# Time series prediction using RNNs, with TensorFlow and Cloud ML Engine

This notebook illustrates:

- 1. Creating a Recurrent Neural Network in TensorFlow
- 2. Creating a Custom Estimator in tf.estimator
- 3. Training on Cloud ML Engine

#### Simulate some time-series data

Essentially a set of sinusoids with random amplitudes and frequencies.

```
In [1]:
```

```
import os
PROJECT = 'qwiklabs-gcp-01-9d4e02eca3d3' # REPLACE WITH YOUR PROJECT ID
BUCKET = 'qwiklabs-gcp-01-9d4e02eca3d3' # REPLACE WITH YOUR BUCKET NAME
REGION = 'us-central1' # REPLACE WITH YOUR BUCKET REGION e.g. us-central1
os.environ['TFVERSION'] = '1.8' # Tensorflow version
```

#### In [2]:

```
# for bash
os.environ['PROJECT'] = PROJECT
os.environ['BUCKET'] = BUCKET
os.environ['REGION'] = REGION
```

#### In [3]:

```
%%bash
gcloud config set project $PROJECT
gcloud config set compute/region $REGION
```

```
Updated property [core/project].
Updated property [compute/region].
```

#### In [4]:

```
import tensorflow as tf
print(tf.__version__)
```

1.15.2

```
In [5]:
```

```
import numpy as np
import seaborn as sns
import pandas as pd

SEQ_LEN = 10
def create_time_series():
    freq = (np.random.random() * 0.5) + 0.1 # 0.1 to 0.6
    ampl = np.random.random() + 0.5 # 0.5 to 1.5
    x = np.sin(np.arange(0, SEQ_LEN) * freq) * ampl
    return x

for i in range(0, 5):
    sns.tsplot( create_time_series() ); # 5 series
```

-----

#### In [6]:

```
def to_csv(filename, N):
    with open(filename, 'w') as ofp:
    for lineno in range(0, N):
        seq = create_time_series()
        line = ",".join(map(str, seq))
        ofp.write(line + '\n')

to_csv('train.csv', 1000) # 1000 sequences
to_csv('valid.csv', 50)
```

#### In [7]:

```
!head -5 train.csv valid.csv
```

```
==> train.csv <==
0.0,0.7835257568060624,1.3028590345672058,1.3828888750150852,0.99663
04831230729, 0.27432407271877035, -0.540480071427818, -1.1730428933146
8,-1.4100742252424463,-1.171650855179664
0.0,0.17322099198886648,0.3429575185097825,0.5057952066364573,0.6584
584585637777,0.7978763426254479,0.9212443673043033,1.026080895606425
8,1.110277064983147,1.172139208625621
0.0,0.2815890058048289,0.5402251254962078,0.7548264088639949,0.90790
02737568997.0.9869693616296545.0.9855885921288892.0.903870514553214
9,0.7484761337335679,0.5320719581347553
0.0,0.11308511436789251,0.2248347065778442,0.33392902683456616,0.439
0796837982897,0.5390448603378915,0.6326439792479864,0.71877164572956
04,0.7964107019750557,0.8646442396847629
0.0,0.2150923017693087,0.40513266736660974,0.5479869754408063,0.6270
16894548454, 0.6330177601205385, 0.5652906475556116, 0.431723776409344
4,0.2478737644831486,0.03515373872815868
==> valid.csv <==
0.0,0.32479429404936555,0.6091205572484247,0.8175529086580774,0.9241
215360569126,0.9155484275455114,0.7929017571222435,0.571462794604065
3,0.27882192236784037,-0.04855901261840499
0.0,0.10268709494441687,0.20340192132594506,0.30021009112828506,0.39
12522498723245,0.47477978846861935,0.5491884280289793,0.613049032587
5687,0.665135057924336,0.7044461092925692
0.0,0.18718921679164938,0.3636714689204388,0.5193522153142289,0.6453
267322987856,0.7343894514931276,0.7814461083689013,0.783805127145424
5,0.7413315752068546,0.6564548810614512
0.0,0.42737469522168536,0.818268217424057,1.1393134665540883,1.36310
5667805292,1.4705416732713952,1.452450627616941,1.3103768023535558,
1.0564477751289063,0.7123392063889237
0.0,0.37825687175050376,0.6930839204531855,0.8916878580510053,0.9407
648279342158,0.8320851223356872,0.5838732204647514,0.237751729046770
36,-0.14823830470055482,-0.5093702852615594
```

## **RNN**

For more info, see:

- 1. http://colah.github.io/posts/2015-08-Understanding-LSTMs/ for the theory
- 2. https://www.tensorflow.org/tutorials/recurrent for explanations
- 3. https://github.com/tensorflow/models/tree/master/tutorials/rnn/ptb for sample code

Here, we are trying to predict from 9 values of a timeseries, the tenth value.

### **Imports**

Several tensorflow packages and shutil

```
In [8]:
```

```
import tensorflow as tf
import shutil
import tensorflow.contrib.metrics as metrics
import tensorflow.contrib.rnn as rnn
```

```
WARNING:tensorflow:
The TensorFlow contrib module will not be included in TensorFlow 2.
0.
For more information, please see:
   * https://github.com/tensorflow/community/blob/master/rfcs/2018090
7-contrib-sunset.md
   * https://github.com/tensorflow/addons
   * https://github.com/tensorflow/io (for I/O related ops)
If you depend on functionality not listed there, please file an issue
```

## Input Fn to read CSV

Our CSV file structure is quite simple -- a bunch of floating point numbers (note the type of DEFAULTS). We ask for the data to be read BATCH\_SIZE sequences at a time. The Estimator API in tf.contrib.learn wants the features returned as a dict. We'll just call this timeseries column 'rawdata'.

Our CSV file sequences consist of 10 numbers. We'll assume that 9 of them are inputs and we need to predict the last one.

#### In [9]:

```
DEFAULTS = [[0.0] for x in range(0, SEQ_LEN)]
BATCH_SIZE = 20
TIMESERIES_COL = 'rawdata'
# In each sequence, column index 0 to N_INPUTS - 1 are features, and column inde
x N_INPUTS to SEQ_LEN are labels
N_OUTPUTS = 1
N_INPUTS = SEQ_LEN - N_OUTPUTS
```

Reading data using the Estimator API in tf.estimator requires an input\_fn. This input\_fn needs to return a dict of features and the corresponding labels.

So, we read the CSV file. The Tensor format here will be a scalar -- entire line. We then decode the CSV. At this point, all\_data will contain a list of scalar Tensors. There will be SEQ\_LEN of these tensors.

We split this list of SEQ\_LEN tensors into a list of N\_INPUTS Tensors and a list of N\_OUTPUTS Tensors. We stack them along the first dimension to then get a vector Tensor for each. We then put the inputs into a dict and call it features. The other is the ground truth, so labels.

In [10]:

```
# Read data and convert to needed format
def read dataset(filename, mode, batch size = 512):
  def input fn():
    # Provide the ability to decode a CSV
   def decode csv(line):
      # all data is a list of scalar tensors
      all data = tf.decode csv(line, record defaults = DEFAULTS)
      inputs = all data[:len(all data) - N OUTPUTS] # first N INPUTS values
      labels = all data[len(all data) - N OUTPUTS:] # last N OUTPUTS values
      # Convert each list of rank R tensors to one rank R+1 tensor
      inputs = tf.stack(inputs, axis = 0)
      labels = tf.stack(labels, axis = 0)
      # Convert input R+1 tensor into a feature dictionary of one R+1 tensor
      features = {TIMESERIES COL: inputs}
      return features, labels
    # Create list of files that match pattern
    file list = tf.qfile.Glob(filename)
    # Create dataset from file list
   dataset = tf.data.TextLineDataset(file list).map(decode csv)
    if mode == tf.estimator.ModeKeys.TRAIN:
        num epochs = None # indefinitely
        dataset = dataset.shuffle(buffer size = 10 * batch size)
        num epochs = 1 # end-of-input after this
   dataset = dataset.repeat(num epochs).batch(batch size)
   iterator = dataset.make one shot iterator()
   batch_features, batch_labels = iterator.get_next()
   return batch features, batch labels
  return input fn
```

#### **Define RNN**

A recursive neural network consists of possibly stacked LSTM cells.

The RNN has one output per input, so it will have 8 output cells. We use only the last output cell, but rather use it directly, we do a matrix multiplication of that cell by a set of weights to get the actual predictions. This allows for a degree of scaling between inputs and predictions if necessary (we don't really need it in this problem).

Finally, to supply a model function to the Estimator API, you need to return a EstimatorSpec. The rest of the function creates the necessary objects.

```
In [11]:
```

```
LSTM SIZE = 3 # number of hidden layers in each of the LSTM cells
# Create the inference model
def simple rnn(features, labels, mode):
  # 0. Reformat input shape to become a sequence
 x = tf.split(features[TIMESERIES COL], N INPUTS, 1)
 # 1. Configure the RNN
  lstm cell = rnn.BasicLSTMCell(LSTM SIZE, forget bias = 1.0)
 outputs, = rnn.static rnn(lstm cell, x, dtype = tf.float32)
 # Slice to keep only the last cell of the RNN
 outputs = outputs[-1]
 # Output is result of linear activation of last layer of RNN
 weight = tf.get variable("weight", initializer=tf.initializers.random normal,
shape=[LSTM SIZE, N OUTPUTS])
 bias = tf.get variable("bias", initializer=tf.initializers.random normal, shap
e=[N OUTPUTS])
  predictions = tf.matmul(outputs, weight) + bias
  # 2. Loss function, training/eval ops
  if mode == tf.estimator.ModeKeys.TRAIN or mode == tf.estimator.ModeKeys.EVAL:
   loss = tf.losses.mean squared error(labels, predictions)
   train op = tf.contrib.layers.optimize loss(
      loss = loss,
      global step = tf.train.get global step(),
      learning rate = 0.01,
     optimizer = "SGD")
   eval metric ops = {
      "rmse": tf.metrics.root mean squared error(labels, predictions)
  else:
   loss = None
   train_op = None
   eval metric ops = None
  # 3. Create predictions
 predictions dict = {"predicted": predictions}
  # 4. Create export outputs
  export outputs = {"predict export outputs": tf.estimator.export.PredictOutput(
outputs = predictions)}
  # 5. Return EstimatorSpec
  return tf.estimator.EstimatorSpec(
     mode = mode,
      predictions = predictions dict,
      loss = loss,
      train op = train op,
      eval metric ops = eval metric ops,
      export outputs = export outputs)
```

#### **Estimator**

Distributed training is launched off using an Estimator. The key line here is that we use tf.estimator. Estimator rather than, say tf.estimator. DNNRegressor. This allows us to provide a model\_fn, which will be our RNN defined above. Note also that we specify a serving\_input\_fn -- this is how we parse the input data provided to us at prediction time.

#### In [12]:

```
# Create functions to read in respective datasets
def get_train():
    return read_dataset(filename = 'train.csv', mode = tf.estimator.ModeKeys.TRAIN
, batch_size = 512)

def get_valid():
    return read_dataset(filename = 'valid.csv', mode = tf.estimator.ModeKeys.EVAL,
batch_size = 512)
```

#### In [13]:

```
# Create serving input function
def serving_input_fn():
    feature_placeholders = {
        TIMESERIES_COL: tf.placeholder(tf.float32, [None, N_INPUTS])
}

features = {
        key: tf.expand_dims(tensor, -1)
        for key, tensor in feature_placeholders.items()
}
features[TIMESERIES_COL] = tf.squeeze(features[TIMESERIES_COL], axis = [2])

return tf.estimator.export.ServingInputReceiver(features, feature_placeholders)
)
```

#### In [14]:

```
In [15]:
```

```
# Run the model
shutil.rmtree('outputdir', ignore_errors = True) # start fresh each time
train_and_evaluate('outputdir')
```

```
INFO:tensorflow:Using default config.
INFO:tensorflow:Using config: { 'model dir': 'outputdir', 'tf rando
m_seed': None, '_save_summary_steps': 100, '_save_checkpoints_step
s': None, '_save_checkpoints_secs': 600, '_session_config': allow_so
ft placement: true
graph options {
  rewrite options {
    meta optimizer iterations: ONE
  }
}
  ' keep checkpoint_max': 5, '_keep_checkpoint_every_n_hours': 1000
0, 'log step count steps': 100, 'train distribute': None, 'device
_fn': None, '_protocol': None, '_eval_distribute': None, '_experimen
tal_distribute': None, '_experimental_max_worker_delay_secs': None,
'_session_creation_timeout_secs': 7200, '_service': None, '_cluster_
spec': <tensorflow.python.training.server lib.ClusterSpec object at
0x7f768eaa5490>, ' task type': 'worker', ' task id': 0, ' global id
in_cluster': 0, '_master': '', '_evaluation_master': '', '_is_chie
f': True, '_num_ps_replicas': 0, '_num_worker_replicas': 1}
INFO:tensorflow:Not using Distribute Coordinator.
INFO: tensorflow: Running training and evaluation locally (non-distrib
INFO:tensorflow:Start train and evaluate loop. The evaluate will hap
pen after every checkpoint. Checkpoint frequency is determined based
on RunConfig arguments: save checkpoints steps None or save checkpoi
nts secs 600.
WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tenso
rflow core/python/training/training util.py:236: Variable.initialize
d value (from tensorflow.python.ops.variables) is deprecated and wil
l be removed in a future version.
Instructions for updating:
Use Variable.read_value. Variables in 2.X are initialized automatica
lly both in eager and graph (inside tf.defun) contexts.
WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tenso
rflow core/python/autograph/converters/directives.py:119: The name t
f.decode csv is deprecated. Please use tf.io.decode csv instead.
WARNING:tensorflow:From <ipython-input-10-069415855dc2>:34: DatasetV
1.make one shot iterator (from tensorflow.python.data.ops.dataset op
s) is deprecated and will be removed in a future version.
Instructions for updating:
Use `for ... in dataset:` to iterate over a dataset. If using `tf.es
timator`, return the `Dataset` object directly from your input funct
ion. As a last resort, you can use `tf.compat.v1.data.make one shot
iterator(dataset)`.
INFO:tensorflow:Calling model fn.
WARNING:tensorflow:From <ipython-input-11-alf8e62ab687>:9: BasicLSTM
Cell.__init__ (from tensorflow.python.ops.rnn_cell_impl) is deprecat
ed and will be removed in a future version.
Instructions for updating:
This class is equivalent as tf.keras.layers.LSTMCell, and will be re
placed by that in Tensorflow 2.0.
WARNING:tensorflow:From <ipython-input-11-alf8e62ab687>:10: static r
nn (from tensorflow.python.ops.rnn) is deprecated and will be remove
d in a future version.
Instructions for updating:
Please use `keras.layers.RNN(cell, unroll=True)`, which is equivalen
t to this API
WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tenso
rflow_core/python/ops/rnn_cell_impl.py:735: Layer.add_variable (from
```

tensorflow.python.keras.engine.base layer) is deprecated and will be

removed in a future version. Instructions for updating: Please use `layer.add weight` method instead. WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tenso rflow core/python/ops/rnn cell impl.py:739: calling Zeros. init (from tensorflow.python.ops.init ops) with dtype is deprecated and w ill be removed in a future version. Instructions for updating: Call initializer instance with the dtype argument instead of passing it to the constructor WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tenso rflow core/python/ops/losses/losses impl.py:121: where (from tensorf low.python.ops.array ops) is deprecated and will be removed in a fut ure version. Instructions for updating: Use tf.where in 2.0, which has the same broadcast rule as np.where INFO:tensorflow:Done calling model fn. INFO:tensorflow:Create CheckpointSaverHook. INFO:tensorflow:Graph was finalized. INFO:tensorflow:Running local init op. INFO:tensorflow:Done running local init op. INFO: tensorflow: Saving checkpoints for 0 into outputdir/model.ckpt. INFO:tensorflow:loss = 0.89921373, step = 1 INFO:tensorflow:global step/sec: 13.5125 INFO:tensorflow:loss = 0.4634918, step = 101 (7.407 sec) INFO:tensorflow:global step/sec: 19.5906 INFO:tensorflow:loss = 0.2396803, step = 201 (5.103 sec) INFO:tensorflow:global\_step/sec: 17.8986 INFO:tensorflow:loss = 0.15136671, step = 301 (5.588 sec) INFO:tensorflow:global step/sec: 20.3024 INFO:tensorflow:loss = 0.123387426, step = 401 (4.922 sec)INFO:tensorflow:global step/sec: 19.8931 INFO:tensorflow:loss = 0.0975287, step = 501 (5.028 sec) INFO:tensorflow:global step/sec: 20.1018 INFO:tensorflow:loss = 0.08157629, step = 601 (4.982 sec) INFO:tensorflow:global step/sec: 19.7769 INFO:tensorflow:loss = 0.07310486, step = 701 (5.051 sec)INFO:tensorflow:global step/sec: 19.4965 INFO:tensorflow:loss = 0.06913547, step = 801 (5.129 sec) INFO:tensorflow:global step/sec: 19.5254 INFO:tensorflow:loss = 0.064153396, step = 901 (5.118 sec) INFO: tensorflow: Saving checkpoints for 1000 into outputdir/model.ckp INFO:tensorflow:Calling model fn. INFO:tensorflow:Done calling model fn. INFO:tensorflow:Starting evaluation at 2020-04-14T22:07:16Z INFO:tensorflow:Graph was finalized. INFO:tensorflow:Restoring parameters from outputdir/model.ckpt-1000 INFO:tensorflow:Running local init op. INFO:tensorflow:Done running local init op. INFO:tensorflow:Finished evaluation at 2020-04-14-22:07:17 INFO:tensorflow:Saving dict for global step 1000: global step = 100 0, loss = 0.049876522, rmse = 0.22333053INFO:tensorflow:Saving 'checkpoint path' summary for global step 100 0: outputdir/model.ckpt-1000 INFO:tensorflow:Calling model fn. INFO:tensorflow:Done calling model fn. WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tenso rflow core/python/saved model/signature def utils impl.py:201: build tensor info (from tensorflow.python.saved model.utils impl) is depr ecated and will be removed in a future version.

```
Instructions for updating:
This function will only be available through the v1 compatibility li
brary as tf.compat.vl.saved model.utils.build tensor info or tf.comp
at.v1.saved model.build tensor info.
INFO:tensorflow:Signatures INCLUDED in export for Classify: None
INFO:tensorflow:Signatures INCLUDED in export for Regress: None
INFO:tensorflow:Signatures INCLUDED in export for Predict: ['predict
export outputs', 'serving default']
INFO:tensorflow:Signatures INCLUDED in export for Train: None
INFO:tensorflow:Signatures INCLUDED in export for Eval: None
INFO:tensorflow:Restoring parameters from outputdir/model.ckpt-1000
INFO:tensorflow:Assets added to graph.
INFO:tensorflow:No assets to write.
INFO:tensorflow:SavedModel written to: outputdir/export/exporter/tem
p-b'1586902037'/saved model.pb
INFO:tensorflow:Loss for final step: 0.05545029.
```

## **Standalone Python module**

To train this on Cloud ML Engine, we take the code in this notebook and make a standalone Python module.

#### In [16]:

```
%%bash
# Run module as-is
echo $PWD
rm -rf outputdir
export PYTHONPATH=${PYTHONPATH}:${PWD}/simplernn
python -m trainer.task \
    --train_data_paths="${PWD}/train.csv*" \
    -eval_data_paths="${PWD}/valid.csv*" \
    --output_dir=outputdir \
    --job-dir=./tmp
```

WARNING:tensorflow:
The TensorFlow contrib module will not be included in TensorFlow 2.
0.
For more information, please see:
 \* https://github.com/tensorflow/community/blob/master/rfcs/2018090
7-contrib-sunset.md
 \* https://github.com/tensorflow/addons
 \* https://github.com/tensorflow/io (for I/O related ops)
If you depend on functionality not listed there, please file an issu e.

WARNING:tensorflow:From /home/jupyter/training-data-analyst/courses/machine\_learning/deepdive/05\_artandscience/simplernn/trainer/model.p y:21: The name tf.logging.set\_verbosity is deprecated. Please use t f.compat.v1.logging.set verbosity instead.

WARNING:tensorflow:From /home/jupyter/training-data-analyst/courses/machine\_learning/deepdive/05\_artandscience/simplernn/trainer/model.py:21: The name tf.logging.INFO is deprecated. Please use tf.compat.v 1.logging.INFO instead.

```
INFO:tensorflow:Using default config.
INFO:tensorflow:Using config: {'_model_dir': 'outputdir/', '_tf_rand
om seed': None, ' save summary steps': 100, ' save checkpoints step
s': None, '_save_checkpoints_secs': 600, '_session_config': allow_so
ft placement: true
graph options {
  rewrite options {
   meta optimizer iterations: ONE
  }
}
  '_keep_checkpoint_max': 5, '_keep_checkpoint_every_n_hours': 1000
0, 'log step count steps': 100, 'train distribute': None, 'device
fn': None, ' protocol': None, ' eval distribute': None, ' experimen
tal distribute': None, 'experimental max worker delay secs': None,
'_session_creation_timeout_secs': 7200, '_service': None, '_cluster_
spec': <tensorflow.python.training.server_lib.ClusterSpec object at</pre>
0x7f2d8c83a0d0>, '_task_type': 'worker', '_task_id': 0, '_global_id_
in_cluster': 0, '_master': '', '_evaluation_master': '', '_is_chie
f': True, ' num ps replicas': 0, ' num worker replicas': 1}
INFO:tensorflow:Not using Distribute Coordinator.
INFO: tensorflow: Running training and evaluation locally (non-distrib
```

INFO:tensorflow:Start train and evaluate loop. The evaluate will hap pen after every checkpoint. Checkpoint frequency is determined based on RunConfig arguments: save\_checkpoints\_steps None or save\_checkpoints\_secs 600.

WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tenso rflow\_core/python/training/training\_util.py:236: Variable.initialize d\_value (from tensorflow.python.ops.variables) is deprecated and wil l be removed in a future version.

Instructions for updating:

Use Variable.read\_value. Variables in 2.X are initialized automatica lly both in eager and graph (inside tf.defun) contexts.

WARNING:tensorflow:From /home/jupyter/training-data-analyst/courses/machine\_learning/deepdive/05\_artandscience/simplernn/trainer/model.py:53: The name tf.gfile.Glob is deprecated. Please use tf.io.gfile.g lob instead.

WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tensorflow core/python/autograph/converters/directives.py:119: The name t

f.decode csv is deprecated. Please use tf.io.decode csv instead.

WARNING:tensorflow:From /home/jupyter/training-data-analyst/courses/machine\_learning/deepdive/05\_artandscience/simplernn/trainer/model.py:66: DatasetV1.make\_one\_shot\_iterator (from tensorflow.python.data.ops.dataset\_ops) is deprecated and will be removed in a future versi on.

Instructions for updating:

Use `for ... in dataset:` to iterate over a dataset. If using `tf.es timator`, return the `Dataset` object directly from your input funct ion. As a last resort, you can use `tf.compat.vl.data.make\_one\_shot\_iterator(dataset)`.

INFO:tensorflow:Calling model fn.

WARNING:tensorflow:From /home/jupyter/training-data-analyst/courses/machine\_learning/deepdive/05\_artandscience/simplernn/trainer/model.py:90: BasicLSTMCell.\_\_init\_\_ (from tensorflow.python.ops.rnn\_cell\_impl) is deprecated and will be removed in a future version.

Instructions for updating:

This class is equivalent as tf.keras.layers.LSTMCell, and will be replaced by that in Tensorflow 2.0.

WARNING:tensorflow:From /home/jupyter/training-data-analyst/courses/machine\_learning/deepdive/05\_artandscience/simplernn/trainer/model.py:91: static\_rnn (from tensorflow.python.ops.rnn) is deprecated and will be removed in a future version.

Instructions for updating:

Please use `keras.layers.RNN(cell, unroll=True)`, which is equivalen t to this API

WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tensorflow\_core/python/ops/rnn\_cell\_impl.py:735: Layer.add\_variable (from tensorflow.python.keras.engine.base\_layer) is deprecated and will be removed in a future version.

Instructions for updating:

Please use `layer.add\_weight` method instead.

WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tenso rflow\_core/python/ops/rnn\_cell\_impl.py:739: calling Zeros.\_\_init\_\_ (from tensorflow.python.ops.init\_ops) with dtype is deprecated and w ill be removed in a future version.

Instructions for updating:

Call initializer instance with the dtype argument instead of passing it to the constructor

WARNING:tensorflow:From /home/jupyter/training-data-analyst/courses/machine\_learning/deepdive/05\_artandscience/simplernn/trainer/model.py:98: The name tf.get\_variable is deprecated. Please use tf.compat.v 1.get variable instead.

WARNING:tensorflow:From /home/jupyter/training-data-analyst/courses/machine\_learning/deepdive/05\_artandscience/simplernn/trainer/model.py:106: The name tf.losses.mean\_squared\_error is deprecated. Please use tf.compat.v1.losses.mean squared error instead.

WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tenso rflow\_core/python/ops/losses/losses\_impl.py:121: where (from tensorf low.python.ops.array\_ops) is deprecated and will be removed in a fut ure version.

Instructions for updating:

Use tf.where in 2.0, which has the same broadcast rule as np.where WARNING:tensorflow:From /home/jupyter/training-data-analyst/courses/machine\_learning/deepdive/05\_artandscience/simplernn/trainer/model.py:109: The name tf.train.get\_global\_step is deprecated. Please use tf.compat.v1.train.get global step instead.

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d\_customestimator WARNING:tensorflow:From /home/jupyter/training-data-analyst/courses/ machine learning/deepdive/05 artandscience/simplernn/trainer/model.p y:113: The name tf.metrics.root mean squared error is deprecated. Pl ease use tf.compat.vl.metrics.root mean squared error instead. INFO:tensorflow:Done calling model fn. INFO:tensorflow:Create CheckpointSaverHook. INFO:tensorflow:Graph was finalized. 2020-04-14 22:07:37.413442: I tensorflow/core/platform/profile util

s/cpu utils.cc:94] CPU Frequency: 2200000000 Hz 2020-04-14 22:07:37.413808: I tensorflow/compiler/xla/service/servic e.cc:168] XLA service 0x558c7bb1ed50 initialized for platform Host (this does not quarantee that XLA will be used). Devices: 2020-04-14 22:07:37.413841: I tensorflow/compiler/xla/service/servic e.cc:1761 StreamExecutor device (0): Host, Default Version 2020-04-14 22:07:37.413963: I tensorflow/core/common runtime/process util.cc:136] Creating new thread pool with default inter op settin g: 2. Tune using inter op parallelism threads for best performance. INFO:tensorflow:Running local init op. INFO:tensorflow:Done running local init op. INFO: tensorflow: Saving checkpoints for 0 into outputdir/model.ckpt. INFO:tensorflow:loss = 3.4759233, step = 1 INFO:tensorflow:global\_step/sec: 13.4466 INFO:tensorflow:loss = 0.13964126, step = 101 (7.437 sec) INFO:tensorflow:global step/sec: 17.4043 INFO:tensorflow:loss = 0.086861, step = 201 (5.746 sec) INFO:tensorflow:global step/sec: 19.6483 INFO:tensorflow:loss = 0.071839646, step = 301 (5.089 sec) INFO:tensorflow:global step/sec: 19.7637 INFO:tensorflow:loss = 0.05955345, step = 401 (5.060 sec) INFO:tensorflow:global step/sec: 17.9131 INFO:tensorflow:loss = 0.04962764, step = 501 (5.582 sec)INFO:tensorflow:global step/sec: 17.8863 INFO:tensorflow:loss = 0.04475543, step = 601 (5.591 sec)INFO:tensorflow:global step/sec: 18.1975 INFO:tensorflow:loss = 0.043421205, step = 701 (5.495 sec)INFO:tensorflow:global step/sec: 18.5114 INFO:tensorflow:loss = 0.036736704, step = 801 (5.402 sec) INFO:tensorflow:global\_step/sec: 18.9877 INFO:tensorflow:loss = 0.035597403, step = 901 (5.267 sec) INFO:tensorflow:Saving checkpoints for 1000 into outputdir/model.ckp INFO:tensorflow:Calling model fn. INFO:tensorflow:Done calling model fn. INFO:tensorflow:Starting evaluation at 2020-04-14T22:08:36Z INFO:tensorflow:Graph was finalized. INFO:tensorflow:Restoring parameters from outputdir/model.ckpt-1000 INFO:tensorflow:Running local init op. INFO:tensorflow:Done running local init op. INFO:tensorflow:Finished evaluation at 2020-04-14-22:08:37 INFO:tensorflow:Saving dict for global step 1000: global step = 100 0, loss = 0.035899792, rmse = 0.1894724INFO:tensorflow:Saving 'checkpoint path' summary for global step 100 0: outputdir/model.ckpt-1000 WARNING:tensorflow:From /home/jupyter/training-data-analyst/courses/ machine learning/deepdive/05 artandscience/simplernn/trainer/model.p y:138: The name tf.placeholder is deprecated. Please use tf.compat.v 1.placeholder instead.

INFO:tensorflow:Calling model fn. INFO:tensorflow:Done calling model fn.

WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tenso rflow core/python/saved model/signature def utils impl.py:201: build tensor info (from tensorflow.python.saved model.utils impl) is depr ecated and will be removed in a future version. Instructions for updating: This function will only be available through the v1 compatibility li brary as tf.compat.vl.saved model.utils.build tensor info or tf.comp at.v1.saved model.build tensor info. INFO:tensorflow:Signatures INCLUDED in export for Classify: None INFO:tensorflow:Signatures INCLUDED in export for Regress: None INFO:tensorflow:Signatures INCLUDED in export for Predict: ['predict export outputs', 'serving default'] INFO:tensorflow:Signatures INCLUDED in export for Train: None INFO:tensorflow:Signatures INCLUDED in export for Eval: None INFO:tensorflow:Restoring parameters from outputdir/model.ckpt-1000 INFO:tensorflow:Assets added to graph. INFO:tensorflow:No assets to write. INFO:tensorflow:SavedModel written to: outputdir/export/exporter/tem p-b'1586902117'/saved model.pb INFO:tensorflow:Loss for final step: 0.034011565.

Try out online prediction. This is how the REST API will work after you train on Cloud ML Engine

```
In [17]:
```

```
%%writefile test.json
{"rawdata_input": [0,0.214,0.406,0.558,0.655,0.687,0.65,0.549,0.393]}
```

Writing test.json

```
In [40]:
```

```
# local predict doesn't work with Python 3 yet.
# %%bash
# MODEL_DIR=$(ls ./outputdir/export/exporter/)
# gcloud ml-engine local predict --model-dir=./outputdir/export/exporter/$MODEL_DIR --json-instances=test.json
```

# **Cloud ML Engine**

Now to train on Cloud ML Engine.

#### In [24]:

```
%%bash
# Run module on Cloud ML Engine
OUTDIR=gs://${BUCKET}/simplernn/model trained
JOBNAME=simplernn $(date -u +%y%m%d %H%M%S)
qsutil -m rm -rf $OUTDIR
gcloud ml-engine jobs submit training $JOBNAME \
   --region=$REGION \
   --module-name=trainer.task \
   --package-path=${PWD}/simplernn/trainer \
   --job-dir=$OUTDIR \
   --staging-bucket=gs://$BUCKET \
   --scale-tier=BASIC \
   --runtime-version=1.4 \
   -- \
   --train_data_paths="gs://${BUCKET}/train.csv*" \
   --eval data paths="gs://${BUCKET}/valid.csv*" \
   --output dir=$OUTDIR
```

CommandException: 1 files/objects could not be removed.

WARNING: The `gcloud ml-engine` commands have been renamed and will soon be removed. Please use `gcloud ai-platform` instead.

ERROR: (gcloud.ml-engine.jobs.submit.training) INVALID\_ARGUMENT: Fie ld: runtime\_version Error: The specified runtime version '1.4' with the Python version '' is not supported or is deprecated. Please spe cify a different runtime version. See https://cloud.google.com/ml-engine/docs/runtime-version-list for a list of supported versions

- '@type': type.googleapis.com/google.rpc.BadRequest fieldViolations:
- description: The specified runtime version '1.4' with the Python version '' is
- $\,$  not supported or is deprecated. Please specify a different ru  $\,$  ntime version.
- See https://cloud.google.com/ml-engine/docs/runtime-version-list for a list

of supported versions field: runtime version

CalledProcessError Traceback (most recent cal l last) <ipython-input-24-ee5350fe151e> in <module> ----> 1 get ipython().run cell magic('bash', '', '# Run module on Cl oud ML Engine\nOUTDIR=qs://\${BUCKET}/simplernn/model trained\nJOBNAM E=simplernn \$(date -u +%y%m%d %H%M%S)\ngsutil -m rm -rf \$OUTDIR\ngcl oud ml-engine jobs submit training \$JOBNAME \\\n --region=\$REGION --module-name=trainer.task \\\n --package-path=\${PWD}/simp lernn/trainer \\n --job-dir=\$OUTDIR \\n --staging-bucket=gs:// \$BUCKET \\\n --scale-tier=BASIC \\\n --runtime-version=1.4 \\\n -- \\n --train data paths="qs://\${BUCKET}/train.csv\*" \\n --ev al data paths="gs://\${BUCKET}/valid.csv\*" \\n --output dir=\$OUTD IR\n') /opt/conda/lib/python3.7/site-packages/IPython/core/interactiveshel l.py in run cell magic(self, magic name, line, cell) 2360 with self.builtin trap: 2361 args = (magic arg s, cell) result = fn(\*args, \*\*kwargs) -> 2362 2363 return result 2364 /opt/conda/lib/python3.7/site-packages/IPython/core/magics/script.py in named script magic(line, cell) 140 else: 141 line = script --> 142 return self.shebang(line, cell) 143 144 # write a basic docstring: <decorator-gen-110> in shebang(self, line, cell) /opt/conda/lib/python3.7/site-packages/IPython/core/magic.py in <lam bda>(f, \*a, \*\*k) # but it's overkill for just that one bit of state. 185 186 def magic deco(arg): --> 187 call = lambda f, \*a, \*\*k: f(\*a, \*\*k)188 if callable(arg): /opt/conda/lib/python3.7/site-packages/IPython/core/magics/script.py in shebang(self, line, cell) 243 sys.stderr.flush() 244 if args.raise error and p.returncode!=0: --> 245 raise CalledProcessError(p.returncode, cell, out put=out, stderr=err) 246 247 def run script(self, p, cell, to close): CalledProcessError: Command 'b'# Run module on Cloud ML Engine\nOUTD IR=gs://\${BUCKET}/simplernn/model trained\nJOBNAME=simplernn \$(date -u +%y%m%d %H%M%S)\ngsutil -m rm -rf \$OUTDIR\ngcloud ml-engine jobs submit training \$JOBNAME \\\n --region=\$REGION \\\n --module-nam e=trainer.task \\\n --package-path=\${PWD}/simplernn/trainer \\\n --job-dir=\$OUTDIR \\n --staging-bucket=gs://\$BUCKET \\n e-tier=BASIC \\\n --runtime-version=1.4 \\\n -- \\\n --train d ata\_paths="gs://\${BUCKET}/train.csv\*" \\n --eval\_data\_paths="g s://\${BUCKET}/valid.csv\*" \\n --output dir=\$OUTDIR\n'' returned

non-zero exit status 1.

# Variant: long sequence

To create short sequences from a very long sequence.

```
In [20]:
```

```
import tensorflow as tf
import numpy as np
def breakup(sess, x, lookback len):
  N = sess.run(tf.size(x))
  windows = [tf.slice(x, [b], [lookback len]) for b in range(0, N-lookback len)]
  windows = tf.stack(windows)
  return windows
x = tf.constant(np.arange(1,11, dtype=np.float32))
with tf.Session() as sess:
    print('input=', x.eval())
    seqx = breakup(sess, x, 5)
    print('output=', seqx.eval())
                                         9.10.1
input= [ 1. 2. 3. 4. 5.
                             6. 7.
                                     8.
output= [[1. 2. 3. 4. 5.]
 [2. 3. 4. 5. 6.]
 [3. 4. 5. 6. 7.]
 [4. 5. 6. 7. 8.]
 [5. 6. 7. 8. 9.]]
```

# **Variant: Keras**

You can also invoke a Keras model from within the Estimator framework by creating an estimator from the compiled Keras model:

```
In [21]:
```

#### In [22]:

```
% bash
# Run module as-is
echo $PWD
rm -rf outputdir
export PYTHONPATH=${PYTHONPATH}:${PWD}/simplernn
python -m trainer.task \
    --train_data_paths="${PWD}/train.csv*" \
    --eval_data_paths="${PWD}/valid.csv*" \
    --output_dir=${PWD}/outputdir \
    --job-dir=./tmp --keras
```

WARNING: tensorflow:

The TensorFlow contrib module will not be included in TensorFlow 2.  $\ensuremath{\text{0}}$ 

For more information, please see:

- \* https://github.com/tensorflow/community/blob/master/rfcs/20180907-contrib-sunset.md
  - \* https://github.com/tensorflow/addons
  - \* https://github.com/tensorflow/io (for I/O related ops)

If you depend on functionality not listed there, please file an issu e.

WARNING:tensorflow:From /home/jupyter/training-data-analyst/courses/machine\_learning/deepdive/05\_artandscience/simplernn/trainer/model.py:21: The name tf.logging.set\_verbosity is deprecated. Please use tf.compat.v1.logging.set verbosity instead.

WARNING:tensorflow:From /home/jupyter/training-data-analyst/courses/machine\_learning/deepdive/05\_artandscience/simplernn/trainer/model.py:21: The name tf.logging.INFO is deprecated. Please use tf.compat.v 1.logging.INFO instead.

WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tenso rflow\_core/python/ops/resource\_variable\_ops.py:1630: calling BaseRes ourceVariable.\_\_init\_\_ (from tensorflow.python.ops.resource\_variable \_ops) with constraint is deprecated and will be removed in a future version.

Instructions for updating:

If using Keras pass \* constraint arguments to layers.

INFO:tensorflow:Using default config.

INFO:tensorflow:Using the Keras model provided.

2020-04-14 22:12:34.317781: I tensorflow/core/platform/profile\_util s/cpu utils.cc:94] CPU Frequency: 2200000000 Hz

2020-04-14 22:12:34.318175: I tensorflow/compiler/xla/service/servic e.cc:168] XLA service 0x55a886679ee0 initialized for platform Host

(this does not guarantee that XLA will be used). Devices:

2020-04-14 22:12:34.318210: I tensorflow/compiler/xla/service/servic e.cc:176] StreamExecutor device (0): Host, Default Version

2020-04-14 22:12:34.318342: I tensorflow/core/common\_runtime/process \_util.cc:136] Creating new thread pool with default inter op settin

g: 2. Tune using inter\_op\_parallelism\_threads for best performance. WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tensorflow\_core/python/ops/init\_ops.py:97: calling GlorotUniform.\_\_init\_\_ (from tensorflow.python.ops.init\_ops) with dtype is deprecated and w

ill be removed in a future version.

Instructions for updating:

Call initializer instance with the dtype argument instead of passing it to the constructor

WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tenso rflow\_core/python/ops/init\_ops.py:97: calling Zeros.\_\_init\_\_ (from t ensorflow.python.ops.init\_ops) with dtype is deprecated and will be removed in a future version.

Instructions for updating:

Call initializer instance with the dtype argument instead of passing it to the constructor

INFO:tensorflow:Using config: {'\_model\_dir': '/home/jupyter/training -data-analyst/courses/machine\_learning/deepdive/05\_artandscience/out putdir/', '\_tf\_random\_seed': None, '\_save\_summary\_steps': 100, '\_sav e\_checkpoints\_steps': None, '\_save\_checkpoints\_secs': 600, '\_session \_config': allow\_soft\_placement: true

```
graph_options {
```

```
rewrite options {
```

```
meta_optimizer_iterations: ONE
}

, '_keep_checkpoint_max': 5, '_keep_checkpoint_every_n_hours': 1000
0, '_log_step_count_steps': 100, '_train_distribute': None, '_device
_fn': None, '_protocol': None, '_eval_distribute': None, '_experimen
tal_distribute': None, '_experimental_max_worker_delay_secs': None,
'_session_creation_timeout_secs': 7200, '_service': None, '_cluster_
spec': <tensorflow.python.training.server_lib.ClusterSpec object at
0x7fd89d7bdfd0>, '_task_type': 'worker', '_task_id': 0, '_global_id_
in_cluster': 0, '_master': '', '_evaluation_master': '', '_is_chie
f': True, '_num_ps_replicas': 0, '_num_worker_replicas': 1}
INFO:tensorflow:Not using Distribute Coordinator.
INFO:tensorflow:Running training and evaluation locally (non-distributed).
```

INFO:tensorflow:Start train and evaluate loop. The evaluate will hap pen after every checkpoint. Checkpoint frequency is determined based on RunConfig arguments: save\_checkpoints\_steps None or save\_checkpoints secs 600.

WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tenso rflow\_core/python/training/training\_util.py:236: Variable.initialize d\_value (from tensorflow.python.ops.variables) is deprecated and wil l be removed in a future version.

Instructions for updating:

Use Variable.read\_value. Variables in 2.X are initialized automatica lly both in eager and graph (inside tf.defun) contexts.

WARNING:tensorflow:From /home/jupyter/training-data-analyst/courses/machine\_learning/deepdive/05\_artandscience/simplernn/trainer/model.py:53: The name tf.gfile.Glob is deprecated. Please use tf.io.gfile.g lob instead.

WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tensorflow\_core/python/autograph/converters/directives.py:119: The name tf.decode\_csv is deprecated. Please use tf.io.decode\_csv instead.

WARNING:tensorflow:From /home/jupyter/training-data-analyst/courses/machine\_learning/deepdive/05\_artandscience/simplernn/trainer/model.py:66: DatasetV1.make\_one\_shot\_iterator (from tensorflow.python.data.ops.dataset\_ops) is deprecated and will be removed in a future versi on.

Instructions for updating:

Use `for ... in dataset:` to iterate over a dataset. If using `tf.es timator`, return the `Dataset` object directly from your input funct ion. As a last resort, you can use `tf.compat.vl.data.make\_one\_shot\_iterator(dataset)`.

INFO:tensorflow:Calling model fn.

INFO:tensorflow:Done calling model fn.

INFO:tensorflow:Warm-starting with WarmStartSettings: WarmStartSetti
ngs(ckpt\_to\_initialize\_from='/home/jupyter/training-data-analyst/cou
rses/machine\_learning/deepdive/05\_artandscience/outputdir/keras/kera
s\_model.ckpt', vars\_to\_warm\_start='.\*', var\_name\_to\_vocab\_info={}, v
ar name to prev var name={})

INFO:tensorflow:Warm-starting from: /home/jupyter/training-data-anal
yst/courses/machine\_learning/deepdive/05\_artandscience/outputdir/ker
as/keras model.ckpt

INFO:tensorflow:Warm-starting variables only in TRAINABLE\_VARIABLES.
INFO:tensorflow:Warm-started 4 variables.

INFO:tensorflow:Create CheckpointSaverHook.

WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tensorflow\_core/python/ops/array\_ops.py:1475: where (from tensorflow.pyth on.ops.array\_ops) is deprecated and will be removed in a future vers

```
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  ion.
  Instructions for updating:
  Use tf.where in 2.0, which has the same broadcast rule as np.where
  INFO:tensorflow:Graph was finalized.
  INFO:tensorflow:Running local init op.
  INFO:tensorflow:Done running local init op.
  INFO:tensorflow:Saving checkpoints for 0 into /home/jupyter/training
  -data-analyst/courses/machine learning/deepdive/05 artandscience/out
  putdir/model.ckpt.
  INFO:tensorflow:loss = 1.0677292, step = 1
```

INFO:tensorflow:loss = 0.037802376, step = 101 (4.546 sec)

INFO:tensorflow:loss = 0.007338594, step = 201 (4.000 sec)

INFO:tensorflow:loss = 0.0024417578, step = 301 (4.285 sec)

INFO:tensorflow:loss = 0.0012697165, step = 401 (4.068 sec)

INFO:tensorflow:loss = 0.0008147394, step = 501 (3.715 sec)

INFO:tensorflow:loss = 0.00057212624, step = 601 (4.040 sec)

INFO:tensorflow:loss = 0.00044583943, step = 701 (3.874 sec)

INFO:tensorflow:loss = 0.0003300052, step = 801 (3.792 sec)

INFO:tensorflow:loss = 0.00026902207, step = 901 (3.786 sec)

INFO:tensorflow:Starting evaluation at 2020-04-14T22:13:16Z

INFO:tensorflow:Finished evaluation at 2020-04-14-22:13:16

INFO:tensorflow:Saving checkpoints for 1000 into /home/jupyter/train ing-data-analyst/courses/machine learning/deepdive/05 artandscience/

INFO:tensorflow:Restoring parameters from /home/jupyter/training-dat a-analyst/courses/machine learning/deepdive/05 artandscience/outputd

INFO:tensorflow:Saving dict for global step 1000: global step = 100 0, loss = 0.00023269924, mean absolute error = 0.012297125, mean abs

INFO:tensorflow:Saving 'checkpoint path' summary for global step 100 0: /home/jupyter/training-data-analyst/courses/machine learning/deep

WARNING:tensorflow:From /home/jupyter/training-data-analyst/courses/ machine learning/deepdive/05 artandscience/simplernn/trainer/model.p y:138: The name tf.placeholder is deprecated. Please use tf.compat.v

INFO:tensorflow:global step/sec: 22

INFO:tensorflow:global step/sec: 25.0002

INFO:tensorflow:global step/sec: 23.3402

INFO:tensorflow:global step/sec: 24.5846

INFO:tensorflow:global step/sec: 24.7521

INFO:tensorflow:global step/sec: 25.8129

INFO:tensorflow:global step/sec: 26.3695

INFO:tensorflow:global step/sec: 26.4128

INFO:tensorflow:Calling model fn.

INFO:tensorflow:Done calling model fn.

INFO:tensorflow:Running local init op.

olute\_percentage\_error = 4.200561

INFO:tensorflow:Calling model fn.

INFO:tensorflow:Done calling model fn.

INFO:tensorflow:Done running local init op.

dive/05 artandscience/outputdir/model.ckpt-1000

INFO:tensorflow:Graph was finalized.

outputdir/model.ckpt.

ir/model.ckpt-1000

1.placeholder instead.

Instructions for updating:

INFO:tensorflow:global step/sec: 26.92

WARNING:tensorflow:From /opt/conda/lib/python3.7/site-packages/tenso rflow core/python/saved model/signature def utils impl.py:201: build tensor info (from tensorflow.python.saved model.utils impl) is depr

ecated and will be removed in a future version.

```
at.v1.saved model.build tensor info.
INFO:tensorflow:Signatures INCLUDED in export for Classify: None
INFO:tensorflow:Signatures INCLUDED in export for Regress: None
INFO:tensorflow:Signatures INCLUDED in export for Predict: ['serving
default']
INFO:tensorflow:Signatures INCLUDED in export for Train: None
INFO:tensorflow:Signatures INCLUDED in export for Eval: None
INFO:tensorflow:Restoring parameters from /home/jupyter/training-dat
a-analyst/courses/machine learning/deepdive/05 artandscience/outputd
ir/model.ckpt-1000
INFO:tensorflow:Assets added to graph.
INFO:tensorflow:No assets to write.
INFO:tensorflow:SavedModel written to: /home/jupyter/training-data-a
nalyst/courses/machine learning/deepdive/05 artandscience/outputdir/
export/exporter/temp-b'1586902396'/saved model.pb
INFO:tensorflow:Loss for final step: 0.00023530833.
```

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