# 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 [23]:
```

```
import os
PROJECT = 'cloud-training-demos' # REPLACE WITH YOUR PROJECT ID
BUCKET = 'cloud-training-demos-ml' # REPLACE WITH YOUR BUCKET NAME
REGION = 'us-centrall' # REPLACE WITH YOUR BUCKET REGION e.g. us-centrall
os.environ['TFVERSION'] = '1.8' # Tensorflow version
```

#### In [24]:

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

```
In [25]:
```

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

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

#### In [26]:

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

1.8.0

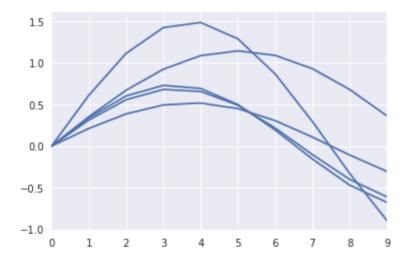
```
In [27]:
```

```
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
```

/usr/local/envs/py3env/lib/python3.5/site-packages/matplotlib/font\_m anager.py:1320: UserWarning: findfont: Font family ['sans-serif'] no t found. Falling back to DejaVu Sans (prop.get family(), self.defaultFamily[fontext]))



### In [28]:

```
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 [29]:

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

```
==> train.csv <==
0.0,0.41494536271196236,0.734451551569238,0.8850308030101335,0.83204
92576193983,0.5876928930606661,0.20816469810142113,-0.21924225053918
68,-0.5962225619744843,-0.836069183382574
0.0,0.16050934484878304,0.3187737388366111,0.4725796299246527,0.6197
758245612592,0.7583035751751281,0.8862253746803034,1.001752055261012
6,1.1032678124214037,1.1893528043033446
0.0,0.2019768145665784,0.38954713901631743,0.5493320613627289,0.6699
345313575295,0.7427522829645161,0.7625914120164823,0.728036844128641
7,0.6415532683388727,0.509309337136115
0.0,0.20513560202370504,0.38685799767444984,0.5244262531017174,0.602
1389789663988, 0.6111264126796244, 0.5503627711095774, 0.42678332861145
07,0.2544928576485325,0.05315577684418399
0.0,0.20112443738388527,0.3910248758298022,0.559103685595879,0.69598
10200217685,0.794018269517251,0.8477443436542725,0.8541609921610173,
0.8129101260008574,0.726293800975636
==> valid.csv <==
0.0,0.4518834761927216,0.8463432780938488,1.1332529187241658,1.27615
29862603307,1.256884270714006,1.077895368911241,0.7619315258995626,
0.3491442536614218, -0.10801097394423191
0.0,0.4790437748864075,0.8201581888176755,0.9251273884779285,0.76372
79675979914,0.38243108423806044,-0.1089778135632325,-0.5690091192298
001, -0.8652076640769141, -0.9122900603467594
0.0,0.3825159065598339,0.6359357547959016,0.6747323732958791,0.48581
2213690283,0.13293431847834153,-0.2648078457410006,-0.57317948049446
85,-0.6881076260362654,-0.5708049526750818
0.0,0.09017440871015896,0.1785854105056497,0.26350408280046406,0.343
2697973071416,0.4163226944765429,0.481234187353148,0.536734898327307
5,0.5817394824668976,0.6153678519953671
0.0,0.7084840320523366,1.200134233070997,1.3244794677975964,1.043463
4746979885,0.44309210797471377,-0.29288903247151693,-0.9392305365880
832,-1.2981174951417012,-1.2597113929215498
```

#### **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 [30]:

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

## 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 [31]:

```
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 [32]:

```
# 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 [33]:
```

```
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 [34]:

```
# 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 [35]:

```
# 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 [36]:

```
In [37]:
```

```
# 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', ' servic
e': None, '_keep_checkpoint_every_n_hours': 10000, '_task_type': 'wo
rker', '_num_worker_replicas': 1, '_keep_checkpoint_max': 5, '_num_p
s replicas': 0, 'global id_in_cluster': 0, '_log_step_count_steps':
100, 'save checkpoints secs': 600, 'evaluation master': '', 'trai
n_distribute': None, '_save_summary_steps': 100, '_tf_random_seed':
None, '_cluster_spec': <tensorflow.python.training.server_lib.Cluste</pre>
rSpec object at 0x7f65a2bc30b8>, '_master': '', '_task_id': 0, '_ses
sion config': None, ' save checkpoints steps': None, ' is chief': Tr
INFO: tensorflow: Running training and evaluation locally (non-distrib
INFO: tensorflow: Start train and evaluate loop. The evaluate will hap
pen after 600 secs (eval spec.throttle secs) or training is finishe
d.
INFO:tensorflow:Calling model fn.
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 1 into outputdir/model.ckpt.
INFO:tensorflow:step = 1, loss = 2.1511927
INFO:tensorflow:global step/sec: 13.8533
INFO:tensorflow:step = 101, loss = 0.5264278 (7.220 sec)
INFO:tensorflow:global_step/sec: 14.175
INFO:tensorflow:step = 201, loss = 0.42215365 (7.055 sec)
INFO:tensorflow:global_step/sec: 14.2523
INFO:tensorflow:step = 301, loss = 0.34791386 (7.017 sec)
INFO:tensorflow:global step/sec: 14.7247
INFO:tensorflow:step = 401, loss = 0.26609486 (6.791 sec)
INFO:tensorflow:global step/sec: 14.6274
INFO:tensorflow:step = 501, loss = 0.21945082 (6.836 sec)
INFO:tensorflow:global step/sec: 14.4637
INFO:tensorflow:step = 601, loss = 0.1646782 (6.914 sec)
INFO:tensorflow:global_step/sec: 14.5217
INFO:tensorflow:step = 701, loss = 0.13758004 (6.887 sec)
INFO:tensorflow:global step/sec: 14.123
INFO:tensorflow:step = 801, loss = 0.1219064 (7.081 sec)
INFO:tensorflow:global step/sec: 15.7489
INFO:tensorflow:step = 901, loss = 0.10583858 (6.350 sec)
INFO:tensorflow:Saving checkpoints for 1000 into outputdir/model.ckp
t.
INFO:tensorflow:Loss for final step: 0.085023135.
INFO:tensorflow:Calling model fn.
INFO:tensorflow:Done calling model fn.
INFO:tensorflow:Starting evaluation at 2018-09-12-20:01:59
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 2018-09-12-20:01:59
INFO:tensorflow:Saving dict for global step 1000: global step = 100
0, loss = 0.069563285, rmse = 0.26374853
INFO:tensorflow:Calling model fn.
INFO:tensorflow:Done calling model fn.
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', 'predict export outputs']
```

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: b"outputdir/export/exporter/t emp-b'1536782520'/saved model.pb"

## **Standalone Python module**

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

#### In [38]:

```
%%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
```

 $/content/datalab/training-data-analyst/courses/machine\_learning/deep~dive/05\_artandscience$ 

/usr/local/envs/py3env/lib/python3.5/site-packages/h5py/\_\_init\_\_.py: 36: FutureWarning: Conversion of the second argument of issubdtype f rom `float` to `np.floating` is deprecated. In future, it will be tr eated as `np.float64 == np.dtype(float).type`. from . conv import register converters as register converters INFO:tensorflow:Using default config. INFO:tensorflow:Using config: {' model dir': 'outputdir/', ' task ty pe': 'worker', '\_service': None, '\_num\_ps\_replicas': 0, '\_tf\_random\_ seed': None, '\_task\_id': 0, '\_num\_worker\_replicas': 1, '\_master': '', '\_is\_chief': True, '\_keep\_checkpoint\_max': 5, '\_evaluation\_maste r': '', ' log step count steps': 100, ' global id in cluster': 0, ' train\_distribute': None, '\_save\_checkpoints\_steps': None, '\_cluster\_ spec': <tensorflow.python.training.server\_lib.ClusterSpec object at</pre> 0x7fa28bd35780>, '\_session\_config': None, '\_keep\_checkpoint\_every\_n\_ hours': 10000, '\_save\_checkpoints\_secs': 600, '\_save\_summary\_steps': 100} INFO: tensorflow: Running training and evaluation locally (non-distrib uted). INFO: tensorflow: Start train and evaluate loop. The evaluate will hap pen after 600 secs (eval spec.throttle secs) or training is finishe d. INFO:tensorflow:Calling model fn. INFO:tensorflow:Done calling model fn. INFO:tensorflow:Create CheckpointSaverHook. INFO:tensorflow:Graph was finalized. 2018-09-12 20:02:07.143754: I tensorflow/core/platform/cpu feature g uard.cc:140] Your CPU supports instructions that this TensorFlow bin ary was not compiled to use: AVX2 FMA INFO:tensorflow:Running local init op. INFO:tensorflow:Done running local init op. INFO: tensorflow: Saving checkpoints for 1 into outputdir/model.ckpt. INFO:tensorflow:step = 1, loss = 0.86221 INFO:tensorflow:global step/sec: 15.0388 INFO:tensorflow:step = 101, loss = 0.30457026 (6.650 sec) INFO:tensorflow:global step/sec: 16.4018 INFO:tensorflow:step = 201, loss = 0.19842917 (6.097 sec) INFO:tensorflow:global\_step/sec: 19.017 INFO:tensorflow:step = 301, loss = 0.15593535 (5.258 sec) INFO:tensorflow:global step/sec: 19.325 INFO:tensorflow:step = 401, loss = 0.1427422 (5.175 sec) INFO:tensorflow:global step/sec: 19.4141 INFO:tensorflow:step = 501, loss = 0.11589954 (5.151 sec) INFO:tensorflow:global step/sec: 19.1968 INFO:tensorflow:step = 601, loss = 0.11280591 (5.209 sec) INFO:tensorflow:global step/sec: 19.0675 INFO:tensorflow:step = 701, loss = 0.099279635 (5.244 sec) INFO:tensorflow:global step/sec: 18.7077 INFO:tensorflow:step = 801, loss = 0.08796086 (5.345 sec) INFO:tensorflow:global\_step/sec: 19.2725 INFO:tensorflow:step = 901, loss = 0.078957975 (5.189 sec) INFO:tensorflow:Saving checkpoints for 1000 into outputdir/model.ckp INFO:tensorflow:Loss for final step: 0.07356742. INFO:tensorflow:Calling model\_fn. INFO:tensorflow:Done calling model fn. INFO:tensorflow:Starting evaluation at 2018-09-12-20:03:03 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 2018-09-12-20:03:04

```
INFO:tensorflow:Saving dict for global step 1000: global_step = 100
0, loss = 0.06301524, rmse = 0.25102836
INFO:tensorflow:Calling model_fn.
INFO:tensorflow:Done calling model_fn.
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:Restoring parameters from outputdir/model.ckpt-1000
INFO:tensorflow:Assets added to graph.
INFO:tensorflow:No assets to write.
INFO:tensorflow:SavedModel written to: b"outputdir/export/exporter/temp-b'1536782584'/saved_model.pb"
```

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

```
In [39]:
```

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

Overwriting 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 [41]:
```

```
%%bash
# Run module on Cloud ML Engine
OUTDIR=gs://${BUCKET}/simplernn/model trained
JOBNAME=simplernn $(date -u +%y%m%d %H%M%S)
gsutil -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
jobId: simplernn 180912 200305
state: QUEUED
CommandException: 1 files/objects could not be removed.
Job [simplernn 180912 200305] submitted successfully.
Your job is still active. You may view the status of your job with t
he command
  $ gcloud ml-engine jobs describe simplernn 180912 200305
or continue streaming the logs with the command
  $ gcloud ml-engine jobs stream-logs simplernn 180912 200305
```

## Variant: long sequence

To create short sequences from a very long sequence.

```
In [42]:
```

```
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())
                             6. 7. 8. 9. 10.1
input= [ 1. 2. 3. 4. 5.
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 [43]:

#### In [ ]:

```
%%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
```

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