saída x(t+6). E esses dados x(t) foram obtidas da série temporal Mackey-Glass. Para a geração dos dados utilizou-se um intervalo de t=118 até 1117.

```
samples = []
         for _ in range(n_samples):
             history = collections.deque(1.2 * np.ones(history_len) + 0.2 * \
                                          (np.random.rand(history_len) - 0.5))
             # Preallocate the array for the time-series
             inp = np.zeros((sample_len,1))
             for timestep in range(sample_len):
                 for _ in range(delta_t):
                     xtau = history.popleft()
                     history.append(timeseries)
                     timeseries = history[-1] + (0.2 * xtau / (1.0 + xtau ** 10) - 
                                  0.1 * history[-1]) / delta_t
                 inp[timestep] = timeseries
             # Squash timeseries through tanh
             inp = np.tanh(inp - 1)
             samples.append(inp)
         return samples
     serie = mackey_glass(sample_len=1130, tau=17, seed=None, n_samples = 1)[0]
[60]: def x_hat(t, tau, x):
         x_hat = 0.2*x[t-tau]/(1+x^10*(t-tau))
         return x_hat
     t = np.linspace(118, 1117, 1000)
     X = \Gamma I
     y=[]
     for ti in t:
         x = [serie[int(ti)-18], serie[int(ti)-12], serie[int(ti)-6], serie[int(ti)]]
         X.append(x)
         y.append(serie[int(ti)+6])
    plt.plot(y)
     X = np.array(X)
     y = np.array(y)
```



```
[61]: # Train and Test split
     test_idx = np.sort(np.random.randint(0, 1000, size=100))
     X_test = X[test_idx]
     X_test = X_test.reshape([X_test.shape[0], -1])
     y_test = y[test_idx]
     X_train = []
     y_train = []
     for idx in range(1000):
         if idx not in test_idx:
             X_train.append(X[idx])
             y_train.append(y[idx])
     X_train = np.array(X_train)
     X_train = X_train.reshape([X_train.shape[0], -1])
     y_train = np.array(y_train)
[62]: # Anfis
     model = NFN(n_rules = 50, n_inputs = 4, n_epochs=100, lr=0.9)
     model.fit(X_train, y_train)
     # Eval fis
     yhat = model.predict(X_test).reshape(-1, 1)
     mse = mean_squared_error(y_test, yhat)
```

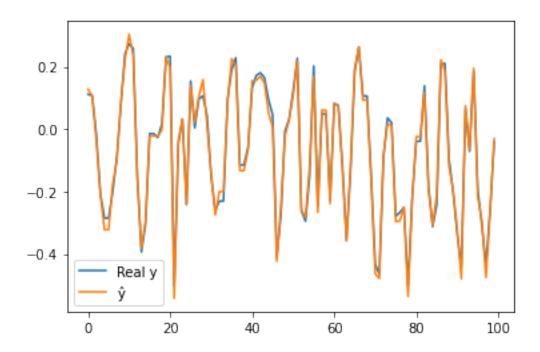
```
print(f'mse: {mse}')

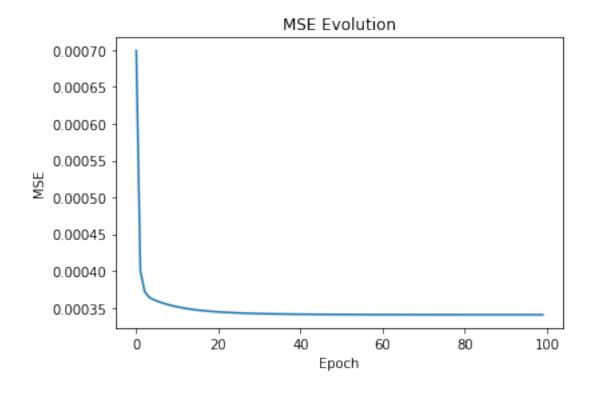
# Plot functions (real and approximated)
plt.plot(y_test)
plt.plot(yhat)
plt.legend(["Real y", ""])

# Plot MSE Evolution
plt.figure()
plt.plot(model.mse)
plt.title("MSE Evolution")
plt.xlabel("Epoch")
plt.ylabel("MSE")
```

mse: 0.0004075498362574023

[62]: Text(0, 0.5, 'MSE')





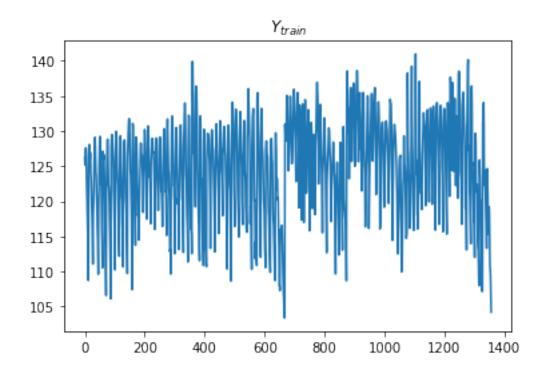
6 Problema 5 - Problema de Regressão de um Data Set da UCI.

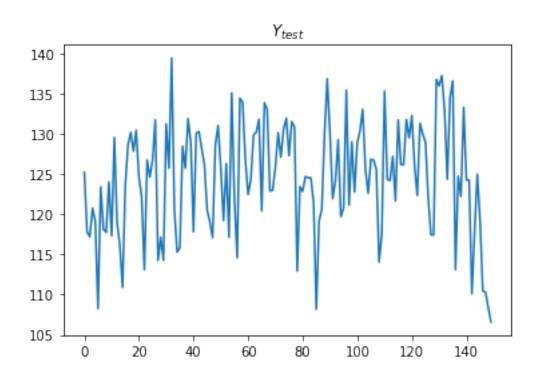
O data set escolhido para este exercício foi o "Airfoil Self-Noise". Essa base de dados contém 1503 instâncias. Foram utilizadas 5 variáveis de entrada e a variável a ser prevista foi a nível de pressão sonora, em decibéis..

6.1 Leitura e pré-processamento dos dados

```
[67]: dataset = pd.read_csv('data/airfoil_self_noise.dat', sep='\t', header=None)
     dataset = dataset.replace("?", np.nan)
     dataset = dataset.dropna()
     dataset
[67]:
              0
                             2
                                    3
                                               4
                                                        5
                     1
            800
                   0.0
                        0.3048
                                 71.3
                                       0.002663
                                                  126.201
     1
           1000
                        0.3048
                                71.3
                                       0.002663
                                                  125.201
     2
           1250
                   0.0
                        0.3048
                                71.3
                                       0.002663
                                                  125.951
     3
           1600
                   0.0
                        0.3048
                                71.3
                                       0.002663
                                                  127.591
           2000
                        0.3048
                                71.3
     4
                   0.0
                                       0.002663
                                                  127.461
     1498
           2500
                        0.1016
                                 39.6
                                       0.052849
                                                  110.264
                  15.6
     1499
                        0.1016
                                 39.6
           3150
                  15.6
                                       0.052849
                                                  109.254
     1500
           4000
                  15.6 0.1016
                                39.6
                                       0.052849
                                                  106.604
```

```
1501 5000 15.6 0.1016 39.6 0.052849 106.224
     1502 6300 15.6 0.1016 39.6 0.052849 104.204
     [1503 rows x 6 columns]
[68]: y = dataset[5].to_numpy()
     X = dataset.drop([5], axis='columns').to_numpy()
     normalizer = MinMaxScaler()
     X = normalizer.fit transform(X)
     y = np.array(y.tolist())
     test_idx = np.sort(np.random.randint(0, X.shape[0], size=int(X.shape[0]*0.1)))
     X_test = X[test_idx]
     y_test = y[test_idx]
     X_train = []
     y_train = []
     for idx in range(X.shape[0]):
        if idx not in test_idx:
            X_train.append(X[idx])
            y_train.append(y[idx])
     X_train = np.array(X_train)
     y_train = np.array(y_train)
     plt.plot(y_train)
     plt.title('$Y_{train}$')
     plt.figure()
     plt.plot(y_test)
     plt.title('$Y_{test}$')
```



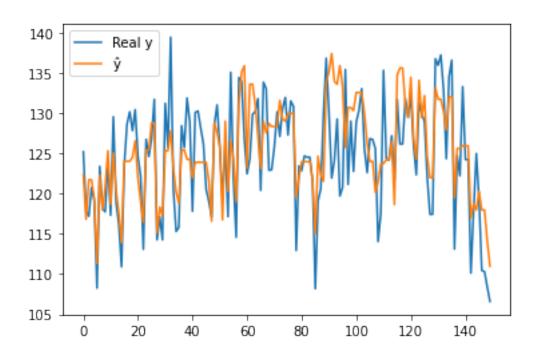


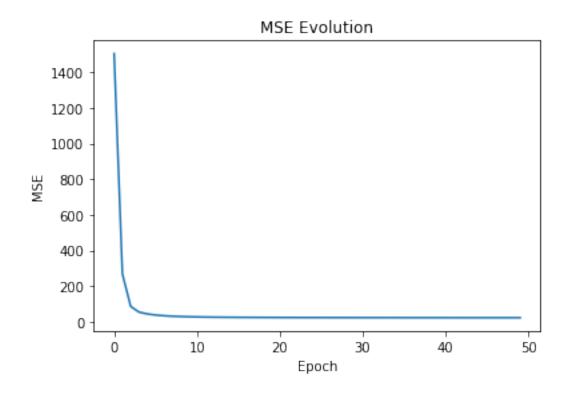
6.2 Aplicação do Anfis desenvolvido

```
[95]: # Anfis
     model = NFN(n_rules = 18, n_inputs = X_train.shape[1], n_epochs=50, lr=0.02)
     model.fit(X_train, y_train)
     # Eval fis
     yhat = model.predict(X_test).reshape(-1, 1)
     mse = mean_squared_error(y_test, yhat)
     print(f'mse: {mse}')
     # Plot functions (real and approximated)
     plt.plot(y_test)
     plt.plot(yhat)
     plt.legend(["Real y", ""])
     # Plot MSE Evolution
     plt.figure()
     plt.plot(model.mse)
     plt.title("MSE Evolution")
     plt.xlabel("Epoch")
     plt.ylabel("MSE")
```

mse: 23.484143711747777

[95]: Text(0, 0.5, 'MSE')





Sistemas Nebulosos

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Vítor Gabriel Reis Caitité - 2021712430

QUESTÃO 1: Modelagem de sistema estático monovariável

Aproximar a função y=x^2

```
%
close all; clear; clc;
warning('off','all');

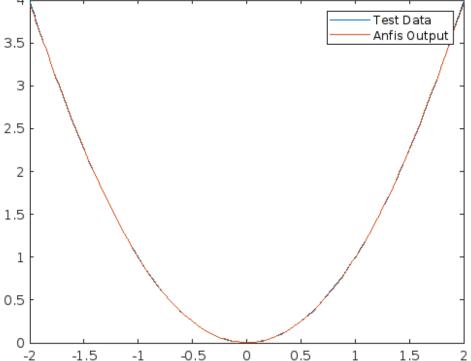
% Geração de dados
N = 1000;
X = (linspace(-2, 2, N)).';
y = (X.^2);

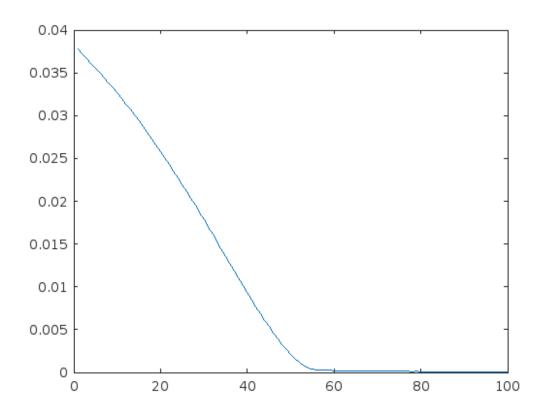
idx = randperm(length(y));
X_train = X(sort(idx(1:900)));
y_train = y(sort(idx(1:900)));
X_test = X(sort(idx(901:1000)));
y_test = y(sort(idx(901:1000)));
```

Generate FIS Using Grid Partitioning

```
fig_number = 1;
[ys, ERROR] = run_anfis(X_train, y_train, X_test, 'GridPartition',2);
figure(fig_number)
plot(X_test, y_test, X_test, ys)
legend('Test Data','Anfis Output');
drawnow();
figure(fig_number+1)
plot(ERROR.^2)
drawnow();
fprintf('MSE: %.2E', immse(ys,y_test));
fig_number = fig_number + 2;
ANFIS info:
Number of nodes: 12
Number of linear parameters: 4
Number of nonlinear parameters: 6
 Total number of parameters: 10
Number of training data pairs: 900
Number of checking data pairs: 0
Number of fuzzy rules: 2
Minimal training RMSE = 0.0076546
```

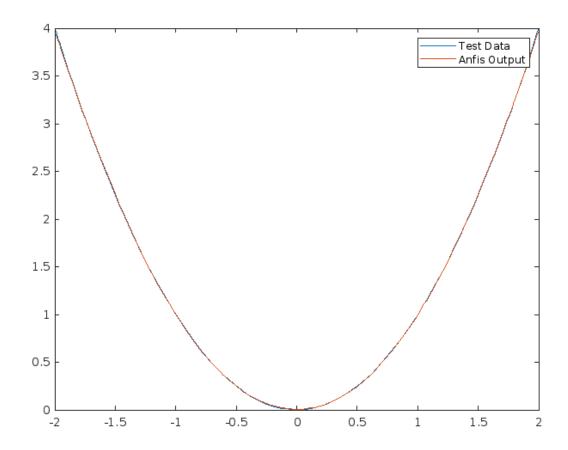
Minimal training RMSE = 0.0076546
MSE: 8.02E-05

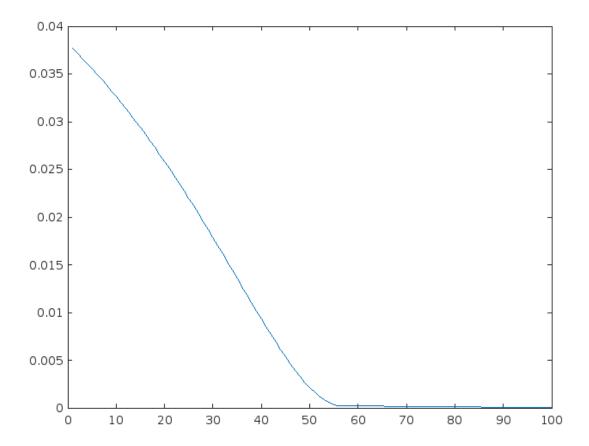


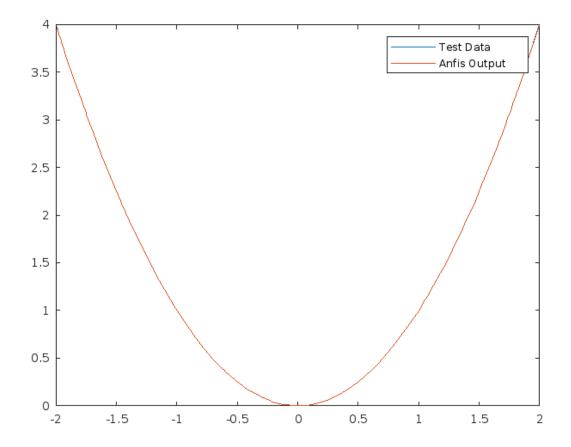


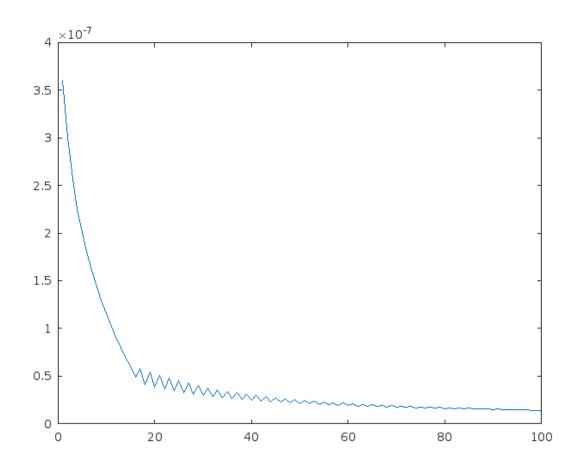
Generate FIS Using Subtractive Clustering

```
[ys, ERROR] = run_anfis(X_train, y_train, X_test, 'SubtractiveClustering');
figure(fig_number)
plot(X_test, y_test, X_test, ys)
legend('Test Data','Anfis Output');
drawnow();
figure(fig_number+1)
plot(ERROR.^2)
drawnow();
fprintf('MSE: %.2E', immse(ys,y_test));
fig_number = fig_number + 2;
ANFIS info:
 Number of nodes: 24
Number of linear parameters: 10
Number of nonlinear parameters: 10
 Total number of parameters: 20
 Number of training data pairs: 900
 Number of checking data pairs: 0
Number of fuzzy rules: 5
Minimal training RMSE = 0.00011831
MSE: 1.97E-08
```





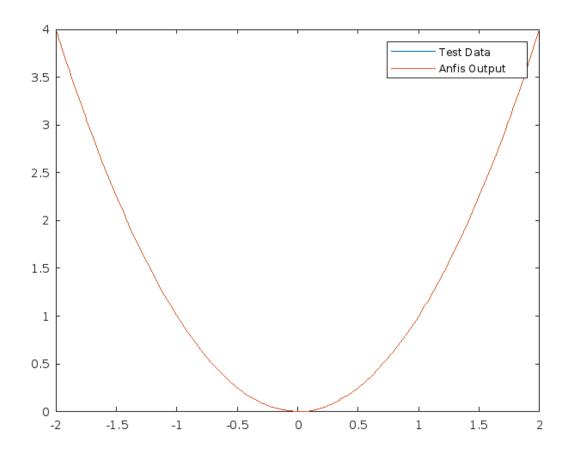


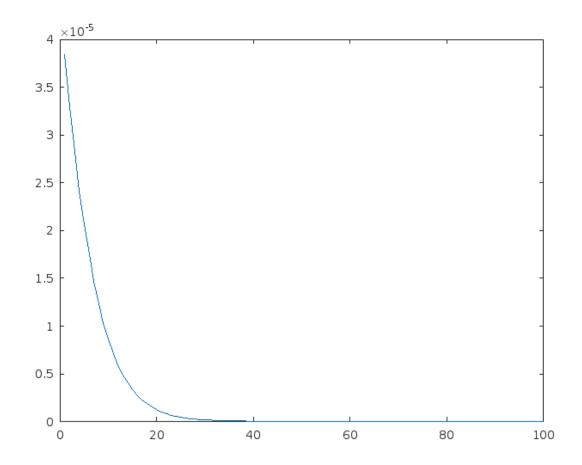


Generate FIS Using FCM Clustering

```
[ys, ERROR] = run_anfis(X_train, y_train, X_test, 'FCMClustering');
figure(fig_number)
plot(X_test, y_test, X_test, ys)
legend('Test Data','Anfis Output');
drawnow();
figure(fig_number+1)
plot(ERROR.^2)
drawnow();
fprintf('MSE: %.2E', immse(ys,y_test));
fig_number = fig_number + 2;
ANFIS info:
 Number of nodes: 24
Number of linear parameters: 10
Number of nonlinear parameters: 10
 Total number of parameters: 20
Number of training data pairs: 900
Number of checking data pairs: 0
Number of fuzzy rules: 5
```

Minimal training RMSE = 8.23037e-05 MSE: 1.04E-08



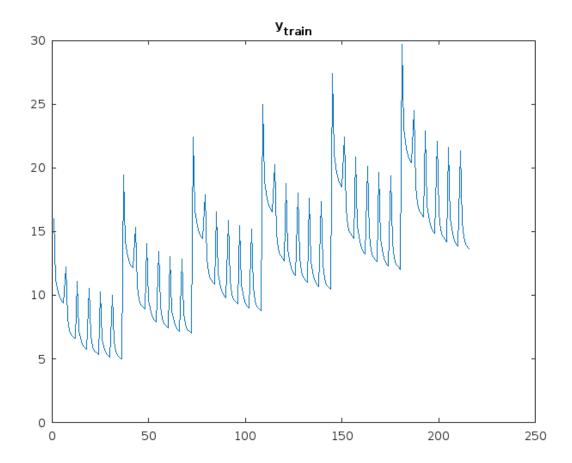


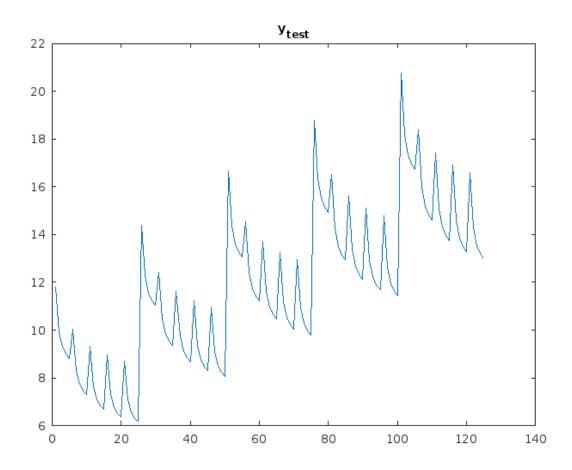
QUESTÃO 2: Modelagem de sistema estático multivariável

Modelar uma função não linear de 3 entradas:

```
output = (1 + x^0.5 + y^-1 + z^-1.5)^2
%_

X_train = table2array(readtable('ex2_X_train.csv'));
y_train = table2array(readtable('ex2_y_train.csv'));
X_test = table2array(readtable('ex2_X_test.csv'));
y_test = table2array(readtable('ex2_y_test.csv'));
figure(fig_number)
plot(y_train);
title("y_{train}");
drawnow();
fig_number = fig_number + 1;
figure(fig_number)
plot(y_test);
title("y_{test}");
drawnow();
fig_number = fig_number + 1;
```



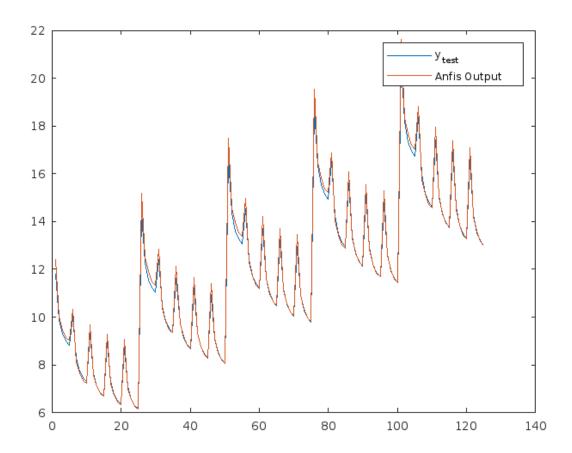


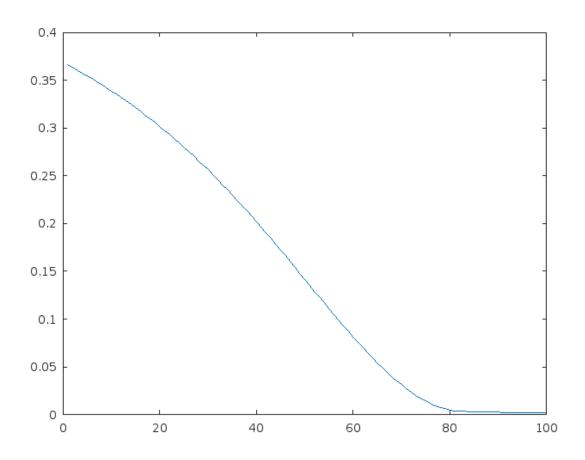
Generate FIS Using Grid Partitioning

```
[ys, ERROR] = run_anfis(X_train, y_train, X_test, 'GridPartition',2);
figure(fig_number)
plot(y_test)
hold on
plot(ys)
legend('y_{test}','Anfis Output');
drawnow();
figure(fig_number+1)
plot(ERROR.^2)
drawnow();
fprintf('MSE: %.2E', immse(ys,y_test));
fig_number = fig_number + 2;
ANFIS info:
 Number of nodes: 34
 Number of linear parameters: 32
Number of nonlinear parameters: 18
 Total number of parameters: 50
Number of training data pairs: 216
 Number of checking data pairs: 0
```

Minimal training RMSE = 0.0412386

MSE: 6.95E-02



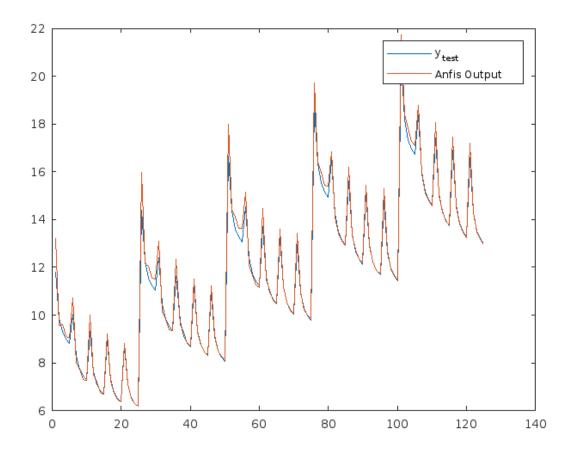


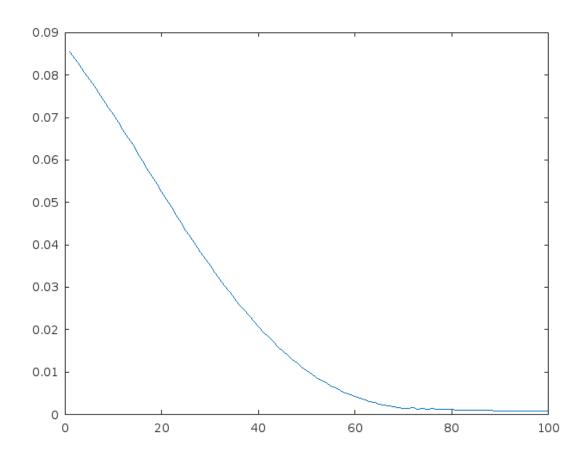
Generate FIS Using Subtractive Clustering

```
[ys, ERROR] = run_anfis(X_train, y_train, X_test, 'SubtractiveClustering');
figure(fig_number)
plot(y_test)
hold on
plot(ys)
legend('y_{test}','Anfis Output');
drawnow();
figure(fig_number+1)
plot(ERROR.^2)
drawnow();
fprintf('MSE: %.2E', immse(ys,y_test));
fig_number = fig_number + 2;
ANFIS info:
 Number of nodes: 190
 Number of linear parameters: 92
Number of nonlinear parameters: 138
 Total number of parameters: 230
Number of training data pairs: 216
 Number of checking data pairs: 0
```

Minimal training RMSE = 0.027412

MSE: 1.35E-01



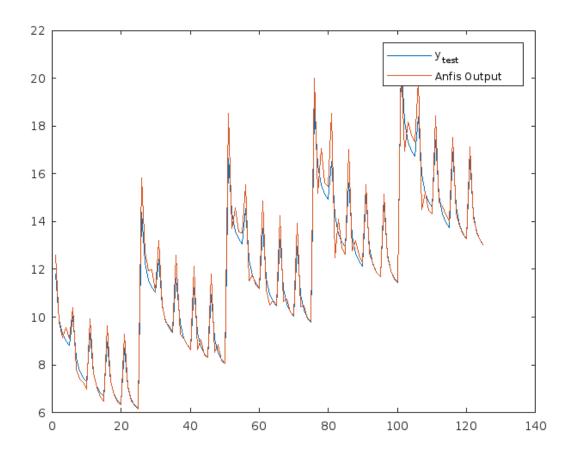


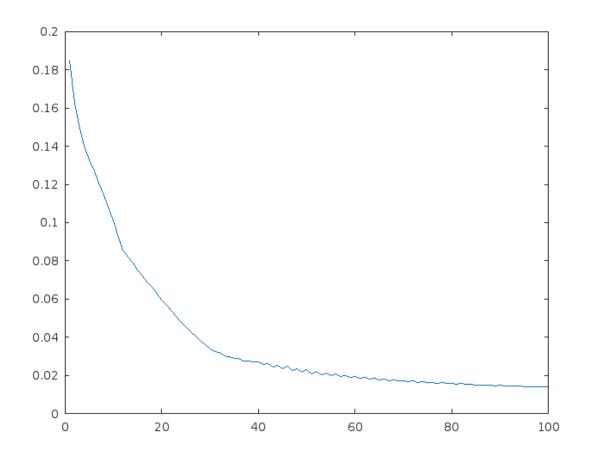
Generate FIS Using FCM Clustering

```
[ys, ERROR] = run_anfis(X_train, y_train, X_test, 'FCMClustering');
figure(fig_number)
plot(y_test)
hold on
plot(ys)
legend('y_{test}','Anfis Output');
drawnow();
figure(fig_number+1)
plot(ERROR.^2)
drawnow();
fprintf('MSE: %.2E', immse(ys,y_test));
fig_number = fig_number + 2;
ANFIS info:
 Number of nodes: 190
 Number of linear parameters: 92
Number of nonlinear parameters: 138
 Total number of parameters: 230
Number of training data pairs: 216
 Number of checking data pairs: 0
```

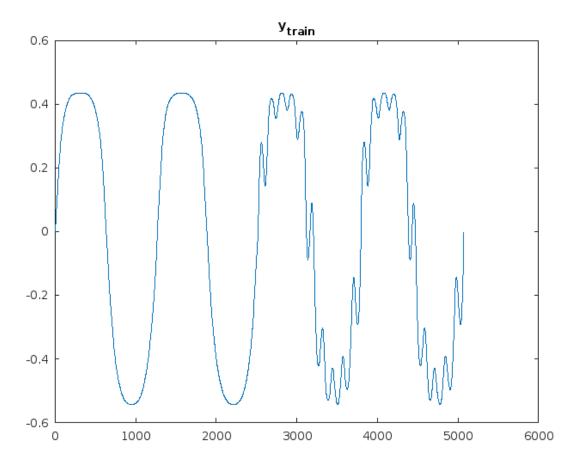
Minimal training RMSE = 0.117529

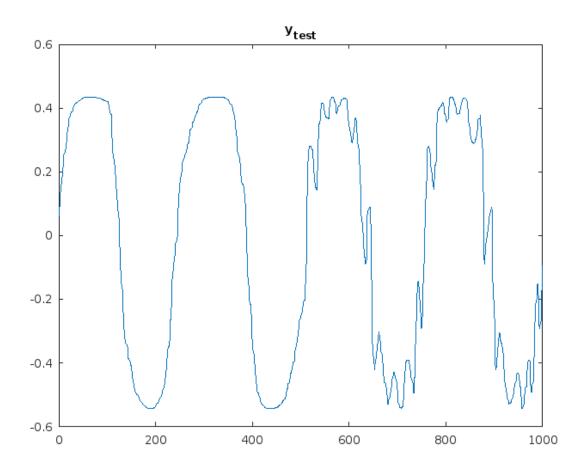
MSE: 3.86E-01





QUESTÃO 3: Modelo de sistema dinâmico



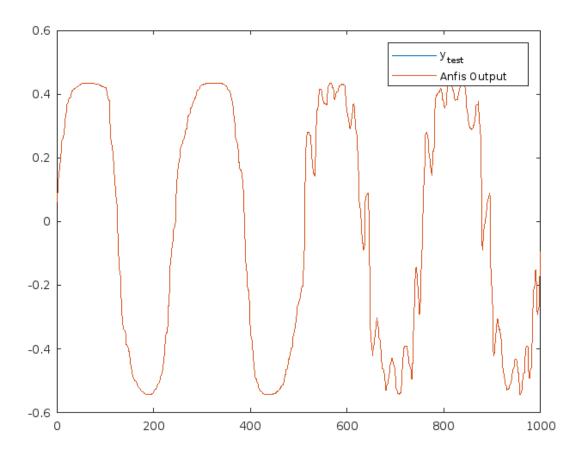


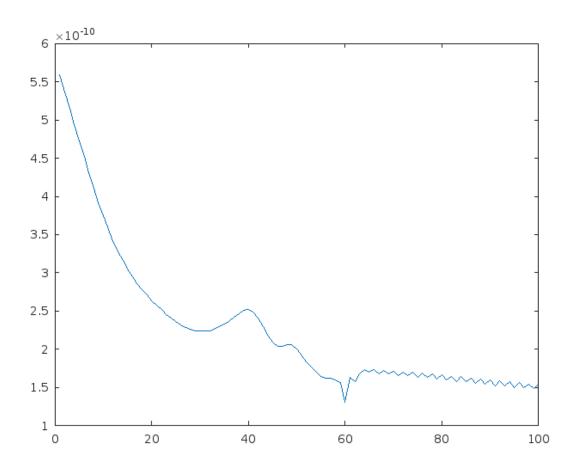
Generate FIS Using Grid Partitioning

```
[ys, ERROR] = run_anfis(X_train, y_train, X_test, 'GridPartition',
figure(fig_number)
plot(y_test)
hold on
plot(ys)
legend('y_{test}','Anfis Output');
drawnow();
figure(fig_number+1)
plot(ERROR.^2)
drawnow();
fprintf('MSE: %.2E', immse(ys,y_test));
fig_number = fig_number + 2;
ANFIS info:
 Number of nodes: 92
 Number of linear parameters: 192
Number of nonlinear parameters: 30
 Total number of parameters: 222
Number of training data pairs: 5074
 Number of checking data pairs: 0
```

Minimal training RMSE = 1.13997e-05

MSE: 1.19E-10



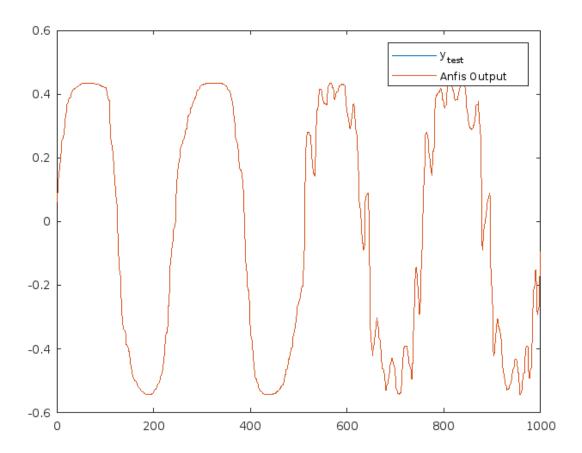


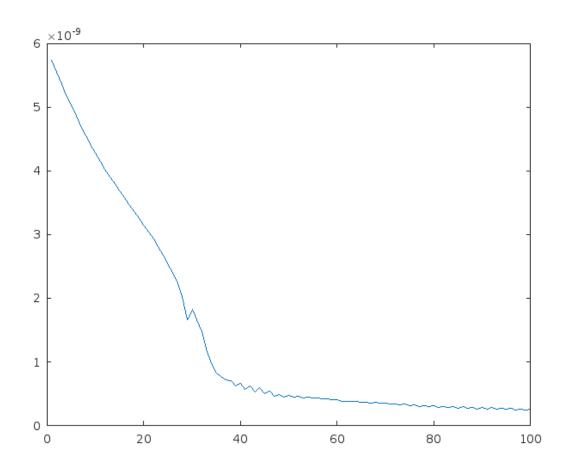
Generate FIS Using Subtractive Clustering

```
[ys, ERROR] = run_anfis(X_train, y_train, X_test, 'SubtractiveClustering');
figure(fig_number)
plot(y_test)
hold on
plot(ys)
legend('y_{test}','Anfis Output');
drawnow();
figure(fig_number+1)
plot(ERROR.^2)
drawnow();
fprintf('MSE: %.2E', immse(ys,y_test));
fig_number = fig_number + 2;
ANFIS info:
 Number of nodes: 68
 Number of linear parameters: 30
Number of nonlinear parameters: 50
 Total number of parameters: 80
Number of training data pairs: 5074
 Number of checking data pairs: 0
```

Minimal training RMSE = 1.57355e-05

MSE: 2.35E-10



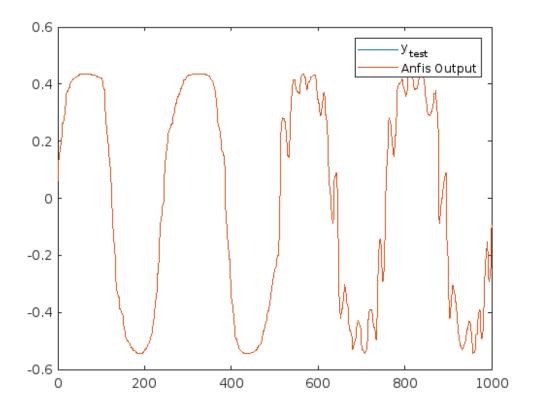


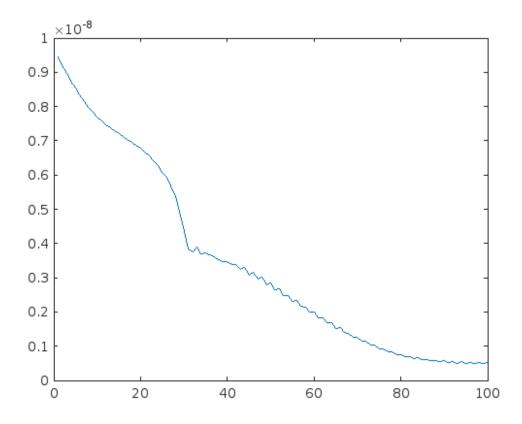
Generate FIS Using FCM Clustering

```
[ys, ERROR] =run_anfis(X_train, y_train, X_test, 'FCMClustering');
figure(fig_number)
plot(y_test)
hold on
plot(ys)
legend('y_{test}','Anfis Output');
drawnow();
figure(fig_number+1)
plot(ERROR.^2)
drawnow();
fprintf('MSE: %.2E', immse(ys,y_test));
fig_number = fig_number + 2;
ANFIS info:
 Number of nodes: 68
 Number of linear parameters: 30
Number of nonlinear parameters: 50
 Total number of parameters: 80
Number of training data pairs: 5074
 Number of checking data pairs: 0
```

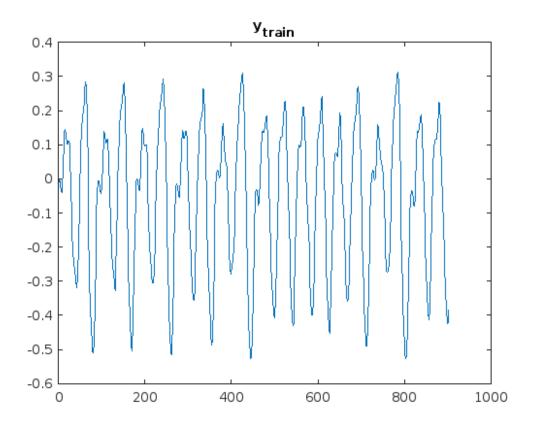
Minimal training RMSE = 2.21524e-05

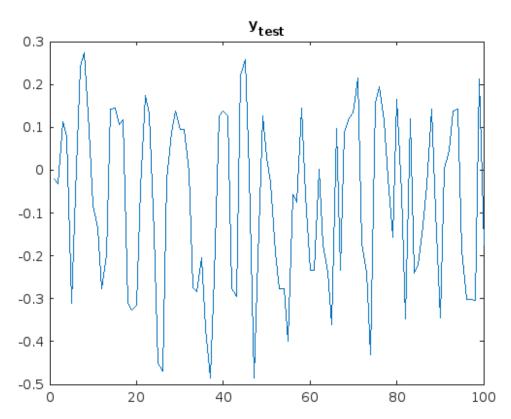
MSE: 4.83E-10





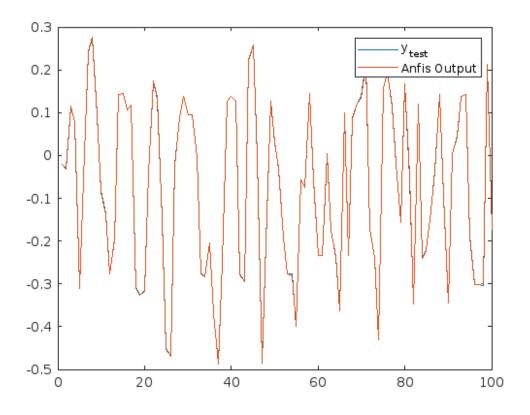
QUESTÃO 4: Previsão de uma série temporal caótica

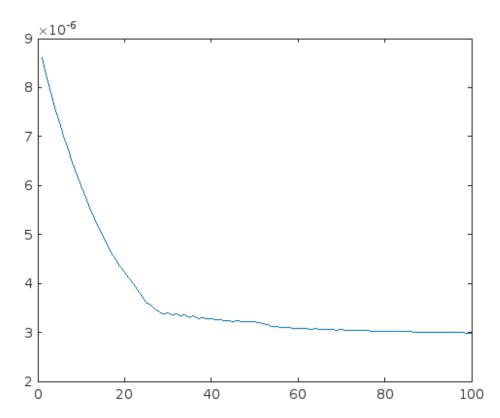




Generate FIS Using Grid Partitioning

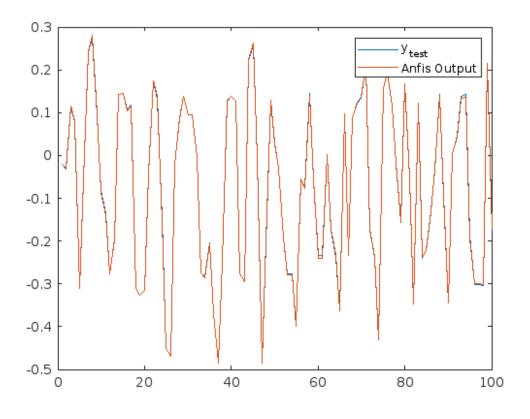
```
[ys, ERROR] = run_anfis(X_train, y_train, X_test, 'GridPartition',
figure(fig_number)
plot(y_test)
hold on
plot(ys)
legend('y_{test}','Anfis Output');
drawnow();
figure(fig_number+1)
plot(ERROR.^2)
drawnow();
fprintf('MSE: %.2E', immse(ys,y_test));
fig_number = fig_number + 2;
ANFIS info:
 Number of nodes: 55
Number of linear parameters: 80
Number of nonlinear parameters: 24
 Total number of parameters: 104
 Number of training data pairs: 903
Number of checking data pairs: 0
Number of fuzzy rules: 16
Minimal training RMSE = 0.00172881
MSE: 2.15E-06
```

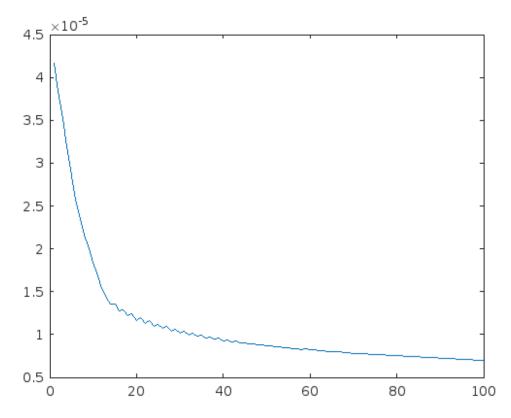




Generate FIS Using Subtractive Clustering

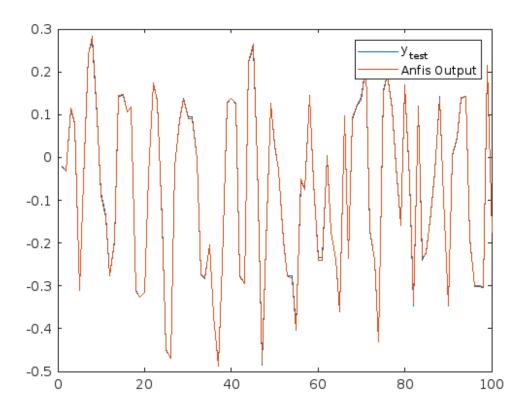
```
[ys, ERROR] = run_anfis(X_train, y_train, X_test, 'SubtractiveClustering');
figure(fig_number)
plot(y_test)
hold on
plot(ys)
legend('y_{test}','Anfis Output');
drawnow();
figure(fig_number+1)
plot(ERROR.^2)
drawnow();
fprintf('MSE: %.2E', immse(ys,y_test));
fig_number = fig_number + 2;
ANFIS info:
 Number of nodes: 107
 Number of linear parameters: 50
Number of nonlinear parameters: 80
 Total number of parameters: 130
 Number of training data pairs: 903
Number of checking data pairs: 0
Number of fuzzy rules: 10
Minimal training RMSE = 0.00264106
MSE: 7.95E-06
```

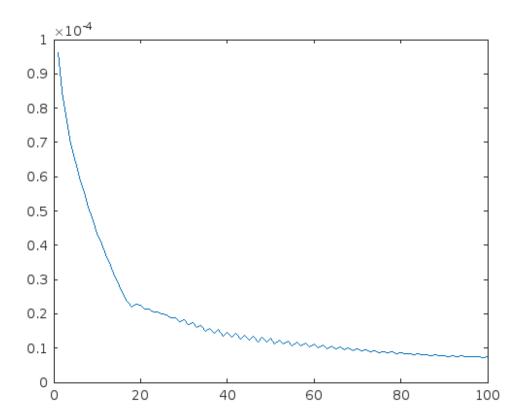




Generate FIS Using FCM Clustering

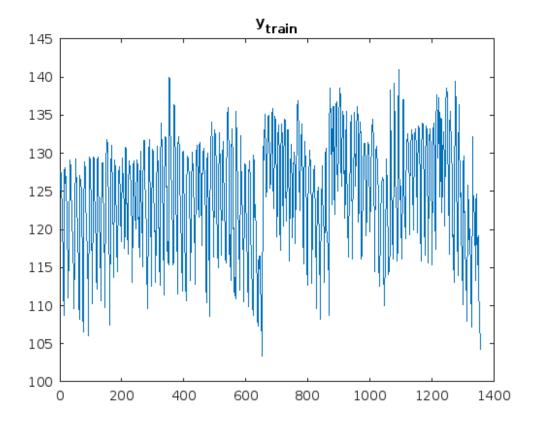
```
[ys, ERROR] =run_anfis(X_train, y_train, X_test, 'FCMClustering');
figure(fig_number)
plot(y_test)
hold on
plot(ys)
legend('y_{test}','Anfis Output');
drawnow();
figure(fig_number+1)
plot(ERROR.^2)
drawnow();
fprintf('MSE: %.2E', immse(ys,y_test));
fig_number = fig_number + 2;
ANFIS info:
 Number of nodes: 107
 Number of linear parameters: 50
Number of nonlinear parameters: 80
 Total number of parameters: 130
 Number of training data pairs: 903
Number of checking data pairs: 0
Number of fuzzy rules: 10
Minimal training RMSE = 0.00270777
MSE: 8.89E-06
```

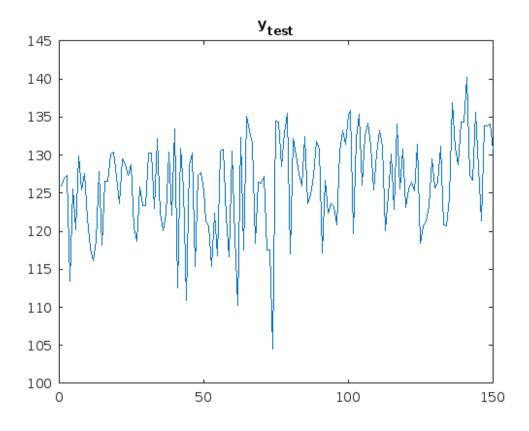




QUESTÃO 5: Data set UCI

```
X_train = table2array(readtable('ex5_X_train.csv'));
y_train = table2array(readtable('ex5_y_train.csv'));
X_test = table2array(readtable('ex5_X_test.csv'));
y_test = table2array(readtable('ex5_y_test.csv'));
figure(fig_number)
plot(y_train);
title("y_{train}");
drawnow();
fig_number = fig_number + 1;
figure(fig_number)
plot(y_test);
title("y_{test}");
drawnow();
fig_number = fig_number + 1;
```

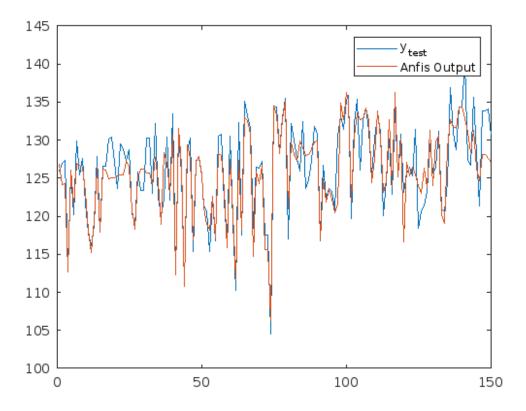


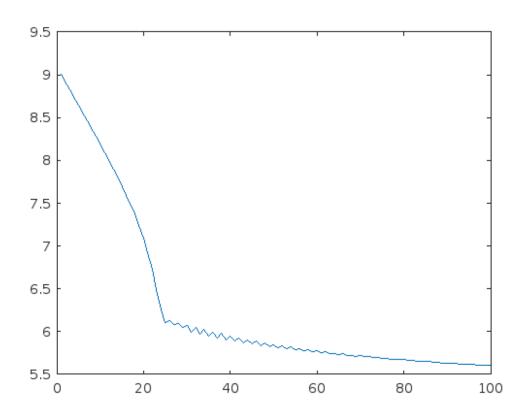


Generate FIS Using Grid Partitioning

```
[ys, ERROR] = run_anfis(X_train, y_train, X_test, 'GridPartition', 2);
figure(fig_number)
plot(y test)
hold on
plot(ys)
legend('y_{test}','Anfis Output');
drawnow();
figure(fig_number+1)
plot(ERROR.^2)
drawnow();
fprintf('MSE: %.2E', immse(ys,y_test));
fig_number = fig_number + 2;
ANFIS info:
 Number of nodes: 92
Number of linear parameters: 192
Number of nonlinear parameters: 30
 Total number of parameters: 222
Number of training data pairs: 1358
Number of checking data pairs: 0
Number of fuzzy rules: 32
Minimal training RMSE = 2.36704
```

MSE: 7.31E+00

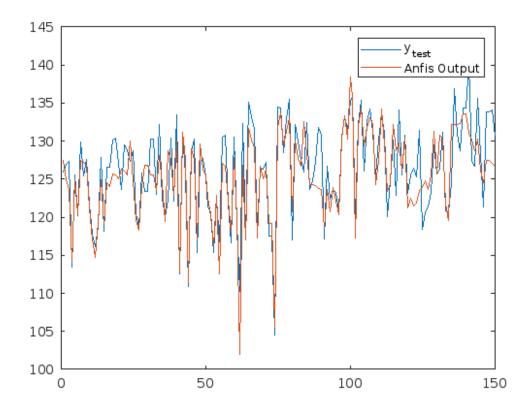


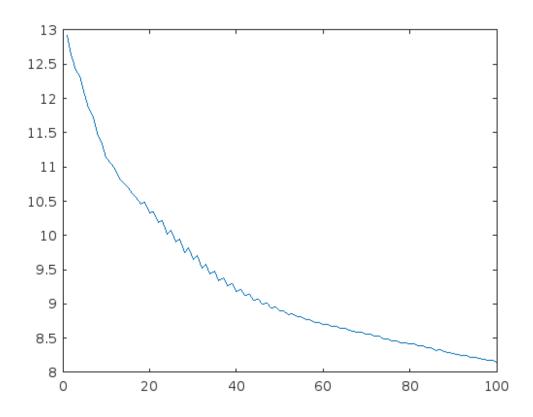


Generate FIS Using Subtractive Clustering

```
[ys, ERROR] = run_anfis(X_train, y_train, X_test, 'SubtractiveClustering');
figure(fig_number)
plot(y test)
hold on
plot(ys)
legend('y_{test}','Anfis Output');
drawnow();
figure(fig_number+1)
plot(ERROR.^2)
drawnow();
fprintf('MSE: %.2E', immse(ys,y_test));
fig_number = fig_number + 2;
ANFIS info:
 Number of nodes: 200
Number of linear parameters: 96
Number of nonlinear parameters: 160
 Total number of parameters: 256
 Number of training data pairs: 1358
Number of checking data pairs: 0
Number of fuzzy rules: 16
Minimal training RMSE = 2.85522
```

MSE: 9.74E+00

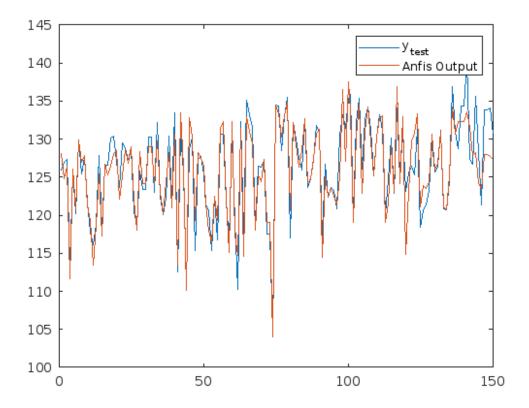


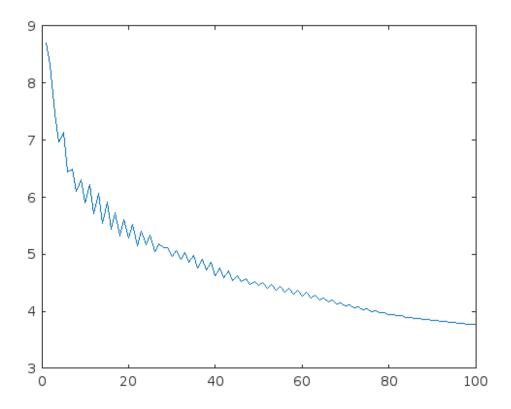


Generate FIS Using FCM Clustering

```
[ys, ERROR] =run_anfis(X_train, y_train, X_test, 'FCMClustering');
figure(fig_number)
plot(y_test)
hold on
plot(ys)
legend('y_{test}','Anfis Output');
drawnow();
figure(fig_number+1)
plot(ERROR.^2)
drawnow();
fprintf('MSE: %.2E', immse(ys,y_test));
fig_number = fig_number + 2;
ANFIS info:
 Number of nodes: 200
Number of linear parameters: 96
Number of nonlinear parameters: 160
 Total number of parameters: 256
Number of training data pairs: 1358
Number of checking data pairs: 0
Number of fuzzy rules: 16
Minimal training RMSE = 1.94068
```

MSE: 5.54E+00





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