

# Energy utilization for United States and England

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```
In [1]: # importing required libraries
import pandas as pd
import seaborn as sns
import matplotlib.pyplot as plt
import numpy as np
import matplotlib.dates as mdates
import warnings
warnings.filterwarnings("ignore")
plt.style.use("fivethirtyeight")
import matplotlib.style as style
style.available
df = pd.read_csv("Energy_data_usage_USA.csv", parse_dates=["Date"], index_col=0)
df.head(1)
```

```
Out[1]:
```

Unnamed: 0	United States : all sectors	United States : electric utility	United States : independent power producers	United States : all commercial	United States : all industrial	New England : all sectors	New England : electric utility	New England : ele uti
Date								
2001-01-01	0	332493	236467	82269	629	13128	10005	2467

```
In [2]: # dropping Unneeded columns
df = df.drop(["Unnamed: 0", "New England : electric utility.1"], axis = 1, )
```

```
In [3]: # DatetimeIndex of dataset
df.index
```

```
Out[3]: DatetimeIndex(['2001-01-01', '2001-02-01', '2001-03-01', '2001-04-01',
       '2001-05-01', '2001-06-01', '2001-07-01', '2001-08-01',
       '2001-09-01', '2001-10-01',
       ...
       '2021-06-01', '2021-07-01', '2021-08-01', '2021-09-01',
       '2021-10-01', '2021-11-01', '2021-12-01', '2022-01-01',
       '2022-02-01', '2022-03-01'],
      dtype='datetime64[ns]', name='Date', length=255, freq=None)
```

```
In [4]: # splitting index into weeks months and year
df.index=pd.to_datetime(df.index)
df["days_of_the_week"] = df.index.dayofweek
df["weeks_of_the_year"] = df.index.week
df["months_of_the_year"] = df.index.month
df["year"] = df.index.year
```

```
In [5]: df.head(1)
```

Out[5] :

Date	United States : all sectors	United States : electric utility	United States : independent power producers	United States : all commercial	United States : all industrial	New England : all sectors	New England : electric utility	New England : independent power producers
2001-01-01	332493	236467	82269	629	13128	10005	2467	6959

In [6] :

```
#checking data architecture
df.info()
```

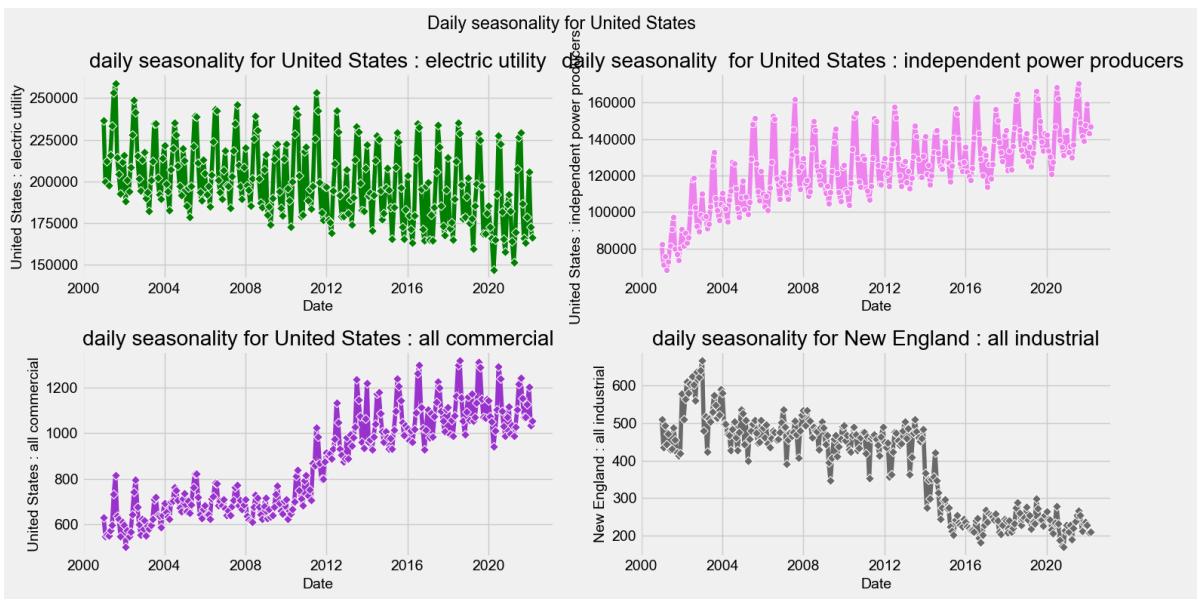
```
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 255 entries, 2001-01-01 to 2022-03-01
Data columns (total 14 columns):
 #   Column           Non-Null Count  Dtype  
 ---  --  
 0   United States : all sectors      255 non-null   int64  
 1   United States : electric utility 255 non-null   int64  
 2   United States : independent power producers 255 non-null   int64  
 3   United States : all commercial    255 non-null   int64  
 4   United States : all industrial   255 non-null   int64  
 5   New England : all sectors       255 non-null   int64  
 6   New England : electric utility  255 non-null   int64  
 7   New England : independent power producers 255 non-null   int64  
 8   New England : all commercial    255 non-null   int64  
 9   New England : all industrial   255 non-null   int64  
 10  days_of_the_week               255 non-null   int64  
 11  weeks of the year              255 non-null   int64  
 12  months of the year            255 non-null   int64  
 13  year                          255 non-null   int64  
dtypes: int64(14)
memory usage: 29.9 KB
```

## Daily Seasonality

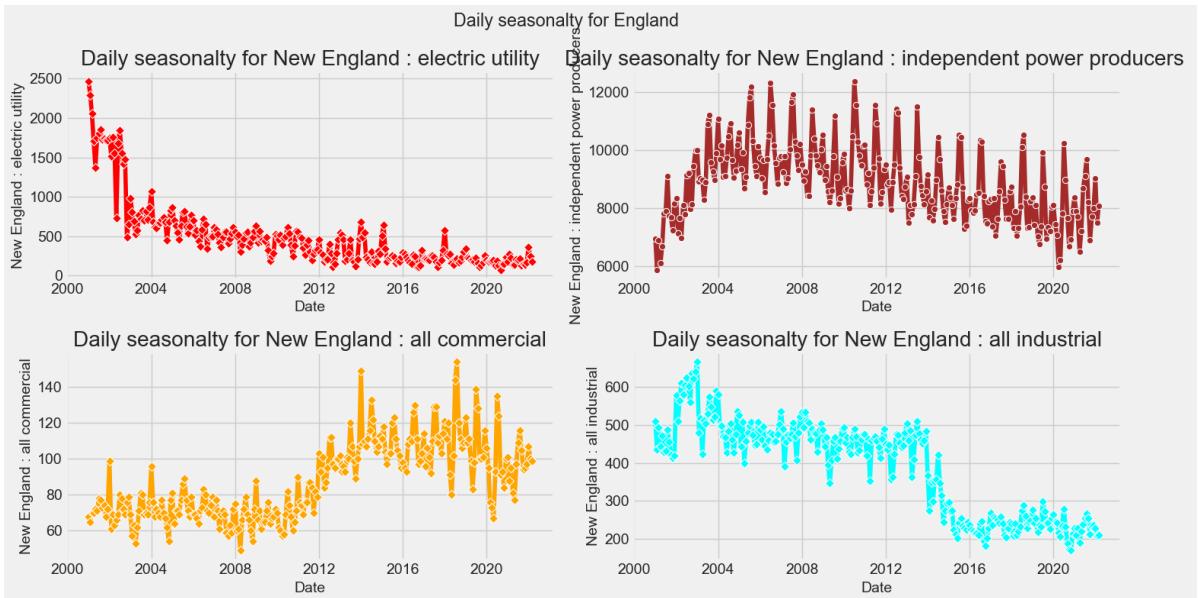
- the seasonality of our data with lineplots, using seaborn's lineplot() function to group the data by different time periods and display the distributions for each group. We'll first group the data by month, to visualize yearly seasonality.

In [7] :

```
# plot suptitles for daily seasonality in united states
plt.style.use("fivethirtyeight")
fig, axs = plt.subplots (nrows=2, ncols=2, sharey=False , figsize= (15,8))
fig.suptitle("Daily seasonality for United States")
g= sns.lineplot(df["United States : electric utility"],ax=axs[0,0],marker="o")
g.set_title("daily seasonality for United States : electric utility")
g= sns.lineplot(df["United States : independent power producers"], ax=axs[0,1])
g.set_title("daily seasonality for United States : independent power producers")
g= sns.lineplot(df["United States : all commercial"],ax=axs[1,0],marker="D")
g.set_title("daily seasonality for United States : all commercial")
g= sns.lineplot( df["New England : all industrial"],ax=axs[1,1],marker="D")
g.set_title("daily seasonality for New England : all industrial")
g = sns.set_style("darkgrid")
fig.tight_layout()
plt.show()
```



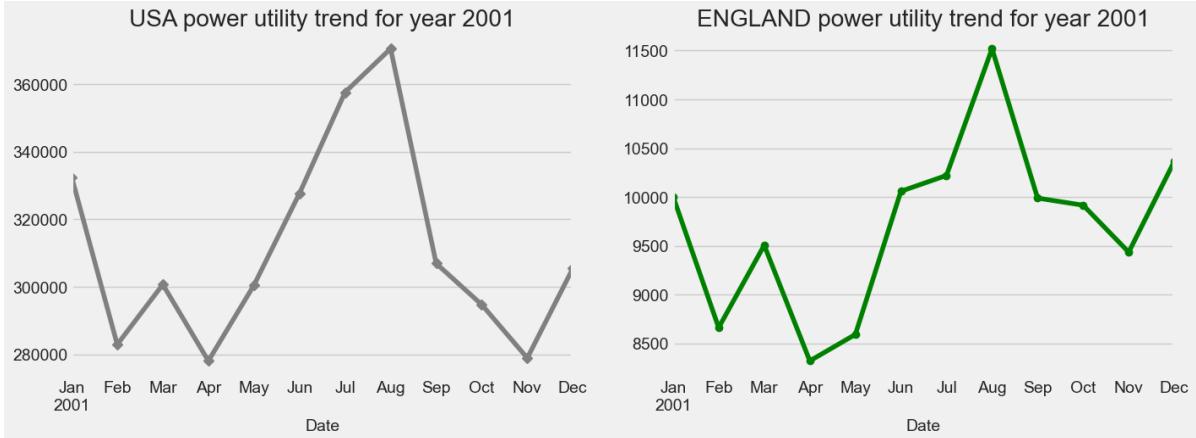
```
In [8]: # plot suplots for daily seasonality in England
style.use("fivethirtyeight")
fig, axs = plt.subplots (nrows=2, ncols=2, sharey=False , figsize= (15,8))
fig.suptitle("Daily seasonalty for England")
g= sns.lineplot(df["New England : electric utility"],ax=axs[0,0],marker="D",
g.set_title("Daily seasonalty for New England : electric utility")
g= sns.lineplot(df["New England : independent power producers"], ax=axs[0,1]
g.set_title( "Daily seasonalty for New England : independent power producer"
g= sns.lineplot(df["New England : all commercial"],ax=axs[1,0],marker="D",
g.set_title("Daily seasonalty for New England : all commercial")
g= sns.lineplot( df["New England : all industrial"],ax=axs[1,1],marker="D",
g.set_title("Daily seasonalty for New England : all industrial")
g = sns.set_style("darkgrid")
fig.tight_layout()
plt.show()
```



## loc in timeseries

loc function is highly beneficial most espcially in timeseries analysis. its helps in manipulation of time series data enabling tasking subsetting filtering and resampling with precision

```
In [9]: # plot monthly subplots for single specific year for USA and England
style.use("fivethirtyeight")
f,ax = plt.subplots (1,2,figsize = (15 ,5))
df.loc["2001", "United States : all sectors"].plot(ax = ax [0],marker="D",color="black",label="USA")
df.loc["2001", "New England : all sectors"].plot(ax = ax [1],marker="o",color="green",label="ENGLAND")
plt.show ()
```



```
In [10]: # show data architecture
df.info()
```

```
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 255 entries, 2001-01-01 to 2022-03-01
Data columns (total 14 columns):
 #   Column           Non-Null Count  Dtype  
---  --  
 0   United States : all sectors    255 non-null   int64  
 1   United States : electric utility 255 non-null   int64  
 2   United States : independent power producers 255 non-null   int64  
 3   United States : all commercial 255 non-null   int64  
 4   United States : all industrial 255 non-null   int64  
 5   New England : all sectors     255 non-null   int64  
 6   New England : electric utility 255 non-null   int64  
 7   New England : independent power producers 255 non-null   int64  
 8   New England : all commercial 255 non-null   int64  
 9   New England : all industrial 255 non-null   int64  
 10  days_of_the_week      255 non-null   int64  
 11  weeks of the year     255 non-null   int64  
 12  months of the year    255 non-null   int64  
 13  year                 255 non-null   int64  
dtypes: int64(14)
memory usage: 29.9 KB
```

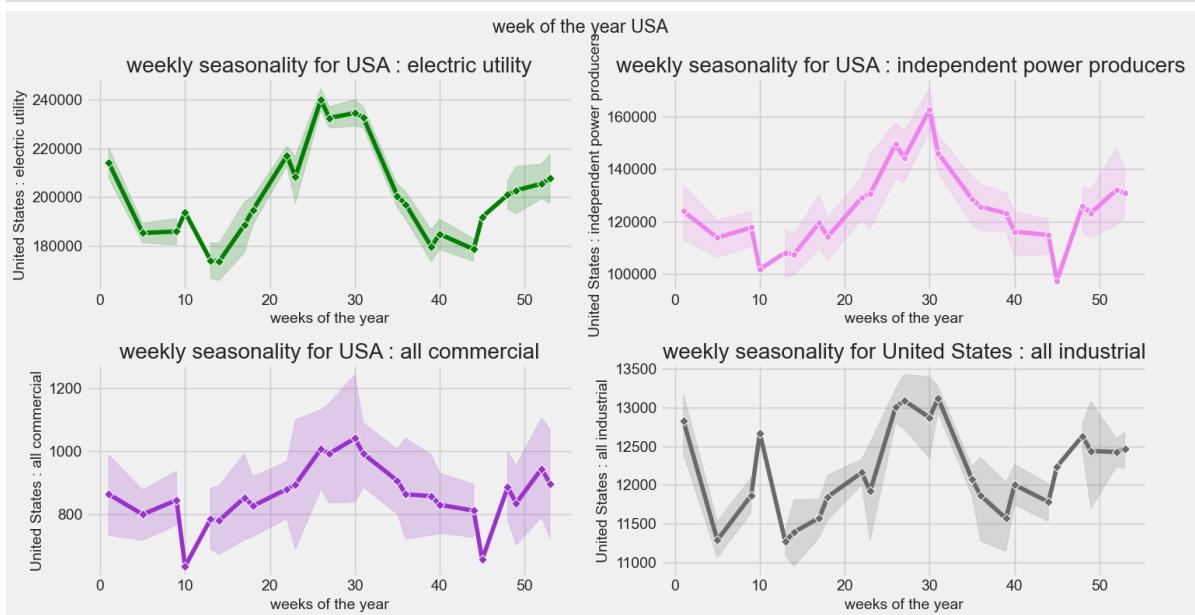
## weekly seasonality

```
In [11]: # plot suplots for weekly seasonality in united states
style.use("fivethirtyeight")
fig,axs = plt.subplots (nrows=2, ncols=2, sharey=False ,figsize= (15,8))
fig.suptitle('week of the year USA')
g= sns.lineplot(x=df["weeks of the year"], y=df["United States : electric utility"])
g.set_title("weekly seasonality for USA : electric utility")
g= sns.lineplot(x=df["weeks of the year"],y=df["United States : independent power producers"])
g.set_title("weekly seasonality for USA : independent power producers ")
g= sns.lineplot(x=df["weeks of the year"],y=df["United States : all commercial"])
g.set_title("weekly seasonality for USA : all commercial")
g= sns.lineplot( x=df["weeks of the year"],y=df["United States : all industrial"])
g.set_title("weekly seasonality for United States : all industrial")
```

```

g = sns.set_style("darkgrid")
fig.tight_layout()
plt.show()

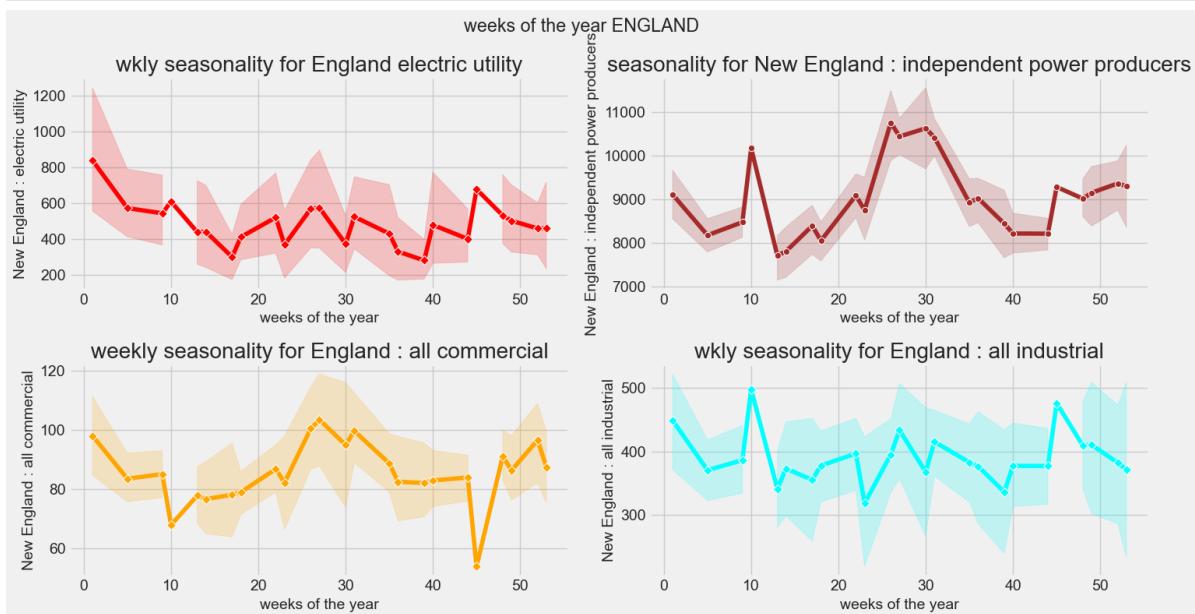
```



```

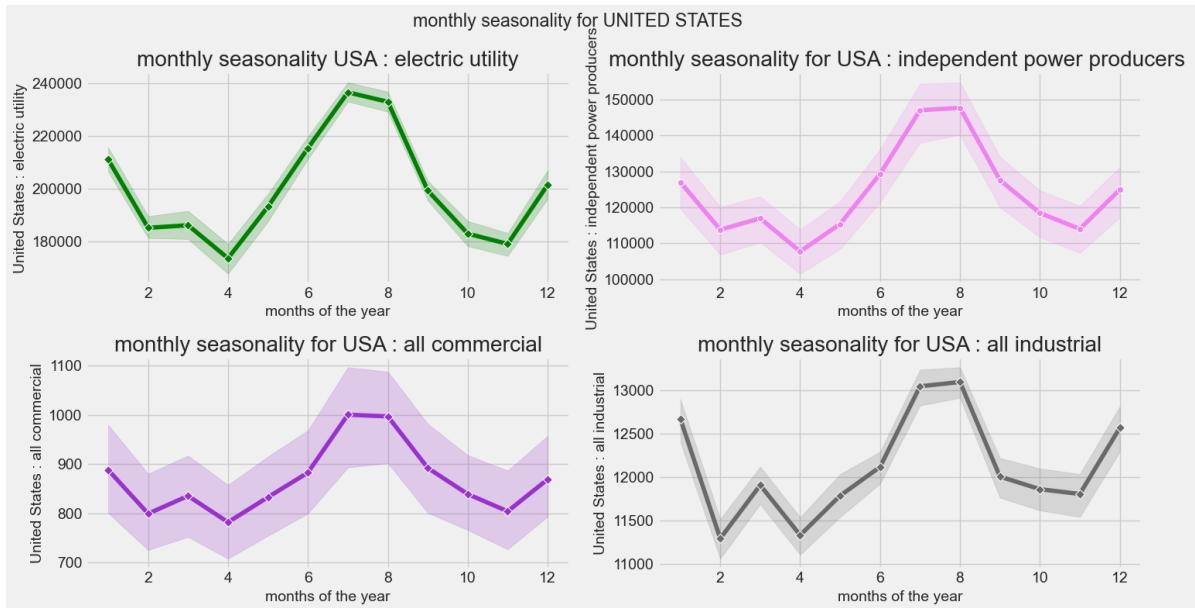
In [12]: # plot subplots for weekly seasonality in england
style.use("fivethirtyeight")
fig,axs = plt.subplots (nrows=2, ncols=2, sharey=False , figsize= (15,8))
fig.suptitle("weeks of the year ENGLAND")
g= sns.lineplot(x=df["weeks of the year"], y=df["New England : electric utility"])
g.set_title("wkly seasonality for England electric utility")
g= sns.lineplot(x=df["weeks of the year"],y=df["New England : independent power producers"])
g.set_title( "seasonality for New England : independent power producers")
g= sns.lineplot(x=df["weeks of the year"],y=df["New England : all commercial"])
g.set_title("weekly seasonality for England : all commercial")
g= sns.lineplot(x=df["weeks of the year"],y=df["New England : all industrial"])
g.set_title("wkly seasonality for England : all industrial")
fig.tight_layout()
plt.show()

```

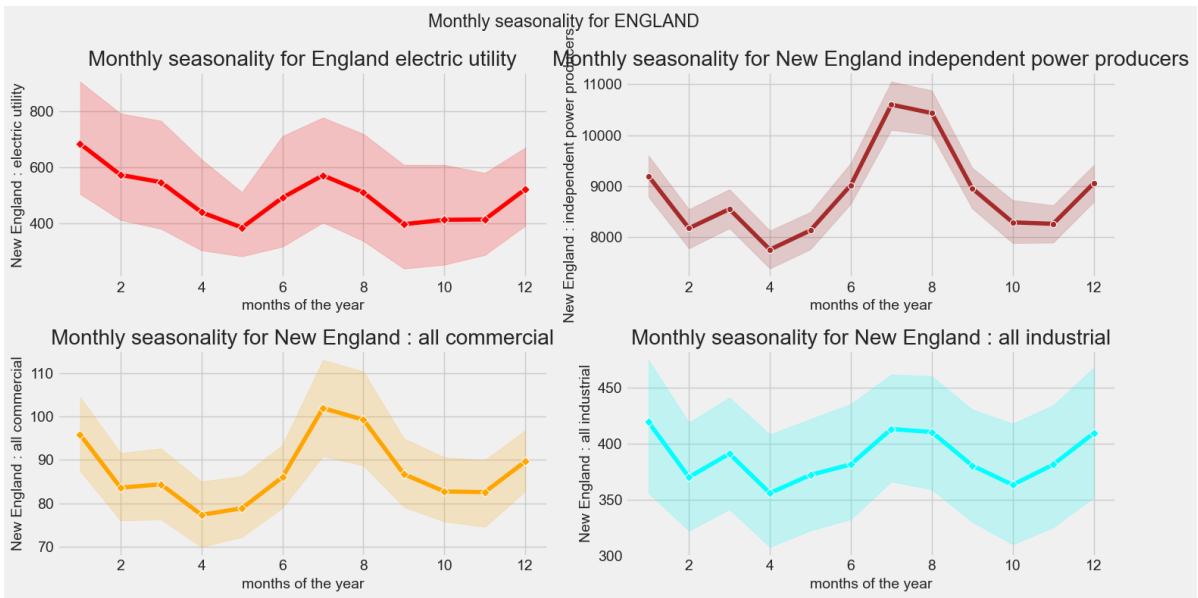


## monthly seasonality

```
In [13]: # plot suplots for monthly seasonality in united states
style.use("fivethirtyeight")
fig, axs = plt.subplots (nrows=2, ncols=2, sharey=False ,figsize= (15,8))
fig.suptitle("monthly seasonality for UNITED STATES")
g= sns.lineplot(x=df["months of the year"], y=df["United States : electric utility"])
g.set_title("monthly seasonality USA : electric utility")
g= sns.lineplot(x=df["months of the year"],y=df["United States : independent power producers"])
g.set_title( "monthly seasonality for USA : independent power producers ")
g= sns.lineplot(x=df["months of the year"],y=df["United States : all commercial"])
g.set_title("monthly seasonality for USA : all commercial")
g= sns.lineplot( x=df["months of the year"],y=df["United States : all industrial"])
g.set_title("monthly seasonality for USA : all industrial")
g = sns.set_style("darkgrid")
fig.tight_layout()
plt.show()
```



```
In [14]: # plot suplots for monthly seasonality in united states
style.use("fivethirtyeight")
fig, axs = plt.subplots (nrows=2, ncols=2, sharey=False ,figsize= (15,8))
fig.suptitle("Monthly seasonality for ENGLAND")
g= sns.lineplot(x=df["months of the year"], y=df["New England : electric utility"])
g.set_title("Monthly seasonality for England electric utility")
g= sns.lineplot(x=df["months of the year"],y=df["New England : independent power producers"])
g.set_title("Monthly seasonality for New England independent power producers")
g= sns.lineplot(x=df["months of the year"],y=df["New England : all commercial"])
g.set_title("Monthly seasonality for New England : all commercial")
g= sns.lineplot(x=df["months of the year"],y=df["New England : all industrial"])
g.set_title("Monthly seasonality for New England : all industrial")
g = sns.set_style("darkgrid")
fig.tight_layout()
plt.show()
```

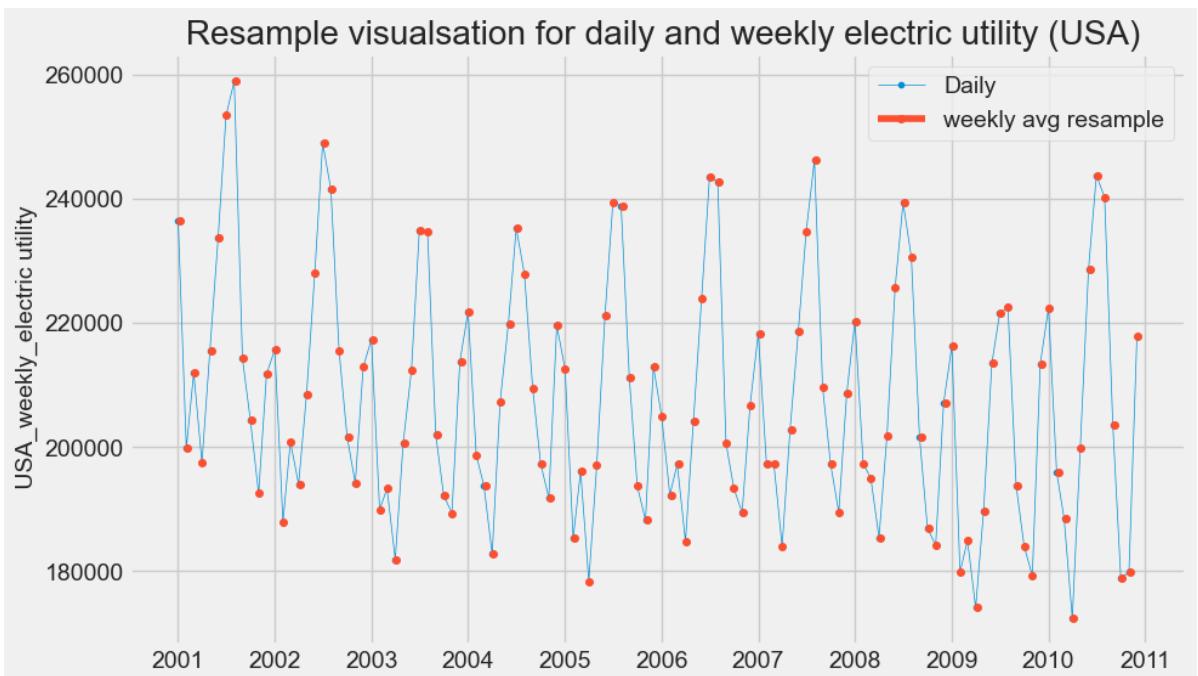


## Resampling

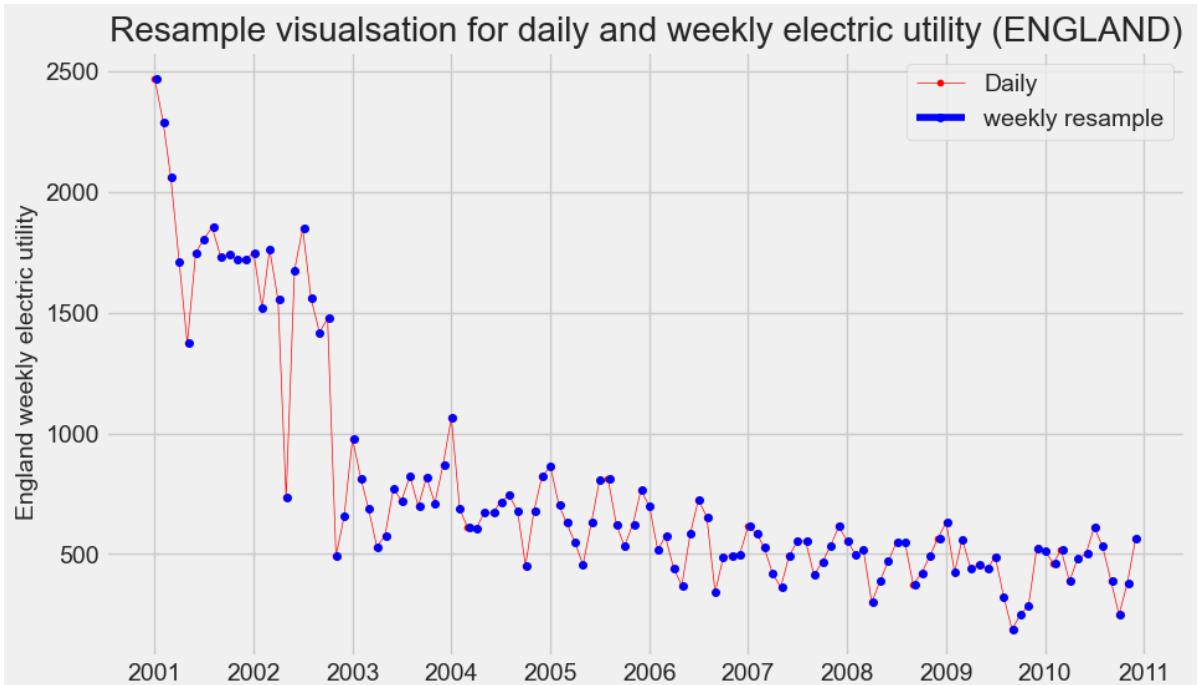
- The resampling method transforms time series data that are occurring in irregular time intervals into equispaced data. The method is also useful for transforming equispaced data from one frequency level to another (for example, minutes to hours ,hours to days, days to weeks, weeks to months and months to year).

ploting weekly time series over a 10 year period(rsp)

```
In [15]: # plot style
style.use("fivethirtyeight")
# create new data
cols_USA = ["United States : electric utility", "United States : independent
            , "United States : all commercial"]
# resample data to weekly frequency
df_weekly_rsp_USA = df[cols_USA].resample("W").mean() # average power utili
#create a timeline
start,end = "2001", "2010"
# plot the resampled data
fig, ax= plt.subplots(figsize=(10 ,6))
ax.plot(df.loc[start:end,"United States : electric utility"],marker=".",line
ax.plot(df_weekly_rsp_USA.loc[start : end, "United States : electric utility"])
ax.set_ylabel(" USA_weekly_electric utility")
ax.set_title(" Resample visualisation for daily and weekly electric utility (")
ax.legend()
plt.show()
```

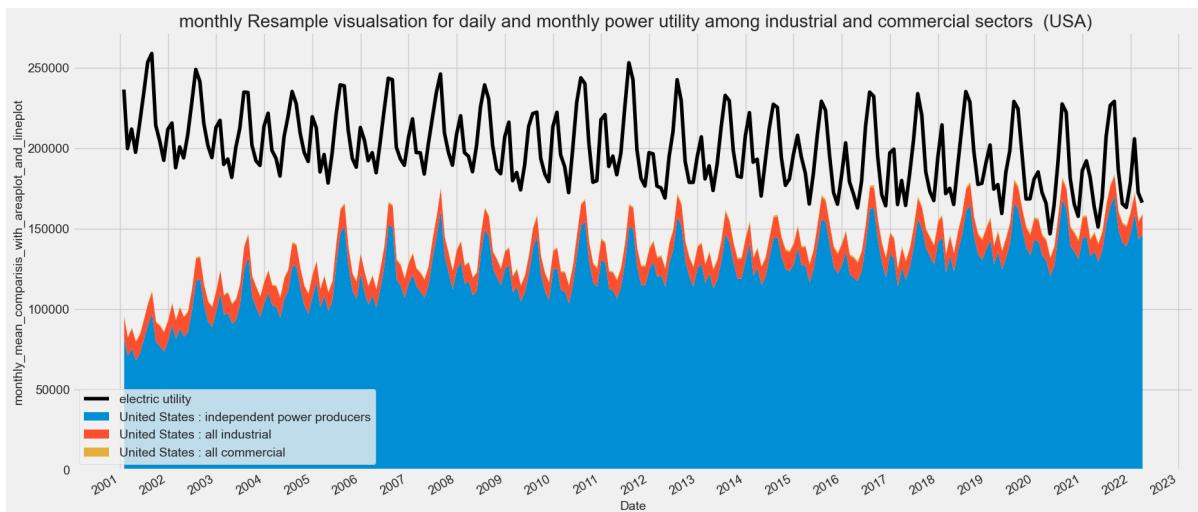


```
In [16]: # plot style
style.use("fivethirtyeight")
# create new data
cols_ENG = ["New England : electric utility", "New England : independent power
            , "New England : all commercial"]
# resample data to weekly frequency
df_weekly_avg_ENG = df[cols_ENG].resample("W").mean() # average power utilit
# create a timeline
start,end = "2001", "2010"
# plot the resampled data
fig, ax= plt.subplots(figsize=(10 ,6))
ax.plot(df.loc[start:end,"New England : electric utility"],marker=".",linest
ax.plot(df_weekly_avg_ENG.loc[start : end, "New England : electric utility"])
ax.set_ylabel("England weekly electric utility ")
ax.set_title("Resample visualisation for daily and weekly electric utility (E
ax.legend()
plt.show()
```

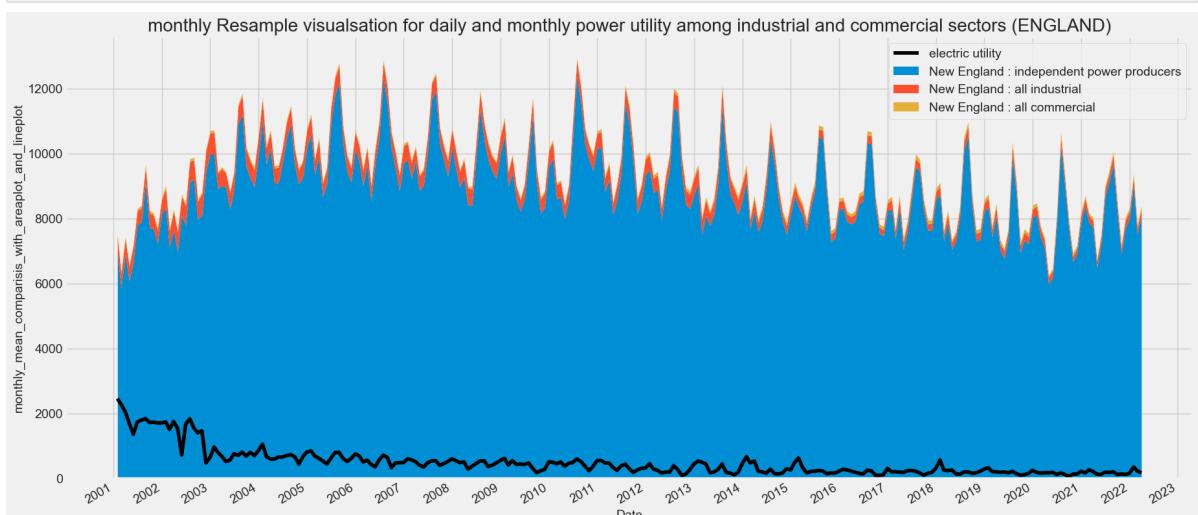


monthly(rsp)

```
In [17]: # plot style
style.use("fivethirtyeight")
# create new data
df_monthly_USA= df[cols_USA].resample("M").mean() # average power utility po
# plot the resampled data
fig, ax = plt.subplots(figsize = (20,10))
ax.plot(df_monthly_USA["United States : electric utility"],color="black",label="electric utility")
df_monthly_USA[["United States : independent power producers","United States : all industrial","United States : all commercial"]].plot(ax=ax,color="red",label="United States : independent power producers",label="United States : all industrial",label="United States : all commercial")
ax.xaxis.set_major_locator(mdates.YearLocator())
ax.legend()
ax.set_title(" monthly Resample visualisation for daily and monthly power utility among industrial and commercial sectors (USA)")
ax.set_ylabel("monthly_mean_comparisis_with_areaplot_and_lineplot")
plt.show()
```



```
In [18]: # plot style
style.use("fivethirtyeight")
# create new data
df_monthly_ENG= df[cols_ENG].resample("M").mean()# average power utility power
# plot the resampled data
fig, ax = plt.subplots(figsize = (20,10))
ax.plot(df_monthly_ENG["New England : electric utility"],color="black",label="electric utility")
df_monthly_ENG[["New England : independent power producers","New England : all industrial","New England : all commercial"]].plot(ax=ax,color="red",label="New England : independent power producers",label="New England : all industrial",label="New England : all commercial")
ax.xaxis.set_major_locator(mdates.YearLocator())
ax.legend()
ax.set_title("monthly Resample visualisation for daily and monthly power utility among industrial and commercial sectors (ENGLAND)")
ax.set_ylabel("monthly_mean_comparisis_with_areaplot_and_lineplot")
plt.show()
```

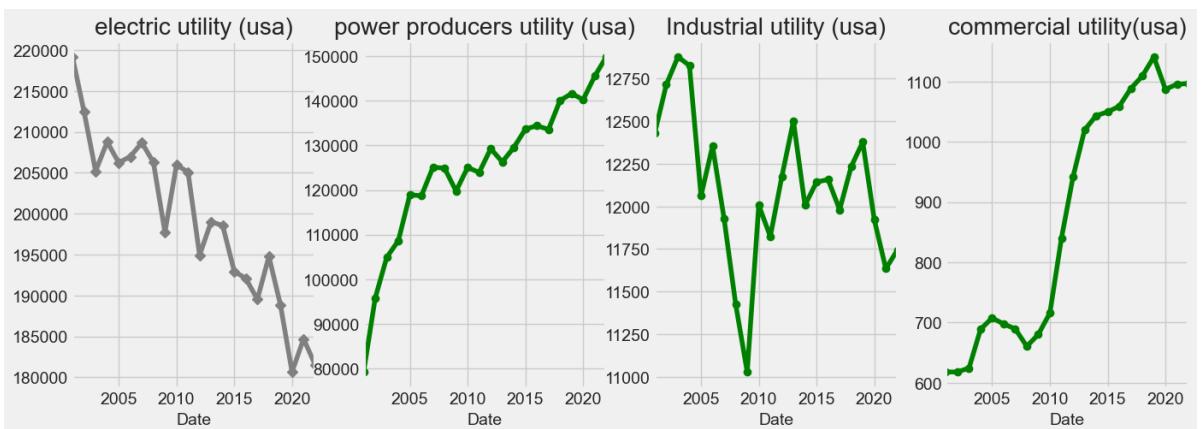


## yearly (rsp)

### USA Annual Resample in a space of 5 year interval

```
In [19]: # plot style
style.use("fivethirtyeight")
# create new data
df_annual_USA= df[cols_USA].resample("A").mean()# average power utility power
# plot the resampled data
f,ax = plt.subplots (1,4,figsize = (15 ,5))
df_annual_USA.loc["2001" :, "United States : electric utility"].plot(ax = ax[0])
df_annual_USA.loc["2001" :, "United States : independent power producers"].plot(ax = ax[1])
df_annual_USA.loc["2001" :, "United States : all industrial"].plot(ax = ax[2])
df_annual_USA.loc["2001" :, "United States : all commercial"].plot(ax = ax[3])

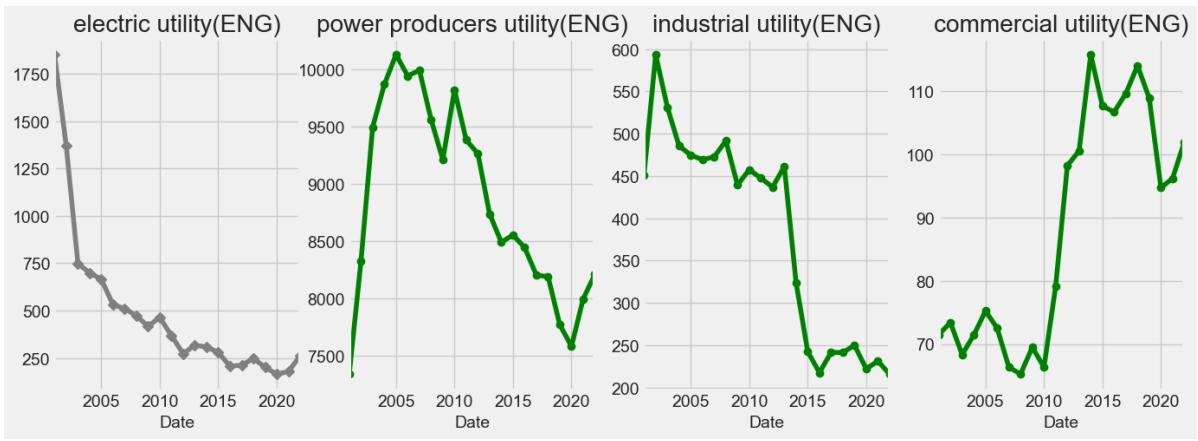
plt.show ()
```



### ENGLAND Annual Resample in a space of 5 year interval

```
In [20]: # plot style
style.use("fivethirtyeight")
# create new data
df_annual_ENG= df[cols_ENG].resample("A").mean()
# plot the resampled data
f,ax = plt.subplots (1,4,figsize = (15 ,5))
df_annual_ENG.loc["2001" :, "New England : electric utility"].plot(ax = ax[0])
df_annual_ENG.loc["2001" :, "New England : independent power producers"].plot(ax = ax[1])
df_annual_ENG.loc["2001" :, "New England : all industrial"].plot(ax = ax [2])
df_annual_ENG.loc["2001" :, "New England : all commercial"].plot(ax = ax [3])

plt.show ()
```

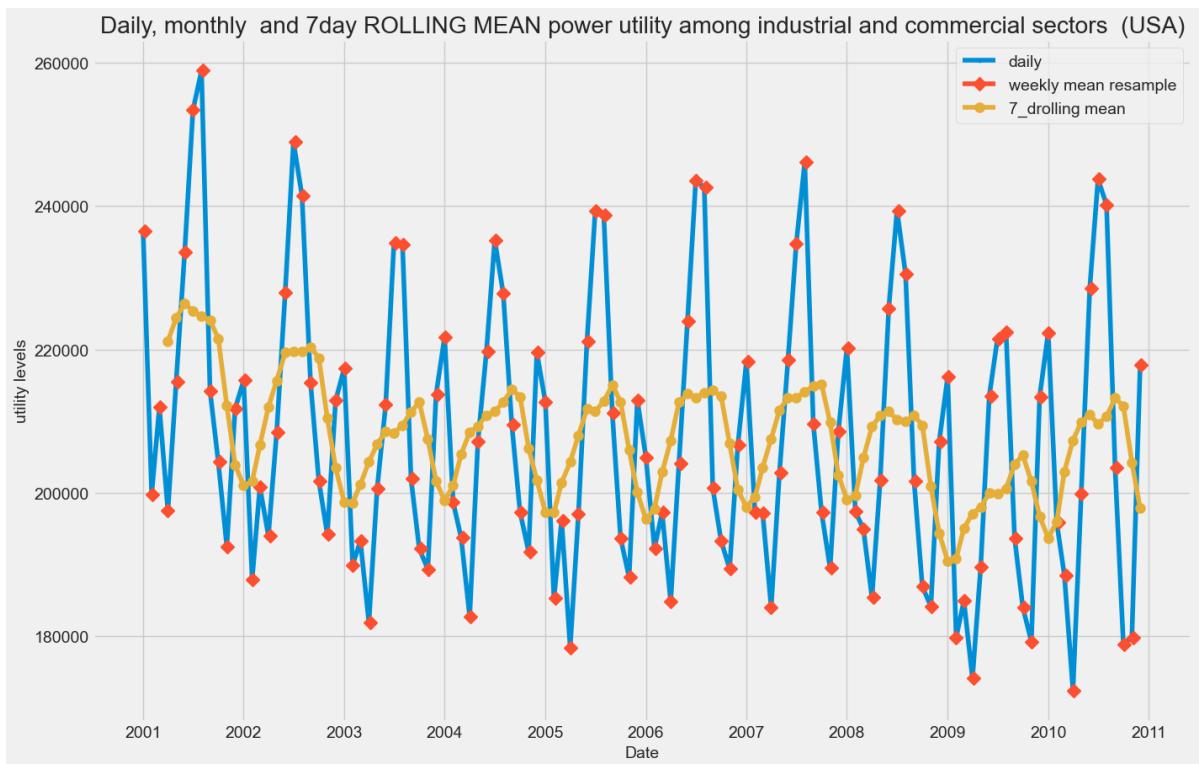


## TRENDS ( rolling mean) 7 days

- Rolling Mean, also known as moving average, calculates the mean of the values within the window of values.
- rolling average = sum of data over time / time period.

USA 7 day Rolling mean comparision between daily, and weekly mean resample

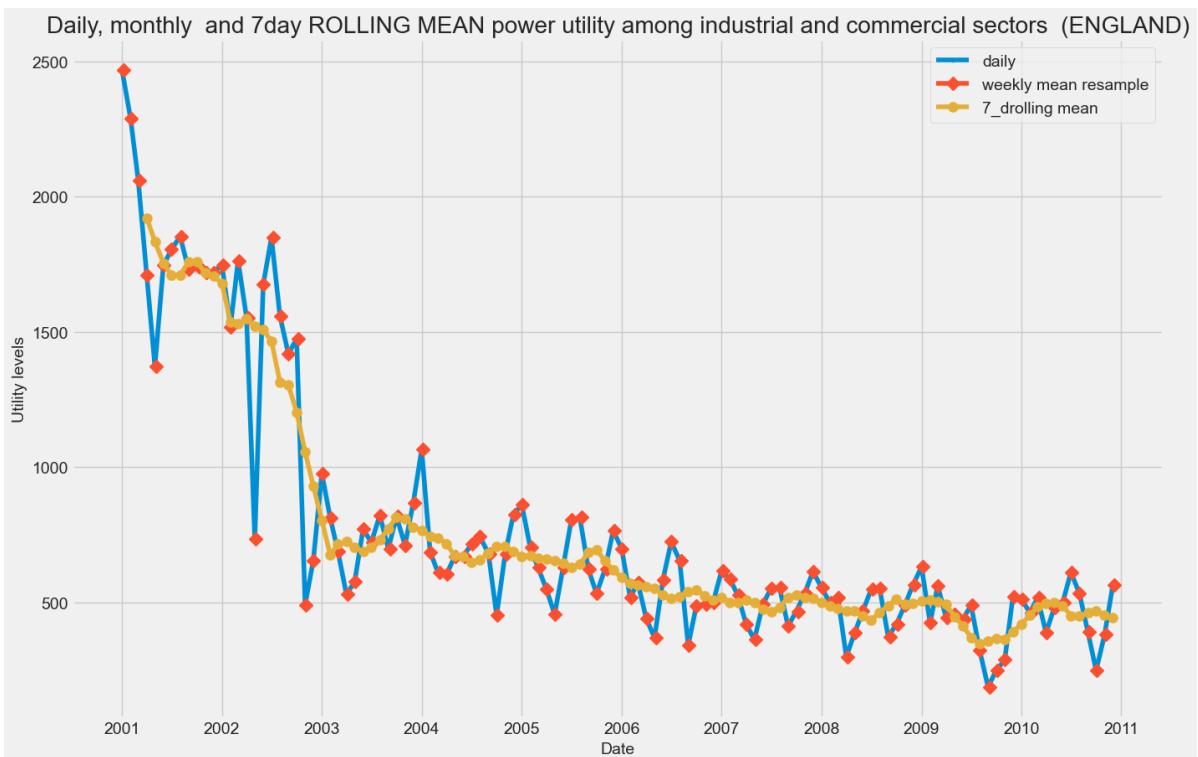
```
In [21]: # plot style
style.use("fivethirtyeight")
# create new rolling data
dfrolling_USA= df[cols_USA].rolling(7, center = True).mean()
# create timeline
start , end= "2001", "2010"
# plot rolling data
fig, ax = plt.subplots(figsize = (15,10))
ax.plot(df.loc[start:end , "United States : electric utility"], marker=".",linestyle="solid", color="blue",label="Daily")
ax.plot(df_weekly_rsp_USA.loc[start : end,"United States : electric utility"],marker=".",linestyle="solid", color="red",label="Weekly")
ax.plot(dfrolling_USA.loc[start : end,"United States : electric utility"],marker=".",linestyle="solid", color="green",label="7day ROLLING MEAN")
ax.set_ylabel("utility levels")
ax.set_xlabel("Date")
ax.set_title("Daily, monthly and 7day ROLLING MEAN power utility among industry sectors")
ax.legend()
plt.show()
```



## ENGLAND

ENGLAND 7 day Rolling mean comparision between daily, and weekly mean resample

```
In [22]: # plot style
style.use("fivethirtyeight")
# create new rolling data
dfrolling_ENG= df[cols_ENG].rolling(7, center = True).mean()
# create timeline
start , end= "2001", "2010"
# plot rolling data
fig, ax = plt.subplots(figsize = (15,10))
ax.plot(df.loc[start:end , "New England : electric utility"], marker=".", line
ax.plot(df_weekly_avg_ENG.loc[start : end,"New England : electric utility"], 
ax.plot(dfrolling_ENG.loc[start : end,"New England : electric utility"], mark
ax.set_ylabel("Utility levels")
ax.set_xlabel("Date")
ax.set_title("Daily, monthly and 7day ROLLING MEAN power utility among indu
ax.legend()
plt.show()
```

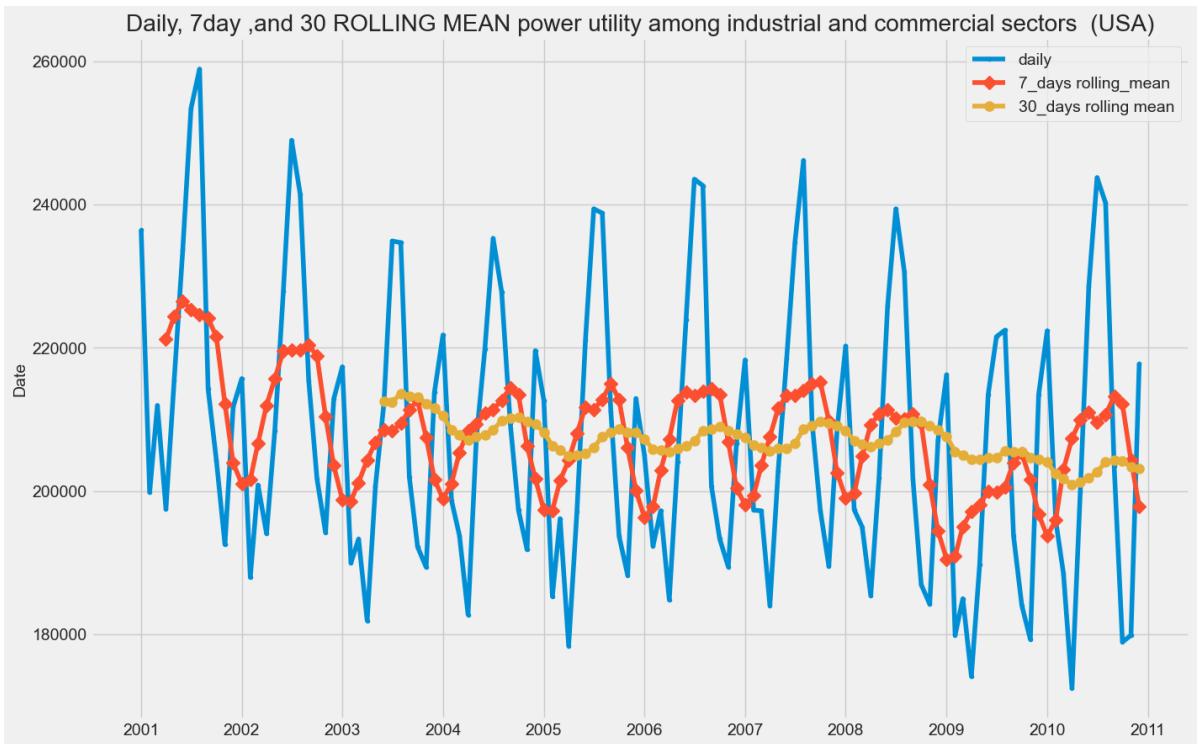


## TRENDS 30 days

### USA

USA 30 day Rolling mean comparision between daily, and 7day\_rolling

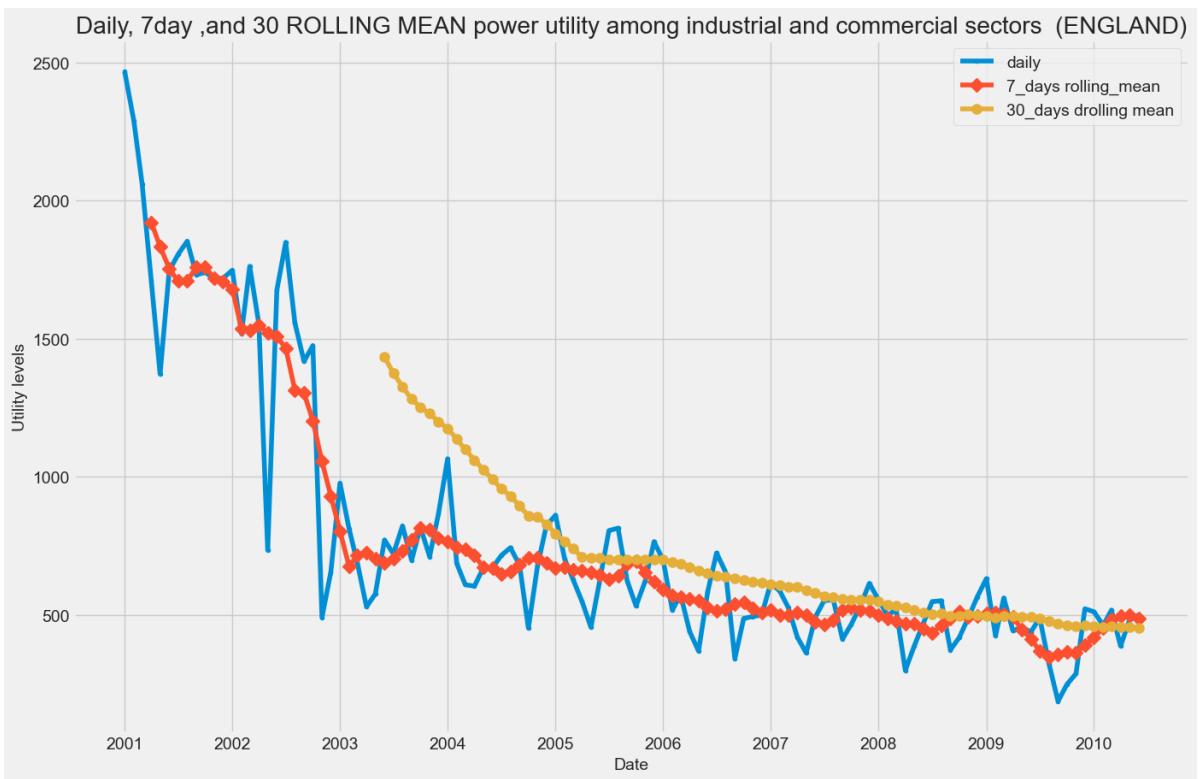
```
In [23]: # plot style
style.use("fivethirtyeight")
# create new rolling data
dfrollmd_mo_USA= df[cols_USA].rolling(window= 30).mean()
# create timeline
start , end= "2001", "2010"
# plot rolling data
fig, ax = plt.subplots(figsize = (15,10))
ax.plot(df.loc[start:end , "United States : electric utility"], marker=".",linestyle="solid", color="blue",label="Daily")
ax.plot(dfrolling_USA.loc[start : end,"United States : electric utility"],marker=".",linestyle="solid", color="red",label="7day rolling mean")
ax.plot(dfrollmd_mo_USA.loc[start : end,"United States : electric utility"],marker=".",linestyle="solid", color="green",label="30 day Rolling mean")
ax.set_ylabel("utility levels")
ax.set_ylabel("Date")
ax.set_title("Daily, 7day ,and 30 ROLLING MEAN power utility among industrial and commercial sectors (USA)")
ax.legend()
plt.show()
```



## ENGLAND

ENGLAND 30 day Rolling mean comparision between daily, and 7\_day rolling mean

```
In [24]: # plot style
style.use('fivethirtyeight')
# create new rolling data
dfrollmd_mo_ENG= df[cols_ENG].rolling(window=30).mean()
# create timeline
start , end= "2001", "2010-06"
# plot rolling data
fig, ax = plt.subplots(figsize = (15,10))
ax.plot(df.loc[start:end , "New England : electric utility"], marker=".",line
ax.plot(dfrolling_ENG.loc[start : end,"New England : electric utility"],mark
ax.plot(dfrollmd_mo_ENG.loc[start : end,"New England : electric utility"],ma
ax.set_ylabel("Utility levels")
ax.set_title("Daily, 7day , and 30 ROLLING MEAN power utility among industri
ax.set_xlabel("Date")
ax.legend()
plt.show()
```



In [25]: `df.head(1)`

Out[25]:

Date	United States : all sectors	United States : electric utility	United States : independent power producers	United States : all commercial	United States : all industrial	New England : all sectors	New England : electric utility	New England : independent power producers
2001-01-01	332493	236467	82269	629	13128	10005	2467	6959

In [26]: `# rename column names of dataset  
df_new=df.rename(columns=[df.columns[0] : "United_States_all_sectors" , df.colum  
df.columns[3] : "United_States_all_commercial" , df.columns[5]: "New_England_all_sectors", df.columns[6] :"N  
df.columns[7] :"New_England_electric_utility", df.columns[8] :"N  
df.columns[9] :"New_England_all_commercial", df.columns[10]`

In [27]: `df_new.head(1)`

Out[27]:

Date	United_States_all_sectors	United_States_electric_utility	United_States_independent_power_producers
2001-01-01	332493	236467	

## Decomposition (U.S.A)

In [28]: `style.use("fivethirtyeight")  
from statsmodels.tsa.seasonal import seasonal_decompose`

```

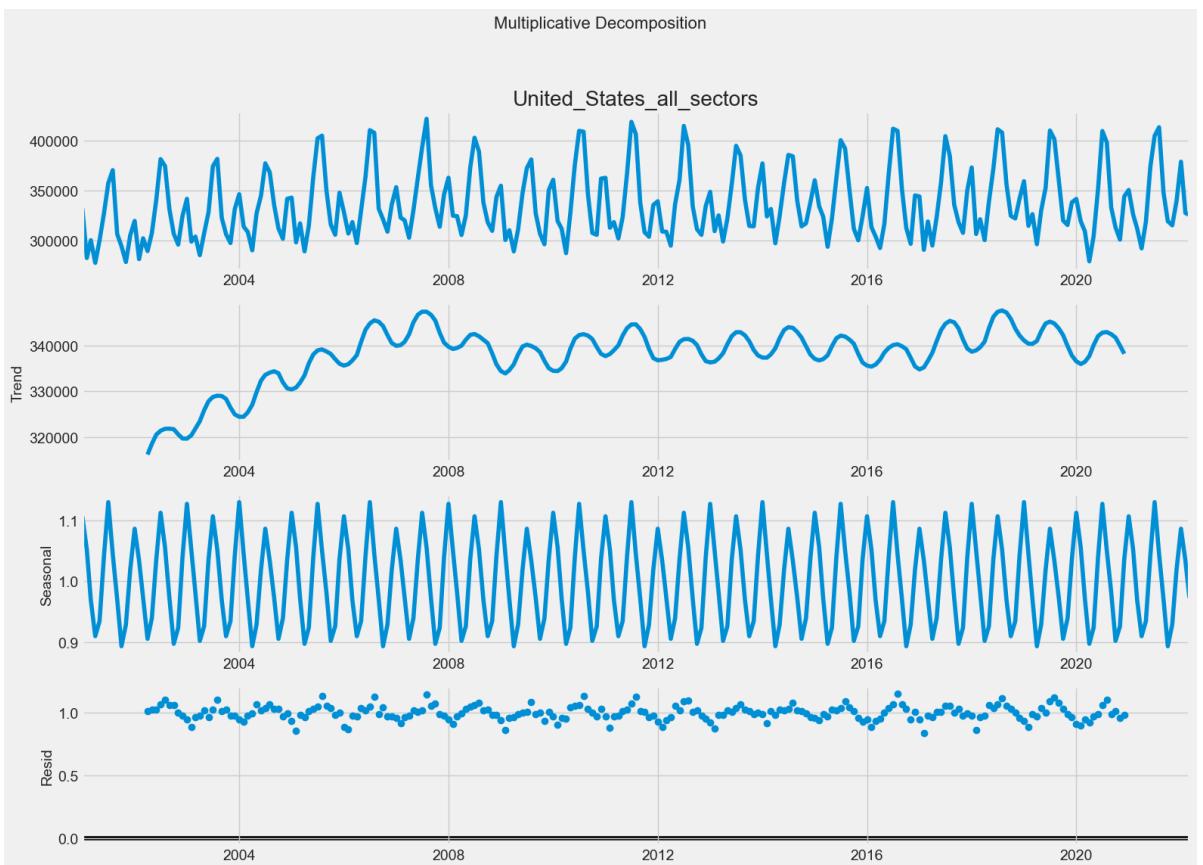
# Multiplicative Decomposition
multiplicative_decomposition = seasonal_decompose(df_new["United_States_all_sectors"], model='multiplicative')

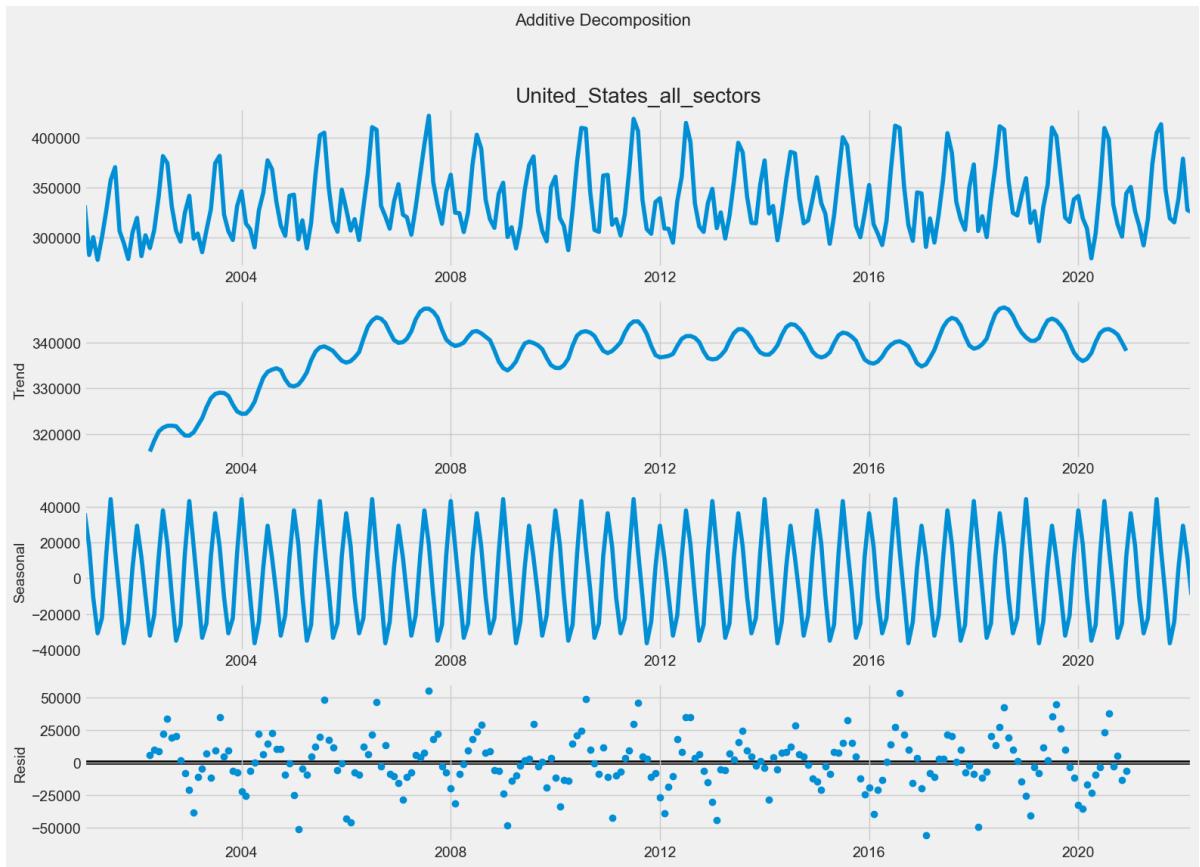
# Additive Decomposition
additive_decomposition = seasonal_decompose(df_new["United_States_all_sectors"], model='additive')

# Plot
plt.rcParams.update({"figure.figsize": (16,12)})
multiplicative_decomposition.plot().suptitle("Multiplicative Decomposition", fontweight="bold", fontsize=16)
plt.tight_layout(rect=[0, 0.03, 1, 0.95])

additive_decomposition.plot().suptitle("Additive Decomposition", fontsize=16)
plt.tight_layout(rect=[0, 0.03, 1, 0.95])

```





## Decomposition (ENGLAND)

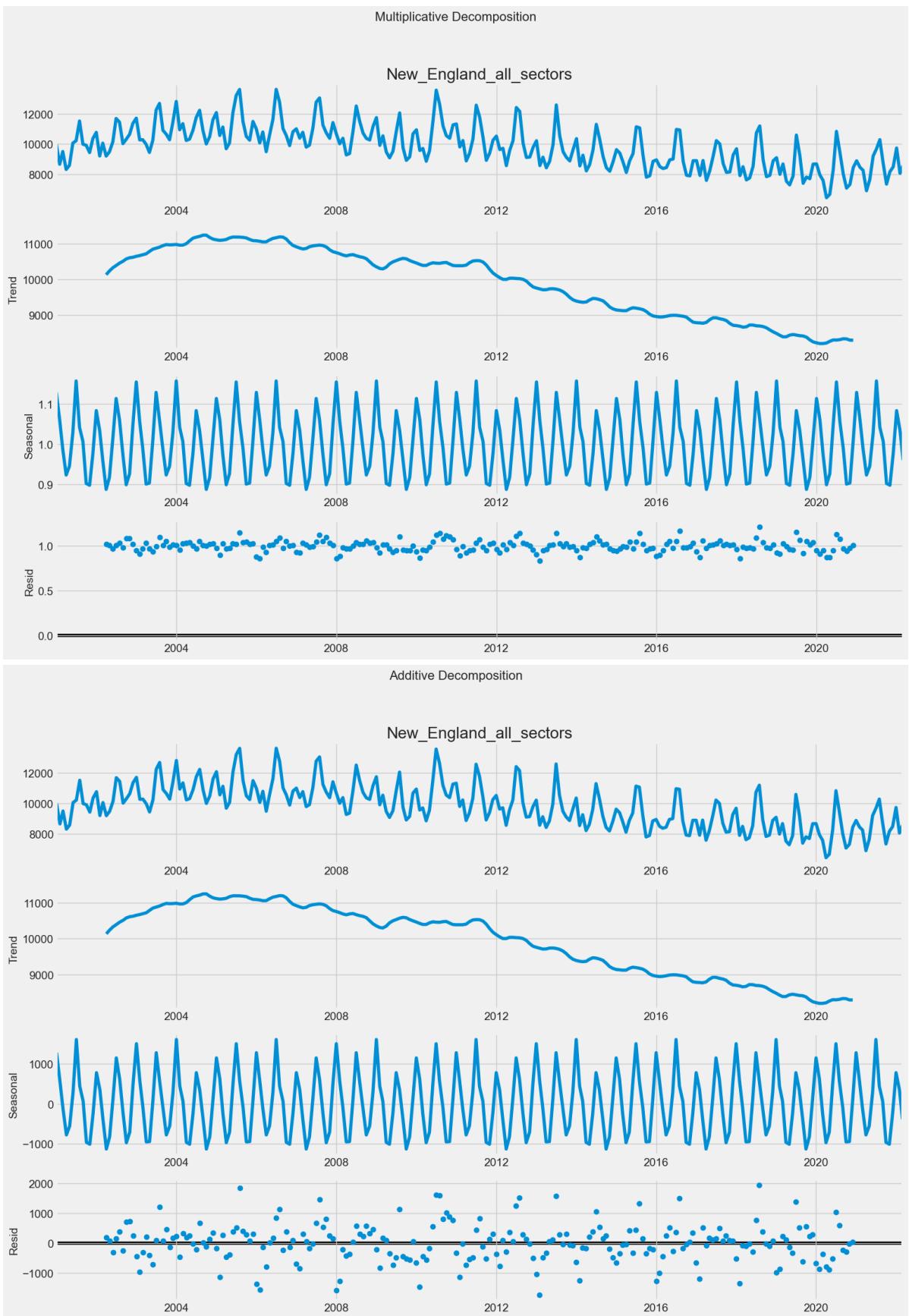
```
In [29]: style.use("fivethirtyeight")
from statsmodels.tsa.seasonal import seasonal_decompose

# Multiplicative Decomposition
multiplicative_decomposition = seasonal_decompose(df_new["New_England_all_sectors"])

# Additive Decomposition
additive_decomposition = seasonal_decompose(df_new["New_England_all_sectors"])

# Plot
plt.rcParams.update({"figure.figsize": (16,12)})
multiplicative_decomposition.plot().suptitle("Multiplicative Decomposition", fontweight="bold", fontsize=16)
plt.tight_layout(rect=[0, 0.03, 1, 0.95])

additive_decomposition.plot().suptitle("Additive Decomposition", fontweight="bold", fontsize=16)
plt.tight_layout(rect=[0, 0.03, 1, 0.95])
```



In [30]: df\_new.head(1)

Out[30] :

United\_States\_all\_sectors United\_States\_electric\_utility United\_States\_independent\_power\_

Date

Date	United_States_all_sectors	United_States_electric_utility	United_States_independent_power_
2001-01-01	332493	236467	

## Autocorrelation (USA)

- Now we use auto correlation to understand how past values relate to current values.  
##### note : auto correlated lags could be either positive or negative

In [34] :

```
autocorrelation_lag1=df_new["United_States_all_sectors"].autocorr(lag=1)
print("One Month Lag :", autocorrelation_lag1)

autocorrelation_lag2=df_new["United_States_all_sectors"].autocorr(lag=2)
print("two Month Lag :", autocorrelation_lag2)

autocorrelation_lag3=df_new["United_States_all_sectors"].autocorr(lag=3)
print("three Month Lag :", autocorrelation_lag3)

autocorrelation_lag4=df_new["United_States_all_sectors"].autocorr(lag=4)
print("four Month Lag :", autocorrelation_lag4)
```

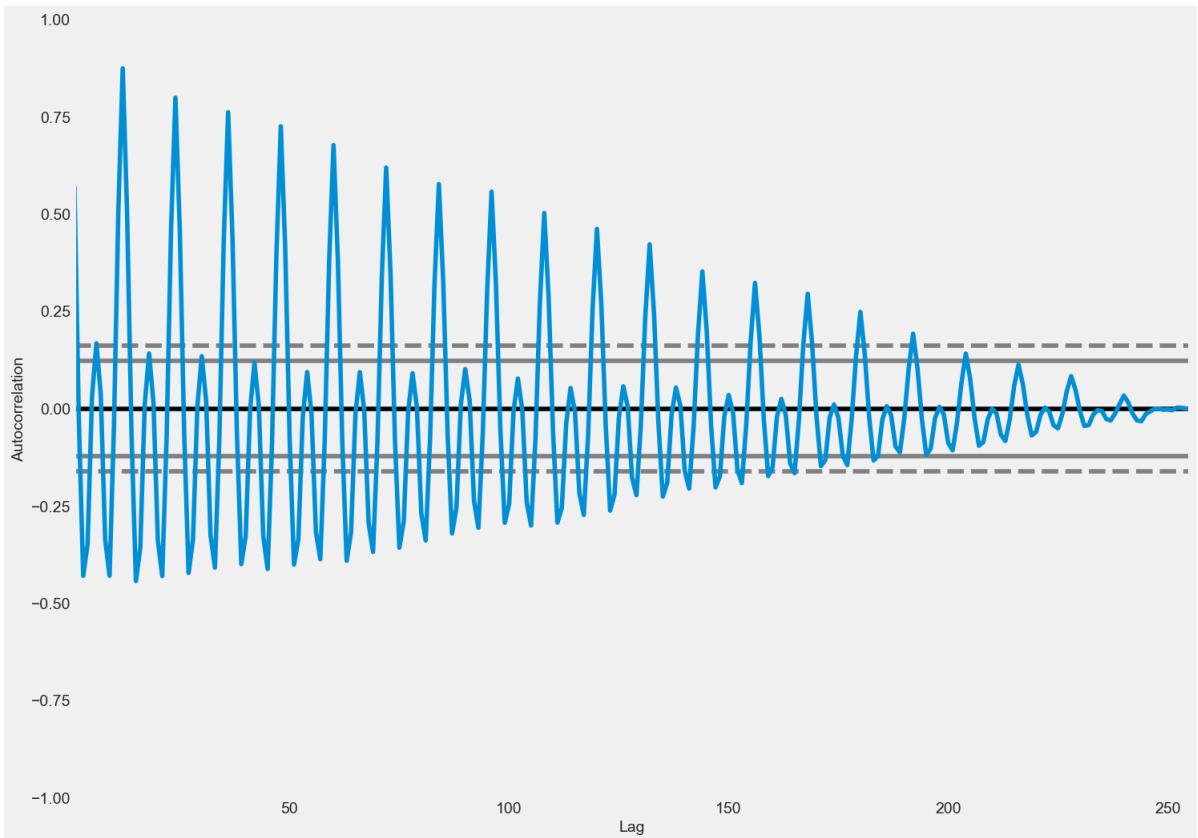
```
One Month Lag : 0.5731447691626406
two Month Lag : -0.027734834619947163
three Month Lag : -0.43422384933985514
four Month Lag : -0.35367649096891013
```

- we can see that we have negative auto-correlation for **United\_States\_all\_sectors** suggesting that high value in the current time period will be followed by a low value in the next time period

In [35] :

```
#plot autocorrelation
style.use("fivethirtyeight")
from pandas.plotting import autocorrelation_plot

autocorrelation_plot(df_new["United_States_all_sectors"])
plt.show()
```

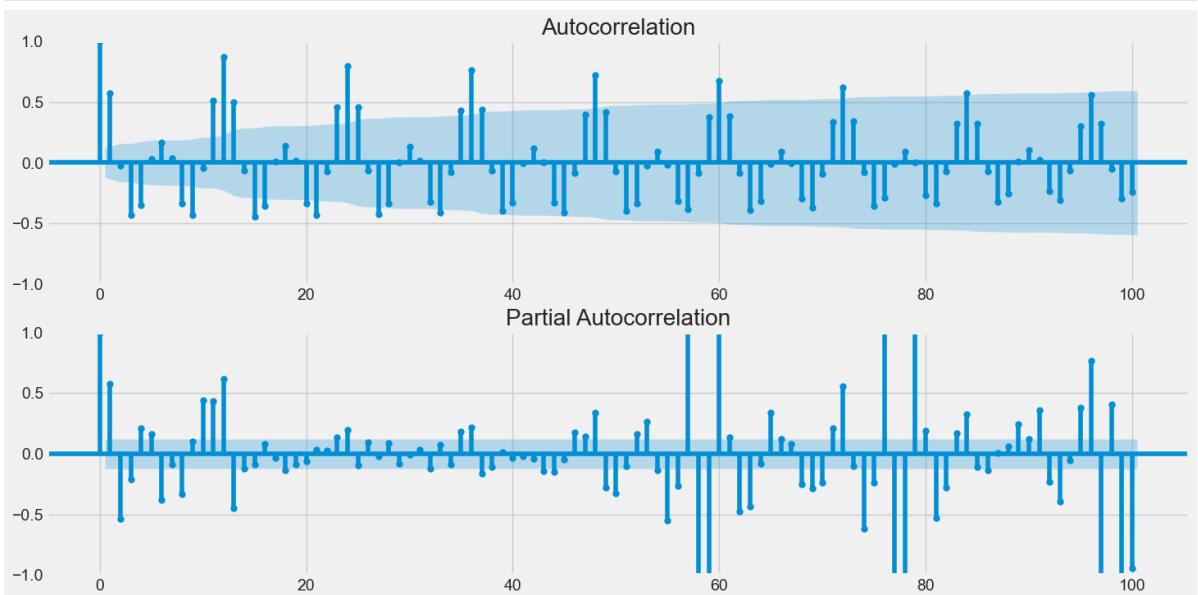


```
In [36]: style.use("fivethirtyeight")
from statsmodels.graphics.tsaplots import plot_acf
from statsmodels.graphics.tsaplots import plot_pacf

f, ax = plt.subplots(nrows=2, ncols=1, figsize=(16, 8))

plot_acf(df_new["United_States_all_sectors"], lags=100, ax=ax[0])
plot_pacf(df_new["United_States_all_sectors"], lags=100, ax=ax[1])

plt.show()
```



```
In [37]: df_new.head(1)
```

Out[37] :

United\_States\_all\_sectors United\_States\_electric\_utility United\_States\_independent\_power\_

Date

2001-01-01	332493	236467
------------	--------	--------

## Autocorrelation (England)

In [41]:

```
autocorrelation_lag1=df_new["New_England_all_sectors"].autocorr(lag=1)
print("One M0nth Lag :", autocorrelation_lag1)

autocorrelation_lag2=df_new["New_England_all_sectors"].autocorr(lag=2)
print("two M0nth Lag :", autocorrelation_lag2)

autocorrelation_lag3=df_new["New_England_all_sectors"].autocorr(lag=3)
print("three M0nth Lag :", autocorrelation_lag3)

autocorrelation_lag4=df_new["New_England_all_sectors"].autocorr(lag=4)
print("four M0nth Lag :", autocorrelation_lag4)

autocorrelation_lag6=df_new["New_England_all_sectors"].autocorr(lag=6)
print("five M0nth Lag :", autocorrelation_lag6)
```

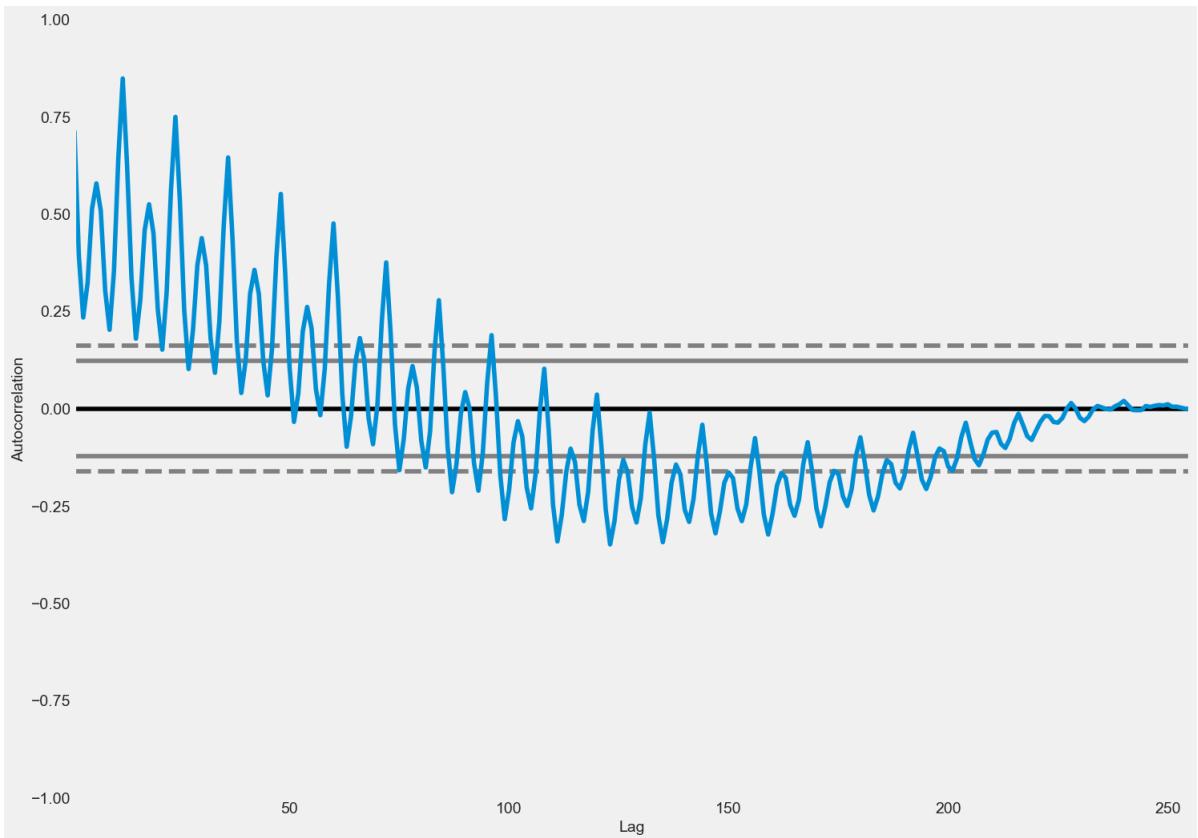
One M0nth Lag : 0.715458957704897  
two M0nth Lag : 0.3961097475099391  
three M0nth Lag : 0.2353956759443829  
four M0nth Lag : 0.3266717154869509  
five M0nth Lag : 0.590497331800669

- we can see that we have positive auto-correlation for **New\_England\_all\_sectors** suggesting that high value in the current time period would be a high tomorrow as well

In [35]:

```
style.use("fivethirtyeight")
from pandas.plotting import autocorrelation_plot

autocorrelation_plot(df_new["New_England_all_sectors"])
plt.show()
```

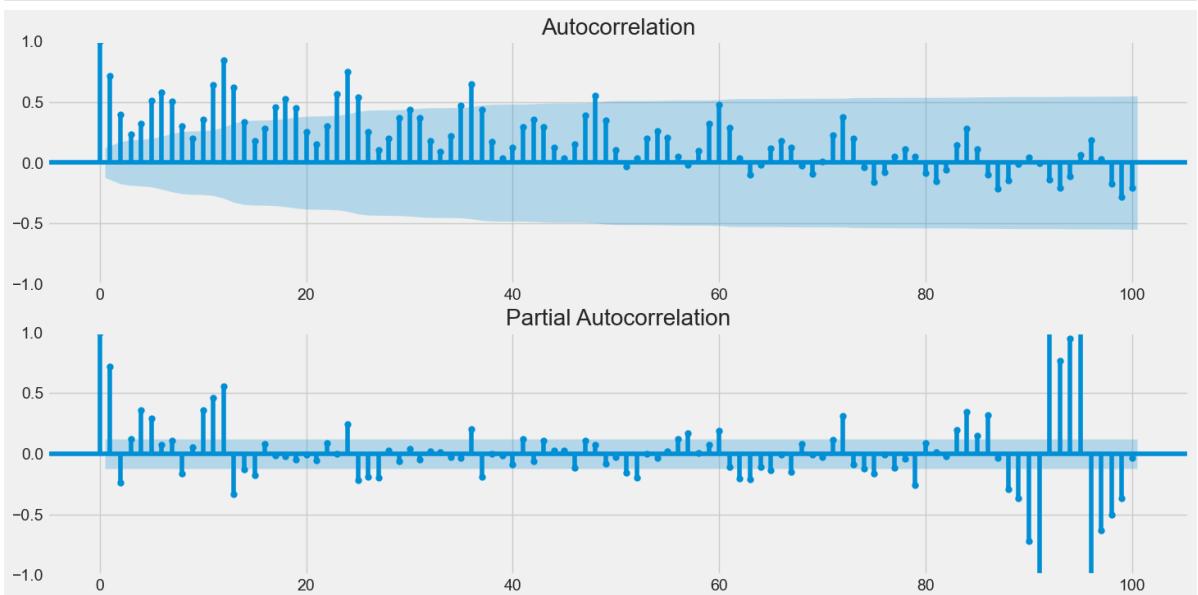


```
In [36]: style.use("fivethirtyeight")
from statsmodels.graphics.tsaplots import plot_acf
from statsmodels.graphics.tsaplots import plot_pacf

f, ax = plt.subplots(nrows=2, ncols=1, figsize=(16, 8))

plot_acf(df_new["New_England_all_sectors"], lags=100, ax=ax[0])
plot_pacf(df_new["New_England_all_sectors"], lags=100, ax=ax[1])

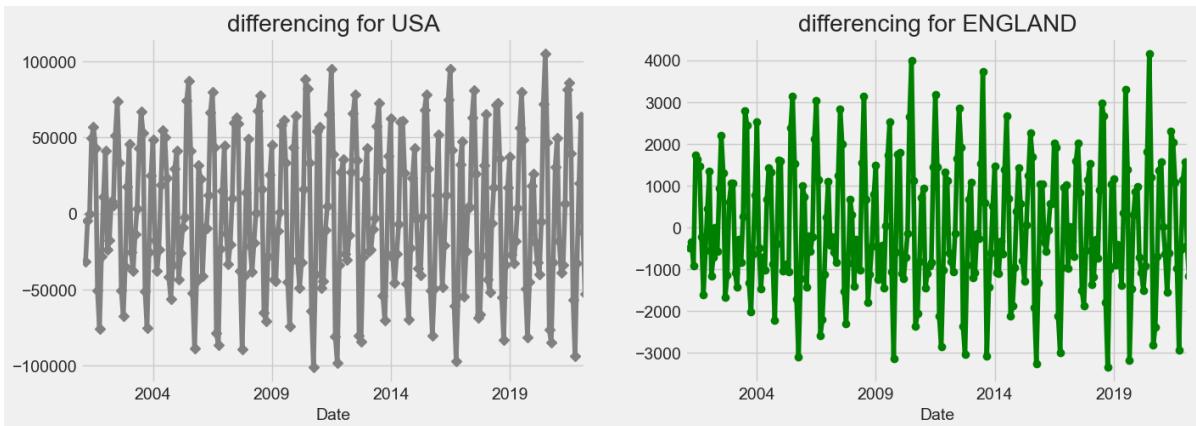
plt.show()
```



## Differencing

- The `diff` function helps remove trends from the data to view their stationarity.

```
In [42]: # plot subplots
style.use("fivethirtyeight")
# plot subplot
f,ax = plt.subplots (1,2,figsize = (15 ,5))
df_new.United_States_all_sectors.diff(2).plot(ax = ax [0],marker="D",color='black')
df_new.New_England_all_sectors.diff(2).plot(ax = ax [1],marker="o",color="green")
plt.show ()
```

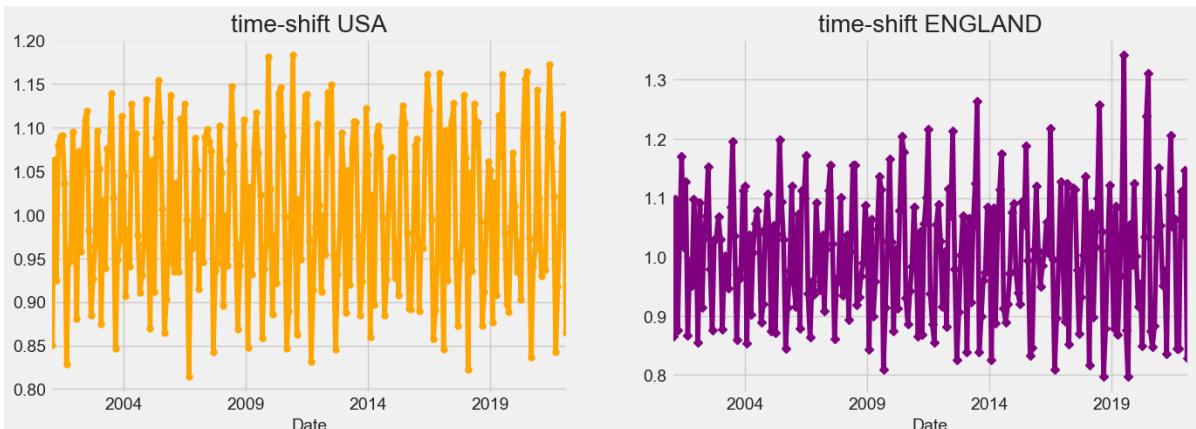


## shift

- we use the shift function to view our data's past and current values of previous day and present day

```
In [44]: # create new column for shift
df_new["USA Shift"] = df_new.United_States_all_sectors.div(df_new.United_States_all_sectors.shift(1))
df_new["England Shift"] = df_new.New_England_all_sectors.div(df_new.New_England_all_sectors.shift(1))
```

```
In [45]: style.use("fivethirtyeight")
# plot shift
f,ax = plt.subplots (1,2,figsize = (15 ,5))
df_new["USA Shift"].plot(ax = ax [0],marker="o", markersize= 5,color="orange")
df_new["England Shift"].plot(ax = ax [1],marker="D",markersize= 5,color="purple")
plt.show ()
```

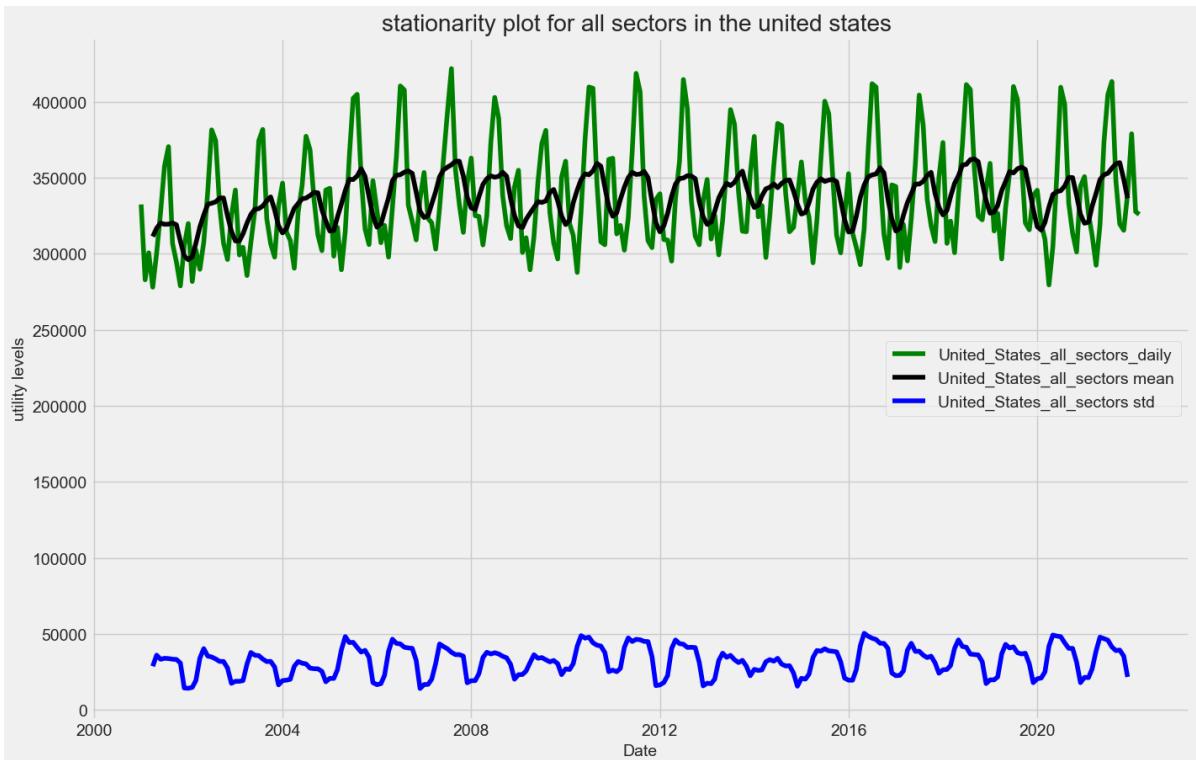


## stationarity

- For forecasting purposes, it is desirable for a time series to exhibit stationarity. In a stationary time series, the mean and standard deviation remain constant over time. Stationarity is important because it allows us to make reliable predictions based on the assumption that the future behavior of the time series will be similar to its past behavior.

```
In [47]: # preparing stationery data
df_usa_all_sectors=df_new.United_States_all_sectors
dfrolling_USA_sectors_mean= df_new.United_States_all_sectors.rolling(7, center=True)
dfrolling_USA_sectors_std= df_new.United_States_all_sectors.rolling(7, center=True)
```

```
In [50]: # ploting stationery data
fig, ax = plt.subplots(figsize = (15,10))
ax.plot(df_usa_all_sectors,color="green" ,label="United_States_all_sectors_dail")
ax.plot(dfrolling_USA_sectors_mean,color = "black" ,label="United_States_all_sectors mean")
ax.plot(dfrolling_USA_sectors_std ,color= "blue",label= "United_States_all_sectors std")
ax.set_title("stationarity plot for all sectors in the united states ")
ax.set_ylabel("utility levels")
ax.set_xlabel("Date")
plt.legend(loc= "best")
plt.show()
```



```
In [51]: from statsmodels.tsa.stattools import adfuller
result=adfuller(df_new.United_States_all_sectors)
adf_statistic= result[0]
p_value=result[1]
critical_values= result[4]

print("ADF Statistic:" , adf_statistic)
print("p_value :" , p_value)
print ("Critical Values:")
for key, value in critical_values.items():
    print(f"{key}:{value}")
```

```
ADF Statistic: -3.5613572783625376
p_value : 0.006544248574970173
Critical Values:
1%:-3.4578942529658563
5%:-2.8736593200231484
10%:-2.573228767361111
```

- There are several statistical tests available to determine the stationarity of a time series. Here we are going to use Augmented Dickey-Fuller (ADF) Test. The ADF tests the null hypothesis that a unit root is present in the time series (indicating non-stationarity)
- If the p-value obtained from the ADF test is below a chosen significance level (e.g., 0.05), we can reject the null hypothesis and conclude that the series is stationary.

## TIMESERIES FORCASTING

```
In [52]: # import necessary libraries
from prophet import Prophet
```

```
In [53]: import prophet
```

### USA power utility forecasting for all sectors

```
In [54]: # reset dataset for forecasting
df_model = df_new.reset_index()
```

```
In [55]: df_model.head(1) # first roll forcast data
```

```
Out[55]:
Date  United_States_all_sectors  United_States_electric_utility  United_States_independent_pow
0    2001-01-01                  332493                      236467
```

```
In [56]: # creat data for data with only data and target variable
df = pd.DataFrame()
df_model["ds"] = pd.to_datetime(df_model["Date"])
df_model["y"] = df_model["United_States_all_sectors"]
```

```
In [57]: # model forcasting for 10 years
m = Prophet()
m.fit(df_model)
future = m.make_future_dataframe(periods=12 * 10,
                                  freq="M")
```

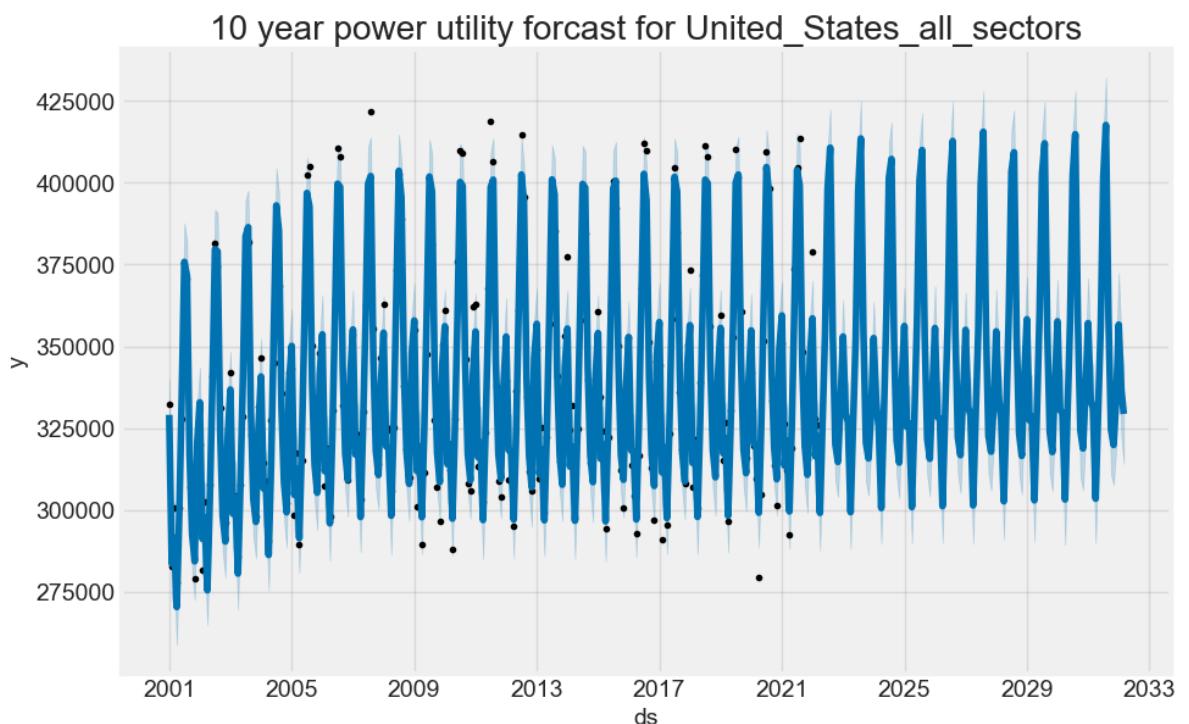
```
16:17:11 - cmdstanpy - INFO - Chain [1] start processing
16:17:12 - cmdstanpy - INFO - Chain [1] done processing
```

```
In [58]: # creating future forcasting
forecast = m.predict(future)
forecast[["ds", "yhat", "yhat_lower",
```

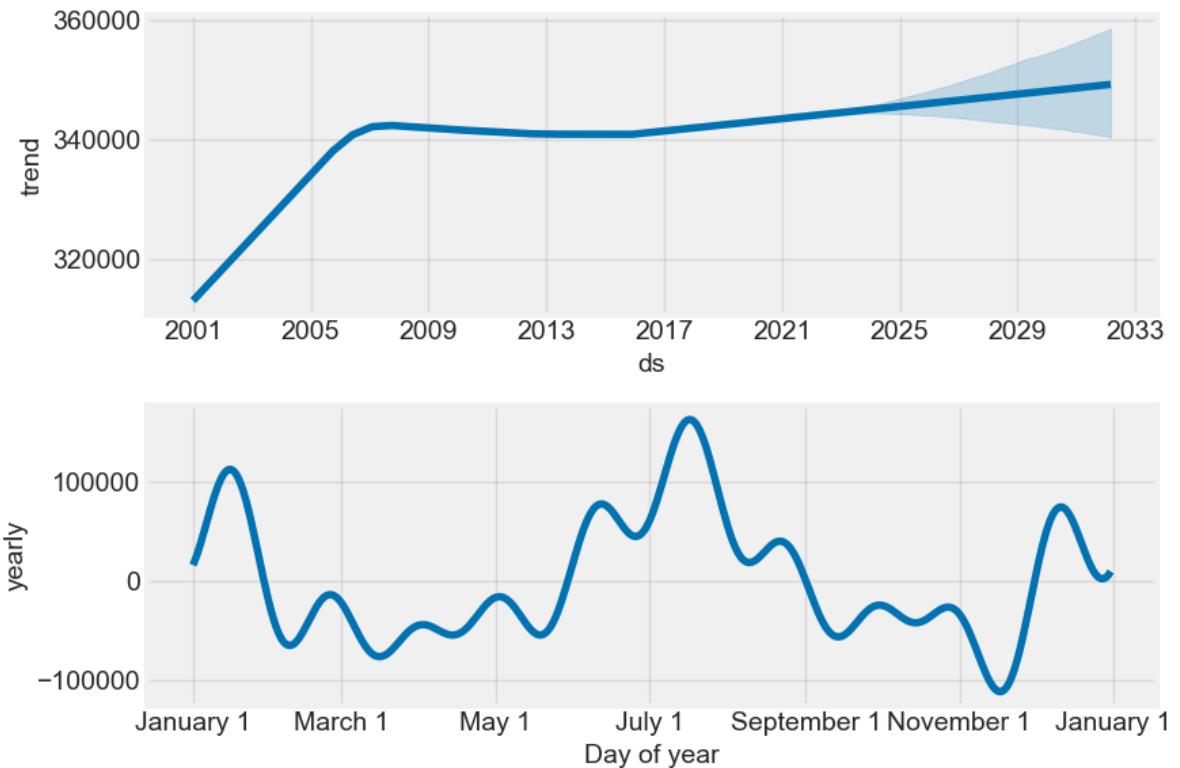
```
"yhat_upper", "trend",
 "trend_lower", "trend_upper"]].tail()
```

Out[58]:	ds	yhat	yhat_lower	yhat_upper	trend	trend_lower	trend_upper
370	2031-10-31	319848.045469	307657.243420	334332.172354	349091.118320	340725.407825	357935
371	2031-11-30	333293.646552	318690.434434	347911.510010	349133.246912	340700.227377	358081
372	2031-12-31	356629.915191	342885.600817	372465.574712	349176.779791	340620.136459	358223
373	2032-01-31	336798.532061	322325.893029	351753.002248	349220.312670	340497.752485	358424
374	2032-02-29	329335.777514	314149.728967	343731.615490	349261.036976	340411.200960	358612

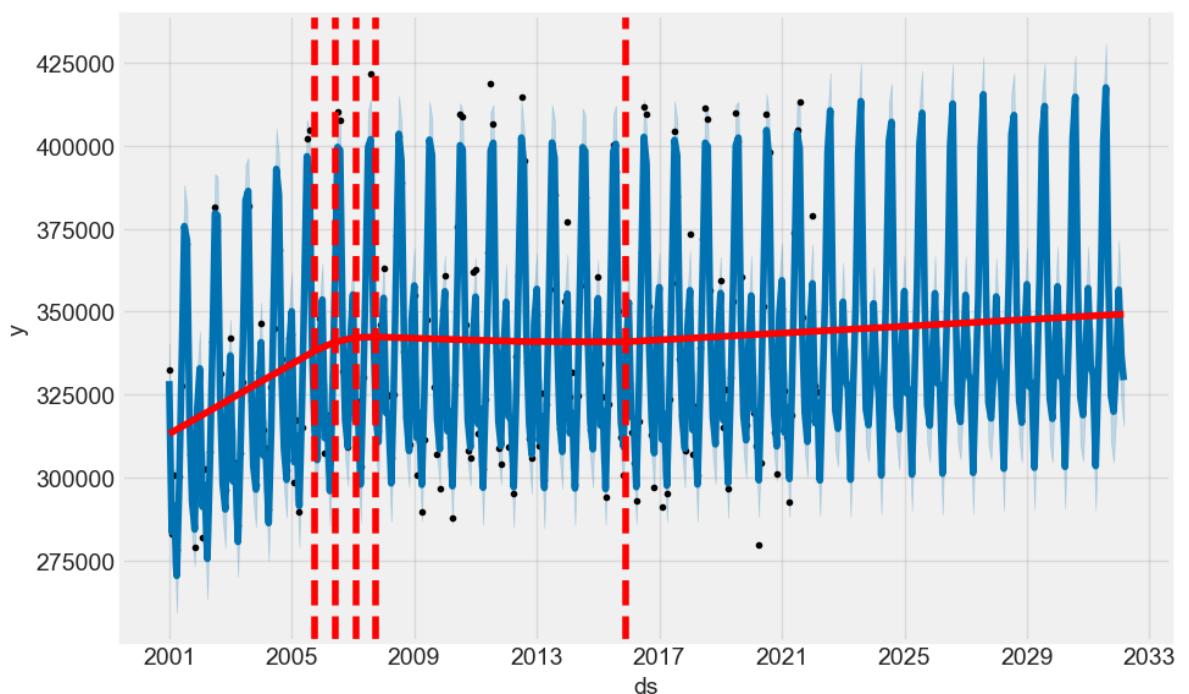
```
In [60]: # plot style
style.use("fivethirtyeight")
# show plot
fig1 = m.plot(forecast)
plt.title("10 year power utility forecast for United_States_all_sectors")
plt.show()
```



```
In [61]: # plot style
style.use("fivethirtyeight")
fig2 = m.plot_components(forecast)
# show plot
fig2=plt.show()
fig2
```



```
In [56]: # plot style
style.use("fivethirtyeight")
# show changes
from prophet.plot import add_changepoints_to_plot
fig = m.plot(forecast)
a = add_changepoints_to_plot(fig.gca(),
                             m, forecast)
plt.show()
```



## TIMESERIES PREDICTION

Difference between forecasting and prediction

- A forecast can be said to be a calculation or an estimation which uses data from previous events, together with recent trends to come up a future outcome. A prediction is an actual act of indicating that something will happen in the future with or without prior information. in other words forecasting **shows** the future while prediction **tells** the future

```
In [61]: # reset dataset for predictions
df_model_2= df_new.reset_index()
```

```
In [62]: # new data for predictive model
df_model_2.head(1)
```

Out[62]:

	Date	United_States_all_sectors	United_States_electric_utility	United_States_independent_pow
0	2001-01-01	332493	236467	

```
In [64]: # Getting the test and train size of the data
train_size = int(0.99 * len(df_model_2))
test_size = len(df_model_2) - train_size
# Train models
Train_df_model_2 = df_model_2[["Date", "United_States_electric_utility"]].copy()
Train_df_model_2.columns = ["ds", "y"]
train = Train_df_model_2.iloc[:train_size, :]
x_train, y_train = pd.DataFrame(Train_df_model_2.iloc[:train_size, 0]), pd.DataFrame(Train_df_model_2.iloc[:train_size, 1])
x_valid, y_valid = pd.DataFrame(Train_df_model_2.iloc[train_size:, 0]), pd.DataFrame(Train_df_model_2.iloc[train_size:, 1])
# length of model
print(len(train), len(x_valid))
```

252 3

```
In [73]: # viewing training data
train
```

Out[73]:

	ds	y
0	2001-01-01	236467
1	2001-02-01	199802
2	2001-03-01	211942
3	2001-04-01	197499
4	2001-05-01	215508
...	...	...
247	2021-08-01	229150
248	2021-09-01	186742
249	2021-10-01	165575
250	2021-11-01	163203
251	2021-12-01	178473

252 rows × 2 columns

```
In [71]: from sklearn.metrics import mean_absolute_error, mean_squared_error, mean_absolute_error
import math

from prophet import Prophet

# Train the model
model = Prophet()
model.fit(train)

x_valid = model.make_future_dataframe(periods=test_size, freq="M")

# Predict on valid set
y_pred = model.predict(x_valid)

# Calculate metrics
score_mae = mean_absolute_error(y_valid, y_pred.tail(test_size)[["yhat"]])
score_rmse = math.sqrt(mean_squared_error(y_valid, y_pred.tail(test_size)[["yhat"]]))
score_mape = mean_absolute_percentage_error(y_valid, y_pred.tail(test_size)[["yhat"]])
print("MAE is {}".format(score_mae))
print("RMSE: {}".format(score_rmse))
print("MAPE is {}".format(score_mape))
```

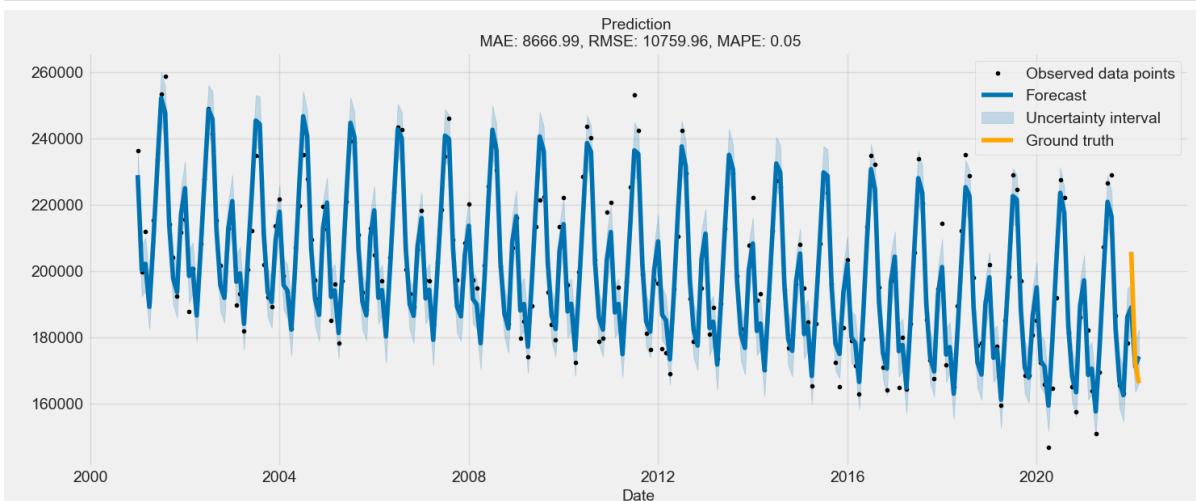
```
16:53:01 - cmdstanpy - INFO - Chain [1] start processing
16:53:01 - cmdstanpy - INFO - Chain [1] done processing
MAE is 8666.993245216241
RMSE: 10759.959643823686
MAPE is 0.04558199198660601
```

```
In [72]: style.use("fivethirtyeight")
# plot prediction models
f, ax = plt.subplots(1)
f.set_figheight(6)
f.set_figwidth(15)

model.plot(y_pred, ax=ax)
sns.lineplot(x=x_valid["ds"], y=y_valid["y"], ax=ax, color="orange", label="Ground truth")

ax.set_title(f"Prediction \n MAE: {score_mae:.2f}, RMSE: {score_rmse:.2f}, MAPE: {score_mape:.2f}")
ax.set_xlabel(xlabel="Date", fontsize=14)
ax.set_ylabel(ylabel=" ", fontsize=14)

plt.show()
```



# Energy usage Trends(USA & New England)

```
In [25]: import pandas as pd
import matplotlib.pyplot as plt

df = pd.read_csv('Energy_data_usage_USA.csv')

df['Date'] = pd.to_datetime(df['Date'])

fig, axs = plt.subplots(2, 2, figsize=(16, 10))
fig.suptitle('Energy Usage Trends in the USA and New England', fontsize=18)

axs[0, 0].plot(df['Date'], df['United States: electric utility'], color='blue')
axs[0, 1].plot(df['Date'], df['United States: independent power producers'], color='green')
axs[1, 0].plot(df['Date'], df['United States: all commercial'], color='orange')
axs[1, 1].plot(df['Date'], df['New England: all sectors'], color='red', label='New England')

for ax in axs.flat:
    ax.set_xticks(df['Date'].values)
    ax.set_xticklabels(df['Date'].dt.strftime('%Y-%m'), rotation=45, ha='right')

for ax in axs.flat:
    ax.spines['top'].set_visible(False)
    ax.spines['right'].set_visible(False)
    ax.set_xlabel('Date')
    ax.set_ylabel('Energy Usage')
    ax.legend()

for ax in axs.flat:
    ax.grid(True, linestyle='--', alpha=0.7)

fig.tight_layout()
plt.subplots_adjust(top=0.9)
plt.show()

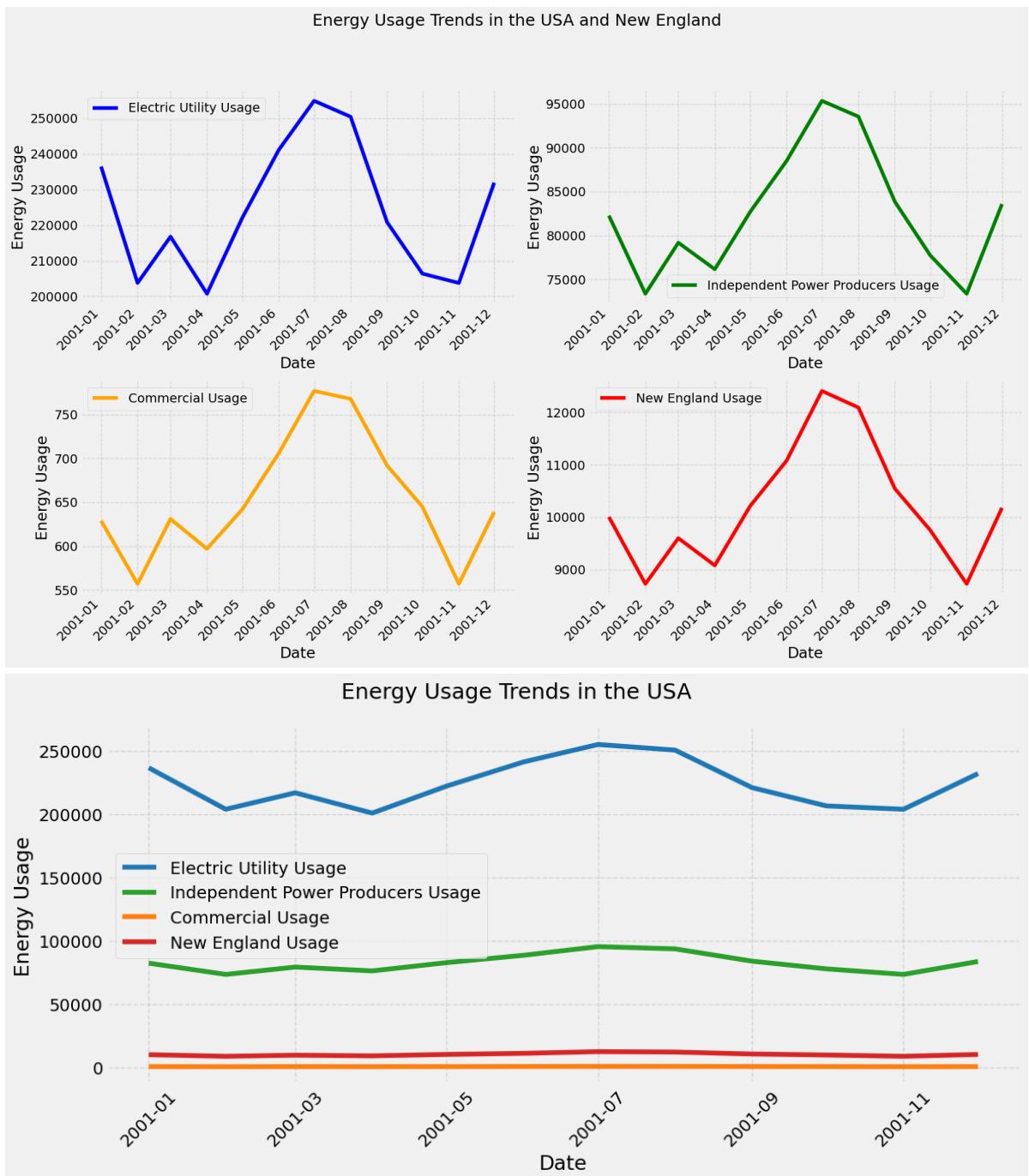
fig, ax = plt.subplots(figsize=(12, 6))
fig.suptitle('Energy Usage Trends in the USA', fontsize=18)

ax.plot(df['Date'], df['United States: electric utility'], color='tab:blue', label='United States: electric utility')
ax.plot(df['Date'], df['United States: independent power producers'], color='green', label='United States: independent power producers')
ax.plot(df['Date'], df['United States: all commercial'], color='orange', label='United States: all commercial')
ax.plot(df['Date'], df['New England: all sectors'], color='red', label='New England: all sectors', linestyle='dashed')

for tick in ax.get_xticklabels():
    tick.set_rotation(45)

ax.spines['top'].set_visible(False)
ax.spines['right'].set_visible(False)
ax.set_xlabel('Date')
ax.set_ylabel('Energy Usage')
ax.legend()
ax.grid(True, linestyle='--', alpha=0.7)

plt.tight_layout()
plt.show()
```



In [ ]:

In [ ]:

In [ ]: