Julie Kumar, Final Project

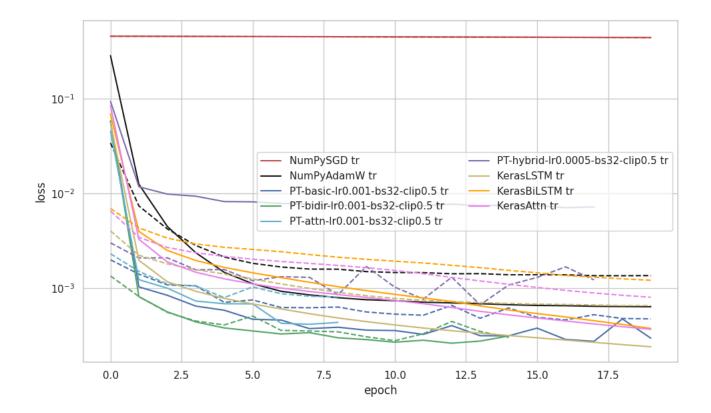
## **Hypothesis:**

The recent history (62 time steps) of a car's movement characteristics (including position, velocity, acceleration, etc.) contains predictable patterns that can be learned by a sequence model like various LSTMs to forecast its near-future state (specifically, 'Local\_X', 'Local\_Y' for the next 5 time steps). The project also implicitly tests the hypothesis that different implementations (NumPy vs. optimized libraries like PyTorch/Keras) and architectural variations (unidirectional LSTM vs. BiLSTM vs. LSTM+Attention) will exhibit different learning efficiencies and predictive performances on this specific task.

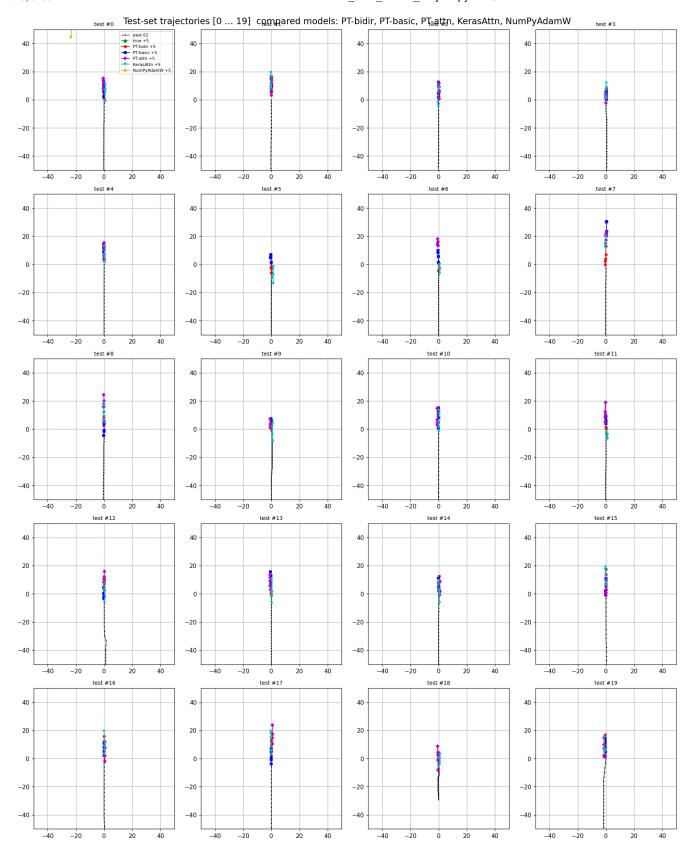
#### Obtained results

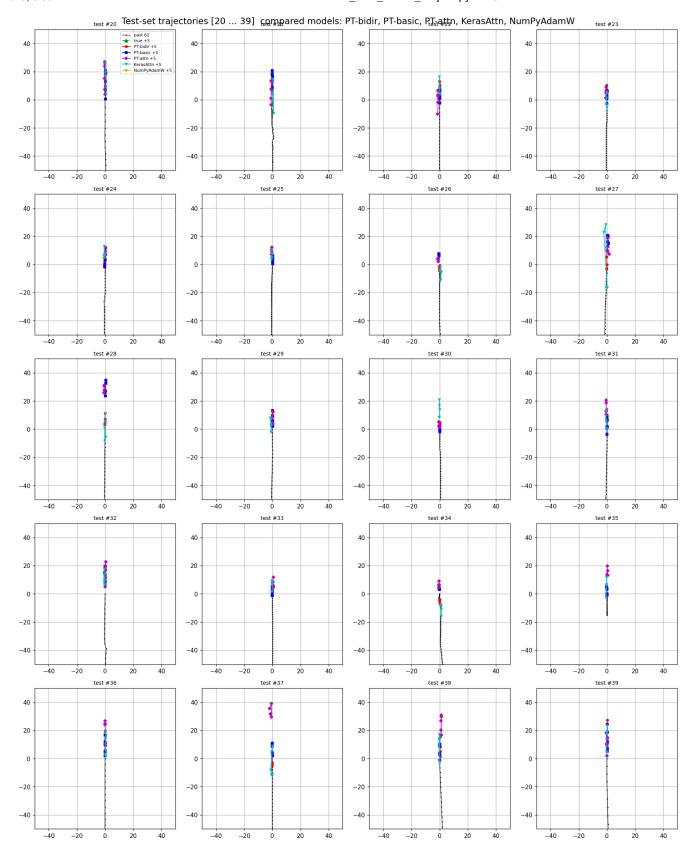
Table 1: Model Performance Metrics Sorted by MSE Ascending

| detect-family, detect-shape, detect-weight |          |        |        |        |  |
|--|----------|--------|--------|--------|--|
| Model / Configuration                      | MSE      | RMSE   | MAE    | $R^2$  |  |
| PT-bidir-lr0.001-bs32-clip0.5              | 20.44    | 4.52   | 1.31   | 0.9997 |  |
| PT-basic-lr0.001-bs32-clip0.5              | 39.82    | 6.31   | 2.03   | 0.9996 |  |
| PT-hybrid-lr0.0005-bs32-clip0.5            | 73.91    | 8.60   | 5.07   | 0.9990 |  |
| PT-attn-lr0.001-bs32-clip0.5               | 90.29    | 9.50   | 3.47   | 0.9985 |  |
| KerasLSTM                                  | 150.16   | 12.25  | 3.02   | 0.9988 |  |
| NumPyAdamW                                 | 239.79   | 15.49  | 2.09   | 0.9980 |  |
| KerasAttn                                  | 308.04   | 17.55  | 3.00   | 0.9975 |  |
| KerasBiLSTM                                | 374.98   | 19.36  | 3.40   | 0.9972 |  |
| NumPySGD                                   | 78965.45 | 281.01 | 180.05 | 0.0387 |  |



# \*Testing results \*





Best / lowest validation-set losses

| Model     | Loss Function                               | Lowest Validation Loss |
|-----------|---|------------------------|
| KerasLSTM | <pre>tf.keras.losses.Huber(delta=1.0)</pre> | 0.0006573              |
| KerasBi   | Huber                                       | 0.0012155              |
| KerasAttn | Huber                                       | 0.0008049              |

### **Project code**

#### LSTM implementations

```
class MyLSTM:
    def __init__(self,inp_dim,hid,fh,td,lr=1e-3,clip=.5,drop=0.):
        self.i_dim,self.hid,self.fh,self.td = inp_dim,hid,fh,td
        self.lr,self.clip,self.drop = lr,clip,drop
        def xavier(sh): lim=math.sqrt(6/sum(sh)); return np.random.uniform(-lim,lim,sh).astype(np.float32)
        self.Wih=xavier((4*hid,inp_dim)); self.Whh=xavier((4*hid,hid))
        self.b=np.zeros(4*hid,np.float32)
        self.b[hid:2*hid]=+1; self.b[:hid]=-3; self.b[3*hid:]=-1
        self.Wy=xavier((fh*td,hid)); self.by=np.zeros(fh*td,np.float32)
        self.parameters=[self.Wih,self.Whh,self.b,self.Wy,self.by]
    def forward(self,seq,training=False):
        h=np.zeros(self.hid,np.float32); c=np.zeros_like(h)
        if training: self.cache=[]
        for x in seq:
            z=self.Wih@x + self.Whh@h + self.b
           i,f,g,o=np.split(z,4); i,f,o=map(SIG,(i,f,o)); g=TAN(g)
            if training and self.drop:
                mask=(np.random.rand(*h.shape)>self.drop).astype(np.float32)
                h*=mask/(1-self.drop)
            c=f*c+i*g; h=o*TAN(c)
            if training: self.cache.append((x,h.copy(),c.copy(),i,f,g,o))
        logit=self.Wy@h + self.by
        return logit.reshape(self.fh,self.td)
    def backward(self,t,pred):
        dl=dloss_np(t,pred).flatten()
        dWy=np.outer(dl,self.cache[-1][1]); dby=dl.copy()
        dh_n=self.Wy.T@dl; dc_n=np.zeros(self.hid,np.float32)
        dWih=np.zeros_like(self.Wih); dWhh=np.zeros_like(self.Whh); db=np.zeros_like(self.b)
        for x,h,c,i,f,g,o in reversed(self.cache):
           tan=TAN(c)
           dc=dh_n*o*(1-tan**2)+dc_n
           di=dc*g*i*(1-i); df=dc*c*f*(1-f); dg=dc*i*(1-g**2); do=dh_n*tan*o*(1-o)
           dz=np.concatenate([di,df,dg,do])
           dWih+=np.outer(dz,x); dWhh+=np.outer(dz,h); db+=dz
           dh_n=self.Whh.T@dz; dc_n=dc*f
        for d in (dWih,dWhh,db,dWy,dby): np.clip(d,-self.clip,self.clip,out=d)
        return [dWih,dWhh,db,dWy,dby]
    def step(self,grads):
        for p,g in zip(self.parameters,grads): p-=self.lr*g
```

```
class EnhancedMyLSTM(MyLSTM):
    def __init__(self,*a,dropout=.2,eps=1e-5,wd=1e-4,**kw):
        super().__init__(*a,drop=dropout,**kw)
        hid=self.hid
        self.peep_i=self.peep_f=self.peep_o=np.zeros(hid,np.float32)
        self.ln_gamma=np.ones(4*hid,np.float32); self.ln_beta=np.zeros(4*hid,np.float32)
        self.parameters+= [self.peep_i,self.peep_f,self.peep_o,self.ln_gamma,self.ln_beta]
        self.eps,self.wd=eps,wd
        self.m=[np.zeros_like(p) for p in self.parameters]
        self.v=[np.zeros_like(p) for p in self.parameters]
        self.b1,self.b2,self.t=0.9,0.999,0
    def _ln(self,z): m=z.mean(); v=z.var(); return (z-m)/np.sqrt(v+self.eps),m,v
    def forward(self,seq,training=False):
        h=np.zeros(self.hid,np.float32); c=np.zeros_like(h)
        if training: self.cache=[]
        for x in sea:
            z=self.Wih@x + self.Whh@h + self.b + \
                np.concatenate([self.peep_i*c,self.peep_f*c,np.zeros_like(c),self.peep_o*c])
            \label{eq:continuous} $z\_hat,\mu,\sigma2$=self._ln(z); $z\_ln=z\_hat*self.ln\_gamma+self.ln\_beta
            i,f,g,o=np.split(z\_ln,4);\ i,f,o=map(SIG,(i,f,o));\ g=TAN(g)
            if training and self.drop:
                 mask=(np.random.rand(*h.shape)>self.drop).astype(np.float32)
                 h*=mask/(1-self.drop)
            c=f*c+i*g; h=o*TAN(c)
            if training: self.cache.append((x,h.copy(),c.copy(),i,f,g,o,z_hat,μ,σ2))
        return (self.Wy@h+self.by).reshape(self.fh,self.td)
    def _ln_bwd(self,dout,z_hat,μ,σ2):
        N=len(z_hat); dy=(dout*z_hat).sum(); d\beta=dout.sum()
        dz_hat=dout*self.ln_gamma
        dσ2=-.5*(σ2+self.eps)**-1.5*(dz_hat*z_hat).sum()
        d\mu = -(dz_hat/np.sqrt(\sigma 2 + self.eps)).sum() - 2*d\sigma 2*z_hat.mean()
        dz=dz_hat/np.sqrt(\sigma 2+self.eps)+d\sigma 2*2*z_hat/N+d\mu/N
        return dz,dγ,dβ
   def backward(self,t,pred):
       dl=dloss_np(t,pred).flatten()
       dWy=np.outer(dl,self.cache[-1][1]); dby=dl.copy()
       dh_n=self.Wy.T@dl; dc_n=np.zeros(self.hid,np.float32)
       dWih=np.zeros_like(self.Wih); dWhh=np.zeros_like(self.Whh); db=np.zeros_like(self.b)
       dpi=dpf=dpo=np.zeros(self.hid,np.float32)
       dy=np.zeros like(self.ln gamma); dβ=np.zeros like(self.ln beta)
       for x,h,c,i,f,g,o,z_hat,\mu,\sigma2 in reversed(self.cache):
           tan=TAN(c)
           dc=dh_n*o*(1-tan**2)+dc_n
           di=dc*g*i*(1-i); df=dc*c*f*(1-f); dg=dc*i*(1-g**2); do=dh_n*tan*o*(1-o)
           dz_ln=np.concatenate([di,df,dg,do])
           dz, d\gamma_t, d\beta_t = self._ln_bwd(dz_ln,z_hat,\mu,\sigma_2)
           dy+=dy_t; d\beta+=d\beta_t
           di,dF,dg,do=np.split(dz,4)
           dpi+=di*c; dpf+=dF*c; dpo+=do*c
           \label{eq:dwih+=np.outer(dz,x); dWhh+=np.outer(dz,h); db+=dz} d \mbox{Wih+=np.outer(dz,x); dWhh+=np.outer(dz,h); db+=dz}
           dh_n=self.Whh.T@dz
           dc_n=dc*f+self.peep_i*di+self.peep_f*dF+self.peep_o*do
       grads=[dWih,dWhh,db,dWy,dby,dpi,dpf,dpo,dγ,dβ]
       grads=[clip_l2(g,self.clip) for g in grads]
       return grads
   def step(self,grads):
       self.t+=1
       for i,(p,g) in enumerate(zip(self.parameters,grads)):
            self.m[i]=self.b1*self.m[i]+(1-self.b1)*g
           self.v[i]=self.b2*self.v[i]+(1-self.b2)*(g*g)
           m_hat=self.m[i]/(1-self.b1**self.t)
            v_hat=self.v[i]/(1-self.b2**self.t)
```

#### Training

```
from google.colab import drive
drive.mount('/content/drive')

# 0. imports & global cfg
import os, random, math, copy, pathlib, warnings, itertools, shutil
import numpy as np
import pandas as pd
```

upd=m\_hat/np.sqrt(v\_hat+self.eps)
if p.ndim==2: upd+=self.wd\*p

p-=self.lr\*upd

```
import matplotlib.pyplot as plt; import seaborn as sns
from sklearn.preprocessing import StandardScaler
from sklearn.metrics import mean_squared_error, mean_absolute_error, r2_score
import torch, torch.nn as nn, torch.optim as optim
from torch.utils.data import TensorDataset, DataLoader
from torch.optim.lr_scheduler import ReduceLROnPlateau
import tensorflow as tf; from tensorflow import keras
from tensorflow.keras.layers import (Input, LSTM, Dense, Reshape,
                                     Bidirectional, Attention, Concatenate)
warnings.filterwarnings("ignore"); sns.set(style="whitegrid")
random.seed(SEED); np.random.seed(SEED)
torch.manual_seed(SEED); tf.random.set_seed(SEED)
INPUT_LEN, OUTPUT_LEN = 62, 5
HIDDEN SIZE, INITIAL_LR = 128, 5e-4
BATCH_SIZE, CLIP_VALUE = 64, .5
LOSS_FUNCTION, HUBER_DELTA = 'huber', 1.0
TRAIN_RATIO, VAL_RATIO = .70, .15
EPOCHS, EARLY_STOP
                    = 20, 4
DEVICE = torch.device("cuda" if torch.cuda.is_available() else "cpu")
print("[INFO] device:", DEVICE)
# 1. data discovery / split
DATA_ROOT = "/content/drive/MyDrive/car_data"
SAVE_DIR = "/content/drive/MyDrive/TrajectoryModels"
if not os.path.isdir(DATA_ROOT):
    raise FileNotFoundError(f"{DATA_ROOT} missing - mount Drive!")
csv_files = sorted(pathlib.Path(DATA_ROOT).rglob("*.csv"))
if not csv_files: raise RuntimeError("no CSVs found")
print(f"[INFO] {len(csv_files)} CSVs found")
with open(csv_files[0]) as f: header = f.readline().strip().split(',')
TARGET_COLS = ['Local_X', 'Local_Y']; TARGET_IDX=[header.index(c) for c in TARGET_COLS]
OUT_FEAT = len(TARGET_COLS); print("[INFO] targets:", TARGET_COLS)
random.shuffle(csv_files)
cut1=int(len(csv_files)*TRAIN_RATIO); cut2=int(len(csv_files)*(TRAIN_RATIO+VAL_RATIO))
train_files, val_files, test_files = csv_files[:cut1], csv_files[cut1:cut2], csv_files[cut2:]
print(f"[SPLIT] {len(train_files)} train | {len(val_files)} val | {len(test_files)} test")
# 2. window builder
INPUT TOTAL = INPUT LEN+OUTPUT LEN
def make_windows(files, fit=False, sX=None, sY=None):
    Xs, Ys, infos = [], [], []
    for fp in files:
       arr = np.loadtxt(fp, delimiter=',', skiprows=1).astype(np.float32)
        L=len(arr)
        if L>=INPUT_TOTAL:
            for i in range(L-INPUT TOTAL+1):
                Xs.append(arr[i:i+INPUT_LEN])
                Ys.append(arr[i+INPUT_LEN:i+INPUT_TOTAL, TARGET_IDX])
                infos.append({'file':fp.name,'start':i})
        else:
            need=INPUT_TOTAL-L; pad_past=max(0,INPUT_LEN-L); pad_fut=need-pad_past
            padded=np.vstack([np.repeat(arr[0:1],pad_past,0),arr,
                              np.repeat(arr[-1:],pad_fut,0)])
            Xs.append(padded[:INPUT_LEN])
            Ys.append(padded[INPUT_LEN:INPUT_TOTAL,TARGET_IDX])
            infos.append({'file':fp.name,'start':0,'padded':True})
    X,Y=np.stack(Xs),np.stack(Ys)
    if fit:
        sX=StandardScaler().fit(X.reshape(-1,X.shape[2]))
        sY=StandardScaler().fit(Y.reshape(-1,OUT_FEAT))
    X=sX.transform(X.reshape(-1,X.shape[2])).reshape(X.shape)
    Y=sY.transform(Y.reshape(-1,OUT_FEAT)).reshape(Y.shape)
    return X,Y,sX,sY,infos
print("[LOAD] building windows...")
X_train,Y_train,sX,sY,_ = make_windows(train_files,fit=True)
X_val, Y_val, _, _, = make_windows(val_files, sX=sX, sY=sY)
X_test, Y_test, _, _, it= make_windows(test_files,sX=sX,sY=sY)
```

```
print("[SHAPE]", X_train.shape, X_val.shape, X_test.shape)
def inv_scale(a): return sY.inverse_transform(a.reshape(-1,0UT_FEAT))\
                             .reshape(-1,OUTPUT_LEN,OUT_FEAT)
true all = inv scale(Y test)
# 3. loss helpers
def mse_np(t,p):
                     return np.mean((p-t)**2)
                    return p-t
def dmse np(t,p):
def huber_np(t,p,\delta=HUBER_DELTA):
   e=p-t; a=np.abs(e); q=np.minimum(a,\delta)
   return np.mean(0.5*q**2+\delta*(a-q))
def dhuber_np(t,p,\delta=HUBER_DELTA):
   e=p-t; a=np.abs(e); return np.where(a<=\delta,e,\delta*np.sign(e))
loss_np = huber_np if LOSS_FUNCTION=='huber' else mse_np
dloss_np = dhuber_np if LOSS_FUNCTION=='huber' else dmse_np
# 4. NumPy LSTM classes
CLIP ACT=5.0
def SIG(x): return 1/(1+np.exp(-np.clip(x,-_CLIP_ACT,_CLIP_ACT)))
def TAN(x): return np.tanh(np.clip(x,-_CLIP_ACT,_CLIP_ACT))
def clip_l2(g,l): n=np.sqrt((g**2).sum()); return g if n<=l else g*(1/(n+1e-12))
class MyLSTM:
    def __init__(self,inp_dim,hid,fh,td,lr=1e-3,clip=.5,drop=0.):
        self.i dim,self.hid,self.fh,self.td = inp dim,hid,fh,td
        self.lr,self.clip,self.drop = lr,clip,drop
        def xavier(sh): lim=math.sqrt(6/sum(sh)); return np.random.uniform(-lim,lim,sh).astype(np.float32)
        self.Wih=xavier((4*hid,inp dim)); self.Whh=xavier((4*hid,hid))
        self.b=np.zeros(4*hid,np.float32)
        self.b[hid:2*hid]=+1; self.b[:hid]=-3; self.b[3*hid:]=-1
        self.Wy=xavier((fh*td,hid)); self.by=np.zeros(fh*td,np.float32)
        self.parameters=[self.Wih,self.Whh,self.b,self.Wy,self.by]
    def forward(self,seq,training=False):
        h=np.zeros(self.hid,np.float32); c=np.zeros_like(h)
        if training: self.cache=[]
        for x in seq:
           z=self.Wih@x + self.Whh@h + self.b
            i,f,g,o=np.split(z,4); i,f,o=map(SIG,(i,f,o)); g=TAN(g)
            if training and self.drop:
                mask=(np.random.rand(*h.shape)>self.drop).astype(np.float32)
                h*=mask/(1-self.drop)
            c=f*c+i*g; h=o*TAN(c)
            if training: self.cache.append((x,h.copy(),c.copy(),i,f,g,o))
        logit=self.Wy@h + self.by
        return logit.reshape(self.fh,self.td)
    def backward(self,t,pred):
        dl=dloss_np(t,pred).flatten()
        dWy=np.outer(dl,self.cache[-1][1]); dby=dl.copy()
        dh_n=self.Wy.T@dl; dc_n=np.zeros(self.hid,np.float32)
        dWih=np.zeros_like(self.Wih); dWhh=np.zeros_like(self.Whh); db=np.zeros_like(self.b)
        for x,h,c,i,f,g,o in reversed(self.cache):
            tan=TAN(c)
            dc=dh n*o*(1-tan**2)+dc n
            di=dc*g*i*(1-i); df=dc*c*f*(1-f); dg=dc*i*(1-g**2); do=dh_n*tan*o*(1-o)
            dz=np.concatenate([di,df,dg,do])
            dWih+=np.outer(dz,x); dWhh+=np.outer(dz,h); db+=dz
            dh_n=self.Whh.T@dz; dc_n=dc*f
        for d in (dWih,dWhh,db,dWy,dby): np.clip(d,-self.clip,self.clip,out=d)
        return [dWih,dWhh,db,dWy,dby]
    def step(self,grads):
        for p,g in zip(self.parameters,grads): p-=self.lr*g
class EnhancedMyLSTM(MyLSTM):
   def __init__(self,*a,dropout=.2,eps=1e-5,wd=1e-4,**kw):
        super().__init__(*a,drop=dropout,**kw)
        hid=self.hid
        self.peep_i=self.peep_f=self.peep_o=np.zeros(hid,np.float32)
        self.ln_gamma=np.ones(4*hid,np.float32); self.ln_beta=np.zeros(4*hid,np.float32)
        self.parameters+= [self.peep_i,self.peep_f,self.peep_o,self.ln_gamma,self.ln_beta]
        self.eps,self.wd=eps,wd
        self.m=[np.zeros_like(p) for p in self.parameters]
        self.v=[np.zeros_like(p) for p in self.parameters]
        self.b1,self.b2,self.t=0.9,0.999,0
```

```
def _ln(self,z): m=z.mean(); v=z.var(); return (z-m)/np.sqrt(v+self.eps),m,v
   def forward(self,seq,training=False):
        h=np.zeros(self.hid,np.float32); c=np.zeros_like(h)
        if training: self.cache=[]
        for x in seq:
            z=self.Wih@x + self.Whh@h + self.b + \
                np.concatenate([self.peep_i*c,self.peep_f*c,np.zeros_like(c),self.peep_o*c])
            z\_hat, \mu, \sigma2 = self.\_ln(z); \ z\_ln = z\_hat*self.ln\_gamma + self.ln\_beta
            i,f,g,o=np.split(z_ln,4); i,f,o=map(SIG,(i,f,o)); g=TAN(g)
            if training and self.drop:
                mask=(np.random.rand(*h.shape)>self.drop).astype(np.float32)
                h*=mask/(1-self.drop)
            c=f*c+i*g; h=o*TAN(c)
            if training: self.cache.append((x,h.copy(),c.copy(),i,f,g,o,z_hat,\mu,\sigma2))
        return (self.Wy@h+self.by).reshape(self.fh,self.td)
    def _ln_bwd(self,dout,z_hat,μ,σ2):
        N=len(z_hat); d\gamma=(dout*z_hat).sum(); d\beta=dout.sum()
        dz hat=dout*self.ln_gamma
        d\sigma 2=-.5*(\sigma 2+self.eps)**-1.5*(dz_hat*z_hat).sum()
        d\mu\text{=-}(dz\_hat/np.sqrt(\sigma2\text{+}self.eps)).sum()\text{-}2*d\sigma2*z\_hat.mean()
        dz=dz_hat/np.sqrt(\sigma 2+self.eps)+d\sigma 2*2*z_hat/N+d\mu/N
        return dz,dγ,dβ
    def backward(self,t,pred):
        dl=dloss_np(t,pred).flatten()
        dWy=np.outer(dl,self.cache[-1][1]); dby=dl.copy()
        dh_n=self.Wy.T@dl; dc_n=np.zeros(self.hid,np.float32)
        dWih=np.zeros_like(self.Wih); dWhh=np.zeros_like(self.Whh); db=np.zeros_like(self.b)
        dpi=dpf=dpo=np.zeros(self.hid,np.float32)
        dy=np.zeros_like(self.ln_gamma); dβ=np.zeros_like(self.ln_beta)
        for x,h,c,i,f,g,o,z_hat,\mu,\sigma2 in reversed(self.cache):
            tan=TAN(c)
            dc=dh n*o*(1-tan**2)+dc n
            di=dc*g*i*(1-i); df=dc*c*f*(1-f); dg=dc*i*(1-g**2); do=dh_n*tan*o*(1-o)
            dz_ln=np.concatenate([di,df,dg,do])
            dz, d\gamma_t, d\beta_t = self._ln_bwd(dz_ln,z_hat,\mu,\sigma2)
            d\gamma += d\gamma_t; d\beta += d\beta_t
            di,dF,dg,do=np.split(dz,4)
            dpi+=di*c; dpf+=dF*c; dpo+=do*c
            dWih+=np.outer(dz,x); dWhh+=np.outer(dz,h); db+=dz
            dh_n=self.Whh.T@dz
            \label{local_dc_n_dc_n} dc\_n = dc*f + self.peep\_i*di + self.peep\_f*dF + self.peep\_o*do
        grads=[dWih,dWhh,db,dWy,dby,dpi,dpf,dpo,dγ,dβ]
        grads=[clip_l2(g,self.clip) for g in grads]
        return grads
   def step(self,grads):
        self.t+=1
        for i,(p,g) in enumerate(zip(self.parameters,grads)):
            self.m[i]=self.b1*self.m[i]+(1-self.b1)*g
            self.v[i]=self.b2*self.v[i]+(1-self.b2)*(g*g)
            m_hat=self.m[i]/(1-self.b1**self.t)
            v_hat=self.v[i]/(1-self.b2**self.t)
            upd=m_hat/np.sqrt(v_hat+self.eps)
            if p.ndim==2: upd+=self.wd*p
            p-=self.lr*upd
# 5. trainers - NumPv
def fit numpy(model,Xtr,Ytr,Xv,Yv,label,batch=32):
   best=np.inf; wait=0; hist={'train':[],'val':[]}
   best_state=[p.copy() for p in model.parameters]
   idx=np.arange(len(Xtr))
   for ep in range(1,EPOCHS+1):
        np.random.shuffle(idx); tr_loss=0.
        for bi in range(0,len(idx),batch):
            sel=idx[bi:bi+batch]
            grads=[np.zeros_like(p) for p in model.parameters]
            for j in sel:
                yp=model.forward(Xtr[j],training=True)
                g=model.backward(Ytr[j],yp)
                grads=[gk+dk for gk,dk in zip(grads,g)]
                tr_loss+=loss_np(Ytr[j],yp)
            grads=[g/len(sel) for g in grads]; model.step(grads)
        tr loss/=len(Xtr)
        val_loss=np.mean([loss_np(y,model.forward(x)) for x,y in zip(Xv,Yv)])
        hist['train'].append(tr_loss); hist['val'].append(val_loss)
```

```
print(f"[{label}] ep{ep:02d} tr={tr_loss:.3f} val={val_loss:.3f}")
       if val_loss<best: best,val_wait=val_loss,0; best_state=[p.copy() for p in model.parameters]</pre>
           if val wait>=EARLY STOP: break
   for p,b in zip(model.parameters,best_state): p[...] = b
   preds=inv_scale(np.array([model.forward(x) for x in X_test]))
   return hist, preds, model
# 6. PyTorch models
class PT_LSTM(nn.Module):
   def __init__(self): super().__init__()
   def forward(self,x): ...
class PTBasic(nn.Module):
   def __init__(self): super().__init__()
   def forward(self,x): ...
class PT_Basic(nn.Module):
   def __init__(self):
       super().__init__()
       self.lstm=nn.LSTM(X_train.shape[2],HIDDEN_SIZE,batch_first=True)
       self.fc =nn.Linear(HIDDEN SIZE,OUTPUT LEN*OUT FEAT)
   def forward(self,x):
       h=self.lstm(x)[0][:,-1]
       return self.fc(h).view(-1,OUTPUT_LEN,OUT_FEAT)
class PT Bi(nn.Module):
   def __init__(self):
       super().__init__()
       self.lstm=nn.LSTM(X_train.shape[2],HIDDEN_SIZE,batch_first=True,bidirectional=True)
       self.fc =nn.Linear(HIDDEN_SIZE*2,OUTPUT_LEN*OUT_FEAT)
   def forward(self,x):
       h=self.lstm(x)[0][:,-1]
       return self.fc(h).view(-1,OUTPUT LEN,OUT FEAT)
class PT_Attn(nn.Module):
   def __init__(self):
       super().__init__()
       self.lstm=nn.LSTM(X_train.shape[2],HIDDEN_SIZE,batch_first=True)
       self.Wa =nn.Linear(HIDDEN_SIZE,HIDDEN_SIZE,bias=False)
       self.fc =nn.Linear(HIDDEN_SIZE*2,OUTPUT_LEN*OUT_FEAT)
   def forward(self,x):
       seq,(h,_) = self.lstm(x); h=h[-1]
       score=(seq*self.Wa(h).unsqueeze(1)).sum(-1)
       α=torch.softmax(score,dim=-1).unsqueeze(-1)
       ctx=(seq*\alpha).sum(1)
       return self.fc(torch.cat([h,ctx],-1)).view(-1,OUTPUT_LEN,OUT_FEAT)
class PT Hybrid(nn.Module):
   def __init__(self,hidden=HIDDEN_SIZE,mlp_hidden=256,dropout=.25):
       super().__init__()
       self.lstm=nn.LSTM(X train.shape[2],hidden,batch first=True)
       self.drop1=nn.Dropout(dropout)
       self.mlp1=nn.Linear(hidden,mlp_hidden)
       self.drop2=nn.Dropout(dropout)
       self.mlp2=nn.Linear(mlp_hidden,OUTPUT_LEN*OUT_FEAT)
   def forward(self,x):
       h=self.lstm(x)[0][:,-1]
       h=self.drop1(torch.relu(self.mlp1(h)))
       return self.mlp2(self.drop2(h)).view(-1,OUTPUT_LEN,OUT_FEAT)
# 7. PT runner & grid
def run_pt(model, lr, clip, batch, label, sched_cls=None):
   tr_ds = TensorDataset(torch.tensor(X_train), torch.tensor(Y_train))
   va_ds = TensorDataset(torch.tensor(X_val), torch.tensor(Y_val))
   tr_dl = DataLoader(tr_ds, batch, shuffle=True, num_workers=0)
   va dl = DataLoader(va ds, batch,
                                                num workers=0)
   model.to(DEVICE)
   opt = optim.Adam(model.parameters(), lr)
   crit = nn.SmoothL1Loss()
   sched = sched_cls(opt, mode="min", patience=2) if sched_cls else None
   best = float("inf"); wait = 0; best_state = None
   hist = {"train": [], "val": []}
   for an in range (1 FDOCHS + 1).
```

```
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              # ---- training -----
              model.train(); tr = 0.0
              for xb, yb in tr_dl:
                     xb, yb = xb.to(DEVICE), yb.to(DEVICE)
                     opt.zero_grad()
                     loss = crit(model(xb), yb)
                     loss.backward()
                     if clip:
                           nn.utils.clip_grad_norm_(model.parameters(), clip)
                     opt.step()
                     tr += loss.item()
              tr /= len(tr_dl)
              # ---- validation ---
              model.eval(); val = 0.0
              with torch.no_grad():
                     for xb, yb in va_dl:
                           val += crit(model(xb.to(DEVICE)), yb.to(DEVICE)).item()
              val /= len(va_dl)
              hist["train"].append(tr); hist["val"].append(val)
              if sched:
                     sched.step(val)
              if val < best:
                    best, wait, best_state = val, 0, copy.deepcopy(model.state_dict())
              else:
                    wait += 1
                     if wait >= EARLY_STOP:
                            hreak
              print(f"[{label}] ep{ep:02d} tr={tr:.3f} val={val:.3f}")
       # ---- test ----
       model.load_state_dict(best_state); model.eval()
       te_dl = DataLoader(torch.tensor(X_test), batch, num_workers=0)
       preds = []
       with torch.no_grad():
              for xb in te dl:
                                                                                      # ← FIXED LINE
                    preds.append(model(xb.to(DEVICE)).cpu().numpy())
       preds = inv_scale(np.concatenate(preds, 0))
       return hist, preds, model, best
def grid_search_pt(name,make_model):
       best={'mse':np.inf}
       for lr in [1e-3,5e-4,1e-4]:
              for clip in [None, 0.5]:
                     for bs in [32,64]:
                           tag=f"{name}-lr{lr:g}-bs{bs}-clip{clip}"
                            h,p,m,_=run_pt(make_model(),lr,clip,bs,tag)
                            \label{eq:mse-mean} \verb|mse-mean_squared_error(true_all.reshape(-1,0UT_FEAT),p.reshape(-1,0UT_FEAT))| \\
                            if mse<best['mse']: best.update(tag=tag,hist=h,pred=p,model=m,mse=mse)</pre>
                            print(tag,"MSE",round(mse,3))
       print("[BEST]",name,best['tag'],best['mse'])
       return best['tag'],best['hist'],best['pred'],best['model']
# 8. train runs
print("\n=== NumPy ===")
\label{linear_problem} hist\_np, preds\_np, np\_lstm=fit\_numpy (MyLSTM(X\_train.shape[2], HIDDEN\_SIZE, OUTPUT\_LEN, OUT\_FEAT, lr=1e-3), linear_np, line
                                                             X_train,Y_train,X_val,Y_val,"NumPySGD",batch=32)
lr=5e-4,dropout=.1),X_train,Y_train,X_val,Y_val,"NumPyAdamW",batch=32)
print("\n=== PT basic ===")
pt_basic_tag,pt_basic_hist,pt_basic_pred,pt_basic_model = grid_search_pt("PT-basic",PT_Basic)
print("\n=== PT Bi ===")
pt_bi_tag,pt_bi_hist,pt_bi_pred,pt_bi_model = grid_search_pt("PT-bidir",PT_Bi)
print("\n=== PT Attn ===")
pt_attn_tag,pt_attn_hist,pt_attn_pred,pt_attn_model = grid_search_pt("PT-attn",PT_Attn)
print("\n=== PT Hybrid ===")
pt_hyb_tag,pt_hyb_hist,pt_hyb_pred,pt_hyb_model = grid_search_pt("PT-hybrid",PT_Hybrid)
print("\n=== Keras ===")
def K_build(bidir=False,attn=False):
       inp=Input((INPUT_LEN,X_train.shape[2]))
       seq = Bidirectional(LSTM(HIDDEN_SIZE,return_sequences=attn))(inp) if bidir else \
                 LSTM(HIDDEN_SIZE, return_sequences=attn)(inp)
       if attn:
```

```
last=seq[:,-1:,:]; ctx=Attention()([last,seq])
        x=Concatenate()([last,ctx]); x=Reshape((2*HIDDEN_SIZE*(2 if bidir else 1),))(x)
    out=Dense(OUTPUT_LEN*OUT_FEAT)(x); out=Reshape((OUTPUT_LEN,OUT_FEAT))(out)
    return keras.Model(inp,out)
def fit keras(model,name,lr):
    model.compile(keras.optimizers.Adam(lr),loss=tf.keras.losses.Huber(delta=HUBER_DELTA))
    es=keras. callbacks. Early Stopping (patience=EARLY\_STOP, restore\_best\_weights=True, verbose=0)
    h=model.fit(X_train,Y_train,validation_data=(X_val,Y_val),epochs=EPOCHS,
                batch_size=BATCH_SIZE,verbose=0,callbacks=[es]).history
    print(name, "best", min(h['val_loss']))
    return h,inv_scale(model.predict(X_test,BATCH_SIZE,verbose=0)),model
hist_kl,preds_kl,keras_lstm=fit_keras(K_build(),
hist_klb,preds_klb,keras_blstm=fit_keras(K_build(bidir=True),"KerasBi",5e-4)
hist kla, preds kla, keras attn=fit keras(K build(attn=True), "KerasAttn", 5e-4)
# metrics
               --- metrics --
print("\n-
for k, v in pred_dict.items():
    mse, rmse, mae, r2 = metr(true_all, v)
    print(f''(k:<18) MSE=\{mse:9.2f\} RMSE=\{rmse:7.2f\} MAE=\{mae:6.2f\} R^2=\{r2:.4f\}'')
# loss-curve figure
plt.figure(figsize=(10, 6))
def _p(h, c, 1): plt.plot(h['train'], c+'-', label=f"{1} tr"); plt.plot(h['val'], c+'--')
_p(hist_np, 'r', 'NumPySGD')
_p(hist_enh, 'k', 'NumPyAdamW')
_p(pt_basic_hist, 'b', pt_basic_tag)
_p(pt_bi_hist,
                  'g', pt_bi_tag)
_p(pt_bi_hist, 'g', pt_bi_tag)
_p(pt_attn_hist, 'c', pt_attn_tag)
_p(pt_hyb_hist, 'm', pt_hyb_tag)
plt.plot(hist_kl ['loss'],
                                 'y-',
                                             label='KerasLSTM tr')
plt.plot(hist_kl ['val_loss'], 'y--')
                                 'orange', label='KerasBiLSTM tr')
plt.plot(hist_klb['loss'],
plt.plot(hist_klb['val_loss'], 'orange', linestyle='--')
plt.plot(hist_kla['loss'], 'violet', label='KerasAttn tr')
plt.plot(hist_kla['val_loss'], 'violet', linestyle='--')
plt.yscale('log'); plt.xlabel("epoch"); plt.ylabel("loss"); plt.legend(ncol=2)
plt.tight_layout(); plt.show()
# full-test scatter / residuals
for v, col in enumerate(TARGET_COLS):
    t = true_all[:, :, v].flatten()
    plt.figure(figsize=(5, 5))
    for k, p in pred dict.items():
        plt.scatter(t, p[:, :, v].flatten(), s=8, alpha=.35, label=k)
    m = np.abs(t).max()
    plt.plot([-m, m], [-m, m], 'k--'); plt.title(col)
    plt.xlabel("true"); plt.ylabel("pred"); plt.legend(fontsize=6)
    plt.tight_layout(); plt.show()
    plt.figure(figsize=(6, 4))
    for k, p in pred_dict.items():
        plt.hist((p[:, :, v] - true_all[:, :, v]).flatten(),
                 bins=60, alpha=.35, density=True, label=k)
    plt.axvline(0, color='k'); plt.title("Residuals - " + col)
    plt.legend(fontsize=6); plt.tight_layout(); plt.show()
# save scalers
np.savez(
    os.path.join(SAVE_DIR, "scalers.npz"),
    x_mean=sX.mean_, x_scale=sX.scale_,
    y_mean=sY.mean_, y_scale=sY.scale_
)
print("[√] scalers saved to", os.path.join(SAVE_DIR, "scalers.npz"))
# save models
np.savez(os.path.join(SAVE_DIR, "NumPySGD.npz"), *np_lstm.parameters)
np.savez(os.path.join(SAVE_DIR, "NumPyAdamW.npz"), *enh_lstm.parameters)
torch.save(pt_basic_model.state_dict(), os.path.join(SAVE_DIR, f"{pt_basic_tag}.pt"))
torch.save(pt_bi_model.state_dict(), os.path.join(SAVE_DIR, f"{pt_bi_tag}.pt"))
torch.save(pt_attn_model.state_dict(), os.path.join(SAVE_DIR, f"{pt_attn_tag}.pt"))
torch.save(pt_hyb_model.state_dict(), os.path.join(SAVE_DIR, f"{pt_hyb_tag}.pt"))
keras_lstm.save (os.path.join(SAVE_DIR, "KerasLSTM.keras"))
keras blstm.save(os.path.join(SAVE DIR, "KerasBiLSTM.keras"))
|----- -++- ----/-- --+h ----/CAN/F DTB |||/----A++- |----||1
```

```
\label{eq:keras_attn.save} $$ \text{keras_attn.save(os.patn.join(SAVE_DIR, keras j)} $$ \text{print("[$\sqrt{}] everything saved in", SAVE_DIR)} $$
```



Show hidden output

#### Testing

```
import math, matplotlib.pyplot as plt, numpy as np
# the models
models_to_show = ["PT-bidir", "PT-basic", "PT-attn",
                 "KerasAttn", "NumPyAdamW"] # ≤ 5
horizon
                              # how many steps each pred contains
# sanity-check
missing = [m for m in models_to_show if m not in pred]
assert not missing, f"predictions not found for: {missing}"
# colour/marker table
cmap = ["r", "b", "m", "c", "y"]
mmap = ["o", "s", "D", "v", "P"] # circle, square, diamond ...
# — plotting constants -----
              = len(X_test)
samples_per_fig = 20
            = 4, math.ceil(samples_per_fig/4)
cols, rows
for start in range(0, N, samples per fig):
   end = min(start+samples_per_fig, N)
   fig, axs = plt.subplots(rows, cols,
                           figsize=(cols*4, rows*4),
                           squeeze=False)
   for k in range(rows*cols):
       r, c = divmod(k, cols)
       ax = axs[r][c]
       idx = start + k
       if idx < end:</pre>
           # ----- data in *absolute* coords -----
           past_xy = sX.inverse_transform(
                        X_test[idx].reshape(-1, X_test.shape[2])
                     )[:,:2]
                                                   # (62,2)
           true xy = true all[idx, :horizon]
                                                   # (horizon,2)
           # anchor = last observed point
           anchor = past_xy[-1]
           past = past_xy - anchor
           true5 = true_xy - anchor
           ax.plot(past[:,0], past[:,1], 'k.-', lw=.8, ms=2, label='past 62')
           ax.plot(true5[:,0], true5[:,1], 'g^--', lw=1.2, ms=5, label='true +5')
           # ----- overlay every chosen model -----
           for m_i, m_name in enumerate(models_to_show):
               col = cmap[m_i % len(cmap)]
               mk = mmap[m_i % len(mmap)]
               pred_xy = pred[m_name][idx, :horizon] - anchor
               ax.plot(pred xy[:,0], pred xy[:,1],
                       color=col, marker=mk, lw=1.2, ms=4,
                       label=f"{m_name} +{horizon}")
           ax.set_title(f"test #{idx}", fontsize=9)
           ax.set_xlim(-50, 50); ax.set_ylim(-50, 50)  # zoom window
           ax.set_aspect('equal'); ax.grid(True)
       else:
           ax.axis('off')
   # legend once (upper-left)
   handles, labels = axs[0][0].get_legend_handles_labels()
   axs[0][0].legend(handles, labels, fontsize=7, loc='upper right')
   \label{fig:suptitle} fig.suptitle(f"Test-set trajectories \ [\{start\} \ \dots \ \{end-1\}] \quad "
                f"compared models: {', '.join(models to show)}",
```

fontsize=15)
plt.tight\_layout(); plt.show()



Show hidden output

# Results

The results strongly support the primary hypothesis that the car's recent history contains predictable patterns learnable by sequence models. Most models achieved very low MSE and extremely high  $R^2$  values, indicating they successfully learned to predict the near-future trajectory with high accuracy. The results also confirm that different implementations and architectures yield significantly different performance levels.

- The PyTorch Bidirectional LSTM achieved the lowest MSE (20.44) and highest  $R^2$  (0.9997), indicating the best overall predictive accuracy on the test set.
- The basic PyTorch LSTM (MSE=39.82) and the hybrid PyTorch model (MSE=73.91) also performed very well. The PyTorch Attention model (MSE=90.29) was slightly less accurate but still effective.
- KerasLSTM (MSE=150.16), KerasAttn (MSE=308.04)& KerasBilSTM (MSE=374.98) showed good R<sup>2</sup> values but had notably higher MSE compared to the best PyTorch configurations.
- The NumPyAdamW implementation performed well (MSE=239.79), demonstrating the effectiveness of the AdamW optimizer even with a from-scratch NumPy implementation. However, NumPySGD performed extremely poorly (MSE=78965.45, R<sup>2</sup>=0.0387), highlighting the critical importance of the optimizer choice, especially for basic SGD without enhancements like momentum in this context.

The top-performing model was bidirectional (PT-bidir), suggesting that considering both past and "future" context (relative to each point in the input sequence) was beneficial for predicting the next 5 steps. While the Attention and Hybrid models performed well, they didn't surpass the Bidirectional or even the best Basic LSTM configuration in this specific test setup. This might indicate that for this short-term prediction task (5 steps), the added complexity didn't provide a significant advantage over a well-tuned BiLSTM or basic LSTM. The difference between the best PyTorch models and the Keras models, as well as the vast difference between NumPyAdamW and NumPySGD, underscores that both the underlying library/implementation details and hyperparameter tuning (optimizer, LR, batch size, clipping) are crucial.

The loss curves show rapid initial learning for most models using adaptive optimizers (Adam variants, RMSProp implied in Keras defaults) or the enhanced NumPy implementation (NumPyAdamW). NumPySGD shows extremely slow convergence, barely improving over the epochs shown. Most successful models appear to converge quickly, often within the first few epochs, with validation loss plateauing early, justifying the use of early stopping.

The plots comparing predictions from selected models (PT-bidir, PT-basic, PT-attn, KerasAttn, NumPyAdamW) against the true future path generally show very close tracking for most test trajectories. This visually confirms the low quantitative error metrics and the models' ability to capture the short-term vehicle dynamics effectively. Differences between the top models are subtle on these plots.

Future Work direction can be in exploring Transformers or Temporal Convolutional Networks