

Configuration Manual

MSc Research Project
Data Analytics

Ankith Babu Joseph
Student ID: 23185813

School of Computing
National College of Ireland

Supervisor: Harshani Nagahamulla

National College of Ireland
Project Submission Sheet
School of Computing



Student Name:	Ankith Babu Joseph
Student ID:	23185813
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Configuration Manual

Ankith Babu Joseph
23185813

1 Prelude

This document outlines the steps to configure and run the Variational Mode Decomposition (VMD) and Fourier Analysis Network (FAN) hybrid model for forecasting Air Quality Index (AQI) time-series data. The manual includes details on the software environment, parameters, execution, and troubleshooting.

2 System Requirements

2.1 Hardware Requirements

- GPU: NVIDIA Tesla T4 or equivalent
- CPU: Intel Xeon @ 2.00GHz or higher
- RAM: Minimum 16 GB (51 GB recommended)
- Disk Space: Minimum 50 GB (256 GB recommended)

2.2 Software Requirements

- Python 3.10 or higher
- PyTorch 2.5.1+cu121
- Key Libraries: sktime, statsmodels, numpy, pandas, matplotlib, joblib

3 Installation

3.1 Using Google Colab

1. Open the google colab¹ and start a new notebook
2. Google colab kernel already is pre installed with many required libraries, to install the remaining run the pip install command

¹Google Colab: <https://colab.google/>

```
%%capture
!pip install sktime
!pip install dask[dataframe]
```

3. Use git to clone the code files

```
!git clone https://github.com/ankithbjoseph/vmd-fan.git
```

4. go to the vmd-fan folder

```
cd vmd-fan
```

5. The required environment is setup and can continue with executing the code.

3.2 Or Install Locally

1. Install Python and create a virtual environment:

```
python3 -m venv venv
source venv/bin/activate # For Linux/Mac
venv\Scripts\activate    # For Windows
```

2. Run the following command to install required dependencies:

```
pip install -r requirements.txt
```

3. Use git to clone the code files

```
!git clone https://github.com/ankithbjoseph/vmd-fan.git
```

4 Configuration

Parameters

All parameters are specified in a JSON file (`parameters.json`) with the following structure:

Listing 1: `parameters.json`

```
{
  "VMD": {
    "K": [3, 5, 7],
    "alpha": [1000, 3000],
```

```

    "tau": [1e-6],
    "DC": [false],
    "tol": [1e-5, 1e-7]
},
"FAN": {
    "window_size": [12],
    "learning_rate": [0.0001, 0.00001],
    "p_ratio": [0.15, 0.25],
    "fan_units": [64]
},
"BaseNN": {
    "window_size": [12],
    "learning_rate": [0.0001, 0.00001]
}
}

```

Command-Line Arguments

The script `main.py` accepts the following arguments:

Argument	Description	Default Value
<code>--eda</code>	Perform Exploratory Data Analysis (EDA).	False
<code>--vmd</code>	Enable VMD decomposition.	False
<code>--input_file</code>	Path to the dataset file.	<code>./dataset/air_quality-Taiwan.csv</code>
<code>--variable</code>	Target variable for forecasting.	<code>aqi</code>
<code>--output_dir</code>	Directory to save results.	<code>results</code>
<code>--model</code>	Model to use (FAN or BaseNN).	None
<code>--visualize</code>	Save visualizations of results.	False
<code>--num_jobs</code>	Number of parallel jobs.	1
<code>--forecast_horizon</code>	Number of steps to forecast.	1
<code>--parameter_grid</code>	Path to parameter grid JSON.	<code>parameters.json</code>
<code>--cities</code>	List of cities to process (comma-separated).	all cities in dataset

Table 1: Command-Line Arguments for `main.py`

5 Code Execution

Step 1: Data Preprocessing

Run the script to clean and segment the data:

```
python main.py --cities "Annan" --eda --visualize --num_jobs 40
```

Step 2: VMD Decomposition

Decompose the dataset into Intrinsic Mode Functions (IMFs):

```
python main.py --cities "Annan" --vmd --visualize --num_jobs 40
```

Step 3: Model Training and Forecasting

Run the FAN or BaseNN model on the decomposed data:

```
python main.py --cities "Annan" --model 'BaseNN' --visualize --num_jobs 40
```

```
python main.py --cities "Annan" --model 'FAN' --visualize --num_jobs 40
```

```
python main.py --cities "Annan" --vmd --model 'BaseNN' --visualize --num_jobs 40
```

```
python main.py --cities "Annan" --vmd --model 'FAN' --visualize --num_jobs 40
```

6 Directory Structure

The output directory will have the following structure:

```
results/  
|-- city_name/  
    |-- city_name_aqi.csv  
    |-- vmd_decompositions/  
    |-- plots/  
|-- results.csv
```

7 Troubleshooting

Parameter Errors

- Verify the syntax of `parameters.json`. Ensure it is valid JSON.
- Check that the parameter values align with the model requirements.

CUDA Errors

- Ensure that PyTorch is installed with CUDA support. Install the correct version by visiting the PyTorch Installation Guide².
- Check GPU availability using the following Python command:

```
import torch
print(torch.cuda.is_available())
```

- If `torch.cuda.is_available()` returns `False`, verify that:
 - The system has a compatible NVIDIA GPU.
 - NVIDIA drivers and CUDA toolkit are installed and up-to-date.

²PyTorch Installation Guide: <https://pytorch.org/get-started/locally/>