Assignment 3 - RNN - Time-Series Data

Group - 10

A Temperature-forecasting example- Data Upload from Amazon Web Services (AWS) /keras

In [1]: !pip install tensorflow==2.12

```
Collecting tensorflow==2.12
 Downloading tensorflow-2.12.0-cp310-cp310-manylinux 2 17 x86 64.manylinux2014 x86 6
4.whl (585.9 MB)
                                  ----- 585.9/585.9 MB 1.1 MB/s eta 0:00:00
Requirement already satisfied: absl-py>=1.0.0 in /usr/local/lib/python3.10/dist-packa
ges (from tensorflow==2.12) (1.4.0)
Requirement already satisfied: astunparse>=1.6.0 in /usr/local/lib/python3.10/dist-pa
ckages (from tensorflow==2.12) (1.6.3)
Requirement already satisfied: flatbuffers>=2.0 in /usr/local/lib/python3.10/dist-pac
kages (from tensorflow==2.12) (24.3.25)
Collecting gast<=0.4.0,>=0.2.1 (from tensorflow==2.12)
 Downloading gast-0.4.0-py3-none-any.whl (9.8 kB)
Requirement already satisfied: google-pasta>=0.1.1 in /usr/local/lib/python3.10/dist-
packages (from tensorflow==2.12) (0.2.0)
Requirement already satisfied: grpcio<2.0,>=1.24.3 in /usr/local/lib/python3.10/dist-
packages (from tensorflow==2.12) (1.62.1)
Requirement already satisfied: h5py>=2.9.0 in /usr/local/lib/python3.10/dist-packages
(from tensorflow==2.12) (3.9.0)
Requirement already satisfied: jax>=0.3.15 in /usr/local/lib/python3.10/dist-packages
(from tensorflow==2.12) (0.4.23)
Collecting keras<2.13,>=2.12.0 (from tensorflow==2.12)
 Downloading keras-2.12.0-py2.py3-none-any.whl (1.7 MB)
                                      ----- 1.7/1.7 MB 1.8 MB/s eta 0:00:00
Requirement already satisfied: libclang>=13.0.0 in /usr/local/lib/python3.10/dist-pac
kages (from tensorflow==2.12) (18.1.1)
Collecting numpy<1.24,>=1.22 (from tensorflow==2.12)
 Downloading numpy-1.23.5-cp310-cp310-manylinux 2 17 x86 64.manylinux2014 x86 64.whl
(17.1 MB)
                                         --- 17.1/17.1 MB 1.4 MB/s eta 0:00:00
Requirement already satisfied: opt-einsum>=2.3.2 in /usr/local/lib/python3.10/dist-pa
ckages (from tensorflow==2.12) (3.3.0)
Requirement already satisfied: packaging in /usr/local/lib/python3.10/dist-packages
(from tensorflow==2.12) (24.0)
Requirement already satisfied: protobuf!=4.21.0,!=4.21.1,!=4.21.2,!=4.21.3,!=4.21.4,!
=4.21.5,<5.0.0dev,>=3.20.3 in /usr/local/lib/python3.10/dist-packages (from tensorflo
W==2.12) (3.20.3)
Requirement already satisfied: setuptools in /usr/local/lib/python3.10/dist-packages
(from tensorflow==2.12) (67.7.2)
Requirement already satisfied: six>=1.12.0 in /usr/local/lib/python3.10/dist-packages
(from tensorflow==2.12) (1.16.0)
Collecting tensorboard<2.13,>=2.12 (from tensorflow==2.12)
 Downloading tensorboard-2.12.3-py3-none-any.whl (5.6 MB)
                                     ----- 5.6/5.6 MB 1.3 MB/s eta 0:00:00
Collecting tensorflow-estimator<2.13,>=2.12.0 (from tensorflow==2.12)
 Downloading tensorflow estimator-2.12.0-py2.py3-none-any.whl (440 kB)
                                        ---- 440.7/440.7 kB 1.1 MB/s eta 0:00:00
Requirement already satisfied: termcolor>=1.1.0 in /usr/local/lib/python3.10/dist-pac
kages (from tensorflow==2.12) (2.4.0)
Requirement already satisfied: typing-extensions>=3.6.6 in /usr/local/lib/python3.10/
dist-packages (from tensorflow==2.12) (4.10.0)
Requirement already satisfied: wrapt<1.15,>=1.11.0 in /usr/local/lib/python3.10/dist-
packages (from tensorflow==2.12) (1.14.1)
Requirement already satisfied: tensorflow-io-gcs-filesystem>=0.23.1 in /usr/local/li
b/python3.10/dist-packages (from tensorflow==2.12) (0.36.0)
Requirement already satisfied: wheel<1.0,>=0.23.0 in /usr/local/lib/python3.10/dist-p
ackages (from astunparse>=1.6.0->tensorflow==2.12) (0.43.0)
Requirement already satisfied: ml-dtypes>=0.2.0 in /usr/local/lib/python3.10/dist-pac
kages (from jax>=0.3.15->tensorflow==2.12) (0.2.0)
Requirement already satisfied: scipy>=1.9 in /usr/local/lib/python3.10/dist-packages
(from jax>=0.3.15->tensorflow==2.12) (1.11.4)
```

```
Requirement already satisfied: google-auth<3,>=1.6.3 in /usr/local/lib/python3.10/dis
t-packages (from tensorboard<2.13,>=2.12->tensorflow==2.12) (2.27.0)
Collecting google-auth-oauthlib<1.1,>=0.5 (from tensorboard<2.13,>=2.12->tensorflow==
2.12)
 Downloading google_auth_oauthlib-1.0.0-py2.py3-none-any.whl (18 kB)
Requirement already satisfied: markdown>=2.6.8 in /usr/local/lib/python3.10/dist-pack
ages (from tensorboard<2.13,>=2.12->tensorflow==2.12) (3.6)
Requirement already satisfied: requests<3,>=2.21.0 in /usr/local/lib/python3.10/dist-
packages (from tensorboard<2.13,>=2.12->tensorflow==2.12) (2.31.0)
Requirement already satisfied: tensorboard-data-server<0.8.0,>=0.7.0 in /usr/local/li
b/python3.10/dist-packages (from tensorboard<2.13,>=2.12->tensorflow==2.12) (0.7.2)
Requirement already satisfied: werkzeug>=1.0.1 in /usr/local/lib/python3.10/dist-pack
ages (from tensorboard<2.13,>=2.12->tensorflow==2.12) (3.0.2)
Requirement already satisfied: cachetools<6.0,>=2.0.0 in /usr/local/lib/python3.10/di
st-packages (from google-auth<3,>=1.6.3->tensorboard<2.13,>=2.12->tensorflow==2.12)
(5.3.3)
Requirement already satisfied: pyasn1-modules>=0.2.1 in /usr/local/lib/python3.10/dis
t-packages (from google-auth<3,>=1.6.3->tensorboard<2.13,>=2.12->tensorflow==2.12)
(0.4.0)
Requirement already satisfied: rsa<5,>=3.1.4 in /usr/local/lib/python3.10/dist-packag
es (from google-auth<3,>=1.6.3->tensorboard<2.13,>=2.12->tensorflow==2.12) (4.9)
Requirement already satisfied: requests-oauthlib>=0.7.0 in /usr/local/lib/python3.10/
dist-packages (from google-auth-oauthlib<1.1,>=0.5->tensorboard<2.13,>=2.12->tensorfl
ow==2.12) (1.3.1)
Requirement already satisfied: charset-normalizer<4,>=2 in /usr/local/lib/python3.10/
dist-packages (from requests<3,>=2.21.0->tensorboard<2.13,>=2.12->tensorflow==2.12)
Requirement already satisfied: idna<4,>=2.5 in /usr/local/lib/python3.10/dist-package
s (from requests<3,>=2.21.0->tensorboard<2.13,>=2.12->tensorflow==2.12) (3.6)
Requirement already satisfied: urllib3<3,>=1.21.1 in /usr/local/lib/python3.10/dist-p
ackages (from requests<3,>=2.21.0->tensorboard<2.13,>=2.12->tensorflow==2.12) (2.0.7)
Requirement already satisfied: certifi>=2017.4.17 in /usr/local/lib/python3.10/dist-p
ackages (from requests<3,>=2.21.0->tensorboard<2.13,>=2.12->tensorflow==2.12) (2024.
Requirement already satisfied: MarkupSafe>=2.1.1 in /usr/local/lib/python3.10/dist-pa
ckages (from werkzeug>=1.0.1->tensorboard<2.13,>=2.12->tensorflow==2.12) (2.1.5)
Requirement already satisfied: pyasn1<0.7.0,>=0.4.6 in /usr/local/lib/python3.10/dist
-packages (from pyasn1-modules>=0.2.1->google-auth<3,>=1.6.3->tensorboard<2.13,>=2.12
->tensorflow==2.12) (0.6.0)
Requirement already satisfied: oauthlib>=3.0.0 in /usr/local/lib/python3.10/dist-pack
ages (from requests-oauthlib>=0.7.0->google-auth-oauthlib<1.1,>=0.5->tensorboard<2.1
3,>=2.12->tensorflow==2.12) (3.2.2)
Installing collected packages: tensorflow-estimator, numpy, keras, gast, google-auth-
oauthlib, tensorboard, tensorflow
 Attempting uninstall: tensorflow-estimator
   Found existing installation: tensorflow-estimator 2.15.0
   Uninstalling tensorflow-estimator-2.15.0:
      Successfully uninstalled tensorflow-estimator-2.15.0
 Attempting uninstall: numpy
   Found existing installation: numpy 1.25.2
   Uninstalling numpy-1.25.2:
      Successfully uninstalled numpy-1.25.2
 Attempting uninstall: keras
   Found existing installation: keras 2.15.0
   Uninstalling keras-2.15.0:
      Successfully uninstalled keras-2.15.0
 Attempting uninstall: gast
   Found existing installation: gast 0.5.4
   Uninstalling gast-0.5.4:
      Successfully uninstalled gast-0.5.4
```

```
Attempting uninstall: google-auth-oauthlib
            Found existing installation: google-auth-oauthlib 1.2.0
            Uninstalling google-auth-oauthlib-1.2.0:
              Successfully uninstalled google-auth-oauthlib-1.2.0
          Attempting uninstall: tensorboard
            Found existing installation: tensorboard 2.15.2
            Uninstalling tensorboard-2.15.2:
              Successfully uninstalled tensorboard-2.15.2
          Attempting uninstall: tensorflow
            Found existing installation: tensorflow 2.15.0
            Uninstalling tensorflow-2.15.0:
              Successfully uninstalled tensorflow-2.15.0
        ERROR: pip's dependency resolver does not currently take into account all the package
        s that are installed. This behaviour is the source of the following dependency confli
        chex 0.1.86 requires numpy>=1.24.1, but you have numpy 1.23.5 which is incompatible.
        pandas-stubs 2.0.3.230814 requires numpy>=1.25.0; python version >= "3.9", but you ha
        ve numpy 1.23.5 which is incompatible.
        tf-keras 2.15.1 requires tensorflow<2.16,>=2.15, but you have tensorflow 2.12.0 which
        is incompatible.
        Successfully installed gast-0.4.0 google-auth-oauthlib-1.0.0 keras-2.12.0 numpy-1.23.
        5 tensorboard-2.12.3 tensorflow-2.12.0 tensorflow-estimator-2.12.0
In [3]: !wget https://s3.amazonaws.com/keras-datasets/jena_climate_2009_2016.csv.zip
        !unzip jena_climate_2009_2016.csv.zip
        --2024-04-08 16:02:19-- https://s3.amazonaws.com/keras-datasets/jena climate 2009 20
        16.csv.zip
        Resolving s3.amazonaws.com (s3.amazonaws.com)... 52.216.58.208, 52.217.64.126, 54.23
        1.129.152, ...
        Connecting to s3.amazonaws.com (s3.amazonaws.com)|52.216.58.208|:443... connected.
        HTTP request sent, awaiting response... 200 OK
        Length: 13565642 (13M) [application/zip]
        Saving to: 'jena climate 2009 2016.csv.zip'
        2024-04-08 16:02:20 (39.1 MB/s) - 'jena_climate_2009_2016.csv.zip' saved [13565642/13
        5656421
        Archive: jena_climate_2009_2016.csv.zip
          inflating: jena_climate_2009_2016.csv
          inflating: MACOSX/. jena climate 2009 2016.csv
        Inspecting the data of the Jena weather dataset - 420451 rows and 15 Features
       import os
```

```
import os
fname = os.path.join("jena_climate_2009_2016.csv")

with open(fname) as f:
    data = f.read()

lines = data.split("\n")
header = lines[0].split(",")
lines = lines[1:]
print(header)
print(len(lines))

num_variables = len(header)
```

```
print("Number of variables:", num_variables)
num_rows = len(lines)
print("Number of rows:", num_rows)

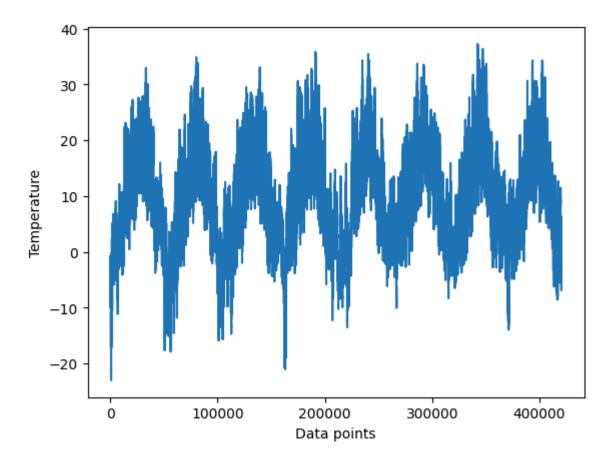
['"Date Time"', '"p (mbar)"', '"T (degC)"', '"Tpot (K)"', '"Tdew (degC)"', '"rh
(%)"', '"VPmax (mbar)"', '"VPact (mbar)"', '"VPdef (mbar)"', '"sh (g/kg)"', '"H2OC (m mol/mol)"', '"rho (g/m**3)"', '"wv (m/s)"', '"max. wv (m/s)"', '"wd (deg)"']
420451
Number of variables: 15
Number of rows: 420451
```

After Inspecting the data, specific values are stored in the temperature and raw_data arrays for later processing or analysis. The comma-separated values are transformed to floating point numbers.

```
import numpy as np
temperature = np.zeros((len(lines),))
raw_data = np.zeros((len(lines), len(header) - 1))
for i, line in enumerate(lines):
    values = [float(x) for x in line.split(",")[1:]]
    temperature[i] = values[1]
    raw_data[i, :] = values[:]
```

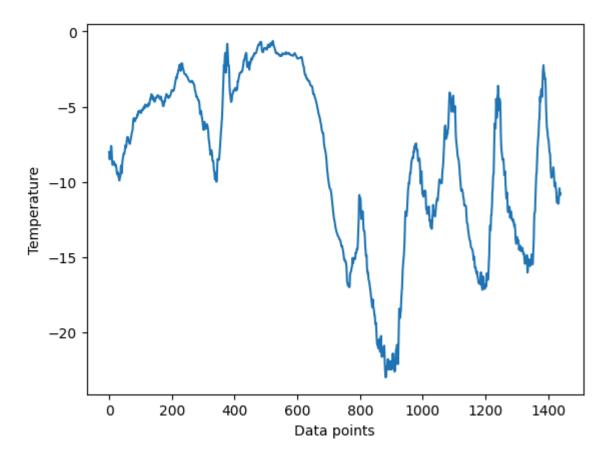
Plotting the graphical representation for temperature timeseries

```
In [6]: from matplotlib import pyplot as plt
   plt.plot(range(len(temperature)), temperature)
   plt.xlabel('Data points')
   plt.ylabel('Temperature')
Out[6]: Text(0, 0.5, 'Temperature')
```



Plotting the temperature time series for the first ten days: With 144 data points collected in a single day, 10 days will yield 1440 data points.

```
In [7]: plt.plot(range(1440), temperature[:1440])
    plt.xlabel('Data points')
    plt.ylabel('Temperature')
Out[7]: Text(0, 0.5, 'Temperature')
```



Calculating the number of samples we'll use for each data split 50% designated for training and 25% for validation

```
In [8]: num_train_samples = int(0.5 * len(raw_data))
    num_val_samples = int(0.25 * len(raw_data))
    num_test_samples = len(raw_data) - num_train_samples - num_val_samples
    print("num_train_samples:", num_train_samples)
    print("num_val_samples:", num_val_samples)
    print("num_test_samples:", num_test_samples)

num_train_samples: 210225
    num_val_samples: 105112
    num_test_samples: 105114
```

Preparing the data

Normalizing the data: Vectorization is not required because the data is already numerically represented. Nonetheless, it is recommended to normalize all variables because the data scales differ, with temperature ranging from -20 to +30 and pressure measured in millibars..

```
In [9]: mean = raw_data[:num_train_samples].mean(axis=0)
    raw_data -= mean
    std = raw_data[:num_train_samples].std(axis=0)
    raw_data /= std

In [10]: import numpy as np
    from tensorflow import keras
    int_sequence = np.arange(10)
```

```
dummy_dataset = keras.utils.timeseries_dataset_from_array(
    data=int_sequence[:-3],
    targets=int_sequence[3:],
    sequence_length=3,
    batch_size=2,
)

for inputs, targets in dummy_dataset:
    for i in range(inputs.shape[0]):
        print([int(x) for x in inputs[i]], int(targets[i])))

[0, 1, 2] 3
[1, 2, 3] 4
[2, 3, 4] 5
[3, 4, 5] 6
[4, 5, 6] 7
```

Generating training, validation, and testing datasets

```
In [11]: sampling_rate = 6
         sequence length = 120
         delay = sampling_rate * (sequence_length + 24 - 1)
         batch size = 256
         train_dataset = keras.utils.timeseries_dataset_from_array(
              raw_data[:-delay],
             targets=temperature[delay:],
              sampling rate=sampling rate,
              sequence length=sequence length,
              shuffle=True,
              batch_size=batch_size,
              start index=0,
              end_index=num_train_samples)
         val_dataset = keras.utils.timeseries_dataset_from_array(
              raw_data[:-delay],
             targets=temperature[delay:],
              sampling_rate=sampling_rate,
              sequence_length=sequence_length,
              shuffle=True,
              batch_size=batch_size,
              start index=num train samples,
              end_index=num_train_samples + num_val_samples)
         test_dataset = keras.utils.timeseries_dataset_from_array(
              raw data[:-delay],
             targets=temperature[delay:],
              sampling_rate=sampling_rate,
              sequence_length=sequence_length,
              shuffle=True,
              batch size=batch size,
              start_index=num_train_samples + num_val_samples)
```

Inspecting the output of one of this datasets

```
In [12]: for samples, targets in train_dataset:
    print("samples shape:", samples.shape)
    print("targets shape:", targets.shape)
    break
```

```
samples shape: (256, 120, 14) targets shape: (256,)
```

A common-sense, non-machine-learning baseline

Calculating the common sense baseline. MAE: The "evaluate_naive_method" function provides a starting point for evaluating the effectiveness of a basic forecasting strategy that uses the final value in the input sequence to estimate the next value.

```
In [13]: def evaluate_naive_method(dataset):
    total_abs_err = 0.
    samples_seen = 0
    for samples, targets in dataset:
        preds = samples[:, -1, 1] * std[1] + mean[1]
        total_abs_err += np.sum(np.abs(preds - targets))
        samples_seen += samples.shape[0]
    return total_abs_err / samples_seen

print(f"Validation MAE: {evaluate_naive_method(val_dataset):.2f}")

validation MAE: 2.44
Test MAE: 2.62
```

The common-sense baseline strategy is to forecast that the temperature in 24 hours will be the same as the current temperature. Using this simple baseline, the validation MAE (Mean Absolute Error) is 2.44 degrees Celsius, while the test MAE is 2.62 degrees Celsius. In other words, assuming that the future temperature remains constant, the average variance would be about two and a half degrees.

A basic machine-learning model - Dense Layer

Training and evaluating a densely connected model

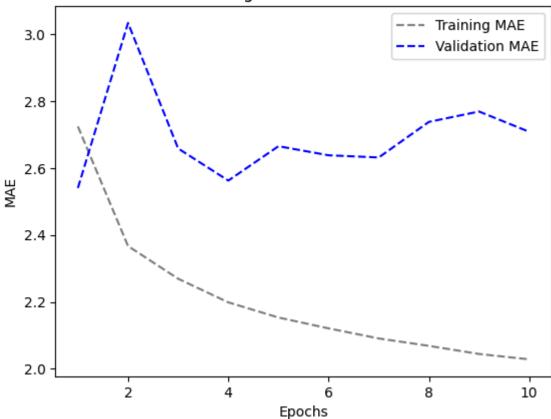
```
7 - val_loss: 10.3413 - val_mae: 2.5408
     Epoch 2/10
     819/819 [======================= ] - 52s 63ms/step - loss: 9.0656 - mae: 2.3671
     - val loss: 14.3823 - val mae: 3.0342
     Epoch 3/10
     - val loss: 11.2642 - val mae: 2.6588
     Epoch 4/10
     - val loss: 10.4404 - val mae: 2.5628
     Epoch 5/10
     - val loss: 11.3686 - val mae: 2.6657
     Epoch 6/10
     - val_loss: 11.1448 - val_mae: 2.6385
     Epoch 7/10
     - val loss: 11.1316 - val mae: 2.6320
     Epoch 8/10
     - val loss: 12.0052 - val mae: 2.7384
     Epoch 9/10
     - val loss: 12.2237 - val mae: 2.7694
     Epoch 10/10
     - val loss: 11.7147 - val mae: 2.7088
In [18]: model = keras.models.load_model("jena_dense.keras")
     print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
     405/405 [================= ] - 17s 41ms/step - loss: 11.4494 - mae: 2.652
     Test MAE: 2.65
     Plotting the results
    import matplotlib.pyplot as plt
     loss = history.history["mae"]
     val_loss = history.history["val_mae"]
```

Epoch 1/10

```
In [19]: import matplotlib.pyplot as plt
loss = history.history["mae"]

val_loss = history.history["val_mae"]

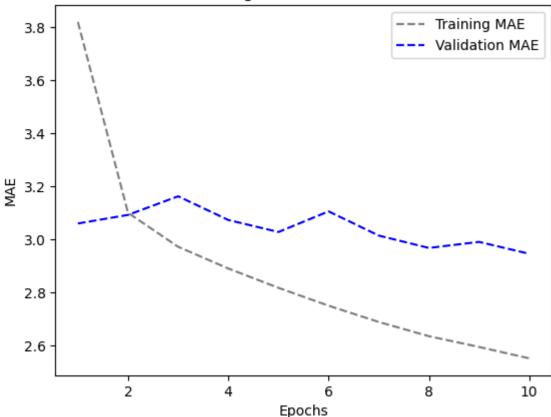
epochs = range(1, len(loss) + 1)
plt.figure()
plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
plt.plot(epochs, val_loss, color="blue",linestyle="dashed", label="Validation MAE")
plt.title("Training and validation MAE")
plt.xlabel("Epochs")
plt.ylabel("MAE")
plt.legend()
plt.show()
```



we'll attempt a 1D convolutional model first.

```
In [20]: inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
         x = layers.Conv1D(8, 24, activation="relu")(inputs)
         x = layers.MaxPooling1D(2)(x)
         x = layers.Conv1D(8, 12, activation="relu")(x)
         x = layers.MaxPooling1D(2)(x)
         x = layers.Conv1D(8, 6, activation="relu")(x)
         x = layers.GlobalAveragePooling1D()(x)
         outputs = layers.Dense(1)(x)
         model = keras.Model(inputs, outputs)
         callbacks = [
             keras.callbacks.ModelCheckpoint("jena conv.keras",
                                              save best only=True)
         model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
         history = model.fit(train_dataset,
                              epochs=10,
                              validation data=val dataset,
                             callbacks=callbacks)
         model = keras.models.load model("jena conv.keras")
         print(f"Test MAE: {model.evaluate(test dataset)[1]:.2f}")
```

```
Epoch 1/10
     09 - val loss: 15.0230 - val mae: 3.0605
     Epoch 2/10
     819/819 [====================== ] - 87s 105ms/step - loss: 15.2857 - mae: 3.10
     07 - val loss: 15.4247 - val mae: 3.0929
     Epoch 3/10
     25 - val loss: 15.8064 - val mae: 3.1631
     Epoch 4/10
     06 - val_loss: 15.1340 - val_mae: 3.0736
     Epoch 5/10
     77 - val loss: 14.6505 - val mae: 3.0284
     Epoch 6/10
     03 - val_loss: 15.3763 - val_mae: 3.1062
     Epoch 7/10
     89 - val_loss: 14.4824 - val mae: 3.0149
     353 - val loss: 14.0632 - val mae: 2.9682
     Epoch 9/10
     46 - val loss: 14.2462 - val mae: 2.9911
     Epoch 10/10
     17 - val loss: 13.8290 - val mae: 2.9462
     405/405 [=============== ] - 20s 49ms/step - loss: 15.5916 - mae: 3.136
     Test MAE: 3.14
In [21]: import matplotlib.pyplot as plt
     loss = history.history["mae"]
     val loss = history.history["val mae"]
     epochs = range(1, len(loss) + 1)
     plt.figure()
     plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
     plt.plot(epochs, val_loss, color="blue",linestyle="dashed", label="Validation MAE")
     plt.title("Training and validation MAE")
     plt.xlabel("Epochs")
     plt.ylabel("MAE")
     plt.legend()
     plt.show()
```



Convolutional data appear to perform worse than dense models or common sense. It might be due to -Weather data does not conform to the assumption of translation invariance. The order in which the data is presented is important. When it comes to estimating the temperature for the following day, recent past data is substantially more informative than data obtained several days ago. Unfortunately, a one-dimensional convolutional neural network cannot capture this critical order of time well..

A Simple RNN

1.An RNN layer that can process sequences of any length

```
model = keras.models.load model("jena SimRNN.keras")
print(f"Test MAE: {model.evaluate(test dataset)[1]:.2f}")
Epoch 1/10
18 - val loss: 144.0390 - val mae: 9.9021
Epoch 2/10
46 - val loss: 143.8109 - val mae: 9.8785
Epoch 3/10
541 - val loss: 143.7273 - val mae: 9.8734
Epoch 4/10
77 - val loss: 143.6372 - val mae: 9.8614
Epoch 5/10
75 - val loss: 143.5836 - val mae: 9.8540
Epoch 6/10
45 - val_loss: 143.5898 - val_mae: 9.8559
Epoch 7/10
39 - val_loss: 143.5630 - val_mae: 9.8524
Epoch 8/10
16 - val loss: 143.5681 - val mae: 9.8546
Epoch 9/10
819/819 [======================== ] - 76s 93ms/step - loss: 136.1029 - mae: 9.53
26 - val_loss: 143.5909 - val_mae: 9.8579
Epoch 10/10
35 - val loss: 143.5680 - val mae: 9.8549
405/405 [================= ] - 20s 46ms/step - loss: 151.3239 - mae: 9.92
Test MAE: 9.92
```

2.Simple RNN - Stacking RNN layers

- Stacked SimpleRNN layers with increasing units (14, 14) process sequential data.
- RMSprop optimizer is used with Mean Squared Error (MSE) loss and Mean Absolute Error (MAE) metric.

```
validation data=val dataset,
         callbacks=callbacks)
model = keras.models.load_model("jena_SRNN2.keras")
print(f"Test MAE: {model.evaluate(test dataset)[1]:.2f}")
Epoch 1/10
5610 - val loss: 143.3921 - val mae: 9.8306
Epoch 2/10
5099 - val loss: 143.5119 - val mae: 9.8467
Epoch 3/10
5041 - val loss: 143.4196 - val mae: 9.8378
Epoch 4/10
4986 - val loss: 143.4881 - val mae: 9.8492
Epoch 5/10
4948 - val_loss: 143.4210 - val_mae: 9.8387
Epoch 6/10
4930 - val_loss: 143.5286 - val_mae: 9.8542
Epoch 7/10
4904 - val loss: 143.4942 - val mae: 9.8516
Epoch 8/10
4886 - val_loss: 143.4223 - val_mae: 9.8419
Epoch 9/10
4880 - val_loss: 143.4623 - val_mae: 9.8451
Epoch 10/10
4856 - val loss: 143.4931 - val mae: 9.8522
405/405 [=============== ] - 28s 67ms/step - loss: 151.1129 - mae: 9.89
99
Test MAE: 9.90
```

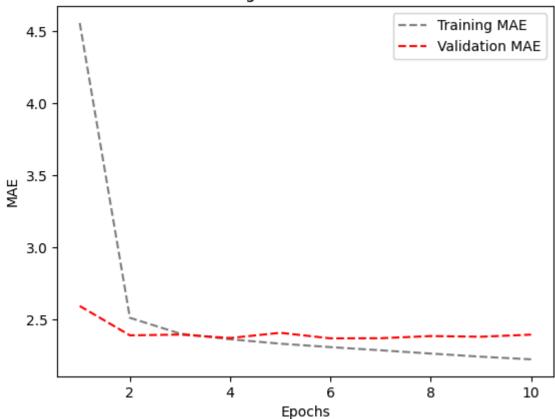
A simpleRNN with two layer has a MAE of 9.90

epochs=10,

A Simple GRU (Gated Recurrent Unit)

```
inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
In [24]:
         x = layers.GRU(16)(inputs)
         outputs = layers.Dense(1)(x)
         model = keras.Model(inputs, outputs)
         callbacks = [
             keras.callbacks.ModelCheckpoint("jena gru.keras",
                                              save_best_only=True)
         model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
         history = model.fit(train_dataset,
                              epochs=10,
                              validation data=val dataset,
                              callbacks=callbacks)
```

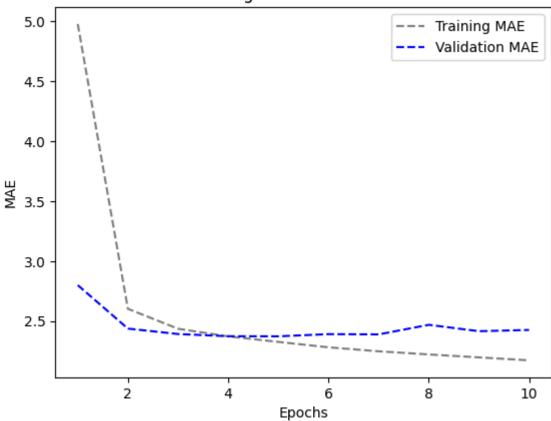
```
model = keras.models.load model("jena gru.keras")
     print(f"Test MAE: {model.evaluate(test dataset)[1]:.2f}")
     Epoch 1/10
     565 - val loss: 11.9130 - val mae: 2.5958
     Epoch 2/10
     141 - val loss: 9.6117 - val mae: 2.3926
     Epoch 3/10
     48 - val loss: 9.7162 - val mae: 2.3981
     Epoch 4/10
     54 - val loss: 9.5391 - val mae: 2.3742
     Epoch 5/10
     48 - val loss: 10.0200 - val mae: 2.4104
     Epoch 6/10
     11 - val_loss: 9.6091 - val_mae: 2.3719
     Epoch 7/10
     92 - val loss: 9.5284 - val mae: 2.3727
     Epoch 8/10
     65 - val loss: 9.6873 - val mae: 2.3878
     Epoch 9/10
     48 - val_loss: 9.6477 - val_mae: 2.3830
     Epoch 10/10
     65 - val loss: 9.8564 - val mae: 2.3976
     405/405 [=============== ] - 25s 59ms/step - loss: 9.6709 - mae: 2.4555
     Test MAE: 2.46
In [25]: import matplotlib.pyplot as plt
     loss = history.history["mae"]
     val_loss = history.history["val_mae"]
     epochs = range(1, len(loss) + 1)
     plt.figure()
     plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
     plt.plot(epochs, val_loss, color="red",linestyle="dashed", label="Validation MAE")
     plt.title("Training and validation MAE")
     plt.xlabel("Epochs")
     plt.ylabel("MAE")
     plt.legend()
     plt.show()
```



LSTM(Long Short-Term Memory)

1.LSTM-Simple

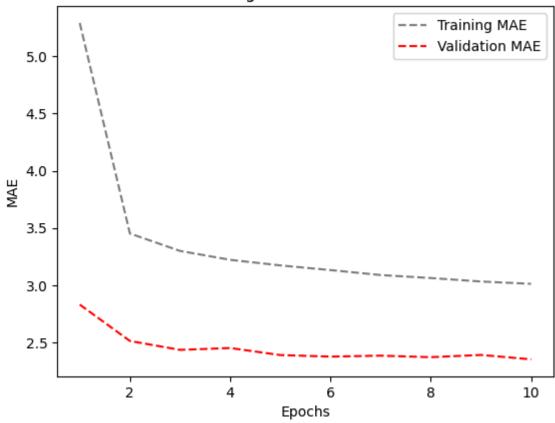
```
Epoch 1/10
     759 - val loss: 13.5917 - val mae: 2.7997
     Epoch 2/10
     025 - val_loss: 9.7433 - val_mae: 2.4377
     Epoch 3/10
     64 - val loss: 9.4774 - val mae: 2.3924
     Epoch 4/10
     27 - val loss: 9.4112 - val mae: 2.3742
     Epoch 5/10
     68 - val loss: 9.4437 - val mae: 2.3734
     Epoch 6/10
     17 - val_loss: 9.5459 - val_mae: 2.3916
     Epoch 7/10
     85 - val loss: 9.5145 - val mae: 2.3893
     23 - val loss: 10.3989 - val mae: 2.4692
     Epoch 9/10
     80 - val loss: 9.8007 - val mae: 2.4160
     Epoch 10/10
     32 - val loss: 9.9201 - val mae: 2.4264
     405/405 [=============== ] - 27s 63ms/step - loss: 10.7166 - mae: 2.575
     Test MAE: 2.58
In [27]: import matplotlib.pyplot as plt
     loss = history.history["mae"]
     val_loss = history.history["val_mae"]
     epochs = range(1, len(loss) + 1)
     plt.figure()
     plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
     plt.plot(epochs, val_loss, color="blue",linestyle="dashed", label="Validation MAE")
     plt.title("Training and validation MAE")
     plt.xlabel("Epochs")
     plt.ylabel("MAE")
     plt.legend()
     plt.show()
```



2.LSTM - dropout Regularization

```
In [28]:
         inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
         x = layers.LSTM(16, recurrent_dropout=0.25)(inputs)
         x = layers.Dropout(0.5)(x)
         outputs = layers.Dense(1)(x)
         model = keras.Model(inputs, outputs)
         callbacks = [
             keras.callbacks.ModelCheckpoint("jena_lstm_dropout.keras",
                                              save_best_only=True)
         model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
         history = model.fit(train_dataset,
                              epochs=10,
                              validation_data=val_dataset,
                             callbacks=callbacks)
         model = keras.models.load_model("jena_lstm_dropout.keras")
         print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
```

```
Epoch 1/10
     921 - val loss: 14.0696 - val mae: 2.8309
     Epoch 2/10
     819/819 [=======================] - 170s 207ms/step - loss: 20.1604 - mae: 3.4
     522 - val_loss: 10.7233 - val_mae: 2.5130
     Epoch 3/10
     998 - val loss: 9.7014 - val mae: 2.4351
     Epoch 4/10
     222 - val_loss: 9.8337 - val_mae: 2.4514
     Epoch 5/10
     734 - val_loss: 9.3409 - val_mae: 2.3899
     Epoch 6/10
     325 - val_loss: 9.2639 - val_mae: 2.3763
     Epoch 7/10
     891 - val loss: 9.3448 - val mae: 2.3846
     630 - val loss: 9.2567 - val mae: 2.3713
     Epoch 9/10
     326 - val loss: 9.4359 - val mae: 2.3909
     Epoch 10/10
     123 - val loss: 9.1445 - val mae: 2.3525
     Test MAE: 2.56
In [29]: import matplotlib.pyplot as plt
     loss = history.history["mae"]
     val_loss = history.history["val_mae"]
     epochs = range(1, len(loss) + 1)
     plt.figure()
     plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
     plt.plot(epochs, val_loss, color="red",linestyle="dashed", label="Validation MAE")
     plt.title("Training and validation MAE")
     plt.xlabel("Epochs")
     plt.ylabel("MAE")
     plt.legend()
     plt.show()
```

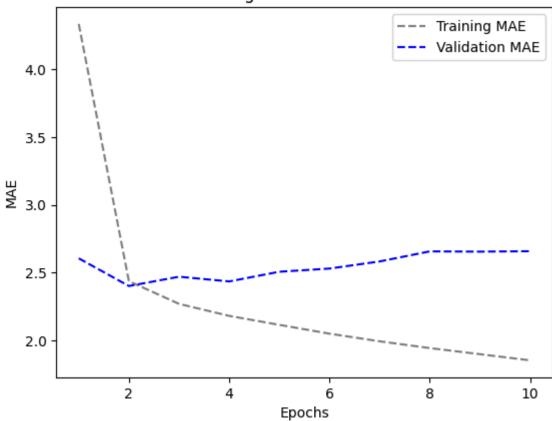


3.LSTM - Stacked setup with 16 units

```
inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
In [30]:
         x = layers.LSTM(16, return_sequences=True)(inputs)
         x = layers.LSTM(16)(x)
         outputs = layers.Dense(1)(x)
         model = keras.Model(inputs, outputs)
         callbacks = [
             keras.callbacks.ModelCheckpoint("jena_LSTM_stacked1.keras",
                                              save_best_only=True)
         model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
         history = model.fit(train_dataset,
                              epochs=10,
                             validation_data=val_dataset,
                             callbacks=callbacks)
         model = keras.models.load_model("jena_LSTM_stacked1.keras")
         print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
```

```
344 - val loss: 11.7511 - val mae: 2.6050
    Epoch 2/10
    63 - val_loss: 9.5037 - val_mae: 2.4009
    Epoch 3/10
    91 - val loss: 10.0366 - val mae: 2.4695
    Epoch 4/10
    06 - val loss: 9.7446 - val mae: 2.4347
    Epoch 5/10
    43 - val loss: 10.3941 - val mae: 2.5063
    Epoch 6/10
    93 - val_loss: 10.6075 - val_mae: 2.5297
    Epoch 7/10
    30 - val loss: 10.9730 - val mae: 2.5822
    29 - val loss: 11.6485 - val mae: 2.6565
    Epoch 9/10
    80 - val loss: 11.4418 - val mae: 2.6544
    Epoch 10/10
    26 - val loss: 11.5115 - val mae: 2.6577
    Test MAE: 2.60
In [32]: import matplotlib.pyplot as plt
    loss = history.history["mae"]
    val_loss = history.history["val_mae"]
    epochs = range(1, len(loss) + 1)
    plt.figure()
    plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
    plt.plot(epochs, val_loss, color="blue",linestyle="dashed", label="Validation MAE")
    plt.title("Training and validation MAE")
    plt.xlabel("Epochs")
    plt.ylabel("MAE")
    plt.legend()
    plt.show()
```

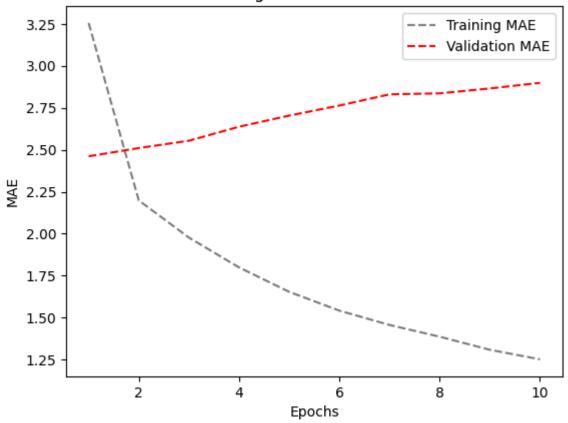
Epoch 1/10



4.LSTM - Stacked setup with 32 units

```
inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
In [33]:
         x = layers.LSTM(32, return_sequences=True)(inputs)
         x = layers.LSTM(32)(x)
         outputs = layers.Dense(1)(x)
         model = keras.Model(inputs, outputs)
         callbacks = [
             keras.callbacks.ModelCheckpoint("jena_LSTM_stacked2.keras",
                                              save_best_only=True)
         model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
         history = model.fit(train_dataset,
                              epochs=10,
                             validation_data=val_dataset,
                             callbacks=callbacks)
         model = keras.models.load_model("jena_LSTM_stacked2.keras")
         print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
```

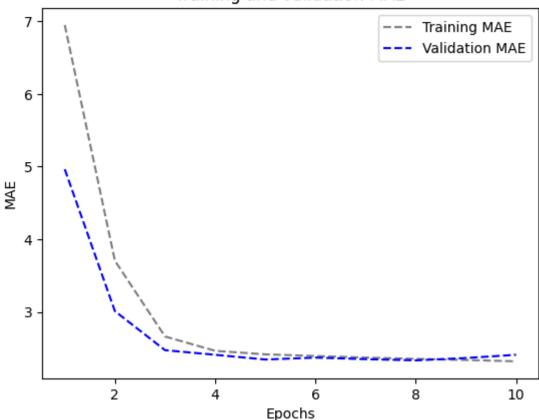
```
Epoch 1/10
     552 - val loss: 10.1024 - val mae: 2.4611
     Epoch 2/10
     88 - val_loss: 10.5568 - val_mae: 2.5104
     Epoch 3/10
     72 - val loss: 10.9067 - val mae: 2.5539
     Epoch 4/10
     95 - val loss: 11.4266 - val mae: 2.6375
     Epoch 5/10
     41 - val_loss: 11.9881 - val_mae: 2.7035
     Epoch 6/10
     23 - val_loss: 12.5151 - val_mae: 2.7635
     Epoch 7/10
     70 - val loss: 13.0589 - val mae: 2.8302
     71 - val loss: 13.1569 - val mae: 2.8362
     Epoch 9/10
     93 - val loss: 13.3815 - val mae: 2.8653
     Epoch 10/10
     23 - val loss: 13.8184 - val mae: 2.8984
     405/405 [=============== ] - 55s 131ms/step - loss: 11.6077 - mae: 2.67
     Test MAE: 2.68
In [34]: import matplotlib.pyplot as plt
     loss = history.history["mae"]
     val_loss = history.history["val_mae"]
     epochs = range(1, len(loss) + 1)
     plt.figure()
     plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
     plt.plot(epochs, val_loss, color="red",linestyle="dashed", label="Validation MAE")
     plt.title("Training and validation MAE")
     plt.xlabel("Epochs")
     plt.ylabel("MAE")
     plt.legend()
     plt.show()
```



5.LSTM - Stacked setup with 8 units

```
inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
In [35]:
         x = layers.LSTM(8, return sequences=True)(inputs)
         x = layers.LSTM(8)(x)
         outputs = layers.Dense(1)(x)
         model = keras.Model(inputs, outputs)
         callbacks = [
             keras.callbacks.ModelCheckpoint("jena_LSTM_stacked3.keras",
                                              save_best_only=True)
         model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
         history = model.fit(train_dataset,
                              epochs=10,
                             validation_data=val_dataset,
                             callbacks=callbacks)
         model = keras.models.load_model("jena_LSTM_stacked3.keras")
         print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
```

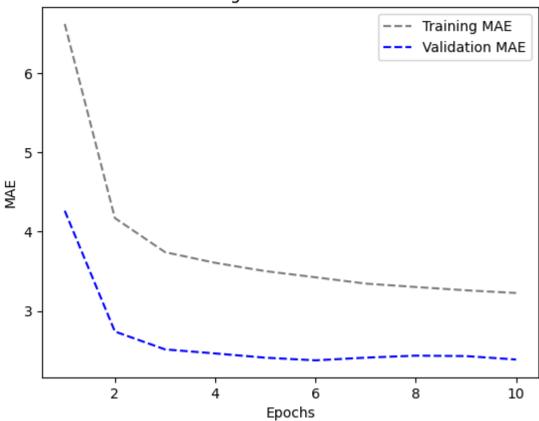
```
Epoch 1/10
     490 - val loss: 43.6278 - val mae: 4.9642
     Epoch 2/10
     053 - val_loss: 16.4469 - val_mae: 3.0123
     Epoch 3/10
     634 - val loss: 10.1599 - val mae: 2.4749
     Epoch 4/10
     659 - val_loss: 9.6579 - val_mae: 2.4113
     Epoch 5/10
     75 - val loss: 9.0640 - val mae: 2.3464
     Epoch 6/10
     47 - val_loss: 9.3260 - val_mae: 2.3728
     Epoch 7/10
     32 - val loss: 9.1714 - val mae: 2.3514
     54 - val loss: 9.1480 - val mae: 2.3349
     Epoch 9/10
     02 - val loss: 9.3738 - val mae: 2.3671
     Epoch 10/10
     14 - val loss: 9.7517 - val mae: 2.4115
     405/405 [=============== ] - 34s 78ms/step - loss: 10.7810 - mae: 2.563
     Test MAE: 2.56
In [36]: import matplotlib.pyplot as plt
     loss = history.history["mae"]
     val_loss = history.history["val_mae"]
     epochs = range(1, len(loss) + 1)
     plt.figure()
     plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
     plt.plot(epochs, val_loss, color="blue",linestyle="dashed", label="Validation MAE")
     plt.title("Training and validation MAE")
     plt.xlabel("Epochs")
     plt.ylabel("MAE")
     plt.legend()
     plt.show()
```



6.LSTM - dropout-regularized, stacked model

```
In [37]: inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
         x = layers.LSTM(8, recurrent_dropout=0.5, return_sequences=True)(inputs)
         x = layers.LSTM(8, recurrent_dropout=0.5)(x)
         x = layers.Dropout(0.5)(x)
         outputs = layers.Dense(1)(x)
         model = keras.Model(inputs, outputs)
         callbacks = [
             keras.callbacks.ModelCheckpoint("jena_stacked_LSTM_dropout.keras",
                                              save_best_only=True)
         model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
         history = model.fit(train dataset,
                              epochs=10,
                             validation_data=val_dataset,
                             callbacks=callbacks)
         model = keras.models.load_model("jena_stacked_LSTM_dropout.keras")
         print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
```

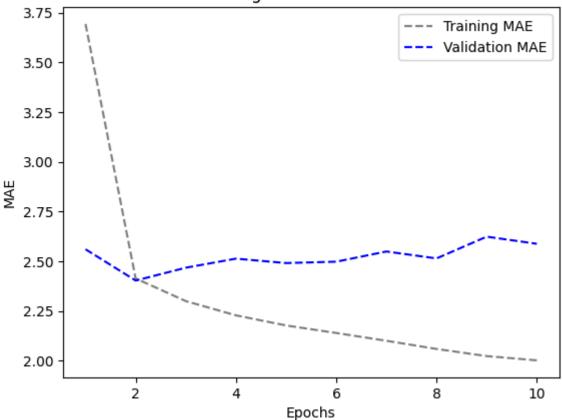
```
Epoch 1/10
     228 - val_loss: 33.1815 - val_mae: 4.2641
     Epoch 2/10
     720 - val_loss: 13.4745 - val_mae: 2.7395
     Epoch 3/10
     416 - val loss: 10.7940 - val mae: 2.5139
     Epoch 4/10
     069 - val loss: 10.1827 - val mae: 2.4628
     Epoch 5/10
     019 - val_loss: 9.7306 - val_mae: 2.4093
     Epoch 6/10
     244 - val_loss: 9.4109 - val_mae: 2.3758
     Epoch 7/10
     445 - val loss: 9.7461 - val mae: 2.4095
     015 - val loss: 9.7408 - val mae: 2.4350
     Epoch 9/10
     600 - val loss: 9.7916 - val mae: 2.4295
     Epoch 10/10
     262 - val loss: 9.4357 - val mae: 2.3859
     405/405 [=============== ] - 36s 86ms/step - loss: 10.9644 - mae: 2.556
     Test MAE: 2.56
In [38]: import matplotlib.pyplot as plt
     loss = history.history["mae"]
     val_loss = history.history["val_mae"]
     epochs = range(1, len(loss) + 1)
     plt.figure()
     plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
     plt.plot(epochs, val_loss, color="blue",linestyle="dashed", label="Validation MAE")
     plt.title("Training and validation MAE")
     plt.xlabel("Epochs")
     plt.ylabel("MAE")
     plt.legend()
     plt.show()
```



Bidirectional LSTM

```
In [39]:
         inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
         x = layers.Bidirectional(layers.LSTM(16))(inputs)
         outputs = layers.Dense(1)(x)
         model = keras.Model(inputs, outputs)
         callbacks = [
             keras.callbacks.ModelCheckpoint("jena_bidirec_LSTM.keras",
                                              save_best_only=True)
         ]
         model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])
         history = model.fit(train_dataset,
                              epochs=10,
                             validation_data=val_dataset,
                              callbacks=callbacks)
         model = keras.models.load_model("jena_bidirec_LSTM.keras")
         print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
```

```
Epoch 1/10
     934 - val loss: 10.7851 - val mae: 2.5606
     Epoch 2/10
     819/819 [====================== ] - 169s 206ms/step - loss: 9.6015 - mae: 2.41
     40 - val_loss: 9.7461 - val_mae: 2.4034
     Epoch 3/10
     01 - val loss: 10.3606 - val mae: 2.4680
     Epoch 4/10
     84 - val loss: 10.7940 - val mae: 2.5135
     Epoch 5/10
     76 - val_loss: 10.5363 - val_mae: 2.4913
     Epoch 6/10
     98 - val_loss: 10.4645 - val_mae: 2.4982
     Epoch 7/10
     06 - val loss: 10.9244 - val mae: 2.5495
     95 - val loss: 10.4967 - val mae: 2.5147
     Epoch 9/10
     36 - val loss: 11.6070 - val mae: 2.6240
     Epoch 10/10
     23 - val loss: 11.1192 - val mae: 2.5882
     Test MAE: 2.62
In [40]: import matplotlib.pyplot as plt
     loss = history.history["mae"]
     val_loss = history.history["val_mae"]
     epochs = range(1, len(loss) + 1)
     plt.figure()
     plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
     plt.plot(epochs, val_loss, color="blue",linestyle="dashed", label="Validation MAE")
     plt.title("Training and validation MAE")
     plt.xlabel("Epochs")
     plt.ylabel("MAE")
     plt.legend()
     plt.show()
```



1D Convnets and LSTM togther

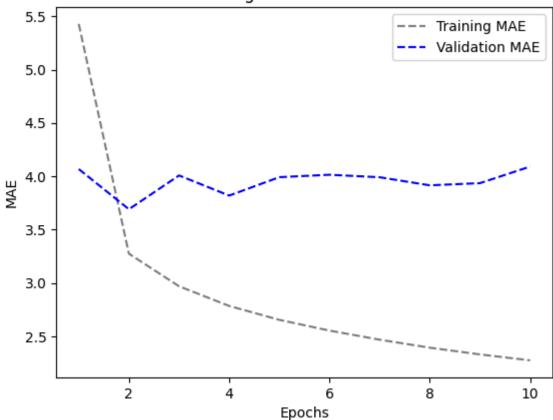
```
inputs = keras.Input(shape=(sequence_length, raw_data.shape[-1]))
    x = layers.Conv1D(64, 3, activation='relu')(inputs)
    x = layers.MaxPooling1D(3)(x)
    x = layers.Conv1D(128, 3, activation='relu')(x)
    x = layers.GlobalMaxPooling1D()(x)
    x = layers.Reshape((-1, 128))(x) # Reshape the data to be 3D
    x = layers.LSTM(16)(x)
    outputs = layers.Dense(1)(x)
    model = keras.Model(inputs, outputs)

model.compile(optimizer="rmsprop", loss="mse", metrics=["mae"])

callbacks = [
    keras.callbacks.ModelCheckpoint("jena_Conv_LSTM.keras", save_best_only=True)
]

history = model.fit(train_dataset, epochs=10, validation_data=val_dataset, callbacks=comodel = keras.models.load_model("jena_Conv_LSTM.keras")
    print(f"Test MAE: {model.evaluate(test_dataset)[1]:.2f}")
```

```
Epoch 1/10
     281 - val loss: 27.7129 - val mae: 4.0673
     Epoch 2/10
     819/819 [=======================] - 139s 170ms/step - loss: 17.9697 - mae: 3.2
     734 - val_loss: 22.2684 - val_mae: 3.6903
     Epoch 3/10
     679 - val loss: 26.3144 - val mae: 4.0073
     Epoch 4/10
     835 - val loss: 23.1844 - val mae: 3.8187
     Epoch 5/10
     530 - val loss: 25.6090 - val mae: 3.9913
     Epoch 6/10
     524 - val_loss: 24.9357 - val_mae: 4.0139
     Epoch 7/10
     672 - val loss: 24.8969 - val mae: 3.9906
     21 - val loss: 23.8682 - val mae: 3.9147
     Epoch 9/10
     89 - val loss: 24.2859 - val mae: 3.9350
     Epoch 10/10
     35 - val loss: 25.7734 - val mae: 4.0904
     405/405 [=============== ] - 27s 63ms/step - loss: 24.4174 - mae: 3.892
     Test MAE: 3.89
In [42]: import matplotlib.pyplot as plt
     loss = history.history["mae"]
     val_loss = history.history["val_mae"]
     epochs = range(1, len(loss) + 1)
     plt.figure()
     plt.plot(epochs, loss, color="grey", linestyle="dashed", label="Training MAE")
     plt.plot(epochs, val_loss, color="blue",linestyle="dashed", label="Validation MAE")
     plt.title("Training and validation MAE")
     plt.xlabel("Epochs")
     plt.ylabel("MAE")
     plt.legend()
     plt.show()
```



Built 14 models: Following are the details;

Model 1: common-sense, non-machine-learning baseline

Model 2: A basic machine-learning model

Model 3: 1D convolutional model

Model 4: Simple RNN layer that can process sequences of any length

Model 5: Simple RNN - Stacking RNN layers

Model 6: A Simple GRU (Gated Recurrent Unit)

Model 7: LSTM-Simple

Model 8: LSTM - dropout Regularization

Model 9: Stacked setup with 16 units

Model 10: Stacked setup with 32 units

Model 11: Stacked setup with 8 units

Model 12: LSTM - dropout-regularized, stacked

Model 13: Bidirectional LSTM

Model 14: 1D Convnets and LSTM togther

```
In [43]: Models = ("1","2","3","4","5","6","7","8","9","10","11","12","13","14")
    Mae = (2.62,2.63,3.04,9.92,9.91,2.47,2.57,2.53,2.60,2.63,2.55,2.51,2.54,3.81)

# MAE Evaluation
    plt.scatter(Models, Mae, color="red")
    plt.title("MAE Evaluation")
    plt.xlabel("Model Number")
    plt.ylabel("MAE")

for (xi, yi) in zip(Models,Mae):
        plt.text(xi, yi, yi, va='bottom', ha='center')

plt.show()
```

MAE Evaluation

