Time Traveler (Group 5) Final Project - Demand Forecasting Using Seasonal ARIMA: Model Fit and Forecast Accuracy.

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 $2025-04-23 \sim 2025-05-01, 2025-05-05 \sim 2025-05-07$

In Milestone 1, at the last printed R result, we have seen the seasonality.

Purpose:

```
## In this Milestone 2, I will use range-mean plot to check the transformation and iden() function to
## check the stationarity for 4 differencing schemes.
## First off, I will load the data set and build the original time series plot that used in Milestone 1
miles2 <- read.csv("Daily Demand Forecasting Orders.csv") # Data source.
miles2
       X Week.of.the.month..first.week..second..third..fourth.or.fifth.week
##
## 1
## 2
                                                                             1
       1
## 3
       2
                                                                             1
## 4
       3
                                                                             2
## 5
       4
## 6
       5
                                                                             2
## 7
## 8
       7
                                                                             2
## 9
                                                                             3
## 10 9
                                                                             3
## 11 10
                                                                             3
## 12 11
                                                                             3
## 13 12
## 14 13
## 15 14
## 16 15
## 17 16
## 18 17
## 19 18
## 20 19
## 21 20
                                                                             1
## 22 21
## 23 22
                                                                             1
## 24 23
## 25 24
                                                                             2
## 26 25
                                                                             2
## 27 26
                                                                             2
## 28 27
## 29 28
                                                                             3
## 30 29
                                                                             3
## 31 30
                                                                             3
```

```
## 32 31
## 33 32
## 34 33
## 35 34
## 36 35
## 37 36
## 38 37
## 39 38
## 40 39
## 41 40
## 42 41
## 43 42
## 44 43
## 45 44
## 46 45
## 47 46
## 48 47
## 49 48
## 50 49
## 51 50
## 52 51
## 53 52
## 54 53
## 55 54
## 56 55
## 57 56
## 58 57
## 59 58
## 60 59
##
      Day.of.the.week..Monday.to.Friday. Non.urgent.order Urgent.order
## 1
                                          4
                                                      316.307
                                                                    223.270
## 2
                                          5
                                                      128.633
                                                                     96.042
## 3
                                          6
                                                       43.651
                                                                     84.375
                                          2
## 4
                                                      171.297
                                                                    127.667
## 5
                                          3
                                                      90.532
                                                                    113.526
                                          4
## 6
                                                      110.925
                                                                     96.360
## 7
                                          5
                                                      144.124
                                                                    118.919
## 8
                                          6
                                                      119.379
                                                                    113.870
## 9
                                          2
                                                      218.856
                                                                    124.381
## 10
                                          3
                                                      146.518
                                                                    101.045
## 11
                                          4
                                                      178.433
                                                                    102.793
## 12
                                          5
                                                      145.865
                                                                     91.180
## 13
                                          6
                                                      170.566
                                                                    114.412
## 14
                                          2
                                                      220.343
                                                                    141.406
## 15
                                          3
                                                      193.768
                                                                    141.854
## 16
                                          4
                                                      122.736
                                                                    124.256
## 17
                                          5
                                                      144.051
                                                                    158.408
## 18
                                          6
                                                                    108.688
                                                      105.415
                                          2
## 19
                                                      240.660
                                                                    163.720
## 20
                                          3
                                                      131.067
                                                                    166.649
                                          4
## 21
                                                      130.129
                                                                     98.927
## 22
                                          5
                                                      123.286
                                                                    103.551
## 23
                                          6
                                                      190.816
                                                                     87.629
## 24
                                          2
                                                      266.741
                                                                    141.437
```

3

4

4

4

4

5

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5

1

2

2

2

2

3

3

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3

3

4

4

4

4

4

5

5

5

5

5

##	25			3	123.143	106.083
##	26			4	148.139	85.310
##	27			5	118.552	100.417
##	28			6	146.959	95.153
##	29			2	299.770	133.375
##	30			3	151.341	131.788
##	31			4	206.206	92.160
##	32			5	170.868	131.463
	33			3	435.304	181.149
	34			4	235.106	110.874
	35			5	168.179	125.119
	36			6	172.783	77.371
	37			2	381.768	140.041
	38			3	221.438	111.392
	39			4	193.957	111.859
	40			6	275.076	121.697
	41			2	252.298	150.708
	42			3	165.472	102.530
	43			4		
					126.030	108.055
	44			5	112.246	106.641
	45			6	123.302	94.315
	46			2	187.810	167.455
	47			3	119.863	139.383
	48			4	127.805	114.813
	49			5	120.629	112.703
	50			6	130.465	105.273
	51			2	222.282	120.324
	52			3	150.257	116.959
	53			4	96.494	87.294
	54			5	89.526	99.756
	55			6	134.425	79.084
##	56			2	158.716	158.133
##	57			3	150.784	133.069
##	58			4	193.534	109.639
##	59			5	196.555	108.395
##	60			6	192.116	121.106
##		Order.type.A	Order.type.B	Order.type.C	Fiscal.sector.	
##	1	61.543	175.586	302.448		0.000
##	2	38.058	56.037	130.580		0.000
##	3	21.826	25.125	82.461		1.386
##	4	41.542	113.294	162.284		18.156
##	5	37.679	56.618	116.220		6.459
##	6	30.792	50.704	125.868		79.000
##	7	43.304	66.371	153.368		0.000
##	8	38.584	85.961	124.413		15.709
##	9	33.973	148.274	162.044		1.054
##	10	36.399	43.306	168.723	8	865.000
##	11	45.706	111.036	124.678	1	.94.000
##	12	43.851	66.277	133.440		6.523
##	13	43.339	136.434	128.405		23.200
##	14	46.241	120.865	196.296		1.653
	15	56.519	136.709	143.644		1.250
	16	56.167	78.101	112.724		0.000
	17	51.660	92.272	164.948		6.421
ıπ	± 1	01.000	JZ.ZIZ	10-1.0-10		U. 121

##	10	41.111	11.414	113.935	19.023
##	19	59.135	157.681	187.564	0.000
##	20	90.476	80.509	127.575	844.000
##	21	42.904	43.962	142.383	193.000
##	22	47.331	72.444	116.529	9.467
##	23	32.077	127.358	137.739	18.729
##	24	58.721	139.034	211.646	1.223
##	25	36.017	75.813	119.205	1.809
##	26	35.576	79.997	123.253	5.377
##	27	54.401	75.613	105.584	16.629
##	28	37.656	59.907	144.549	0.000
	29	57.810	236.248	196.732	57.645
##	30	43.359	89.382	156.916	6.528
	31	45.555	148.718	104.186	93.000
	32	45.550	120.548	157.505	21.272
	33	67.884	267.342	281.227	0.000
	34	70.376	154.242	121.417	55.000
	35	71.068	100.544	136.033	14.347
	36	64.137	109.062	80.648	3.693
	37	118.178	260.632	152.134	9.135
	38	51.199	124.660	157.500	529.000
	39	47.002	99.892	159.462	540.000
	40	109.888	131.165	175.777	20.057
	41	77.388	154.863	182.936	12.181
	42	46.295	96.870	124.837	0.000
	43	53.366	69.150	111.987	418.000
	44	47.399	77.610	109.715	15.837
	45	48.081	72.826	109.157	12.447
	46	59.042	130.098	168.254	2.129
	47	44.809	99.072	115.365	0.000
	48	39.025	110.740	94.470	1.617
	49	39.600	240.922	122.085	169.275
	50	57.467	88.462	109.132	19.323
	51	41.418	135.189	165.999	0.000
	52	34.193	115.536	118.911	1.424
	53	32.653	81.576	74.372	4.813
	54	51.985	51.930	98.107	12.740
	55	36.748	71.353	105.408	0.000
	56	59.131	92.639	165.079	0.000
	57	54.224	115.746	116.442	2.559
	58	58.378	142.382	102.687	274.000
	59	76.763	96.478	131.709	0.000
	60	107.568	121.152	103.180	18.678
##	00				Banking.orders1.
##	1	Olderb.ilom. one.	ordric.com	65556	44914
##				40419	21399
##				11992	3452
##				49971	33703
##				48534	19646
##				52042	8773
##				46573	33597
##				35033	26278
##				66612	19461
	10			58224	7742
##	10			50224	1142

113.935

19.023

18 47.717 71.474

##	11		47046	17299
##	12		66910	17768
##	13		32529	34002
##	14		34878	32905
##	15		57858	23956
##	16		52321	10046
##	17		47167	6440
##	18		42737	26020
##	19		39273	32917
##	20		60543	19141
##	21		54760	9163
##	22		48732	21196
##	23		46368	36798
##	24		58081	43333
##	25		45340	22109
##	26		59686	14188
##	27		40423	24682
##			50908	45733
##			71772	57756
##			53573	42638
##			49110	36904
##			42534	79556
##			64867	210508
##			23257	163452
##			28072	95989
##			46321	66498
	37		34236	194216
	38		39964	136119
	39		59179	94460
##			37906	138536
##			32133	69093
##			48458	43112
##			42201	13736
##			35316	25876
##			43284	30138
	46		37817	36445
##			54584	17242
##			33366	21103
##			37387	20246
##			27200	41713
##			39446	29290
##			51346	19782
##			34631	22420
##			31850	32150
##			33970	28701
##			32027	33282
##			51235	34421
##			28364	88404
##			37011	109931
##			27328	109931
##	00	Ranking orders 9	Banking.orders3. TargetTotal	
##	1	188411	14793	539.577
##		89461	7679	224.675
##		21305		129.412
##	J	21305	14947	123.412

##		69054	18423	317.120
##	5	16411	20257	210.517
##	6	47522	24966	207.364
##	7	48269	20973	263.043
##	8	56665	18502	248.958
##	9	103376	10458	344.291
##	10	82395	11948	248.428
##	11	108719	15560	281.420
	12	36693	29046	243.568
	13	78153	31949	308.178
	14	117137	29188	363.402
	15	101048	30134	336.872
	16	62799	24233	246.992
	17	91784	15973	308.880
	18	27873	17600	233.126
	19	155617	9203	404.380
	20	78378	73839	298.560
	21	29874	46992	229.249
##		47793	47574	236.304
##		92701	31098	297.174
##		135314	29716	409.401
##		55584	29803	231.035
##		67617	32319	231.033
##			35314	235.598
	28	47563 43930	28998	242.112
##	29	159373 62732	29160	490.790
##		126632	32386 33237	289.657 298.459
##		50433	36483	323.603
##		177229	30514	616.453
##		63699	33805	346.035
##		50763	55445	307.645
	36	61593	31625	253.847
##		136035	47601	530.944
	38	66745	31031	333.359
	39	54772	34616	306.356
##		85378	14020	416.830
##		169088	12516	415.187
##		72840	11304	268.002
##		70191	16710	234.503
##		38646	13989	234.724
##		52112	12632	230.064
##		103567	10443	357.394
##		59231	12543	259.246
##		84558	16683	244.235
##		63778	13886	402.607
##		59513	12260	255.061
##		154144	10811	342.606
##		89704	12182	268.640
##		49644	15390	188.601
##		21573	13807	202.022
##		65199	11023	213.509
##	56	128269	9287	316.849
##	57	87708	11354	286.412

```
## 58 91367 15003 303.447
## 59 50112 12957 304.950
## 60 56015 10690 331.900
```

For seeing the first few rows to check.

head(miles2)

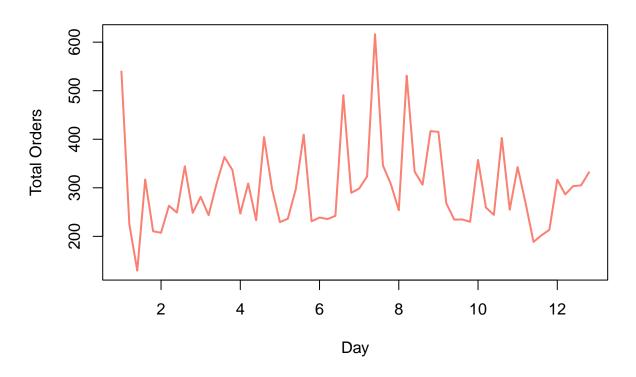
```
X Week.of.the.month..first.week..second..third..fourth.or.fifth.week
## 1 0
## 2 1
                                                                             1
## 3 2
                                                                             1
## 4 3
                                                                             2
                                                                             2
## 5 4
## 6 5
     Day.of.the.week..Monday.to.Friday. Non.urgent.order Urgent.order Order.type.A
                                        4
                                                    316.307
                                                                  223.270
## 2
                                        5
                                                    128.633
                                                                   96.042
                                                                                 38.058
## 3
                                        6
                                                     43.651
                                                                   84.375
                                                                                 21.826
## 4
                                        2
                                                    171.297
                                                                  127.667
                                                                                 41.542
## 5
                                        3
                                                     90.532
                                                                 113.526
                                                                                 37.679
## 6
                                        4
                                                                   96.360
                                                                                 30.792
                                                    110.925
##
     Order.type.B Order.type.C Fiscal.sector.orders
                        302.448
## 1
          175.586
                                                 0.000
## 2
                        130.580
           56.037
                                                 0.000
## 3
           25.125
                         82.461
                                                 1.386
## 4
          113.294
                        162.284
                                                18.156
## 5
           56.618
                        116.220
                                                 6.459
## 6
           50.704
                        125.868
                                                79.000
##
     Orders.from.the.traffic.controller.sector Banking.orders..1.
## 1
                                           65556
                                                                44914
## 2
                                           40419
                                                                21399
## 3
                                           11992
                                                                 3452
## 4
                                           49971
                                                                33703
## 5
                                           48534
                                                                19646
## 6
                                           52042
                                                                 8773
     {\tt Banking.orders..2.}\ {\tt Banking.orders..3.}\ {\tt Target..Total.orders.}
##
## 1
                  188411
                                       14793
                                                            539.577
## 2
                   89461
                                        7679
                                                            224.675
## 3
                   21305
                                       14947
                                                            129.412
## 4
                   69054
                                       18423
                                                            317.120
## 5
                   16411
                                       20257
                                                            210.517
## 6
                   47522
                                       24966
                                                             207.364
```

To check the column for variables. colnames(miles2)

```
## [1] "X"
## [2] "Week.of.the.month..first.week..second..third..fourth.or.fifth.week"
## [3] "Day.of.the.week..Monday.to.Friday."
## [4] "Non.urgent.order"
## [5] "Urgent.order"
## [6] "Order.type.A"
## [7] "Order.type.B"
```

```
## [8] "Order.type.C"
## [9] "Fiscal.sector.orders"
## [10] "Orders.from.the.traffic.controller.sector"
## [11] "Banking.orders..1."
## [12] "Banking.orders..2."
## [13] "Banking.orders..3."
## [14] "Target..Total.orders."
# To generate a sequential time index
miles2$time_index <- seq(from=1, to = nrow(miles2), by =1)
miles2$time index
## [1] 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25
## [26] 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50
## [51] 51 52 53 54 55 56 57 58 59 60
# Select the total orders variables.
miles2_ts <- ts(miles2$Target..Total.orders., frequency = 5) # Weekly frequency for 5 business days.
miles2 ts # Start from 1 to 60.
## Time Series:
## Start = c(1, 1)
## End = c(12, 5)
## Frequency = 5
## [1] 539.577 224.675 129.412 317.120 210.517 207.364 263.043 248.958 344.291
## [10] 248.428 281.420 243.568 308.178 363.402 336.872 246.992 308.880 233.126
## [19] 404.380 298.560 229.249 236.304 297.174 409.401 231.035 238.826 235.598
## [28] 242.112 490.790 289.657 298.459 323.603 616.453 346.035 307.645 253.847
## [37] 530.944 333.359 306.356 416.830 415.187 268.002 234.503 234.724 230.064
## [46] 357.394 259.246 244.235 402.607 255.061 342.606 268.640 188.601 202.022
## [55] 213.509 316.849 286.412 303.447 304.950 331.900
# Time Series Plot.
plot(miles2_ts, type="l", col="salmon", lwd=2,
    main = "Time Series Plot - Realization vs Time",
    xlab = "Day", ylab = "Total Orders")
```

Time Series Plot - Realization vs Time



```
## In this Milestone2, the time series plot between Realization and Time, we can see the seasonality.
## Therefore, I will use s = 5 for five business days, that is weekly cycles, Monday to Friday.
## I will use acf, pacf plots after log-transformation.

# Base functions for ACF & PACF comparison
par(mfrow=c(2,2))

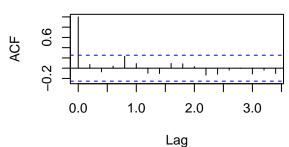
# ACF & PACF plots for original time series data.
acf(miles2_ts, main="ACF: Original Data")
pacf(miles2_ts, main="PACF: Original Data")

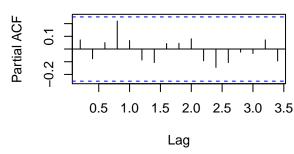
# Log-transformed data
log_miles2_ts <- log(miles2_ts)

# ACF & PACF plots of log-transformed data
acf(log(miles2_ts), main="ACF: Log-Transformed Data")
pacf(log(miles2_ts), main="PACF: Log-Transformed Data") # No need for transformation.</pre>
```

ACF: Original Data

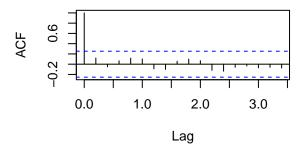
PACF: Original Data

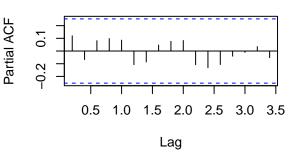




ACF: Log-Transformed Data

PACF: Log-Transformed Data





par(mfrow=c(1,1))

```
## Then, I will use iden() function to check the stationary.
# Run the Seasonal identification with two different differencing schemes.
miles2 tsd <- tsd(miles2 ts,
                  data.title = "Daily Demand Forecasting Orders",
                  response.units = "Orders",
                  time.units = "Day")
miles2_tsd
```

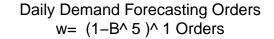
```
## Time Series:
## Start = c(1, 1)
## End = c(12, 5)
## Frequency = 5
  [1] 539.577 224.675 129.412 317.120 210.517 207.364 263.043 248.958 344.291
## [10] 248.428 281.420 243.568 308.178 363.402 336.872 246.992 308.880 233.126
## [19] 404.380 298.560 229.249 236.304 297.174 409.401 231.035 238.826 235.598
## [28] 242.112 490.790 289.657 298.459 323.603 616.453 346.035 307.645 253.847
## [37] 530.944 333.359 306.356 416.830 415.187 268.002 234.503 234.724 230.064
## [46] 357.394 259.246 244.235 402.607 255.061 342.606 268.640 188.601 202.022
## [55] 213.509 316.849 286.412 303.447 304.950 331.900
## attr(,"time.units")
## [1] Day
## attr(,"data.title")
## [1] Daily Demand Forecasting Orders
```

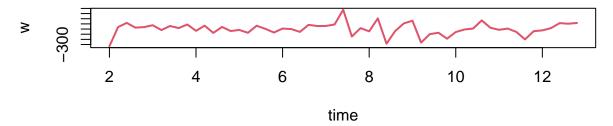
```
## attr(,"response.units")
## [1] Orders
```

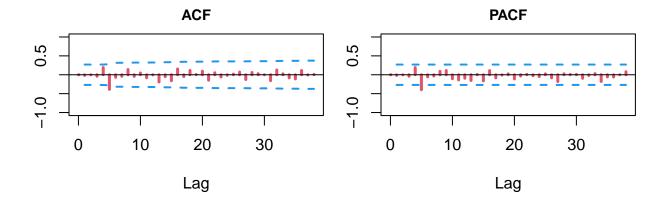
```
\# iden function for only two differencing in seasonal time series. iden(miles2_tsd, d = 0, D = 1) \# Seasonal only.
```

Identification Output for Daily Demand Forecasting Orders ## w= $(1-B^5)^1$ Orders

Standard deviation of the working series= 89.60204





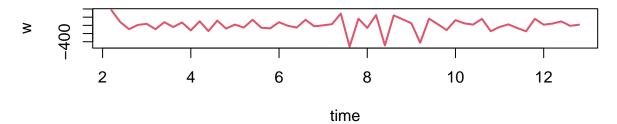


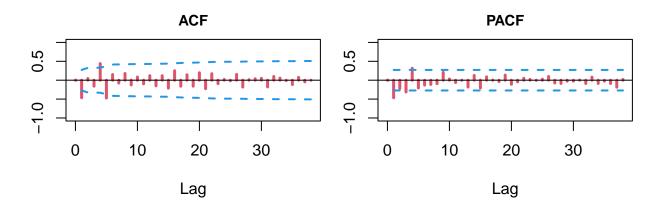
 $iden(miles2_tsd, d = 1, D = 1)$ # First order and seasonal but it would be over-differencing.

Identification Output for Daily Demand Forecasting Orders ## $w= (1-B)^1 (1-B^5)^1$ Orders

Standard deviation of the working series= 89.60204

Daily Demand Forecasting Orders w= (1-B)^1 (1-B^5)^1 Orders





4. Library setting

```
library(forecast)
```

```
## Warning:
               'forecast' R
## Registered S3 method overwritten by 'quantmod':
     method
     as.zoo.data.frame zoo
##
library(TSA)
## Warning:
               'TSA' R
                          4.4.3
## Registered S3 methods overwritten by 'TSA':
     method
##
                  from
##
     fitted.Arima forecast
##
     plot.Arima
                  forecast
##
##
            : 'TSA'
## The following object is masked from 'package:RTseries':
##
##
       prewhiten
```

```
## The following objects are masked from 'package:stats':
##
## acf, arima

## The following object is masked from 'package:utils':
##
## tar

library(tseries)

## Warning: 'tseries' R 4.4.2

5. Do ADF Test for getting Stationary and fit four candidate SARIMA Models. (5/5)
```

(0,0,2)(1,0,1)_5, residual analysis, forecast are needed for further steps.

Interpretation:

After adf test, I got p-value of 0.01 from the (d=1, D=1) differenced series. The p-value was smaller than the signficance level so we can reject the null hypothesis. In conclusion, the series is stationary after conducting the first and seasonal differencing. For this part: Fit 2 has larger AIC, BIC than other fit models. Therefore, I decide fit2 for model selection.

```
# data
data <- read.csv("Daily Demand Forecasting Orders.csv")
ts_data <- ts(data$Target..Total.orders., frequency = 5) # For weekly seasonality.
print(data)</pre>
```

```
##
       X Week.of.the.month..first.week..second..third..fourth.or.fifth.week
## 1
## 2
       1
                                                                                 1
## 3
       2
                                                                                 1
## 4
       3
                                                                                 2
## 5
       4
                                                                                 2
## 6
       5
                                                                                 2
## 7
       6
                                                                                 2
## 8
       7
                                                                                 2
## 9
                                                                                 3
## 10 9
                                                                                 3
## 11 10
                                                                                 3
                                                                                 3
## 12 11
## 13 12
                                                                                 3
## 14 13
                                                                                 4
## 15 14
                                                                                 4
## 16 15
                                                                                 4
## 17 16
                                                                                 4
## 18 17
                                                                                 4
```

```
## 19 18
                                                                                5
## 20 19
                                                                                1
## 21 20
                                                                                1
## 22 21
                                                                                1
## 23 22
                                                                                1
## 24 23
                                                                                2
## 25 24
                                                                                2
## 26 25
                                                                                2
## 27 26
                                                                                2
## 28 27
                                                                                2
## 29 28
                                                                                3
## 30 29
                                                                                3
## 31 30
                                                                                3
## 32 31
                                                                                3
## 33 32
                                                                                4
## 34 33
                                                                                4
## 35 34
                                                                                4
## 36 35
                                                                                4
## 37 36
                                                                                5
## 38 37
                                                                                5
## 39 38
                                                                                5
## 40 39
                                                                                1
## 41 40
                                                                                2
## 42 41
                                                                                2
## 43 42
                                                                                2
## 44 43
                                                                                2
## 45 44
                                                                                2
## 46 45
                                                                                3
                                                                                3
## 47 46
## 48 47
                                                                                3
## 49 48
                                                                                3
## 50 49
                                                                                3
## 51 50
                                                                                4
## 52 51
                                                                                4
## 53 52
                                                                                4
## 54 53
                                                                                4
## 55 54
                                                                                4
## 56 55
                                                                                5
## 57 56
                                                                                5
## 58 57
                                                                                5
## 59 58
                                                                                5
## 60 59
                                                                                5
##
      Day.of.the.week..Monday.to.Friday. Non.urgent.order Urgent.order
## 1
                                                      316.307
                                                                    223.270
                                          4
## 2
                                          5
                                                      128.633
                                                                     96.042
## 3
                                          6
                                                       43.651
                                                                     84.375
## 4
                                          2
                                                      171.297
                                                                    127.667
## 5
                                          3
                                                       90.532
                                                                    113.526
## 6
                                          4
                                                      110.925
                                                                     96.360
## 7
                                          5
                                                      144.124
                                                                    118.919
## 8
                                          6
                                                      119.379
                                                                    113.870
## 9
                                          2
                                                      218.856
                                                                    124.381
## 10
                                          3
                                                                    101.045
                                                      146.518
## 11
                                          4
                                                      178.433
                                                                    102.793
```

```
## 12
                                           5
                                                       145.865
                                                                      91.180
## 13
                                           6
                                                                     114.412
                                                       170.566
                                                                     141.406
## 14
                                           2
                                                       220.343
                                           3
## 15
                                                                     141.854
                                                       193.768
## 16
                                           4
                                                       122.736
                                                                     124.256
## 17
                                           5
                                                                     158.408
                                                       144.051
## 18
                                           6
                                                                     108.688
                                                       105.415
                                           2
## 19
                                                       240.660
                                                                     163.720
## 20
                                           3
                                                       131.067
                                                                     166.649
## 21
                                           4
                                                       130.129
                                                                      98.927
## 22
                                           5
                                                       123.286
                                                                     103.551
                                           6
## 23
                                                       190.816
                                                                      87.629
## 24
                                           2
                                                       266.741
                                                                     141.437
## 25
                                           3
                                                       123.143
                                                                     106.083
## 26
                                           4
                                                       148.139
                                                                      85.310
## 27
                                           5
                                                       118.552
                                                                     100.417
## 28
                                           6
                                                       146.959
                                                                      95.153
## 29
                                           2
                                                       299.770
                                                                     133.375
## 30
                                           3
                                                                     131.788
                                                       151.341
## 31
                                           4
                                                       206.206
                                                                      92.160
## 32
                                           5
                                                       170.868
                                                                     131.463
## 33
                                           3
                                                       435.304
                                                                     181.149
## 34
                                           4
                                                                     110.874
                                                       235.106
## 35
                                           5
                                                       168.179
                                                                     125.119
## 36
                                           6
                                                       172.783
                                                                      77.371
## 37
                                           2
                                                       381.768
                                                                     140.041
## 38
                                           3
                                                       221.438
                                                                     111.392
## 39
                                           4
                                                                     111.859
                                                       193.957
                                           6
## 40
                                                                     121.697
                                                       275.076
## 41
                                           2
                                                       252.298
                                                                     150.708
## 42
                                           3
                                                       165.472
                                                                     102.530
## 43
                                           4
                                                       126.030
                                                                     108.055
## 44
                                           5
                                                       112.246
                                                                     106.641
## 45
                                           6
                                                       123.302
                                                                      94.315
                                           2
## 46
                                                       187.810
                                                                     167.455
## 47
                                           3
                                                       119.863
                                                                     139.383
## 48
                                           4
                                                       127.805
                                                                     114.813
## 49
                                           5
                                                       120.629
                                                                     112.703
## 50
                                           6
                                                       130.465
                                                                     105.273
                                           2
## 51
                                                                     120.324
                                                       222.282
                                                       150.257
## 52
                                           3
                                                                     116.959
## 53
                                           4
                                                        96.494
                                                                      87.294
## 54
                                           5
                                                        89.526
                                                                      99.756
## 55
                                           6
                                                                      79.084
                                                       134.425
## 56
                                           2
                                                       158.716
                                                                     158.133
## 57
                                           3
                                                       150.784
                                                                     133.069
## 58
                                           4
                                                       193.534
                                                                     109.639
## 59
                                           5
                                                       196.555
                                                                     108.395
## 60
                                           6
                                                       192.116
                                                                     121.106
##
      Order.type.A Order.type.B Order.type.C Fiscal.sector.orders
## 1
             61.543
                          175.586
                                        302.448
                                                                  0.000
## 2
             38.058
                           56.037
                                        130.580
                                                                  0.000
                                         82.461
## 3
             21.826
                           25.125
                                                                  1.386
## 4
             41.542
                          113.294
                                        162.284
                                                                 18.156
```

	_				2 452
##		37.679	56.618	116.220	6.459
##		30.792	50.704	125.868	79.000
##		43.304	66.371	153.368	0.000
##	8	38.584	85.961	124.413	15.709
##	9	33.973	148.274	162.044	1.054
##	10	36.399	43.306	168.723	865.000
##	11	45.706	111.036	124.678	194.000
##	12	43.851	66.277	133.440	6.523
##	13	43.339	136.434	128.405	23.200
##	14	46.241	120.865	196.296	1.653
##	15	56.519	136.709	143.644	1.250
##	16	56.167	78.101	112.724	0.000
##	17	51.660	92.272	164.948	6.421
##	18	47.717	71.474	113.935	19.023
##	19	59.135	157.681	187.564	0.000
##	20	90.476	80.509	127.575	844.000
	21	42.904	43.962	142.383	193.000
	22	47.331	72.444	116.529	9.467
##		32.077	127.358	137.739	18.729
	24	58.721	139.034	211.646	1.223
##		36.017	75.813	119.205	1.809
##		35.576	79.997	123.253	5.377
##		54.401	75.613	105.584	16.629
	28	37.656	59.907	144.549	0.000
	29	57.810	236.248	196.732	57.645
	30	43.359	89.382	156.916	6.528
	31			104.186	
	32	45.555	148.718		93.000 21.272
		45.550	120.548	157.505	
##		67.884	267.342	281.227	0.000
	34	70.376	154.242	121.417	55.000
	35	71.068	100.544	136.033	14.347
	36	64.137	109.062	80.648	3.693
	37	118.178	260.632	152.134	9.135
	38	51.199	124.660	157.500	529.000
	39	47.002	99.892	159.462	540.000
##		109.888	131.165	175.777	20.057
##		77.388	154.863	182.936	12.181
	42	46.295	96.870	124.837	0.000
##		53.366	69.150	111.987	418.000
##		47.399	77.610	109.715	15.837
	45	48.081	72.826	109.157	12.447
	46	59.042	130.098	168.254	2.129
	47	44.809	99.072	115.365	0.000
##		39.025	110.740	94.470	1.617
	49	39.600	240.922	122.085	169.275
##		57.467	88.462	109.132	19.323
##		41.418	135.189	165.999	0.000
##		34.193	115.536	118.911	1.424
##	53	32.653	81.576	74.372	4.813
##	54	51.985	51.930	98.107	12.740
##	55	36.748	71.353	105.408	0.000
##	56	59.131	92.639	165.079	0.000
##	57	54.224	115.746	116.442	2.559
##	58	58.378	142.382	102.687	274.000

##	50	76.763	96.478	131.709	0.000
##	60	107.568	121.152	103.180	18.678
##	00				Banking.orders1.
##	1			65556	44914
##	2			40419	21399
##	3			11992	3452
##	4			49971	33703
##	5			48534	19646
##	6			52042	8773
##	7			46573	33597
##	8			35033	26278
##	9			66612	19461
##	10			58224	7742
##	11			47046	17299
##	12			66910	17768
##	13			32529	34002
##	14			34878	32905
##	15			57858	23956
##	16			52321	10046
##	17			47167	6440
##	18			42737	26020
##	19			39273	32917
##	20			60543	19141
##	21			54760	9163
##	22			48732	21196
	23			46368	36798
	24			58081	43333
	25			45340	22109
	26			59686	14188
	27			40423	24682
## ##	28			50908	45733
	30			71772	57756 42638
	31			53573	36904
	32			49110 42534	79556
##	33			64867	210508
	34			23257	163452
##				28072	95989
##				46321	66498
##				34236	194216
##				39964	136119
##				59179	94460
##				37906	138536
##				32133	69093
##	42			48458	43112
##	43			42201	13736
##	44			35316	25876
##	45			43284	30138
##	46			37817	36445
##	47			54584	17242
##	48			33366	21103
##	49			37387	20246
##	50			27200	41713
##	51			39446	29290

##				1346 19782	
##	53		34	1631 22420	
##	54		31850 32150		
##	55		33	3970 28701	
##	56		32	2027 33282	
##	57		51	1235 34421	
##	58		28	8364 88404	
##	59		37	7011 109931	
##				7328 108072	
##		Banking orders 2		TargetTotal.orders.	
##	1	188411	14793	539.577	
##		89461	7679	224.675	
##		21305	14947	129.412	
##		69054	18423	317.120	
##					
		16411	20257	210.517	
	6	47522	24966	207.364	
	7	48269	20973	263.043	
##		56665	18502	248.958	
##		103376	10458	344.291	
	10	82395	11948	248.428	
	11	108719	15560	281.420	
	12	36693	29046	243.568	
	13	78153	31949	308.178	
	14	117137	29188	363.402	
	15	101048	30134	336.872	
	16	62799	24233	246.992	
	17	91784	15973	308.880	
	18	27873	17600	233.126	
##	19	155617	9203	404.380	
##	20	78378	73839	298.560	
##	21	29874	46992	229.249	
##	22	47793	47574	236.304	
##	23	92701	31098	297.174	
##	24	135314	29716	409.401	
##	25	55584	29803	231.035	
##	26	67617	32319	238.826	
##	27	47563	35314	235.598	
##	28	43930	28998	242.112	
##	29	159373	29160	490.790	
##	30	62732	32386	289.657	
##	31	126632	33237	298.459	
##	32	50433	36483	323.603	
##	33	177229	30514	616.453	
##	34	63699	33805	346.035	
##	35	50763	55445	307.645	
##	36	61593	31625	253.847	
##	37	136035	47601	530.944	
##	38	66745	31031	333.359	
##	39	54772	34616	306.356	
##	40	85378	14020	416.830	
##	41	169088	12516	415.187	
	42	72840	11304	268.002	
##	43	70191	16710	234.503	
	44	38646	13989	234.724	
	_				

```
## 45
                   52112
                                      12632
                                                          230.064
## 46
                  103567
                                      10443
                                                          357.394
                                                          259.246
## 47
                  59231
                                      12543
## 48
                                                          244.235
                   84558
                                      16683
## 49
                   63778
                                      13886
                                                          402.607
## 50
                   59513
                                      12260
                                                          255.061
## 51
                  154144
                                      10811
                                                          342.606
## 52
                   89704
                                      12182
                                                          268.640
## 53
                   49644
                                      15390
                                                          188.601
## 54
                   21573
                                      13807
                                                          202.022
## 55
                   65199
                                      11023
                                                          213.509
## 56
                  128269
                                      9287
                                                          316.849
## 57
                   87708
                                      11354
                                                          286.412
## 58
                   91367
                                      15003
                                                          303.447
## 59
                   50112
                                      12957
                                                          304.950
## 60
                   56015
                                      10690
                                                          331.900
print(ts_data)
## Time Series:
## Start = c(1, 1)
## End = c(12, 5)
## Frequency = 5
## [1] 539.577 224.675 129.412 317.120 210.517 207.364 263.043 248.958 344.291
## [10] 248.428 281.420 243.568 308.178 363.402 336.872 246.992 308.880 233.126
## [19] 404.380 298.560 229.249 236.304 297.174 409.401 231.035 238.826 235.598
## [28] 242.112 490.790 289.657 298.459 323.603 616.453 346.035 307.645 253.847
## [37] 530.944 333.359 306.356 416.830 415.187 268.002 234.503 234.724 230.064
## [46] 357.394 259.246 244.235 402.607 255.061 342.606 268.640 188.601 202.022
## [55] 213.509 316.849 286.412 303.447 304.950 331.900
# ADF Tests for two differenced series
cat("ADF Test for Seasonal Differencing Only (d=0, D=1):\n") # No - Non-Stationary. (High p-value)
## ADF Test for Seasonal Differencing Only (d=0, D=1):
adf.test(diff(ts_data, lag = 5), alternative = "stationary")
##
  Augmented Dickey-Fuller Test
## data: diff(ts_data, lag = 5)
## Dickey-Fuller = -2.4647, Lag order = 3, p-value = 0.3873
## alternative hypothesis: stationary
cat("\nADF Test for First and Seasonal Differencing (d=1, D=1):\n") # Yes - Stationary Confirm! (small
##
```

ADF Test for First and Seasonal Differencing (d=1, D=1):

```
adf.test(diff(diff(ts_data), lag = 5), alternative = "stationary")
## Warning in adf.test(diff(diff(ts_data), lag = 5), alternative = "stationary"):
## p-value smaller than printed p-value
##
##
   Augmented Dickey-Fuller Test
## data: diff(diff(ts_data), lag = 5)
## Dickey-Fuller = -4.2731, Lag order = 3, p-value = 0.01
## alternative hypothesis: stationary
# Fit four candidate SARIMA Models.
fit1 \leftarrow Arima(ts_data, order = c(0,1,1), seasonal = list(order = c(0,0,1), period = 5))
fit2 <- Arima(ts_data, order =c(1,1,1), seasonal= list(order =c(0,1,1), period= 5))
fit3 <- Arima(ts data, order =c(0,1,2), seasonal= list(order =c(1,0,1), period =5))
fit4 \leftarrow Arima(ts_data, order = c(0,0,2), seasonal = list(order = c(1,0,1), period = 5))
print(fit1)
## Series: ts data
## ARIMA(0,1,1)(0,0,1)[5]
## Coefficients:
##
             ma1
                    sma1
##
         -1.0000 0.1090
## s.e. 0.0965 0.1293
##
## sigma^2 = 8232: log likelihood = -350.65
## AIC=707.3
               AICc=707.73 BIC=713.53
print(fit2)
## Series: ts_data
## ARIMA(1,1,1)(0,1,1)[5]
##
## Coefficients:
            ar1
                     ma1
                             sma1
         0.0651 -0.8807 -0.9999
##
## s.e. 0.1779 0.1094
                          0.4402
##
## sigma^2 = 8967: log likelihood = -328.31
## AIC=664.62
               AICc=665.44
                              BIC=672.58
print(fit3)
## Series: ts_data
## ARIMA(0,1,2)(1,0,1)[5]
##
## Coefficients:
```

```
##
                     ma2
                            sar1
            ma1
                                     sma1
##
        -0.9047 -0.0953 0.2444 -0.1389
## s.e.
        0.1660
                 0.1515 0.7523
                                   0.7607
##
## sigma^2 = 8491: log likelihood = -350.4
## AIC=710.8
              AICc=711.93
                            BIC=721.19
print(fit4)
## Series: ts_data
## ARIMA(0,0,2)(1,0,1)[5] with non-zero mean
## Coefficients:
##
           ma1
                    ma2
                           sar1
                                    sma1
                                              mean
##
        0.0743 -0.0516 0.1591 -0.0759
                                         300.9044
## s.e. 0.1380 0.1125 0.7992
                                0.8010
                                           12.7173
##
## sigma^2 = 8458: log likelihood = -353.84
## AIC=719.67
              AICc=721.26
                             BIC=732.24
```

Interpretation for 6.

6. Compare AIC and BIC.

Why the model 2 is the best fit? Why 4? First off, Model 2 AIC, BIC values are smaller than other models. Therefore, the model 2 is the best fit.

```
cat("Model 1 (0,1,1)(0,0,1)[5]:\n", "AIC:",AIC(fit1), "BIC:", BIC(fit1),"\n")

## Model 1 (0,1,1)(0,0,1)[5]:
## AIC: 707.2969 BIC: 713.5296

cat("Model 2 (1,1,1)(0,1,1)[5]:\n", "AIC:",AIC(fit2), "BIC:", BIC(fit2),"\n")

## Model 2 (1,1,1)(0,1,1)[5]:
## AIC: 664.6203 BIC: 672.5762

cat("Model 3 (0,1,2)(1,0,1)[5]:\n", "AIC:",AIC(fit3), "BIC:", BIC(fit3),"\n")

## Model 3 (0,1,2)(1,0,1)[5]:
## AIC: 710.7982 BIC: 721.1859

cat("Model 4 (0,0,2)(1,0,1)[5]:\n", "AIC:",AIC(fit4), "BIC:", BIC(fit4),"\n")

## Model 4 (0,0,2)(1,0,1)[5]:
## AIC: 719.6728 BIC: 732.2389
```

7. Residual diagnostics for fit4 (SARIMA(0,0,2)(1,0,1)[5]) AND Fit2 (SARIMA(1,1,1)(0,1,1)[5])

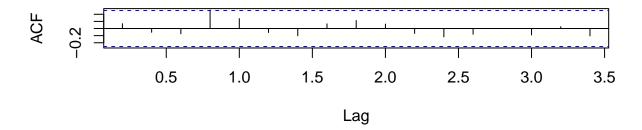
Interpretation:

I think Model 2(fit 2) is better to fit because the AIC, BIC values from fit2 are smaller than other 3 models. Reasons: - lower AIC, BIC values. - P-value was larger than significance level due to p-value = 0.2474. - Better generation for forecasting. - Most data was close to red line, so reasonable Q-Q normality. (But there were some outliers) - Proper differencing (d=1, D=1) for dealing with Stationarity. Conclusion: Model 2 is well-fitted and appropriate for SARIMA Model for this data set.

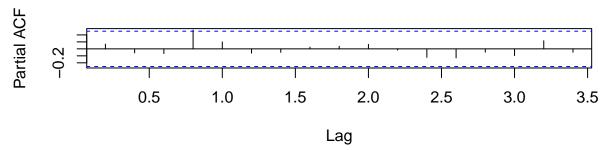
Model 4 has the highest AIC and BIC values and in the Normal Q-Q plot, it looks more skewed.

```
# Model 4, SARIMA(0,0,2)(1,0,1)[5] model for Residual Diagnostics.
# par(mfrow = c(2, 1))
# acf(residuals(fit4), main = "ACF of Residuals")
# pacf(residuals(fit4), main = "PACF of Residuals")
# par(mfrow = c(1, 1))
# Box.test(residuals(fit4), lag = 10, type = "Ljung-Box", fitdf = 3) # df = 3.
# qqnorm(residuals(fit4)); qqline(residuals(fit4), col = "blue")
# Best Model: Model 2, SARIMA(1,1,1)(0,1,1)[5] model for Residual Diagnostics.
par(mfrow = c(2, 1))
acf(residuals(fit2), main = "ACF of Residuals(fit2)")
pacf(residuals(fit2), main = "PACF of Residuals(fit2)")
```

ACF of Residuals(fit2)



PACF of Residuals(fit2)



```
par(mfrow = c(1, 1))

Box.test(residuals(fit2), lag = 10, type = "Ljung-Box", fitdf = 3)

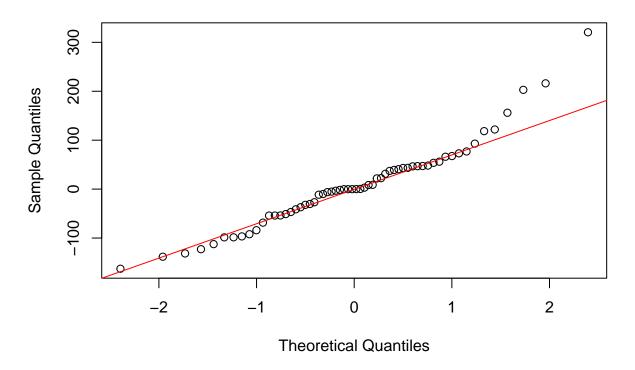
##

## Box-Ljung test
##

## data: residuals(fit2)
## X-squared = 9.0738, df = 7, p-value = 0.2474

qqnorm(residuals(fit2)); qqline(residuals(fit2), col = "red")
```

Normal Q-Q Plot



8. Forecasting with Model 2 (SARIMA(1,1,1)(0,1,1)[5])

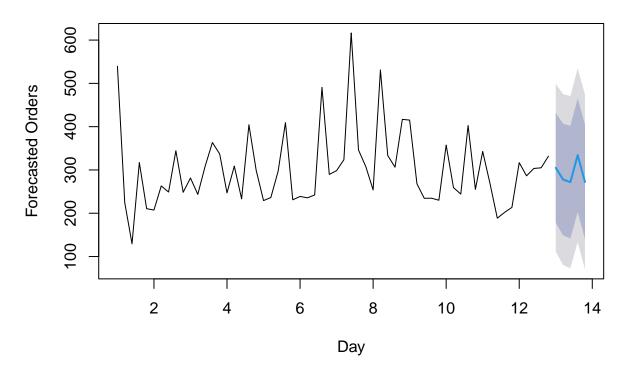
Interpretation:

This model 2 maintains the weekly cycle in the original data with period = 5. There were no big growth or decline. And this indicates that there would be stable seasonality and trend behavior. In short term forecasts, the prediction intervals are relatively narrow. It indicates the high confidence in the short-term forecast. The model projects the same seasonal up and down pattern. Also, in the medium-term forecasts, for example, 1 month to 5 month, the seasonal cycle is preserved. Uncertainty bands widen moderately for further ahead. At the long-term forecast, for instance, 1 year, the forecast still preserved the seasonal pattern but with much wider confidence intervals. I think this shows the realistic modeling. There were no strong unrealistic drift so the model 2 would be the most suitable SARIMA model to forecast. As a result,

SARIMA(1,1,1)(0,1,1)[5] makes a stable and seasonally appropriate forecasting. The model is consistent with previous data and contains the reasonable uncertainty bands. Therefore, the model 2 is the most suitable choice for forecasting.

```
#1. Forecast for the next 5 business days. (Short-term)
forecast_result_fit2 <- forecast(fit2, h = 5, level = c(80, 95))
plot(forecast_result_fit2, main = "Forecast: SARIMA(1,1,1)(0,1,1)[5] - 5 days ahead", xlab = "Day", yla"</pre>
```

Forecast: SARIMA(1,1,1)(0,1,1)[5] - 5 days ahead

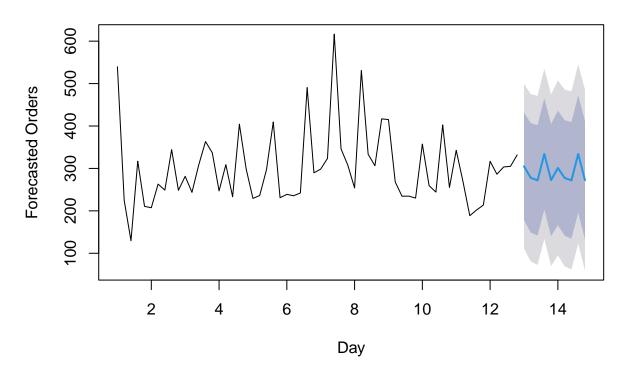


```
print(forecast_result_fit2)
```

```
##
         Point Forecast
                           Lo 80
                                    Hi 80
                                               Lo 95
                                                        Hi 95
## 13.00
               305.0187 178.1410 431.8963 110.97607 499.0613
## 13.20
               277.8528 148.8138 406.8917
                                            80.50472 475.2008
## 13.40
               271.8225 141.7189 401.9262
                                            72.84621 470.7989
## 13.60
               334.0946 202.9906 465.1986 133.58834 534.6008
## 13.80
               272.3029 140.1899 404.4159
                                           70.25350 474.3523
```

```
#2. Forecast for the next 10 days.
forecast_result_fit2 <- forecast(fit2, h = 10, level = c(80, 95))
plot(forecast_result_fit2, main = "Forecast: SARIMA(1,1,1)(0,1,1)[5] - 10 days ahead", xlab = "Day", yl</pre>
```

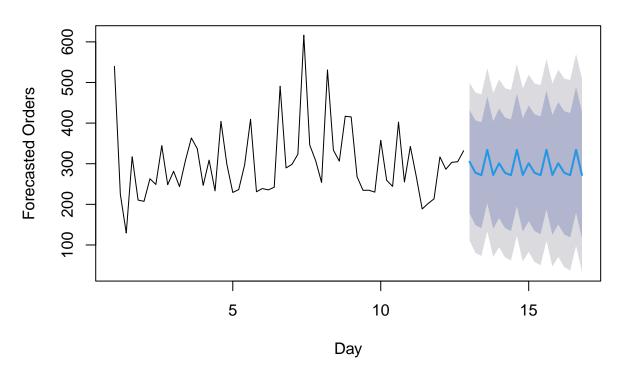
Forecast: SARIMA(1,1,1)(0,1,1)[5] - 10 days ahead



```
##
         Point Forecast
                           Lo 80
                                    Hi 80
                                               Lo 95
                                                        Hi 95
## 13.00
               305.0187 178.1410 431.8963 110.97607 499.0613
## 13.20
               277.8528 148.8138 406.8917
                                           80.50472 475.2008
## 13.40
               271.8225 141.7189 401.9262
                                           72.84621 470.7989
## 13.60
               334.0946 202.9906 465.1986 133.58834 534.6008
## 13.80
               272.3029 140.1899 404.4159
                                           70.25350 474.3523
## 14.00
               301.1508 166.2323 436.0692
                                           94.81078 507.4907
## 14.20
               277.6110 141.5092 413.7128
                                           69.46122 485.7607
## 14.40
               271.8167 134.6127 409.0207
                                           61.98124 481.6522
## 14.60
               334.1041 195.8094 472.3988 122.60067 545.6075
## 14.80
               272.3134 132.9118 411.7150
                                          59.11700 485.5098
```

```
#3. Forecast for the next 20 days.
forecast_result_fit2 <- forecast(fit2, h = 20, level = c(80, 95))
plot(forecast_result_fit2, main = "Forecast: SARIMA(1,1,1)(0,1,1)[5] - 20 days ahead", xlab = "Day", yl</pre>
```

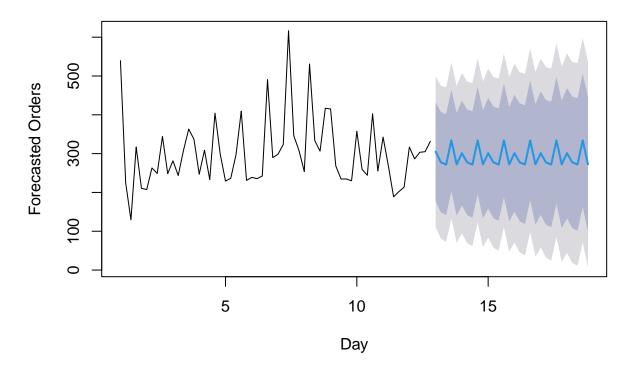
Forecast: SARIMA(1,1,1)(0,1,1)[5] - 20 days ahead



```
##
         Point Forecast
                           Lo 80
                                     Hi 80
                                               Lo 95
                                                        Hi 95
## 13.00
               305.0187 178.1410 431.8963 110.97607 499.0613
                                            80.50472 475.2008
## 13.20
               277.8528 148.8138 406.8917
## 13.40
               271.8225 141.7189 401.9262
                                            72.84621 470.7989
## 13.60
               334.0946 202.9906 465.1986 133.58834 534.6008
## 13.80
               272.3029 140.1899 404.4159
                                            70.25350 474.3523
## 14.00
               301.1508 166.2323 436.0692
                                            94.81078 507.4907
## 14.20
               277.6110 141.5092 413.7128
                                            69.46122 485.7607
## 14.40
               271.8167 134.6127 409.0207
                                            61.98124 481.6522
## 14.60
               334.1041 195.8094 472.3988 122.60067 545.6075
## 14.80
               272.3134 132.9118 411.7150
                                            59.11700 485.5098
## 15.00
               301.1613 158.7220 443.6007
                                            83.31910 519.0035
## 15.20
               277.6216 133.9150 421.3281
                                            57.84142 497.4017
## 15.40
               271.8273 126.9379 416.7166
                                            50.23816 493.4164
## 15.60
               334.1147 188.0548 480.1746 110.73531 557.4940
## 15.80
               272.3240 125.0733 419.5747
                                            47.12343 497.5245
## 16.00
               301.1719 150.6862 451.6576
                                            71.02384 531.3199
## 16.20
               277.6321 125.8085 429.4558
                                            45.43793 509.8263
## 16.40
               271.8378 118.7631 424.9126
                                            37.73018 505.9455
## 16.60
               334.1252 179.8120 488.4385
                                            98.12349 570.1270
## 16.80
               272.3345 116.7591 427.9100
                                            34.40238 510.2667
```

```
#4. Forecast for the next 30 days. (1 month)
forecast_result_fit2 <- forecast(fit2, h = 30, level = c(80, 95))
plot(forecast_result_fit2, main = "Forecast: SARIMA(1,1,1)(0,1,1)[5] - 1 month ahead", xlab = "Day", yl</pre>
```

Forecast: SARIMA(1,1,1)(0,1,1)[5] - 1 month ahead

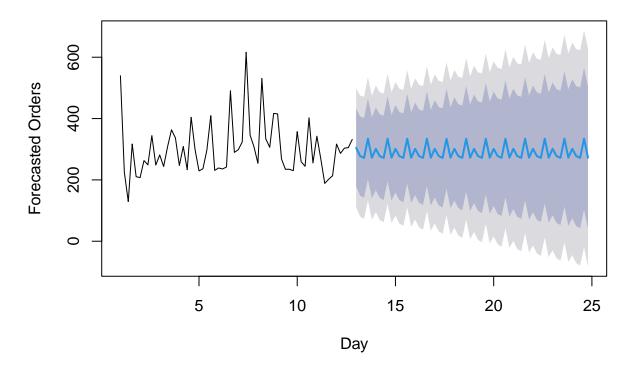


```
##
         Point Forecast
                            Lo 80
                                     Hi 80
                                                 Lo 95
## 13.00
               305.0187 178.14104 431.8963 110.976071 499.0613
## 13.20
               277.8528 148.81382 406.8917
                                             80.504723 475.2008
## 13.40
               271.8225 141.71891 401.9262
                                             72.846209 470.7989
## 13.60
               334.0946 202.99060 465.1986 133.588344 534.6008
## 13.80
               272.3029 140.18989 404.4159
                                             70.253499 474.3523
## 14.00
               301.1508 166.23229 436.0692
                                             94.810775 507.4907
                                             69.461225 485.7607
## 14.20
               277.6110 141.50917 413.7128
## 14.40
               271.8167 134.61266 409.0207
                                             61.981236 481.6522
               334.1041 195.80944 472.3988 122.600666 545.6075
## 14.60
## 14.80
               272.3134 132.91177 411.7150
                                             59.117004 485.5098
## 15.00
               301.1613 158.72195 443.6007
                                             83.319105 519.0035
## 15.20
               277.6216 133.91505 421.3281
                                             57.841419 497.4017
## 15.40
               271.8273 126.93794 416.7166
                                             50.238162 493.4164
## 15.60
               334.1147 188.05476 480.1746 110.735310 557.4940
## 15.80
               272.3240 125.07325 419.5747
                                             47.123433 497.5245
## 16.00
               301.1719 150.68617 451.6576
                                             71.023840 531.3199
## 16.20
               277.6321 125.80850 429.4558
                                             45.437928 509.8263
## 16.40
               271.8378 118.76307 424.9126
                                            37.730184 505.9455
```

```
## 16.60
               334.1252 179.81199 488.4385 98.123491 570.1270
## 16.80
               272.3345 116.75906 427.9100
                                            34.402382 510.2667
              301.1825 142.20470 460.1602
## 17.00
                                            58.046961 544.3180
## 17.20
               277.6427 117.26732 438.0181
                                            32.369718 522.9157
## 17.40
               271.8484 110.16400 433.5328
                                            24.573445 519.1234
## 17.60
              334.1358 171.15527 497.1164
                                            84.878584 583.3930
## 17.80
               272.3451 108.04149 436.6487
                                            21.064404 523.6258
               301.1930 133.34519 469.0409
## 18.00
                                            44.491904 557.8942
## 18.20
               277.6533 108.35735 446.9492
                                            18.737501 536.5691
               271.8590 101.20492 442.5130
## 18.40
                                            10.866119 532.8519
## 18.60
               334.1464 162.14717 506.1456
                                            71.096281 597.1965
                         98.98144 445.7299
## 18.80
               272.3557
                                            7.202656 537.5087
```

```
#5. Forecast for the next 60 days. (2 month)
forecast_result_fit2 <- forecast(fit2, h = 60, level = c(80, 95))
plot(forecast_result_fit2, main = "Forecast: SARIMA(1,1,1)(0,1,1)[5] - 2 month ahead", xlab = "Day", yl.</pre>
```

Forecast: SARIMA(1,1,1)(0,1,1)[5] - 2 month ahead

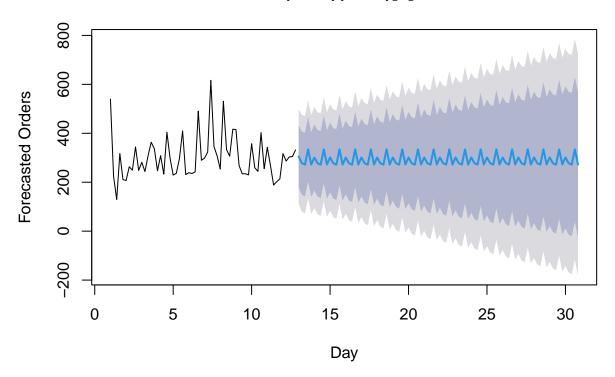


```
##
         Point Forecast
                            Lo 80
                                     Hi 80
                                                 Lo 95
                                                          Hi 95
## 13.00
               305.0187 178.14104 431.8963 110.976071 499.0613
## 13.20
               277.8528 148.81382 406.8917
                                            80.504723 475.2008
## 13.40
               271.8225 141.71891 401.9262
                                            72.846209 470.7989
## 13.60
               334.0946 202.99060 465.1986 133.588344 534.6008
## 13.80
               272.3029 140.18989 404.4159 70.253499 474.3523
```

```
## 14.00
               301.1508 166.23229 436.0692 94.810775 507.4907
               277.6110 141.50917 413.7128 69.461225 485.7607
## 14.20
## 14.40
               271.8167 134.61266 409.0207 61.981236 481.6522
## 14.60
               334.1041 195.80944 472.3988 122.600666 545.6075
## 14.80
               272.3134 132.91177 411.7150
                                           59.117004 485.5098
## 15.00
               301.1613 158.72195 443.6007
                                            83.319105 519.0035
               277.6216 133.91505 421.3281
## 15.20
                                            57.841419 497.4017
## 15.40
               271.8273 126.93794 416.7166 50.238162 493.4164
## 15.60
               334.1147 188.05476 480.1746 110.735310 557.4940
## 15.80
               272.3240 125.07325 419.5747
                                            47.123433 497.5245
## 16.00
               301.1719 150.68617 451.6576
                                            71.023840 531.3199
## 16.20
               277.6321 125.80850 429.4558
                                            45.437928 509.8263
## 16.40
               271.8378 118.76307 424.9126
                                            37.730184 505.9455
## 16.60
               334.1252 179.81199 488.4385
                                            98.123491 570.1270
## 16.80
               272.3345 116.75906 427.9100
                                            34.402382 510.2667
## 17.00
               301.1825 142.20470 460.1602
                                            58.046961 544.3180
## 17.20
               277.6427 117.26732 438.0181
                                            32.369718 522.9157
## 17.40
               271.8484 110.16400 433.5328
                                            24.573445 519.1234
## 17.60
               334.1358 171.15527 497.1164
                                            84.878584 583.3930
## 17.80
               272.3451 108.04149 436.6487
                                            21.064404 523.6258
## 18.00
               301.1930 133.34519 469.0409
                                            44.491904 557.8942
## 18.20
               277.6533 108.35735 446.9492
                                            18.737501 536.5691
## 18.40
               271.8590 101.20492 442.5130
                                            10.866119 532.8519
               334.1464 162.14717 506.1456
## 18.60
                                            71.096281 597.1965
## 18.80
               272.3557 98.98144 445.7299
                                            7.202656 537.5087
## 19.00
               301.2036 124.16444 478.2428
                                            30.445558 571.9617
## 19.20
               277.6639 99.13387 456.1938
                                            4.625808 550.7019
## 19.40
               271.8696 91.93967 451.7995
                                            -3.309465 547.0486
## 19.60
               334.1570 152.84010 515.4738 56.856758 611.4572
## 19.80
               272.3663 89.62991 455.1026 -7.104876 551.8374
## 20.00
               301.2142 114.70994 487.7184
                                            15.980551 586.4478
## 20.20
               277.6744 89.64306 465.7058
                                           -9.894729 565.2436
## 20.40
               271.8801 82.41320 461.3471 -17.884541 561.6448
## 20.60
               334.1675 143.27785 525.0572 42.226961 626.1081
## 20.80
               272.3768 80.02945 464.7242 -21.793108 566.5468
## 21.00
               301.2248 105.02130 497.4282
                                             1.157465 601.2921
## 21.20
               277.6850 79.92345 475.4465 -24.765189 580.1352
## 21.40
               271.8907 72.66302 471.1184 -32.801742 576.5832
## 21.60
               334.1781 133.49693 534.8593 27.262735 641.0935
## 21.80
               272.3874 70.21556 474.5593 -36.807749 581.5826
## 22.00
               301.2353 95.13158 507.3391 -13.973150 616.4438
## 22.20
               277.6956 70.00719 485.3839 -39.936392 595.3275
               271.9013 62.72046 481.0821 -48.013182 591.8157
## 22.40
## 22.60
               334.1887 123.52783 544.8495 12.010709 656.3667
## 22.80
               272.3980 60.21789 484.5781 -52.103463 596.8994
               301.2459 85.06841 517.4234 -29.369045 631.8609
## 23.00
## 23.20
               277.7061 59.92118 495.4911 -55.367218 610.7795
## 23.40
               271.9119 52.61169 491.2120 -63.478798 607.3025
## 23.60
               334.1993 113.39606 555.0024 -3.490095 671.8886
## 23.80
               272.4086 50.06125 494.7559 -67.642297 612.4594
## 24.00
               301.2565 74.85493 527.6580 -44.994811 647.5078
## 24.20
               277.7167 49.68795 505.7455 -71.023182 626.4566
## 24.40
               271.9224 42.35871 501.4861 -79.164980 623.0098
## 24.60
               334.2098 103.12303 565.2966 -19.206924 687.6266
```

```
#6. Forecast for the next 90 days. (3 month)
forecast_result_fit2 <- forecast(fit2, h = 90, level = c(80, 95))
plot(forecast_result_fit2, main = "Forecast: SARIMA(1,1,1)(0,1,1)[5] - 3 month ahead", xlab = "Day", yl</pre>
```

Forecast: SARIMA(1,1,1)(0,1,1)[5] - 3 month ahead



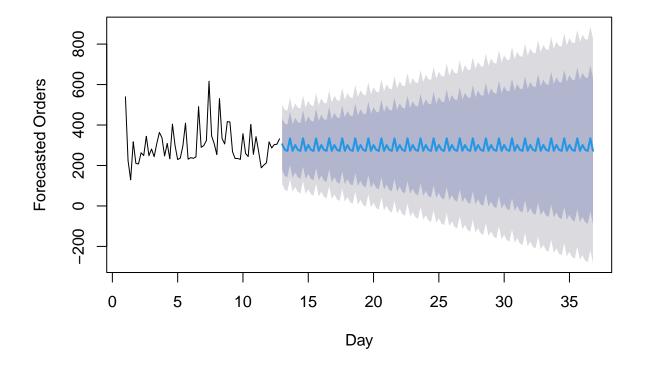
```
Point Forecast
                              Lo 80
                                        Hi 80
                                                    Lo 95
                                                             Hi 95
## 13.00
               305.0187 178.1410388 431.8963
                                               110.976071 499.0613
## 13.20
               277.8528 148.8138204 406.8917
                                                80.504723 475.2008
## 13.40
               271.8225 141.7189107 401.9262
                                                72.846209 470.7989
## 13.60
               334.0946 202.9906030 465.1986
                                               133.588344 534.6008
               272.3029 140.1898945 404.4159
## 13.80
                                                70.253499 474.3523
## 14.00
               301.1508 166.2322929 436.0692
                                                94.810775 507.4907
## 14.20
               277.6110 141.5091728 413.7128
                                                69.461225 485.7607
## 14.40
               271.8167 134.6126627 409.0207
                                                61.981236 481.6522
## 14.60
               334.1041 195.8094363 472.3988
                                               122.600666 545.6075
## 14.80
               272.3134 132.9117676 411.7150
                                                59.117004 485.5098
## 15.00
               301.1613 158.7219516 443.6007
                                                83.319105 519.0035
               277.6216 133.9150498 421.3281
## 15.20
                                                57.841419 497.4017
## 15.40
               271.8273 126.9379392 416.7166
                                                50.238162 493.4164
## 15.60
               334.1147 188.0547568 480.1746
                                               110.735310 557.4940
## 15.80
               272.3240 125.0732530 419.5747
                                                47.123433 497.5245
## 16.00
               301.1719 150.6861695 451.6576
                                                71.023840 531.3199
```

```
## 16.20
               277.6321 125.8085029 429.4558
                                               45.437928 509.8263
## 16.40
               271.8378 118.7630713 424.9126
                                               37.730184 505.9455
## 16.60
               334.1252 179.8119910 488.4385
                                               98.123491 570.1270
## 16.80
               272.3345 116.7590646 427.9100
                                               34.402382 510.2667
## 17.00
               301.1825 142.2047043 460.1602
                                               58.046961 544.3180
## 17.20
               277.6427 117.2673192 438.0181
                                               32.369718 522.9157
## 17.40
               271.8484 110.1640019 433.5328
                                               24.573445 519.1234
## 17.60
               334.1358 171.1552721 497.1164
                                               84.878584 583.3930
## 17.80
               272.3451 108.0414892 436.6487
                                               21.064404 523.6258
## 18.00
               301.1930 133.3451885 469.0409
                                               44.491904 557.8942
## 18.20
               277.6533 108.3573512 446.9492
                                               18.737501 536.5691
## 18.40
               271.8590 101.2049230 442.5130
                                               10.866119 532.8519
## 18.60
               334.1464 162.1471677 506.1456
                                               71.096281 597.1965
## 18.80
                                              7.202656 537.5087
               272.3557 98.9814391 445.7299
## 19.00
               301.2036 124.1644366 478.2428
                                               30.445558 571.9617
## 19.20
               277.6639 99.1338709 456.1938
                                               4.625808 550.7019
## 19.40
               271.8696 91.9396667 451.7995
                                               -3.309465 547.0486
## 19.60
               334.1570 152.8401039 515.4738
                                               56.856758 611.4572
## 19.80
               272.3663 89.6299060 455.1026
                                              -7.104876 551.8374
## 20.00
               301.2142 114.7099362 487.7184
                                               15.980551 586.4478
## 20.20
               277.6744 89.6430616 465.7058
                                               -9.894729 565.2436
## 20.40
               271.8801 82.4131967 461.3471
                                             -17.884541 561.6448
## 20.60
               334.1675 143.2778536 525.0572
                                               42.226961 626.1081
## 20.80
               272.3768 80.0294473 464.7242
                                              -21.793108 566.5468
## 21.00
               301.2248 105.0213011 497.4282
                                                1.157465 601.2921
## 21.20
               277.6850 79.9234506 475.4465
                                              -24.765189 580.1352
## 21.40
               271.8907 72.6630224 471.1184
                                              -32.801742 576.5832
## 21.60
               334.1781 133.4969319 534.8593
                                               27.262735 641.0935
## 21.80
               272.3874 70.2155607 474.5593
                                             -36.807749 581.5826
## 22.00
               301.2353 95.1315835 507.3391
                                              -13.973150 616.4438
## 22.20
               277.6956 70.0071935 485.3839
                                              -39.936392 595.3275
## 22.40
               271.9013
                         62.7204567 481.0821
                                              -48.013182 591.8157
## 22.60
               334.1887 123.5278281 544.8495
                                               12.010709 656.3667
## 22.80
               272.3980
                         60.2178907 484.5781
                                              -52.103463 596.8994
## 23.00
               301.2459
                         85.0684086 517.4234
                                              -29.369045 631.8609
## 23.20
               277.7061 59.9211784 495.4911
                                              -55.367218 610.7795
## 23.40
               271.9119 52.6116935 491.2120
                                             -63.478798 607.3025
## 23.60
               334.1993 113.3960565 555.0024
                                              -3.490095 671.8886
## 23.80
               272.4086
                         50.0612533 494.7559
                                              -67.642297 612.4594
## 24.00
               301.2565
                        74.8549291 527.6580
                                              -44.994811 647.5078
## 24.20
               277.7167
                        49.6879537 505.7455
                                              -71.023182 626.4566
## 24.40
               271.9224 42.3587102 501.4861
                                             -79.164980 623.0098
## 24.60
               334.2098 103.1230345 565.2966
                                              -19.206924 687.6266
## 24.80
               272.4191 39.7664886 505.0718
                                             -83.392378 628.2306
## 25.00
               301.2671
                         64.5106164 538.0235
                                             -60.820669 663.3548
## 25.20
               277.7273
                         39.3264947 516.1281
                                              -86.875263 642.3298
## 25.40
               271.9330
                         31.9800121 511.8860
                                              -95.043426 638.9094
## 25.60
               334.2204
                         92.7268060 575.7140
                                             -35.112180 703.5530
## 25.80
               272.4297
                         29.3511638 515.5082
                                             -99.326840 644.1862
## 26.00
               301.2776
                         54.0519095 548.5033
                                              -76.821478 679.3767
## 26.20
               277.7379
                         28.8528332 526.6229 -102.898943 658.3747
## 26.40
               271.9436 21.4912436 522.3959 -111.090210 654.9774
## 26.60
               334.2310 82.2226342 586.2393 -51.182522 719.6445
## 26.80
               272.4403 18.8301470 526.0504 -115.422943 660.3035
```

```
## 27.00
               301.2882
                         43.4927449 559.0836 -92.975924 695.5523
## 27.20
               277.7484
                         18.2805698 537.2163 -119.073422 674.5703
## 27.40
               271.9541
                         10.9056853 533.0026 -127.285021 671.1933
## 27.60
               334.2415
                         71.6234843 596.8596
                                              -67.398120 735.8812
## 27.80
               272.4508
                          8.2160756 536.6856 -131.661362 676.5631
## 28.00
               301.2988
                         32.8449881 569.7526 -109.265860 711.8634
## 28.20
               277.7590
                          7.6212928 547.8967 -135.380976 690.8990
## 28.40
               271.9647
                          0.2346598 543.6948 -143.610544 687.5400
                         60.9404169 607.5638
## 28.60
               334.2521
                                              -83.742058 752.2463
## 28.80
               272.4614
                         -2.4802629 547.4031 -148.025597 692.9484
## 29.00
               301.3093
                         22.1187853 580.4999 -125.675769 728.2945
## 29.20
               277.7696
                         -3.1150822 558.6542 -151.806442 707.3456
## 29.40
               271.9753 -10.5121377 554.4627 -160.051949 704.0025
## 29.60
                         50.1829085 618.3425 -100.199845 768.7252
## 29.80
               272.4720 -13.2496203 558.1936 -164.501505 709.4455
## 30.00
                         11.3228492 591.3170 -142.192325 744.8322
## 30.20
               277.7802 -13.9200337 569.4803 -168.336786 723.8971
## 30.40
               271.9859 -21.3263706 565.2981 -176.596488 720.5682
## 30.60
                        39.3591132 629.1874 -116.759008 785.3055
               334.2733
## 30.80
               272.4826 -24.0840340 569.0492 -181.076908 726.0420
```

```
#7. Forecast for the next 120 days. (4 month)
forecast_result_fit2 <- forecast(fit2, h = 120, level = c(80, 95))
plot(forecast_result_fit2, main = "Forecast: SARIMA(1,1,1)(0,1,1)[5] - 4 month ahead", xlab = "Day", yl</pre>
```

Forecast: SARIMA(1,1,1)(0,1,1)[5] - 4 month ahead



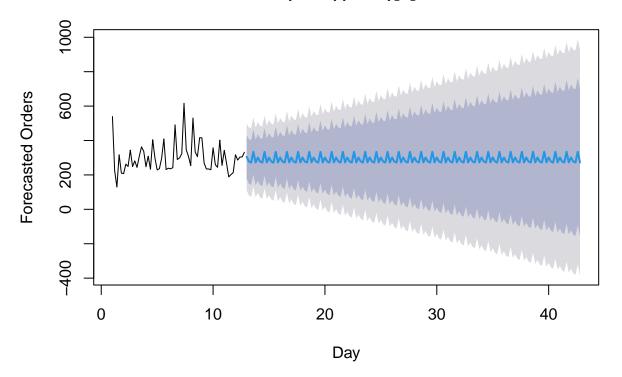
```
Point Forecast
                              Lo 80
                                       Hi 80
                                                   Lo 95
                                                             Hi 95
               305.0187 178.1410388 431.8963
## 13.00
                                              110.976071 499.0613
## 13.20
               277.8528 148.8138204 406.8917
                                               80.504723 475.2008
## 13.40
               271.8225 141.7189107 401.9262
                                               72.846209 470.7989
## 13.60
               334.0946 202.9906030 465.1986
                                              133.588344 534.6008
## 13.80
               272.3029 140.1898945 404.4159
                                               70.253499 474.3523
## 14.00
               301.1508 166.2322929 436.0692
                                               94.810775 507.4907
## 14.20
               277.6110 141.5091728 413.7128
                                               69.461225 485.7607
## 14.40
               271.8167 134.6126627 409.0207
                                               61.981236 481.6522
## 14.60
               334.1041 195.8094363 472.3988
                                             122.600666 545.6075
## 14.80
               272.3134 132.9117676 411.7150
                                               59.117004 485.5098
## 15.00
               301.1613 158.7219516 443.6007
                                               83.319105 519.0035
## 15.20
               277.6216 133.9150498 421.3281
                                               57.841419 497.4017
## 15.40
               271.8273 126.9379392 416.7166
                                               50.238162 493.4164
## 15.60
               334.1147 188.0547568 480.1746
                                             110.735310 557.4940
## 15.80
               272.3240 125.0732530 419.5747
                                               47.123433 497.5245
## 16.00
               301.1719 150.6861695 451.6576
                                               71.023840 531.3199
## 16.20
               277.6321 125.8085029 429.4558
                                               45.437928 509.8263
## 16.40
               271.8378 118.7630713 424.9126
                                               37.730184 505.9455
## 16.60
               334.1252 179.8119910 488.4385
                                               98.123491 570.1270
## 16.80
               272.3345 116.7590646 427.9100
                                               34.402382 510.2667
## 17.00
               301.1825 142.2047043 460.1602
                                               58.046961 544.3180
## 17.20
               277.6427 117.2673192 438.0181
                                               32.369718 522.9157
## 17.40
               271.8484 110.1640019 433.5328
                                               24.573445 519.1234
## 17.60
               334.1358 171.1552721 497.1164
                                               84.878584 583.3930
## 17.80
               272.3451 108.0414892 436.6487
                                               21.064404 523.6258
## 18.00
               301.1930 133.3451885 469.0409
                                               44.491904 557.8942
## 18.20
               277.6533 108.3573512 446.9492
                                               18.737501 536.5691
## 18.40
               271.8590 101.2049230 442.5130
                                               10.866119 532.8519
## 18.60
               334.1464 162.1471677 506.1456
                                               71.096281 597.1965
## 18.80
               272.3557 98.9814391 445.7299
                                                7.202656 537.5087
## 19.00
               301.2036 124.1644366 478.2428
                                               30.445558 571.9617
## 19.20
               277.6639 99.1338709 456.1938
                                                4.625808 550.7019
## 19.40
               271.8696 91.9396667 451.7995
                                               -3.309465 547.0486
## 19.60
               334.1570 152.8401039 515.4738
                                               56.856758 611.4572
## 19.80
               272.3663 89.6299060 455.1026
                                               -7.104876 551.8374
## 20.00
               301.2142 114.7099362 487.7184
                                               15.980551 586.4478
## 20.20
               277.6744 89.6430616 465.7058
                                               -9.894729 565.2436
## 20.40
               271.8801 82.4131967 461.3471
                                              -17.884541 561.6448
## 20.60
               334.1675 143.2778536 525.0572
                                               42.226961 626.1081
## 20.80
               272.3768 80.0294473 464.7242
                                              -21.793108 566.5468
## 21.00
               301.2248 105.0213011 497.4282
                                                1.157465 601.2921
## 21.20
               277.6850 79.9234506 475.4465
                                              -24.765189 580.1352
## 21.40
               271.8907 72.6630224 471.1184
                                              -32.801742 576.5832
## 21.60
               334.1781 133.4969319 534.8593
                                               27.262735 641.0935
## 21.80
               272.3874 70.2155607 474.5593
                                              -36.807749 581.5826
## 22.00
               301.2353 95.1315835 507.3391
                                              -13.973150 616.4438
## 22.20
               277.6956 70.0071935 485.3839
                                              -39.936392 595.3275
## 22.40
               271.9013 62.7204567 481.0821
                                              -48.013182 591.8157
## 22.60
               334.1887 123.5278281 544.8495
                                               12.010709 656.3667
               272.3980 60.2178907 484.5781 -52.103463 596.8994
## 22.80
```

```
301.2459
## 23.00
                         85.0684086 517.4234 -29.369045 631.8609
## 23.20
               277.7061 59.9211784 495.4911
                                             -55.367218 610.7795
## 23.40
               271.9119 52.6116935 491.2120
                                             -63.478798 607.3025
## 23.60
               334.1993 113.3960565 555.0024
                                              -3.490095 671.8886
## 23.80
               272.4086
                         50.0612533 494.7559
                                              -67.642297 612.4594
## 24.00
               301.2565 74.8549291 527.6580
                                             -44.994811 647.5078
## 24.20
               277.7167 49.6879537 505.7455
                                             -71.023182 626.4566
## 24.40
               271.9224 42.3587102 501.4861
                                             -79.164980 623.0098
## 24.60
               334.2098 103.1230345 565.2966
                                              -19.206924 687.6266
## 24.80
               272.4191
                         39.7664886 505.0718
                                             -83.392378 628.2306
## 25.00
               301.2671
                         64.5106164 538.0235
                                             -60.820669 663.3548
## 25.20
               277.7273
                                             -86.875263 642.3298
                         39.3264947 516.1281
## 25.40
               271.9330
                         31.9800121 511.8860
                                             -95.043426 638.9094
## 25.60
               334.2204
                                             -35.112180 703.5530
                         92.7268060 575.7140
## 25.80
               272.4297
                         29.3511638 515.5082
                                             -99.326840 644.1862
## 26.00
               301.2776
                         54.0519095 548.5033 -76.821478 679.3767
               277.7379
                         28.8528332 526.6229 -102.898943 658.3747
## 26.20
## 26.40
               271.9436
                         21.4912436 522.3959 -111.090210 654.9774
## 26.60
               334.2310 82.2226342 586.2393 -51.182522 719.6445
## 26.80
               272.4403
                        18.8301470 526.0504 -115.422943 660.3035
               301.2882 43.4927449 559.0836 -92.975924 695.5523
## 27.00
## 27.20
               277.7484 18.2805698 537.2163 -119.073422 674.5703
## 27.40
               271.9541 10.9056853 533.0026 -127.285021 671.1933
               334.2415 71.6234843 596.8596 -67.398120 735.8812
## 27.60
## 27.80
               272.4508
                         8.2160756 536.6856 -131.661362 676.5631
## 28.00
               301.2988 32.8449881 569.7526 -109.265860 711.8634
## 28.20
               277.7590
                         7.6212928 547.8967 -135.380976 690.8990
               271.9647
## 28.40
                         0.2346598 543.6948 -143.610544 687.5400
## 28.60
               334.2521 60.9404169 607.5638 -83.742058 752.2463
## 28.80
               272.4614 -2.4802629 547.4031 -148.025597 692.9484
## 29.00
               301.3093
                         22.1187853 580.4999 -125.675769 728.2945
## 29.20
               277.7696 -3.1150822 558.6542 -151.806442 707.3456
## 29.40
               271.9753 -10.5121377 554.4627 -160.051949 704.0025
## 29.60
               334.2627 50.1829085 618.3425 -100.199845 768.7252
## 29.80
               272.4720 -13.2496203 558.1936 -164.501505 709.4455
## 30.00
               301.3199 11.3228492 591.3170 -142.192325 744.8322
## 30.20
               277.7802 -13.9200337 569.4803 -168.336786 723.8971
## 30.40
               271.9859 -21.3263706 565.2981 -176.596488 720.5682
## 30.60
               334.2733 39.3591132 629.1874 -116.759008 785.3055
## 30.80
               272.4826 -24.0840340 569.0492 -181.076908 726.0420
## 31.00
                          0.4646939 602.1963 -158.804038 761.4650
               301.3305
## 31.20
               277.7907 -24.7862082 580.3677 -184.960763 740.5422
## 31.40
               271.9964 -32.2008398 576.1937 -193.233151 737.2260
## 31.60
               334.2838 28.4760761 640.0916 -133.408774 801.9765
## 31.80
               272.4931 -34.9766204 579.9629 -197.741278 742.7276
## 32.00
               301.3411 -10.4491741 613.1313 -175.500955 778.1831
## 32.20
               277.8013 -35.7072337 591.3098 -201.668627 757.2712
## 32.40
               272.0070 -43.1293037 587.1433 -209.952391 753.9664
## 32.60
               334.2944 17.5399095 651.0489 -150.139795 818.7286
## 32.80
               272.5037 -45.9214038 590.9288 -214.485477 759.4929
## 33.00
               301.3516 -21.4130978 624.1164 -192.274427 794.9777
## 33.20
               277.8119 -46.6775665 602.3013 -218.451901 774.0757
## 33.40
               272.0176 -54.1063290 598.1415 -226.745900 770.7811
               334.3050 6.5559367 662.0540 -166.943929 835.5539
## 33.60
```

```
## 33.80
               272.5143 -56.9131767 601.9417 -231.301540 776.3301
## 34.00
               301.3622 -32.4221399 635.1466 -209.116901 811.8413
               277.8224 -57.6923656 613.3373 -235.303179 790.9481
## 34.20
## 34.40
               272.0282 -65.1271680 609.1835 -243.606415 787.6627
## 34.60
                         -4.4711880 673.1023 -183.814058 852.4452
## 34.80
               272.5249 -67.9473839 612.9971 -248.182501 793.2322
## 35.00
               301.3728 -43.4719751 646.2175 -226.021762 828.7673
## 35.20
               277.8330 -68.7473874 624.4134 -252.215973 807.8820
## 35.40
               272.0387 -76.1876569 620.2651 -260.527570 804.6050
## 35.60
               334.3261 -15.5373804 684.1896 -200.743935 869.3962
## 35.80
               272.5354 -79.0200259 624.0909 -265.122242 810.1931
## 36.00
               301.3834 -54.5588008 657.3255 -242.983196 845.7499
## 36.20
               277.8436 -79.8388987 635.5261 -269.184573 824.8718
## 36.40
               272.0493 -87.2841308 631.3827 -277.503760 821.6024
## 36.60
               334.3367 -26.6390442 695.3125 -217.728062 886.4015
## 36.80
               272.5460 -90.1275790 635.2196 -282.115376 827.2074
```

```
#8. Forecast for the next 150 days. (5 month)
forecast_result_fit2 <- forecast(fit2, h = 150, level = c(80, 95))
plot(forecast_result_fit2, main = "Forecast: SARIMA(1,1,1)(0,1,1)[5] - 5 month ahead", xlab = "Day", yl.</pre>
```

Forecast: SARIMA(1,1,1)(0,1,1)[5] - 5 month ahead



```
print(forecast_result_fit2)
## Point Forecast Lo 80 Hi 80 Lo 95 Hi 95
```

305.0187 178.1410388 431.8963 110.976071 499.0613

13.00

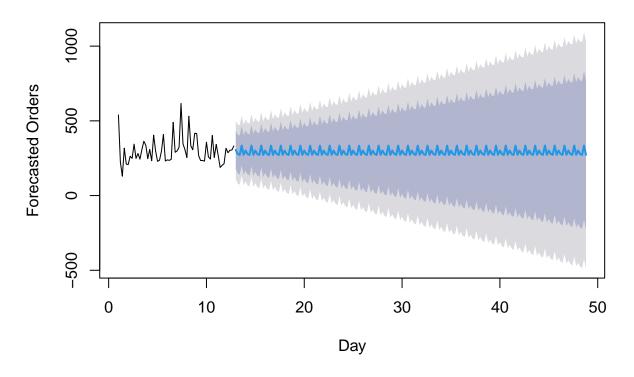
```
## 13.20
               277.8528 148.8138204 406.8917
                                                 80.504723 475.2008
                                                 72.846209 470.7989
## 13.40
                         141.7189107 401.9262
               271.8225
               334.0946
                         202.9906030 465.1986
## 13.60
                                                133.588344 534.6008
## 13.80
               272.3029
                         140.1898945 404.4159
                                                 70.253499 474.3523
## 14.00
               301.1508
                         166.2322929 436.0692
                                                 94.810775 507.4907
## 14.20
               277.6110
                         141.5091728 413.7128
                                                 69.461225 485.7607
## 14.40
                         134.6126627 409.0207
                                                 61.981236 481.6522
               271.8167
## 14.60
               334.1041
                         195.8094363 472.3988
                                                122.600666 545.6075
## 14.80
               272.3134
                         132.9117676 411.7150
                                                 59.117004 485.5098
## 15.00
               301.1613
                         158.7219516 443.6007
                                                 83.319105 519.0035
## 15.20
               277.6216
                         133.9150498 421.3281
                                                 57.841419 497.4017
## 15.40
               271.8273
                         126.9379392 416.7166
                                                 50.238162 493.4164
## 15.60
               334.1147
                         188.0547568 480.1746
                                                110.735310 557.4940
## 15.80
               272.3240
                         125.0732530 419.5747
                                                 47.123433 497.5245
## 16.00
               301.1719
                         150.6861695 451.6576
                                                 71.023840 531.3199
## 16.20
               277.6321
                         125.8085029 429.4558
                                                 45.437928 509.8263
## 16.40
               271.8378
                         118.7630713 424.9126
                                                 37.730184 505.9455
## 16.60
               334.1252
                         179.8119910 488.4385
                                                 98.123491 570.1270
## 16.80
               272.3345
                                                 34.402382 510.2667
                         116.7590646 427.9100
## 17.00
               301.1825
                         142.2047043 460.1602
                                                 58.046961 544.3180
## 17.20
               277.6427
                         117.2673192 438.0181
                                                 32.369718 522.9157
## 17.40
               271.8484
                         110.1640019 433.5328
                                                 24.573445 519.1234
                         171.1552721 497.1164
                                                 84.878584 583.3930
## 17.60
               334.1358
               272.3451
                                                 21.064404 523.6258
## 17.80
                         108.0414892 436.6487
## 18.00
               301.1930
                         133.3451885 469.0409
                                                 44.491904 557.8942
## 18.20
               277.6533
                         108.3573512 446.9492
                                                 18.737501 536.5691
## 18.40
               271.8590
                         101.2049230 442.5130
                                                 10.866119 532.8519
## 18.60
               334.1464
                         162.1471677 506.1456
                                                 71.096281 597.1965
## 18.80
               272.3557
                          98.9814391 445.7299
                                                  7.202656 537.5087
## 19.00
               301.2036
                        124.1644366 478.2428
                                                 30.445558 571.9617
## 19.20
               277.6639
                          99.1338709 456.1938
                                                  4.625808 550.7019
## 19.40
               271.8696
                          91.9396667 451.7995
                                                 -3.309465 547.0486
## 19.60
               334.1570
                         152.8401039 515.4738
                                                 56.856758 611.4572
## 19.80
               272.3663
                          89.6299060 455.1026
                                                 -7.104876 551.8374
## 20.00
               301.2142
                         114.7099362 487.7184
                                                 15.980551 586.4478
## 20.20
                                                 -9.894729 565.2436
               277.6744
                          89.6430616 465.7058
## 20.40
               271.8801
                          82.4131967 461.3471
                                                -17.884541 561.6448
## 20.60
               334.1675
                         143.2778536 525.0572
                                                 42.226961 626.1081
## 20.80
               272.3768
                          80.0294473 464.7242
                                                -21.793108 566.5468
## 21.00
               301.2248
                         105.0213011 497.4282
                                                  1.157465 601.2921
## 21.20
               277.6850
                          79.9234506 475.4465
                                                -24.765189 580.1352
## 21.40
               271.8907
                          72.6630224 471.1184
                                                -32.801742 576.5832
## 21.60
               334.1781
                         133.4969319 534.8593
                                                 27.262735 641.0935
## 21.80
               272.3874
                          70.2155607 474.5593
                                                -36.807749 581.5826
## 22.00
               301.2353
                          95.1315835 507.3391
                                                -13.973150 616.4438
## 22.20
               277.6956
                          70.0071935 485.3839
                                                -39.936392 595.3275
## 22.40
               271.9013
                           62.7204567 481.0821
                                                -48.013182 591.8157
## 22.60
               334.1887
                         123.5278281 544.8495
                                                 12.010709 656.3667
## 22.80
               272.3980
                           60.2178907 484.5781
                                                -52.103463 596.8994
## 23.00
               301.2459
                           85.0684086 517.4234
                                                -29.369045 631.8609
## 23.20
               277.7061
                                                -55.367218 610.7795
                          59.9211784 495.4911
## 23.40
               271.9119
                          52.6116935 491.2120
                                                -63.478798 607.3025
## 23.60
               334.1993 113.3960565 555.0024
                                                 -3.490095 671.8886
## 23.80
               272.4086
                          50.0612533 494.7559 -67.642297 612.4594
```

```
## 24.00
               301.2565
                          74.8549291 527.6580 -44.994811 647.5078
                                               -71.023182 626.4566
## 24.20
               277.7167
                          49.6879537 505.7455
## 24.40
               271.9224
                          42.3587102 501.4861
                                               -79.164980 623.0098
## 24.60
               334.2098
                         103.1230345 565.2966
                                               -19.206924 687.6266
## 24.80
               272.4191
                          39.7664886 505.0718
                                               -83.392378 628.2306
## 25.00
               301.2671
                                               -60.820669 663.3548
                          64.5106164 538.0235
## 25.20
               277.7273
                          39.3264947 516.1281
                                               -86.875263 642.3298
## 25.40
               271.9330
                          31.9800121 511.8860
                                               -95.043426 638.9094
## 25.60
               334.2204
                          92.7268060 575.7140
                                               -35.112180 703.5530
## 25.80
               272.4297
                          29.3511638 515.5082
                                               -99.326840 644.1862
## 26.00
               301.2776
                          54.0519095 548.5033 -76.821478 679.3767
## 26.20
               277.7379
                          28.8528332 526.6229 -102.898943 658.3747
## 26.40
               271.9436
                          21.4912436 522.3959 -111.090210 654.9774
## 26.60
               334.2310
                          82.2226342 586.2393 -51.182522 719.6445
## 26.80
               272.4403
                          18.8301470 526.0504 -115.422943 660.3035
## 27.00
               301.2882
                          43.4927449 559.0836 -92.975924 695.5523
## 27.20
               277.7484
                          18.2805698 537.2163 -119.073422 674.5703
## 27.40
               271.9541
                          10.9056853 533.0026 -127.285021 671.1933
## 27.60
                          71.6234843 596.8596 -67.398120 735.8812
               334.2415
## 27.80
               272.4508
                           8.2160756 536.6856 -131.661362 676.5631
## 28.00
               301.2988
                          32.8449881 569.7526 -109.265860 711.8634
## 28.20
               277.7590
                           7.6212928 547.8967 -135.380976 690.8990
## 28.40
               271.9647
                           0.2346598 543.6948 -143.610544 687.5400
## 28.60
               334.2521
                          60.9404169 607.5638 -83.742058 752.2463
## 28.80
               272.4614
                          -2.4802629 547.4031 -148.025597 692.9484
## 29.00
               301.3093
                          22.1187853 580.4999 -125.675769 728.2945
## 29.20
               277.7696
                          -3.1150822 558.6542 -151.806442 707.3456
               271.9753
## 29.40
                         -10.5121377 554.4627 -160.051949 704.0025
## 29.60
               334.2627
                          50.1829085 618.3425 -100.199845 768.7252
## 29.80
               272.4720
                         -13.2496203 558.1936 -164.501505 709.4455
## 30.00
               301.3199
                          11.3228492 591.3170 -142.192325 744.8322
## 30.20
               277.7802
                         -13.9200337 569.4803 -168.336786 723.8971
## 30.40
               271.9859
                         -21.3263706 565.2981 -176.596488 720.5682
## 30.60
               334.2733
                          39.3591132 629.1874 -116.759008 785.3055
## 30.80
               272.4826
                         -24.0840340 569.0492 -181.076908 726.0420
## 31.00
               301.3305
                           0.4646939 602.1963 -158.804038 761.4650
## 31.20
               277.7907
                         -24.7862082 580.3677 -184.960763 740.5422
## 31.40
               271.9964
                         -32.2008398 576.1937 -193.233151 737.2260
## 31.60
               334.2838
                          28.4760761 640.0916 -133.408774 801.9765
## 31.80
               272.4931
                         -34.9766204 579.9629 -197.741278 742.7276
## 32.00
                         -10.4491741 613.1313 -175.500955 778.1831
               301.3411
## 32.20
               277.8013
                        -35.7072337 591.3098 -201.668627 757.2712
               272.0070
## 32.40
                         -43.1293037 587.1433 -209.952391 753.9664
## 32.60
               334.2944
                          17.5399095 651.0489 -150.139795 818.7286
## 32.80
               272.5037
                         -45.9214038 590.9288 -214.485477 759.4929
                         -21.4130978 624.1164 -192.274427 794.9777
## 33.00
               301.3516
## 33.20
               277.8119
                         -46.6775665 602.3013 -218.451901 774.0757
## 33.40
               272.0176
                         -54.1063290 598.1415 -226.745900 770.7811
## 33.60
               334.3050
                           6.5559367 662.0540 -166.943929 835.5539
## 33.80
               272.5143
                         -56.9131767 601.9417 -231.301540 776.3301
## 34.00
               301.3622
                         -32.4221399 635.1466 -209.116901 811.8413
## 34.20
               277.8224 -57.6923656 613.3373 -235.303179 790.9481
## 34.40
               272.0282 -65.1271680 609.1835 -243.606415 787.6627
## 34.60
               334.3156
                         -4.4711880 673.1023 -183.814058 852.4452
```

```
## 34.80
               272.5249 -67.9473839 612.9971 -248.182501 793.2322
## 35.00
              301.3728 -43.4719751 646.2175 -226.021762 828.7673
## 35.20
              277.8330 -68.7473874 624.4134 -252.215973 807.8820
## 35.40
              272.0387 -76.1876569 620.2651 -260.527570 804.6050
## 35.60
              334.3261 -15.5373804 684.1896 -200.743935 869.3962
## 35.80
              272.5354 -79.0200259 624.0909 -265.122242 810.1931
## 36.00
              301.3834 -54.5588008 657.3255 -242.983196 845.7499
## 36.20
              277.8436 -79.8388987 635.5261 -269.184573 824.8718
## 36.40
              272.0493 -87.2841308 631.3827 -277.503760 821.6024
## 36.60
              334.3367 -26.6390442 695.3125 -217.728062 886.4015
## 36.80
              272.5460 -90.1275790 635.2196 -282.115376 827.2074
## 37.00
              301.3939 -65.6792620 668.4671 -259.996071 862.7839
## 37.20
              277.8542 -90.9636044 646.6719 -286.203939 841.9123
## 37.40
              272.0599 -98.4133533 642.5331 -294.530034 838.6498
## 37.60
              334.3473 -37.7730016 706.4676 -234.761578 903.4561
## 37.80
              272.5566 -101.2669285 646.3801 -299.157138 844.2703
## 38.00
              301.4045 -76.8303893 679.6394 -277.055846 879.8648
## 38.20
              277.8647 -102.1185862 657.8481 -303.269609 858.9991
## 38.40
              272.0704 -109.5724567 653.7134 -311.602007 855.7429
              334.3578 -48.9364359 717.6521 -251.840174 920.5559
## 38.60
## 38.80
              272.5671 -112.4353117 657.5696 -316.243303 861.3776
## 39.00
              301.4151 -88.0095458 690.8397 -294.158487 896.9886
              277.8753 -113.3012518 669.0519 -320.377617 876.1282
## 39.20
## 39.40
              272.0810 -120.7588921 664.9209 -328.715781 872.8778
## 39.60
              334.3684 -60.1268423 728.8637 -268.960021 937.6969
## 39.80
              272.5777 -123.6302712 668.7857 -333.370113 878.5256
## 40.00
              301.4256 -99.2143831 702.0657 -311.300404 914.1517
## 40.20
              277.8859 -124.5092908 680.2811 -337.524430 893.2962
## 40.40
              272.0916 -131.9703875 676.1536 -345.867880 890.0511
## 40.60
              334.3790 -71.3419869 740.1000 -286.117701 954.8757
## 40.80
              272.5883 -134.8496142 680.0262 -350.534215 895.7108
## 41.00
              301.4362 -110.4428032 713.3152 -328.478388 931.3508
## 41.20
              277.8965 -135.7406389 691.5336 -354.706892 910.4998
## 41.40
              272.1022 -143.2049114 687.4092 -363.055199 907.2595
## 41.60
              334.3896 -82.5798717 751.3590 -303.310160 972.0893
## 41.80
              272.5989 -146.0913788 691.2891 -367.732607 912.9303
## 42.00
              301.4468 -121.6929270 724.5865 -345.689564 948.5832
## 42.20
              277.9070 -146.9934458 702.8075 -371.922172 927.7362
## 42.40
              272.1127 -154.4606426 698.6861 -380.274951 924.5004
## 42.60
              334.4001 -93.8387048 762.6390 -320.534657 989.3349
## 42.80
              272.6094 -157.3538046 702.5727 -384.962598 930.1815
```

```
#9. Forecast for the next 180 business days. (6 months)
forecast_result_fit2 <- forecast(fit2, h = 180, level = c(80, 95))
plot(forecast_result_fit2, main = "Forecast: SARIMA(1,1,1)(0,1,1)[5] - 6 month ahead", xlab = "Day", yl</pre>
```

Forecast: SARIMA(1,1,1)(0,1,1)[5] - 6 month ahead



print(forecast_result_fit2)

```
##
         Point Forecast
                                Lo 80
                                         Hi 80
                                                      Lo 95
                                                                 Hi 95
## 13.00
               305.0187
                          178.1410388 431.8963
                                                 110.976071
                                                             499.0613
## 13.20
                          148.8138204 406.8917
                                                             475.2008
               277.8528
                                                  80.504723
## 13.40
               271.8225
                          141.7189107 401.9262
                                                  72.846209
                                                             470.7989
## 13.60
               334.0946
                          202.9906030 465.1986
                                                 133.588344
                                                             534.6008
## 13.80
               272.3029
                          140.1898945 404.4159
                                                  70.253499
                                                              474.3523
## 14.00
               301.1508
                          166.2322929 436.0692
                                                             507.4907
                                                  94.810775
## 14.20
               277.6110
                          141.5091728 413.7128
                                                  69.461225
                                                              485.7607
## 14.40
               271.8167
                          134.6126627 409.0207
                                                  61.981236
                                                             481.6522
## 14.60
               334.1041
                          195.8094363 472.3988
                                                 122.600666
                                                             545.6075
## 14.80
               272.3134
                          132.9117676 411.7150
                                                  59.117004
                                                             485.5098
## 15.00
               301.1613
                          158.7219516 443.6007
                                                  83.319105
                                                             519.0035
## 15.20
               277.6216
                          133.9150498 421.3281
                                                  57.841419
                                                             497.4017
## 15.40
               271.8273
                          126.9379392 416.7166
                                                  50.238162
                                                             493.4164
## 15.60
               334.1147
                          188.0547568 480.1746
                                                 110.735310
                                                             557.4940
## 15.80
               272.3240
                          125.0732530 419.5747
                                                  47.123433
                                                             497.5245
## 16.00
               301.1719
                          150.6861695 451.6576
                                                  71.023840
                                                             531.3199
## 16.20
               277.6321
                          125.8085029 429.4558
                                                  45.437928
                                                             509.8263
## 16.40
               271.8378
                          118.7630713 424.9126
                                                  37.730184
                                                             505.9455
## 16.60
               334.1252
                          179.8119910 488.4385
                                                  98.123491
                                                             570.1270
## 16.80
               272.3345
                          116.7590646 427.9100
                                                  34.402382
                                                             510.2667
## 17.00
               301.1825
                          142.2047043 460.1602
                                                  58.046961
                                                             544.3180
## 17.20
               277.6427
                          117.2673192 438.0181
                                                  32.369718
                                                             522.9157
```

```
## 17.40
               271.8484
                         110.1640019 433.5328
                                                  24.573445
                                                             519.1234
## 17.60
               334.1358
                          171.1552721 497.1164
                                                  84.878584
                                                             583.3930
               272.3451
                                                  21.064404
## 17.80
                          108.0414892 436.6487
                                                             523.6258
## 18.00
               301.1930
                         133.3451885 469.0409
                                                  44.491904
                                                             557.8942
## 18.20
               277.6533
                          108.3573512 446.9492
                                                  18.737501
                                                             536.5691
## 18.40
               271.8590
                          101.2049230 442.5130
                                                  10.866119
                                                             532.8519
## 18.60
               334.1464
                          162.1471677 506.1456
                                                  71.096281
                                                             597.1965
## 18.80
               272.3557
                           98.9814391 445.7299
                                                   7.202656
                                                             537.5087
## 19.00
               301.2036
                         124.1644366 478.2428
                                                  30.445558
                                                             571.9617
## 19.20
               277.6639
                           99.1338709 456.1938
                                                   4.625808
                                                             550.7019
## 19.40
               271.8696
                           91.9396667 451.7995
                                                  -3.309465
                                                             547.0486
## 19.60
               334.1570
                         152.8401039 515.4738
                                                  56.856758
                                                             611.4572
## 19.80
               272.3663
                           89.6299060 455.1026
                                                  -7.104876
                                                             551.8374
## 20.00
               301.2142
                          114.7099362 487.7184
                                                  15.980551
                                                             586.4478
## 20.20
               277.6744
                           89.6430616 465.7058
                                                  -9.894729
                                                             565.2436
## 20.40
               271.8801
                           82.4131967 461.3471
                                                 -17.884541
                                                             561.6448
## 20.60
               334.1675
                         143.2778536 525.0572
                                                  42.226961
                                                             626.1081
## 20.80
               272.3768
                           80.0294473 464.7242
                                                 -21.793108
                                                             566.5468
## 21.00
               301.2248
                         105.0213011 497.4282
                                                   1.157465
                                                             601.2921
## 21.20
               277.6850
                           79.9234506 475.4465
                                                 -24.765189
                                                             580.1352
## 21.40
               271.8907
                           72.6630224 471.1184
                                                 -32.801742
                                                             576.5832
## 21.60
               334.1781
                          133.4969319 534.8593
                                                  27.262735
                                                             641.0935
## 21.80
               272.3874
                           70.2155607 474.5593
                                                 -36.807749
                                                             581.5826
## 22.00
               301.2353
                           95.1315835 507.3391
                                                 -13.973150
                                                             616.4438
## 22.20
               277.6956
                           70.0071935 485.3839
                                                 -39.936392
                                                             595.3275
## 22.40
               271.9013
                           62.7204567 481.0821
                                                 -48.013182
                                                             591.8157
## 22.60
               334.1887
                          123.5278281 544.8495
                                                  12.010709
                                                             656.3667
## 22.80
               272.3980
                           60.2178907 484.5781
                                                 -52.103463
                                                             596.8994
## 23.00
               301.2459
                                                 -29.369045
                           85.0684086 517.4234
                                                             631.8609
                           59.9211784 495.4911
## 23.20
               277.7061
                                                 -55.367218
                                                             610.7795
## 23.40
               271.9119
                           52.6116935 491.2120
                                                 -63.478798
                                                             607.3025
## 23.60
               334.1993
                          113.3960565 555.0024
                                                  -3.490095
                                                             671.8886
## 23.80
               272.4086
                           50.0612533 494.7559
                                                 -67.642297
                                                             612.4594
## 24.00
               301.2565
                           74.8549291 527.6580
                                                 -44.994811
                                                             647.5078
## 24.20
               277.7167
                           49.6879537 505.7455
                                                 -71.023182
                                                             626.4566
               271.9224
## 24.40
                           42.3587102 501.4861
                                                 -79.164980
                                                             623.0098
## 24.60
               334.2098
                          103.1230345 565.2966
                                                 -19.206924
                                                             687.6266
## 24.80
               272.4191
                           39.7664886 505.0718
                                                 -83.392378
                                                             628.2306
## 25.00
               301.2671
                           64.5106164 538.0235
                                                 -60.820669
                                                             663.3548
## 25.20
                           39.3264947 516.1281
                                                             642.3298
               277.7273
                                                 -86.875263
## 25.40
               271.9330
                           31.9800121 511.8860
                                                 -95.043426
                                                             638.9094
## 25.60
               334.2204
                           92.7268060 575.7140
                                                -35.112180
                                                             703.5530
## 25.80
               272.4297
                           29.3511638 515.5082
                                                -99.326840
                                                             644.1862
## 26.00
               301.2776
                           54.0519095 548.5033
                                                -76.821478
                                                             679.3767
               277.7379
## 26.20
                           28.8528332 526.6229 -102.898943
                                                             658.3747
## 26.40
               271.9436
                           21.4912436 522.3959 -111.090210
                                                             654.9774
## 26.60
               334.2310
                           82.2226342 586.2393 -51.182522
                                                             719.6445
## 26.80
               272.4403
                           18.8301470 526.0504 -115.422943
                                                             660.3035
## 27.00
               301.2882
                           43.4927449 559.0836 -92.975924
                                                             695.5523
## 27.20
               277.7484
                           18.2805698 537.2163 -119.073422
                                                             674.5703
## 27.40
               271.9541
                           10.9056853 533.0026 -127.285021
                                                             671.1933
## 27.60
               334.2415
                           71.6234843 596.8596 -67.398120
                                                             735.8812
## 27.80
               272.4508
                            8.2160756 536.6856 -131.661362
                                                             676.5631
## 28.00
               301.2988
                           32.8449881 569.7526 -109.265860
                                                             711.8634
```

```
## 28.20
               277.7590
                           7.6212928 547.8967 -135.380976
                                                            690.8990
## 28.40
                                                            687.5400
               271.9647
                           0.2346598 543.6948 -143.610544
                          60.9404169 607.5638 -83.742058
## 28.60
               334.2521
                                                            752,2463
## 28.80
                          -2.4802629 547.4031 -148.025597
               272.4614
                                                            692.9484
## 29.00
               301.3093
                          22.1187853 580.4999 -125.675769
                                                            728.2945
               277.7696
## 29.20
                          -3.1150822 558.6542 -151.806442
                                                            707.3456
## 29.40
               271.9753
                         -10.5121377 554.4627 -160.051949
                                                            704.0025
## 29.60
               334.2627
                          50.1829085 618.3425 -100.199845
                                                            768.7252
## 29.80
               272.4720
                         -13.2496203 558.1936 -164.501505
                                                            709.4455
## 30.00
               301.3199
                          11.3228492 591.3170 -142.192325
                                                            744.8322
## 30.20
               277.7802
                         -13.9200337 569.4803 -168.336786
                                                            723.8971
## 30.40
               271.9859
                         -21.3263706 565.2981 -176.596488
                                                            720.5682
## 30.60
               334.2733
                          39.3591132 629.1874 -116.759008
                                                            785.3055
## 30.80
               272.4826
                         -24.0840340 569.0492 -181.076908
                                                            726.0420
## 31.00
               301.3305
                           0.4646939 602.1963 -158.804038
                                                            761.4650
## 31.20
               277.7907
                         -24.7862082 580.3677 -184.960763
                                                            740.5422
## 31.40
               271.9964
                         -32.2008398 576.1937 -193.233151
                                                            737.2260
## 31.60
               334.2838
                          28.4760761 640.0916 -133.408774
                                                            801.9765
## 31.80
               272.4931
                         -34.9766204 579.9629 -197.741278
                                                            742.7276
## 32.00
               301.3411
                         -10.4491741 613.1313 -175.500955
                                                            778.1831
## 32.20
               277.8013
                         -35.7072337 591.3098 -201.668627
                                                            757.2712
## 32.40
               272.0070
                         -43.1293037 587.1433 -209.952391
                                                            753.9664
## 32.60
               334.2944
                          17.5399095 651.0489 -150.139795
                                                            818.7286
## 32.80
               272.5037
                         -45.9214038 590.9288 -214.485477
                                                            759.4929
## 33.00
               301.3516
                         -21.4130978 624.1164 -192.274427
                                                            794.9777
## 33.20
               277.8119
                         -46.6775665 602.3013 -218.451901
                                                            774.0757
## 33.40
               272.0176
                         -54.1063290 598.1415 -226.745900
                                                            770.7811
## 33.60
               334.3050
                           6.5559367 662.0540 -166.943929
                                                            835.5539
## 33.80
               272.5143
                         -56.9131767 601.9417 -231.301540
                                                            776.3301
                                                            811.8413
## 34.00
               301.3622
                         -32.4221399 635.1466 -209.116901
## 34.20
               277.8224
                         -57.6923656 613.3373 -235.303179
                                                            790.9481
## 34.40
               272.0282
                         -65.1271680 609.1835 -243.606415
                                                            787.6627
## 34.60
               334.3156
                          -4.4711880 673.1023 -183.814058
                                                            852.4452
## 34.80
               272.5249
                         -67.9473839 612.9971 -248.182501
                                                            793.2322
## 35.00
               301.3728
                         -43.4719751 646.2175 -226.021762
                                                            828.7673
## 35.20
               277.8330
                         -68.7473874 624.4134 -252.215973
                                                            807.8820
## 35.40
               272.0387
                         -76.1876569 620.2651 -260.527570
                                                            804.6050
## 35.60
               334.3261
                         -15.5373804 684.1896 -200.743935
                                                            869.3962
## 35.80
               272.5354
                         -79.0200259 624.0909 -265.122242
                                                            810.1931
## 36.00
               301.3834
                         -54.5588008 657.3255 -242.983196
                                                            845.7499
## 36.20
               277.8436
                         -79.8388987 635.5261 -269.184573
                                                            824.8718
## 36.40
               272.0493
                         -87.2841308 631.3827 -277.503760
                                                            821.6024
## 36.60
               334.3367
                         -26.6390442 695.3125 -217.728062
                                                            886.4015
## 36.80
               272.5460
                        -90.1275790 635.2196 -282.115376
                                                            827.2074
## 37.00
               301.3939
                         -65.6792620 668.4671 -259.996071
                                                            862.7839
## 37.20
               277.8542
                         -90.9636044 646.6719 -286.203939
                                                            841.9123
## 37.40
               272.0599
                         -98.4133533 642.5331 -294.530034
                                                            838.6498
## 37.60
               334.3473 -37.7730016 706.4676 -234.761578
                                                            903.4561
## 37.80
               272.5566 -101.2669285 646.3801 -299.157138
                                                            844.2703
## 38.00
               301.4045
                        -76.8303893 679.6394 -277.055846
                                                            879.8648
## 38.20
               277.8647 -102.1185862 657.8481 -303.269609
                                                            858.9991
## 38.40
               272.0704 -109.5724567 653.7134 -311.602007
                                                            855.7429
## 38.60
               334.3578 -48.9364359 717.6521 -251.840174
                                                            920.5559
## 38.80
               272.5671 -112.4353117 657.5696 -316.243303 861.3776
```

```
## 41.40
              272.1022 -143.2049114 687.4092 -363.055199 907.2595
## 41.60
              334.3896 -82.5798717 751.3590 -303.310160 972.0893
## 41.80
              272.5989 -146.0913788 691.2891 -367.732607 912.9303
## 42.00
              301.4468 -121.6929270 724.5865 -345.689564 948.5832
## 42.20
              277.9070 -146.9934458 702.8075 -371.922172 927.7362
## 42.40
              272.1127 -154.4606426 698.6861 -380.274951 924.5004
## 42.60
              334.4001 -93.8387048 762.6390 -320.534657 989.3349
## 42.80
              272.6094 -157.3538046 702.5727 -384.962598 930.1815
## 43.00
              301.4574 -132.9630670 735.8778 -362.931353 965.8461
## 43.20
              277.9176 -158.2660493 714.1013 -389.167729 945.0029
## 43.40
              272.1233 -165.7359441 709.9826 -397.524634 941.7713
## 43.60
              334.4107 -105.1168749 773.9383 -337.788726 1006.6102
              272.6200 -168.6353082 713.8753 -402.221766 947.4618
## 43.80
## 44.00
              301.4679 -144.2517032 747.1876 -380.201429 983.1373
## 44.20
              277.9282 -169.5569519 725.4133 -406.441271 962.2976
## 44.40
              272.1339 -177.0293408 721.2971 -414.801991 959.0698
## 44.60
              334.4213 -116.4129294 785.2555 -355.070148 1023.9127
## 44.80
              272.6306 -179.9344615 725.1956 -419.507927 964.7691
## 45.00
              301.4785 -155.5574638 758.5145 -397.497695 1000.4547
## 45.20
              277.9388 -180.8648014 736.7423 -423.740731 979.6182
## 45.40
              272.1445 -188.3395000 732.6284 -432.104984
## 45.60
              334.4319 -127.7255558 796.5893 -372.376914 1041.2406
## 45.80
              272.6412 -191.2499736 736.5323 -436.819106 982.1014
## 46.00
              301.4891 -166.8791078 769.8573 -414.818253 1017.7964
## 46.20
              277.9493 -192.1883737 748.0870 -441.064238 996.9629
## 46.40
              272.1550 -199.6652153 743.9753 -449.431767 993.7418
## 46.60
              334.4424 -139.0535652 807.9384 -389.707207 1058.5921
## 46.80
              272.6517 -202.5806750 747.8841 -454.153516 999.4570
## 47.00
              301.4997 -178.2155094 781.2148 -432.161380 1035.1607
## 47.20
              277.9599 -203.5265587 759.4464 -458.410093 1014.3299
              272.1656 -211.0053917 755.3366 -466.780668 1011.1119
## 47.40
              334.4530 -150.3958783 819.3019 -407.059375 1075.9654
## 47.60
              272.6623 -213.9255035 759.2501 -471.509531 1016.8341
## 47.80
              301.5102 -189.5656457 792.5861 -449.525512 1052.5460
## 48.00
## 48.20
              277.9705 -214.8783468 770.8193 -475.776751 1031.7177
              272.1762 -222.3590334 766.7114 -484.150161 1028.5025
## 48.40
## 48.60
              334.4636 -161.7515134 830.6787 -424.431917 1093.3591
## 48.80
              272.6729 -225.2834928 770.6293 -488.885673 1034.2314
#10. Forecast for the next 365 days. (1 year)
forecast result fit2 <- forecast(fit2, h = 365, level = c(80, 95))
plot(forecast_result_fit2, main = "Forecast: SARIMA(1,1,1)(0,1,1)[5] - 1 year ahead", xlab = "Day", yla
                                            42
```

301.4151 -88.0095458 690.8397 -294.158487 896.9886

277.8753 -113.3012518 669.0519 -320.377617 876.1282

272.0810 -120.7588921 664.9209 -328.715781 872.8778

334.3684 -60.1268423 728.8637 -268.960021 937.6969

272.5777 -123.6302712 668.7857 -333.370113 878.5256

301.4256 -99.2143831 702.0657 -311.300404 914.1517

277.8859 -124.5092908 680.2811 -337.524430 893.2962 272.0916 -131.9703875 676.1536 -345.867880 890.0511

334.3790 -71.3419869 740.1000 -286.117701 954.8757

272.5883 -134.8496142 680.0262 -350.534215 895.7108 301.4362 -110.4428032 713.3152 -328.478388 931.3508

277.8965 -135.7406389 691.5336 -354.706892 910.4998

39.00

39.20

39.40

39.60

39.80

40.00

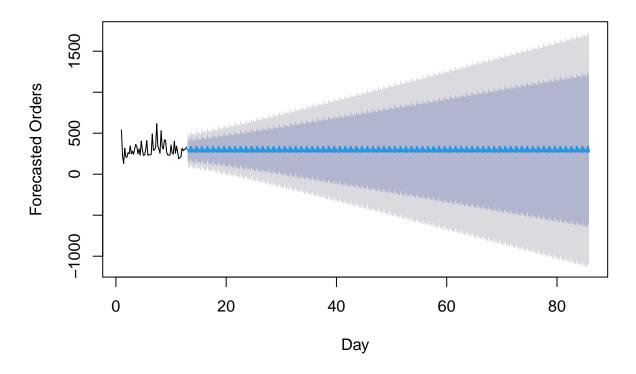
40.20

40.40 ## 40.60

40.80

41.00 ## 41.20

Forecast: SARIMA(1,1,1)(0,1,1)[5] - 1 year ahead



print(forecast_result_fit2)

шш		D	F	T - 00	11: 00	Ι. ΟΓ	II: 0F
##		Point	Forecast	Lo 80	Hi 80	Lo 95	Hi 95
##	13.00		305.0187	178.1410388	431.8963	110.976071	499.0613
##	13.20		277.8528	148.8138204	406.8917	80.504723	475.2008
##	13.40		271.8225	141.7189107	401.9262	72.846209	470.7989
##	13.60		334.0946	202.9906030	465.1986	133.588344	534.6008
##	13.80		272.3029	140.1898945	404.4159	70.253499	474.3523
##	14.00		301.1508	166.2322929	436.0692	94.810775	507.4907
##	14.20		277.6110	141.5091728	413.7128	69.461225	485.7607
##	14.40		271.8167	134.6126627	409.0207	61.981236	481.6522
##	14.60		334.1041	195.8094363	472.3988	122.600666	545.6075
##	14.80		272.3134	132.9117676	411.7150	59.117004	485.5098
##	15.00		301.1613	158.7219516	443.6007	83.319105	519.0035
##	15.20		277.6216	133.9150498	421.3281	57.841419	497.4017
##	15.40		271.8273	126.9379392	416.7166	50.238162	493.4164
##	15.60		334.1147	188.0547568	480.1746	110.735310	557.4940
##	15.80		272.3240	125.0732530	419.5747	47.123433	497.5245
##	16.00		301.1719	150.6861695	451.6576	71.023840	531.3199
##	16.20		277.6321	125.8085029	429.4558	45.437928	509.8263
##	16.40		271.8378	118.7630713	424.9126	37.730184	505.9455
##	16.60		334.1252	179.8119910	488.4385	98.123491	570.1270
##	16.80		272.3345	116.7590646	427.9100	34.402382	510.2667
##	17.00		301.1825	142.2047043	460.1602	58.046961	544.3180
##	17.20		277.6427	117.2673192	438.0181	32.369718	522.9157

```
## 17.40
                271.8484
                          110.1640019
                                        433.5328
                                                     24.573445
                                                                 519.1234
## 17.60
                334.1358
                                        497.1164
                                                     84.878584
                                                                 583.3930
                          171.1552721
## 17.80
                          108.0414892
                                        436.6487
                272.3451
                                                     21.064404
                                                                 523.6258
## 18.00
                301.1930
                          133.3451885
                                        469.0409
                                                     44.491904
                                                                 557.8942
## 18.20
                277.6533
                          108.3573512
                                        446.9492
                                                     18.737501
                                                                 536.5691
## 18.40
                271.8590
                          101.2049230
                                        442.5130
                                                     10.866119
                                                                 532.8519
## 18.60
                334.1464
                          162.1471677
                                        506.1456
                                                     71.096281
                                                                 597.1965
## 18.80
                272.3557
                           98.9814391
                                        445.7299
                                                      7.202656
                                                                 537.5087
## 19.00
                301.2036
                          124.1644366
                                        478.2428
                                                     30.445558
                                                                 571.9617
## 19.20
                277.6639
                           99.1338709
                                        456.1938
                                                      4.625808
                                                                 550.7019
## 19.40
                271.8696
                           91.9396667
                                        451.7995
                                                     -3.309465
                                                                 547.0486
## 19.60
                334.1570
                          152.8401039
                                        515.4738
                                                     56.856758
                                                                 611.4572
## 19.80
                272.3663
                           89.6299060
                                                     -7.104876
                                                                 551.8374
                                        455.1026
                                                     15.980551
## 20.00
                301.2142
                          114.7099362
                                        487.7184
                                                                 586.4478
## 20.20
                277.6744
                           89.6430616
                                        465.7058
                                                     -9.894729
                                                                 565.2436
## 20.40
                271.8801
                           82.4131967
                                        461.3471
                                                    -17.884541
                                                                 561.6448
## 20.60
                334.1675
                                                     42.226961
                                                                 626.1081
                          143.2778536
                                        525.0572
## 20.80
                272.3768
                           80.0294473
                                        464.7242
                                                    -21.793108
                                                                 566.5468
## 21.00
                301.2248
                          105.0213011
                                        497.4282
                                                      1.157465
                                                                 601.2921
## 21.20
                277.6850
                           79.9234506
                                        475.4465
                                                    -24.765189
                                                                 580.1352
## 21.40
                271.8907
                           72.6630224
                                        471.1184
                                                    -32.801742
                                                                 576.5832
## 21.60
                          133.4969319
                                        534.8593
                                                                 641.0935
                334.1781
                                                     27.262735
## 21.80
                272.3874
                           70.2155607
                                        474.5593
                                                    -36.807749
                                                                 581.5826
## 22.00
                301.2353
                           95.1315835
                                        507.3391
                                                    -13.973150
                                                                 616.4438
## 22.20
                277.6956
                           70.0071935
                                        485.3839
                                                    -39.936392
                                                                 595.3275
## 22.40
                271.9013
                           62.7204567
                                        481.0821
                                                    -48.013182
                                                                 591.8157
## 22.60
                                                     12.010709
                334.1887
                          123.5278281
                                        544.8495
                                                                 656.3667
## 22.80
                272.3980
                           60.2178907
                                        484.5781
                                                    -52.103463
                                                                 596.8994
## 23.00
                301.2459
                           85.0684086
                                        517.4234
                                                    -29.369045
                                                                 631.8609
## 23.20
                277.7061
                           59.9211784
                                        495.4911
                                                    -55.367218
                                                                 610.7795
## 23.40
                271.9119
                           52.6116935
                                        491.2120
                                                    -63.478798
                                                                 607.3025
## 23.60
                334.1993
                          113.3960565
                                        555.0024
                                                     -3.490095
                                                                 671.8886
## 23.80
                272.4086
                           50.0612533
                                        494.7559
                                                    -67.642297
                                                                 612.4594
                                                    -44.994811
## 24.00
                301.2565
                           74.8549291
                                                                 647.5078
                                        527.6580
## 24.20
                277.7167
                           49.6879537
                                        505.7455
                                                    -71.023182
                                                                 626.4566
## 24.40
                271.9224
                           42.3587102
                                        501.4861
                                                    -79.164980
                                                                 623.0098
## 24.60
                334.2098
                          103.1230345
                                        565.2966
                                                    -19.206924
                                                                 687.6266
## 24.80
                272.4191
                                                    -83.392378
                                                                 628.2306
                           39.7664886
                                        505.0718
## 25.00
                           64.5106164
                                        538.0235
                                                    -60.820669
                301.2671
                                                                 663.3548
## 25.20
                277.7273
                           39.3264947
                                        516.1281
                                                    -86.875263
                                                                 642.3298
## 25.40
                271.9330
                           31.9800121
                                        511.8860
                                                    -95.043426
                                                                 638.9094
## 25.60
                334.2204
                           92.7268060
                                                    -35.112180
                                                                 703.5530
                                        575.7140
## 25.80
                272.4297
                           29.3511638
                                        515.5082
                                                    -99.326840
                                                                 644.1862
## 26.00
                301.2776
                           54.0519095
                                        548.5033
                                                    -76.821478
                                                                 679.3767
## 26.20
                277.7379
                           28.8528332
                                        526.6229
                                                   -102.898943
                                                                 658.3747
## 26.40
                271.9436
                           21.4912436
                                        522.3959
                                                   -111.090210
                                                                 654.9774
## 26.60
                334.2310
                           82.2226342
                                        586.2393
                                                    -51.182522
                                                                 719.6445
## 26.80
                272.4403
                           18.8301470
                                        526.0504
                                                   -115.422943
                                                                 660.3035
                                                    -92.975924
## 27.00
                301.2882
                           43.4927449
                                        559.0836
                                                                 695.5523
## 27.20
                277.7484
                           18.2805698
                                        537.2163
                                                   -119.073422
                                                                 674.5703
## 27.40
                271.9541
                           10.9056853
                                        533.0026
                                                   -127.285021
                                                                 671.1933
## 27.60
                334.2415
                           71.6234843
                                        596.8596
                                                    -67.398120
                                                                 735.8812
## 27.80
                272.4508
                            8.2160756
                                        536.6856
                                                   -131.661362
                                                                 676.5631
## 28.00
                301.2988
                           32.8449881
                                        569.7526
                                                   -109.265860
                                                                 711.8634
```

```
## 28.20
                277.7590
                            7.6212928
                                        547.8967
                                                   -135.380976
                                                                 690.8990
## 28.40
                271.9647
                            0.2346598
                                        543.6948
                                                   -143.610544
                                                                 687.5400
                                                    -83.742058
## 28.60
                334.2521
                           60.9404169
                                        607.5638
                                                                752.2463
## 28.80
                           -2.4802629
                272.4614
                                        547.4031
                                                   -148.025597
                                                                 692.9484
## 29.00
                301.3093
                           22.1187853
                                        580.4999
                                                   -125.675769
                                                                728.2945
## 29.20
                277.7696
                           -3.1150822
                                        558.6542
                                                   -151.806442
                                                                707.3456
## 29.40
                271.9753
                          -10.5121377
                                        554.4627
                                                   -160.051949
                                                                704.0025
## 29.60
                334.2627
                           50.1829085
                                        618.3425
                                                   -100.199845
                                                                768.7252
## 29.80
                272.4720
                          -13.2496203
                                        558.1936
                                                   -164.501505
                                                                709.4455
## 30.00
                301.3199
                           11.3228492
                                        591.3170
                                                   -142.192325
                                                                744.8322
## 30.20
                277.7802
                          -13.9200337
                                        569.4803
                                                  -168.336786
                                                                723.8971
## 30.40
                271.9859
                          -21.3263706
                                        565.2981
                                                   -176.596488
                                                                720.5682
## 30.60
                334.2733
                           39.3591132
                                        629.1874
                                                  -116.759008
                                                                785.3055
## 30.80
                272.4826
                          -24.0840340
                                        569.0492
                                                  -181.076908
                                                                726.0420
## 31.00
                301.3305
                                        602.1963
                            0.4646939
                                                   -158.804038
                                                                761.4650
## 31.20
                277.7907
                          -24.7862082
                                        580.3677
                                                   -184.960763
                                                                 740.5422
## 31.40
                271.9964
                          -32.2008398
                                        576.1937
                                                   -193.233151
                                                                737.2260
## 31.60
                334.2838
                           28.4760761
                                        640.0916
                                                   -133.408774
                                                                 801.9765
## 31.80
                272.4931
                          -34.9766204
                                        579.9629
                                                   -197.741278
                                                                742.7276
## 32.00
                301.3411
                          -10.4491741
                                        613.1313
                                                  -175.500955
                                                                778.1831
## 32.20
                277.8013
                          -35.7072337
                                        591.3098
                                                  -201.668627
                                                                757.2712
## 32.40
                272.0070
                                        587.1433
                                                   -209.952391
                          -43.1293037
                                                                 753.9664
## 32.60
                334.2944
                           17.5399095
                                        651.0489
                                                   -150.139795
                                                                818.7286
## 32.80
                272.5037
                          -45.9214038
                                        590.9288
                                                   -214.485477
                                                                759.4929
## 33.00
                301.3516
                          -21.4130978
                                        624.1164
                                                   -192.274427
                                                                794.9777
## 33.20
                277.8119
                          -46.6775665
                                        602.3013
                                                   -218.451901
                                                                774.0757
## 33.40
                272.0176
                          -54.1063290
                                                   -226.745900
                                                                770.7811
                                        598.1415
                                                  -166.943929
## 33.60
                334.3050
                            6.5559367
                                        662.0540
                                                                835.5539
## 33.80
                272.5143
                          -56.9131767
                                        601.9417
                                                   -231.301540
                                                                776.3301
                                                                 811.8413
## 34.00
                301.3622
                          -32.4221399
                                        635.1466
                                                   -209.116901
## 34.20
                277.8224
                          -57.6923656
                                        613.3373
                                                   -235.303179
                                                                 790.9481
## 34.40
                272.0282
                          -65.1271680
                                        609.1835
                                                   -243.606415
                                                                787.6627
## 34.60
                334.3156
                           -4.4711880
                                        673.1023
                                                   -183.814058
                                                                 852.4452
## 34.80
                272.5249
                                                                 793.2322
                          -67.9473839
                                        612.9971
                                                   -248.182501
## 35.00
                301.3728
                          -43.4719751
                                        646.2175
                                                   -226.021762
                                                                828.7673
## 35.20
                277.8330
                          -68.7473874
                                        624.4134
                                                  -252.215973
                                                                807.8820
## 35.40
                272.0387
                          -76.1876569
                                        620.2651
                                                   -260.527570
                                                                804.6050
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## 36.20
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               334.7279 -448.2650363 1117.7209
                                                -862.756463 1532.2123
## 73.80
               272.9372 -511.8276890 1057.7021
                                                -927.257131 1473.1315
## 74.00
               301.7851 -487.5350092 1091.1053
                                                -905.375852 1508.9461
## 74.20
               278.2454 -512.8674276 1069.3582
                                                -931.657246 1488.1480
## 74.40
               272.4511 -520.3714399 1065.2736
                                                -940.066330 1484.9685
## 74.60
               334.7385 -459.7895914 1129.2666
                                                -880.387347 1549.8643
## 74.80
               272.9478 -523.3528690 1069.2484
                                                -944.888969 1490.7845
                                                -923.009528 1526.6009
## 75.00
               301.7957 -499.0613903 1102.6528
## 75.20
               278.2559 -524.3941269 1080.9060
                                                -949.291409 1505.8033
## 75.40
               272.4617 -531.8985515 1076.8219
                                                -957.701123 1502.6244
## 75.60
               334.7491 -471.3171731 1140.8153
                                                -898.022859 1567.5210
               272.9584 -534.8810510 1080.7978
## 75.80
                                                -962.525399 1508.4421
## 76.00
               301.8063 -510.5907225 1114.2033
                                                -940.647717 1544.2603
## 76.20
               278.2665 -535.9237618 1092.4568
                                                -966.930061 1523.4631
## 76.40
               272.4722 -543.4285808 1088.3730
                                                -975.340378 1520.2848
## 76.60
               334.7596 -482.8476532 1152.3669
                                                -915.662803 1585.1821
                                                -980.166227 1526.1041
## 76.80
               272.9689 -546.4121083 1092.3500
## 77.00
               301.8169 -522.1228818 1125.7566
                                                -958.290230 1561.9239
## 77.20
               278.2771 -547.4562092 1104.0104
                                                -984.573014 1541.1272
## 77.40
               272.4828 -554.9614059 1099.9270
                                                -992.983909 1537.9495
## 77.60
               334.7702 -494.3809108 1163.9213
                                                -933.306995 1602.8474
## 77.80
               272.9795 -557.9459211 1103.9049
                                                -997.811268 1543.7703
## 78.00
               301.8274 -533.6577511 1137.3126 -975.936887 1579.5917
## 78.20
               278.2877 -558.9913529 1115.5667 -1002.220091 1558.7954
## 78.40
               272.4934 -566.4969112 1111.4837 -1010.631539 1555.6183
## 78.60
               334.7808 -505.9168313 1175.4784 -950.955261 1620.5168
## 78.80
               272.9901 -569.4823760 1115.4625 -1015.460351 1561.4405
## 79.00
               301.8380 -545.1952196 1148.8712 -993.587520 1597.2635
## 79.20
               278.2982 -570.5290828 1127.1256 -1019.871123 1576.4676
## 79.40
               272.5039 -578.0349878 1123.0429 -1028.283101 1573.2910
## 79.60
               334.7913 -517.4553066 1187.0380 -968.607433 1638.1901
## 79.80
               273.0006 -581.0213659 1127.0227 -1033.113310 1579.1146
## 80.00
               301.8486 -556.7351823 1160.4323 -1011.241967 1614.9391
## 80.20
               278.3088 -582.0692947 1138.6869 -1037.525951 1594.1436
               272.5145 -589.5755322 1134.6046 -1045.938438 1590.9675
## 80.40
## 80.60
               334.8019 -528.9962342 1198.6001 -986.263355 1655.8672
## 80.80
               273.0112 -592.5627895 1138.5852 -1050.769991 1596.7924
## 81.00
               301.8591 -568.2775400 1171.9958 -1028.900077 1632.6184
## 81.20
               278.3194 -593.6118901 1150.2507 -1055.184425 1611.8232
## 81.40
               272.5251 -601.1184466 1146.1686 -1063.597399 1608.6476
## 81.60
               334.8125 -540.5395171 1210.1645 -1003.922880 1673.5479
## 81.80
               273.0218 -604.1065504 1150.1501 -1068.430247 1614.4738
## 82.00
               301.8697 -579.8221985 1183.5616 -1046.561705 1650.3011
```

```
## 82.20
               278.3300 -605.1567754 1161.8167 -1072.846400 1629.5063
## 82.40
               272.5357 -612.6636382 1157.7350 -1081.259843 1626.3312
## 82.60
               334.8231 -552.0850632 1221.7312 -1021.585866 1691.2320
## 82.80
               273.0324 -615.6525575 1161.7173 -1086.093938 1632.1587
## 83.00
               301.8803 -591.3690686 1195.1296 -1064.226716 1667.9873
## 83.20
               278.3405 -616.7038620 1173.3849 -1090.511742 1647.1928
## 83.40
               272.5462 -624.2110189 1169.3035 -1098.925635 1644.0181
## 83.60
               334.8336 -563.6327851 1233.3001 -1039.252180 1708.9195
## 83.80
               273.0429 -627.2007245 1173.2866 -1103.760932 1649.8468
## 84.00
               301.8909 -602.9180655 1206.6998 -1081.894980 1685.6767
## 84.20
               278.3511 -628.2530656 1184.9553 -1108.180322 1664.8825
## 84.40
               272.5568 -635.7605053 1180.8741 -1116.594647 1661.7083
## 84.60
               334.8442 -575.1826001 1244.8710 -1056.921695 1726.6101
## 84.80
               273.0535 -638.7509690 1184.8580 -1121.431104 1667.5381
## 85.00
               301.9014 -614.4691088 1218.2720 -1099.566373 1703.3692
## 85.20
               278.3617 -639.8043065 1196.5277 -1125.852018 1682.5754
## 85.40
               272.5674 -647.3120179 1192.4468 -1134.266758 1679.4015
## 85.60
               334.8548 -586.7344293 1256.4440 -1074.594290 1744.3039
## 85.80
               273.0641 -650.3032132 1196.4314 -1139.104334 1685.2325
```

9. External Variables for improving process.

Interpretation:

I wanted to look the difference between the original seasonal time series and time series with external variables. The regression SARIMA Model 2 forecast for the next 60 days with urgent orders and non-urgent orders has a similar visualization with original SARIMA Model. I think the original SARIMA Model is strong and well-indicated. The SARIMA Model 2 has lower AIC, BIC values but they are really similar visualization. Therefore, it did not change the main seasonal pattern and forecast trend. In conclusion, the primary seasonal ARIMA model explains the most of the variation in total orders and the external variables did not do well but the statistical goodness of fitness measurement was improved based on lower AIC, BIC values.

```
# Data set setting.
ts_data <- ts(miles2$Target..Total.orders., frequency = 5) # Original data.

# Add two external objects, urgent and non-urgent orders.
nonurgent_ts <- miles2$Non.urgent.order
urgent_ts <- miles2$Urgent.order
xreg_vars <- cbind(urgent_ts, nonurgent_ts) # Design matrix for two external variables.
print(nonurgent_ts)</pre>
```

```
## [1] 316.307 128.633 43.651 171.297 90.532 110.925 144.124 119.379 218.856 ## [10] 146.518 178.433 145.865 170.566 220.343 193.768 122.736 144.051 105.415 ## [19] 240.660 131.067 130.129 123.286 190.816 266.741 123.143 148.139 118.552 ## [28] 146.959 299.770 151.341 206.206 170.868 435.304 235.106 168.179 172.783 ## [37] 381.768 221.438 193.957 275.076 252.298 165.472 126.030 112.246 123.302 ## [46] 187.810 119.863 127.805 120.629 130.465 222.282 150.257 96.494 89.526 ## [55] 134.425 158.716 150.784 193.534 196.555 192.116
```

print(urgent_ts)

```
## [1] 223.270 96.042 84.375 127.667 113.526 96.360 118.919 113.870 124.381 ## [10] 101.045 102.793 91.180 114.412 141.406 141.854 124.256 158.408 108.688 ## [19] 163.720 166.649 98.927 103.551 87.629 141.437 106.083 85.310 100.417 ## [28] 95.153 133.375 131.788 92.160 131.463 181.149 110.874 125.119 77.371 ## [37] 140.041 111.392 111.859 121.697 150.708 102.530 108.055 106.641 94.315 ## [46] 167.455 139.383 114.813 112.703 105.273 120.324 116.959 87.294 99.756 ## [55] 79.084 158.133 133.069 109.639 108.395 121.106
```

print(xreg_vars)

```
##
         urgent_ts nonurgent_ts
##
    [1,]
           223.270
                         316.307
##
    [2,]
            96.042
                         128.633
   [3,]
            84.375
                          43.651
   [4,]
                         171.297
##
           127.667
   [5,]
##
           113.526
                          90.532
##
   [6,]
            96.360
                         110.925
##
   [7,]
                         144.124
           118.919
## [8,]
           113.870
                         119.379
  [9,]
##
           124.381
                         218.856
## [10,]
           101.045
                         146.518
## [11,]
           102.793
                         178.433
## [12,]
            91.180
                         145.865
## [13,]
           114.412
                         170.566
## [14,]
           141.406
                         220.343
## [15,]
           141.854
                         193.768
## [16,]
           124.256
                         122.736
## [17,]
           158.408
                         144.051
## [18,]
           108.688
                         105.415
## [19,]
           163.720
                         240.660
## [20,]
           166.649
                         131.067
## [21,]
            98.927
                         130.129
## [22,]
           103.551
                         123.286
## [23,]
            87.629
                         190.816
## [24,]
           141.437
                         266.741
## [25,]
           106.083
                         123.143
## [26,]
            85.310
                         148.139
## [27,]
                         118.552
           100.417
## [28,]
            95.153
                         146.959
## [29,]
                         299.770
           133.375
## [30,]
           131.788
                         151.341
## [31,]
            92.160
                         206.206
## [32,]
           131.463
                         170.868
## [33,]
           181.149
                         435.304
## [34,]
           110.874
                         235.106
## [35,]
           125.119
                         168.179
## [36,]
            77.371
                         172.783
## [37,]
           140.041
                         381.768
## [38,]
                         221.438
           111.392
## [39,]
           111.859
                         193.957
```

```
## [40,]
           121.697
                        275.076
## [41,]
           150.708
                        252.298
## [42,]
           102.530
                        165.472
## [43,]
           108.055
                        126.030
## [44,]
           106.641
                        112.246
## [45,]
           94.315
                        123.302
## [46,]
           167.455
                        187.810
## [47,]
                        119.863
           139.383
## [48,]
           114.813
                        127.805
## [49,]
           112.703
                        120.629
## [50,]
           105.273
                        130.465
## [51,]
                        222.282
           120.324
## [52,]
                        150.257
          116.959
## [53,]
           87.294
                         96.494
## [54,]
           99.756
                         89.526
## [55,]
           79.084
                        134.425
## [56,]
           158.133
                        158.716
## [57,]
           133.069
                        150.784
## [58,]
           109.639
                        193.534
## [59,]
           108.395
                        196.555
## [60,]
           121.106
                        192.116
# Fit the SARIMA Model2 with external variables - dynamic regression.
fit_regression_sarima2 <- Arima(ts_data,</pre>
                                order = c(1,1,1),
                                seasonal = list(order = c(0,1,1), period = 5),
                                xreg = xreg_vars)
fit_regression_sarima2
## Series: ts_data
## Regression with ARIMA(1,1,1)(0,1,1)[5] errors
##
## Coefficients:
##
             ar1
                             sma1 urgent_ts nonurgent_ts
                     ma1
                                      1.0068
##
         -0.0013 -1.000 -0.9999
                                                    0.9652
## s.e.
         0.1368
                  0.099
                          0.4106
                                      0.1355
                                                    0.0531
## sigma^2 = 568.4: log likelihood = -254.76
## AIC=521.51
               AICc=523.3
                             BIC=533.44
summary(fit_regression_sarima2) # lower AIC, BIC than original SARIMA Model.
## Series: ts_data
## Regression with ARIMA(1,1,1)(0,1,1)[5] errors
##
## Coefficients:
##
                             sma1 urgent_ts nonurgent_ts
             ar1
                     ma1
##
         -0.0013 -1.000 -0.9999
                                      1.0068
                                                    0.9652
## s.e.
                   0.099
                           0.4106
                                      0.1355
                                                    0.0531
        0.1368
##
## sigma^2 = 568.4: log likelihood = -254.76
## AIC=521.51
              AICc=523.3
                           BIC=533.44
##
```

```
## Training set -0.6055959 21.54608 10.44677 -0.6647723 3.346938 0.1242899
## ACF1
## Training set -0.01618282

# Check process for residual diagnostics.
par(mfrow = c(2,1))
acf(residuals(fit_regression_sarima2), main = "ACF of Residuals (Regression SARIMA 2)") # White Noise a
```

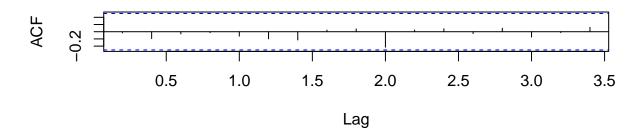
pacf(residuals(fit_regression_sarima2), main = "PACF of Residuals (Regression SARIMA 2)") # Similar wit

MPF.

MAPE

MASE.

ACF of Residuals (Regression SARIMA 2)



MAE

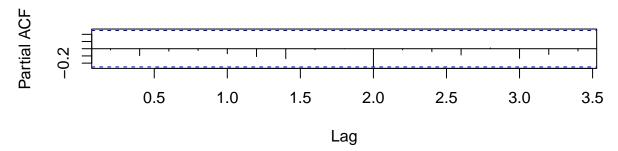
RMSE

ME

Training set error measures:

##

PACF of Residuals (Regression SARIMA 2)



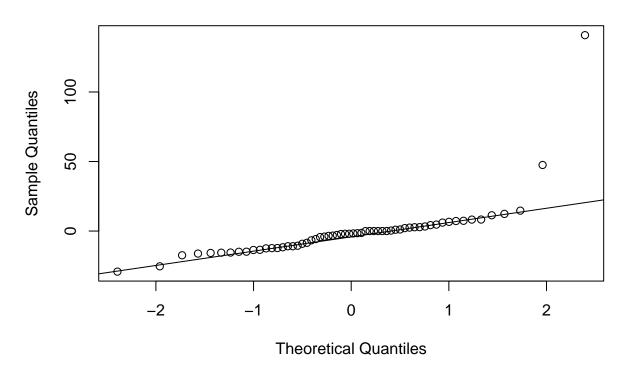
```
par(mfrow = c(1,1))

Box.test(residuals(fit_regression_sarima2), lag = 10, type = "Ljung-Box") # Higher P-value than signifi

##
## Box-Ljung test
##
## data: residuals(fit_regression_sarima2)
## X-squared = 6.1044, df = 10, p-value = 0.8064

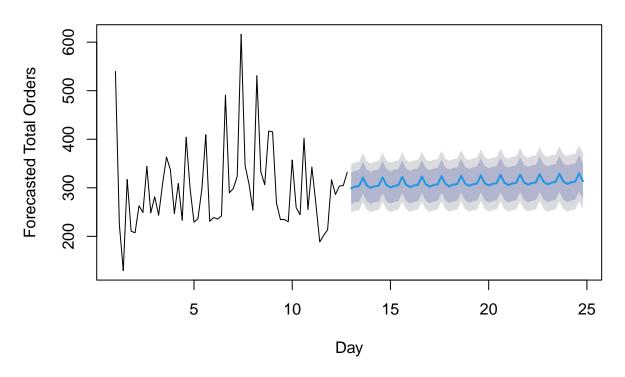
# Normal Q-Q Plot.
qqnorm(residuals(fit_regression_sarima2)); qqline(residuals(fit_regression_sarima2), col = "black")
```

Normal Q-Q Plot



```
## Warning in forecast.forecast_ARIMA(fit_regression_sarima2, h = 60, xreg =
## future_xreg, : xreg contains different column names from the xreg used in
## training. Please check that the regressors are in the same order.
```

Regression SARIMA Model2 Forecast for the next 60 Days



10. Report for Seasonal ARIMA Modeling with "Daily Demand Forecasting Orders" data set:

Conclusion: The SARIMA Model 2 with original data is the most appropriate suitable model for forecasting seasonal demand due to statitsically appropriate fit. This is based on Model 2 having the lowest AIC, BIC, p-value, proper stationarity handling in (d=1, D=1), and reasonable normality. The result between regression SARIMA Model 2 with external variables and SARIMA Model 2 with original data is that the SARIMA Model 2 with original data already shows the most of seasonal behavior and trend in total orders. Despite the SARIMA Model 2 with external variables has a lower AIC, BIC than the model with original data, the visualizations between them are visually similar. This indicates that adding two external variables is not helpful for changing the forecast trajectory. However, this is helpful for improving the statistical goodness of fitness. There are some outliers in Normal Q-Q Plot and uncertainty increases in forecasting from the SARIMA Model 2 with original data. In short-term, this model is the most suitable but in long-term, using the model 2's forecasting causes less precise after next 1 year ahead because confidence intervals gradually widen over time. Overall, our project concludes that the Model 2, SARIMA(1,1,1)(0,1,1)[5] is the most appropriate model for forecasting seasonal demand. But, if we have more data with external variables, such as, promotions and holidays, it might be helped in precision for a long-term. Thank you!

R Markdown

This is an R Markdown document. Markdown is a simple formatting syntax for authoring HTML, PDF, and MS Word documents. For more details on using R Markdown see http://rmarkdown.rstudio.com.

When you click the **Knit** button a document will be generated that includes both content as well as the output of any embedded R code chunks within the document. You can embed an R code chunk like this:

Note that the echo = FALSE parameter was added to the code chunk to prevent printing of the R code that generated the plot.