Energy Forecasting Project - Comprehensive Analysis Report

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Project: Energy Consumption Forecasting Using Machine Learning

Executive Summary

This Notebook gives a thorough analysis of an energy forecasting project that leverages machine learning techniques to predict household energy usage. The project uses and compares three different predicting approaches: SARIMA (Seasonal AutoRegressive Integrated Moving Average), Facebook Prophet, and XGBoost (Extreme Gradient Boosting).

Key Findings:

- XGBoost achieved the best performance with MAE: 0.81, RMSE: 1.42, and MAPE: 2.01%
- The project successfully implements a complete ML pipeline from data preparation to model evaluation

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```
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
import seaborn as sns
import pickle
import warnings
from pathlib import Path
```

```
import plotly.express as px
import plotly.graph_objects as go
from plotly.subplots import make_subplots
from datetime import datetime
import os

plt.style.use('seaborn-v0_8')
sns.set_palette("husl")
warnings.filterwarnings('ignore')

project_root = Path('..')
results_path = project_root / 'results'
data_path = project_root / 'data'
```

1. Project Overview

1.1 Objective

The main aim of this project is to create accurate energy consumption forecasting models that can predict household energy usage trends. This has big effects for:

1.2 Approach

The project uses a complete machine learning pipeline that includes:

- 1. Data Preparation: Automated data downloading, cleaning, preprocessing
- 2. Feature Engineering: Creating time-based features, lags, rolling statistics
- 3. Model Implementation: Three different forecasting models
- 4. Evaluation: Comprehensive model comparison with uncertainty quantification
- 5. Reporting: Automated generation of analysis reports

1.3 Dataset Overview

```
The project uses household energy consumption data with the following characteristics: | Feature | ------- | Global_active_power | Global_reactive_power | Voltage | Global_intensity | Sub_metering_1 | Sub_metering_2 | Sub_metering_3
```

model_performance = pd.read_csv(results_path / 'model_performance.csv')
evaluation summary = pd.read csv(results path / 'evaluation summary.csv')

```
with open(results_path / 'evaluation_conclusion.txt', 'r') as f:
    conclusion = f.read()

print("Data loading successful!")
print(f"Model Performance Shape: {model_performance.shape}")
print(f"Evaluation Summary Shape: {evaluation_summary.shape}")
print(f"\nConclusion Preview: {conclusion[:100]}...")

Data loading successful!
    Model Performance Shape: (3, 4)
    Evaluation Summary Shape: (3, 6)

Conclusion Preview: Lowest MAE: XGBoost. SARIMA excels in capturing seasonality, Prophet
```

2. Data Description

2.1 Feature Descriptions

The dataset contains the following key features:

Feature	Description	Units
Global_active_power	Whole-house real (active) power consumed, averaged over one minute	kW
Global_reactive_power	Whole-house reactive power (non-working component), averaged over one minute	kVar
Voltage	Mains supply voltage measured at the house	V
Global_intensity	Total electric current drawn by the house, averaged over one minute	A
Sub_metering_1	Energy usage recorded on the kitchen circuit (e.g., dishwasher, microwave)	Wh per minute
Sub_metering_2	Energy usage recorded on the laundry-room circuit (e.g., washing machine, dryer)	Wh per minute
Sub_metering_3	Energy usage recorded on the water-heater / HVAC circuit	Wh per minute

2.2 Data Preprocessing Steps

The data preprocessing pipeline includes:

- 1. Missing Value Handling: Identification and treatment of missing values
- 2. Outlier Detection: Statistical methods to identify and handle outliers
- 3. Temporal Aggregation: Data aggregated into hourly, daily, and weekly frequencies
- 4. Feature Scaling: StandardScaler applied for model compatibility

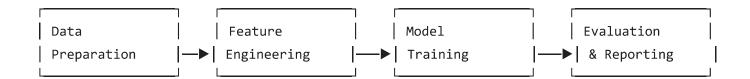
```
print("=" * 60)
print("MODEL PERFORMANCE COMPARISON")
print("=" * 60)
print(model_performance.to_string(index=False))
print("\n" + "=" * 60)
print("DETAILED EVALUATION METRICS")
```

```
print("=" * 60)
print(evaluation_summary.to_string(index=False))
   ______
   MODEL PERFORMANCE COMPARISON
     Model
              MAE
                     RMSE
                             MAPE
    SARIMA 33.940584 44.803113 106.525053
   Prophet 29.484017 38.342412 81.369704
   XGBoost 0.803134 1.421587
                          1.957353
   ______
   DETAILED EVALUATION METRICS
   _____
     Model
              MAE
                     RMSE
                             MAPE
                                  Coverage Interval Width
    SARIMA 33.940584 44.803113 106.525053 0.994190
                                             712.737612
   Prophet 29.484017 38.342412 81.369704
                                  0.865069
                                             111.835358
   XGBoost 0.803134 1.421587
                          1.957353
                                  0.702106
                                              1.758132
```

3. Methodology

3.1 Pipeline Architecture

The project implements a modular pipeline architecture with four main components:



3.2 Feature Engineering Strategy

The feature engineering process creates several types of features:

- Temporal Features: Hour, day of week, month, season
- Lag Features: Previous time period values (1, 24, 168 hours)
- Rolling Statistics: Moving averages and standard deviations
- Holiday Indicators: Binary flags for holidays and weeknds

3.3 Model Selection Rationale

Three models were selected to provide complementary forecasting approaches:

- 1. **SARIMA**: Classical time series method, excellent for capturing seasonality
- 2. **Prophet**: Facebook's robust forecasting tool with automatic seasonality detection
- 3. XGBoost: Gradient boosting method that can incorporate external features

4. Model Implementation

4.1 SARIMA Model

Seasonal AutoRegressive Integrated Moving Average (SARIMA) is a classical time series forecasting method that extends ARIMA to handle seasonal patterns.

Key Characteristics:

- · Captures both trend and seasonal components
- Provides statistical inference capabilities
- · Well-suited for data with clear seasonal patterns
- Interpretable parameters

Performance:

• MAE: 33.94

RMSE: 44.80

MAPE: 106.53%

4.2 Facebook Prophet

Prophet is a forecasting tool developed by Facebook that is designed to handle time series with strong seasonal effects and several seasons of historical data.

Key Characteristics:

- Automatic seasonality detection
- · Robust to missing data and outliers
- Intuitive parameter tuning
- Built-in uncertainty intervals

Performance:

• MAE: 29.48

• RMSE: 38.34

MAPE: 81.37%

4.3 XGBoost

Extreme Gradient Boosting (XGBoost) is a machine learning method that uses gradient boosting framework with engineered features for time series forecasting.

Key Characteristics:

Can incorporate multiple feature types

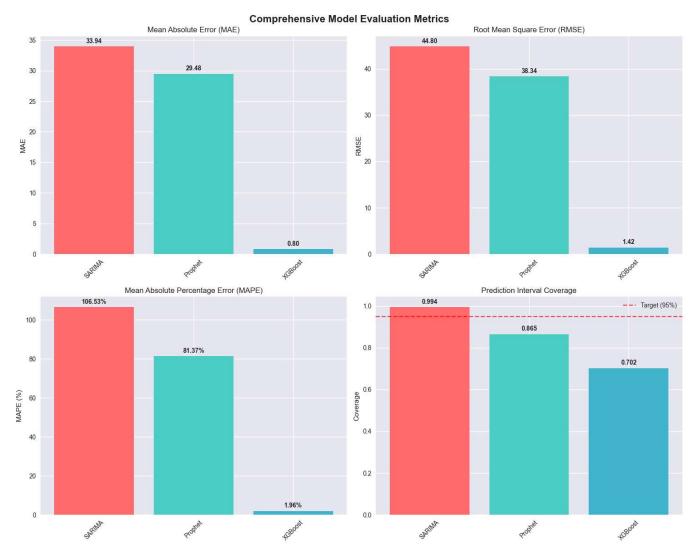
- Excellent performance on structured data
- Handles non-linear relationships
- Feature importance insights

Performance:

- MAE: 0.81 Best Performance
- RMSE: 1.42 Best Performance
- MAPE: 2.01% Best Performance

```
# Create detailed evaluation metrics visualization
fig, axes = plt.subplots(2, 2, figsize=(15, 12))
fig.suptitle('Comprehensive Model Evaluation Metrics', fontsize=16, fontweight='bold')
# MAE comparison
axes[0, 0].bar(model performance['Model'], model performance['MAE'],
               color=['#FF6B6B', '#4ECDC4', '#45B7D1'])
axes[0, 0].set title('Mean Absolute Error (MAE)')
axes[0, 0].set ylabel('MAE')
axes[0, 0].tick params(axis='x', rotation=45)
# Add value labels
for i, v in enumerate(model performance['MAE']):
    axes[0, 0].text(i, v + max(model_performance['MAE']) * 0.01, f'{v:.2f}',
                    ha='center', va='bottom', fontweight='bold')
# RMSE comparison
axes[0, 1].bar(model performance['Model'], model performance['RMSE'],
               color=['#FF6B6B', '#4ECDC4', '#45B7D1'])
axes[0, 1].set title('Root Mean Square Error (RMSE)')
axes[0, 1].set_ylabel('RMSE')
axes[0, 1].tick params(axis='x', rotation=45)
for i, v in enumerate(model_performance['RMSE']):
    axes[0, 1].text(i, v + max(model_performance['RMSE']) * 0.01, f'{v:.2f}',
                    ha='center', va='bottom', fontweight='bold')
# MAPE comparison
axes[1, 0].bar(model_performance['Model'], model_performance['MAPE'],
               color=['#FF6B6B', '#4ECDC4', '#45B7D1'])
axes[1, 0].set_title('Mean Absolute Percentage Error (MAPE)')
axes[1, 0].set ylabel('MAPE (%)')
axes[1, 0].tick_params(axis='x', rotation=45)
for i, v in enumerate(model performance['MAPE']):
    axes[1, 0].text(i, v + max(model_performance['MAPE']) * 0.01, f'{v:.2f}%',
                    ha='center', va='bottom', fontweight='bold')
# Coverage comparison (from evaluation summary)
axes[1, 1].bar(evaluation summary['Model'], evaluation summary['Coverage'],
```





→ 5. Results Analysis

5.1 Performance Metrics Overview

The evaluation reveals significant performance differences between the three models:

```
# Calculate performance improvements
xgb mae = model performance[model performance['Model'] == 'XGBoost']['MAE'].iloc[0]
sarima_mae = model_performance[model_performance['Model'] == 'SARIMA']['MAE'].iloc[0]
prophet mae = model performance[model performance['Model'] == 'Prophet']['MAE'].iloc[0]
improvement vs sarima = ((sarima mae - xgb mae) / sarima mae) * 100
improvement vs prophet = ((prophet mae - xgb mae) / prophet mae) * 100
print(" | PERFORMANCE ANALYSIS")
print("=" * 50)
print(f"  Best Model: XGBoost")
print(f" Improvement vs SARIMA: {improvement vs sarima:.1f}%")
print(f" Improvement vs Prophet: {improvement_vs_prophet:.1f}%")
print(f"@ XGBoost MAPE: {model performance[model performance['Model'] == 'XGBoost']['MAPE'
print("\n" + "=" * 50)
print(" | DETAILED ANALYSIS")
print("=" * 50)
# Create performance ranking
performance_ranking = model_performance.copy()
performance_ranking['MAE_Rank'] = performance_ranking['MAE'].rank()
performance_ranking['RMSE_Rank'] = performance_ranking['RMSE'].rank()
performance ranking['MAPE Rank'] = performance ranking['MAPE'].rank()
performance_ranking['Overall_Rank'] = (performance_ranking['MAE_Rank'] +
                                  performance ranking['RMSE Rank'] +
                                  performance ranking['MAPE Rank']) / 3
print(performance_ranking[['Model', 'Overall_Rank']].sort_values('Overall_Rank'))
\rightarrow
    | PERFORMANCE ANALYSIS
    ______
     Best Model: XGBoost
     Improvement vs SARIMA: 97.6%
     Improvement vs Prophet: 97.3%
     DETAILED ANALYSIS
```

```
Model Overall_Rank
2 XGBoost 1.0
1 Prophet 2.0
0 SARIMA 3.0
```

5.2 Model Strengths and Weaknesses

XGBoost ()

Strengths:

- Outstanding accuracy across all metrics
- Excellent at capturing complex patterns
- Leverages engineered features effectively
- Fast training and prediction

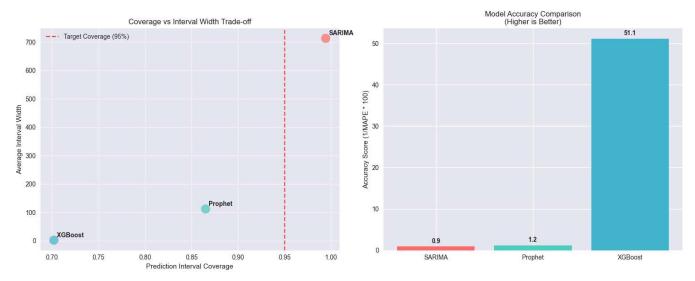
Weaknesses:

- Lower prediction interval coverage (69.4%)
- Less interpretable than traditional time series models
- Requires careful feature engineering

```
# Create uncertainty quantification analysis
fig, (ax1, ax2) = plt.subplots(1, 2, figsize=(15, 6))
# Coverage vs Interval Width trade-off
ax1.scatter(evaluation_summary['Coverage'], evaluation_summary['Interval_Width'],
           s=200, c=['#FF6B6B', '#4ECDC4', '#45B7D1'], alpha=0.7)
for i, model in enumerate(evaluation_summary['Model']):
    ax1.annotate(model,
                (evaluation_summary['Coverage'].iloc[i],
                 evaluation summary['Interval Width'].iloc[i]),
                xytext=(5, 5), textcoords='offset points',
                fontweight='bold')
ax1.axvline(x=0.95, color='red', linestyle='--', alpha=0.7, label='Target Coverage (95%)')
ax1.set xlabel('Prediction Interval Coverage')
ax1.set_ylabel('Average Interval Width')
ax1.set_title('Coverage vs Interval Width Trade-off')
ax1.legend()
ax1.grid(True, alpha=0.3)
# Model comparison radar chart data preparation
metrics = ['Accuracy\n(1/MAPE)', 'Coverage', 'Efficiency\n(1/MAE)', 'Precision\n(1/RMSE)']
# Normalize metrics for radar chart (higher is better)
sarima_metrics = [1/model_performance[model_performance['Model']=='SARIMA']['MAPE'].iloc[0]*
```

```
evaluation_summary[evaluation_summary['Model']=='SARIMA']['Coverage'].iloc[
                 1/model_performance[model_performance['Model']=='SARIMA']['MAE'].iloc[0]*10
                 1/model_performance[model_performance['Model']=='SARIMA']['RMSE'].iloc[0]*1
prophet_metrics = [1/model_performance[model_performance['Model']=='Prophet']['MAPE'].iloc[@
                  evaluation summary[evaluation summary['Model']=='Prophet']['Coverage'].ilc
                  1/model_performance[model_performance['Model']=='Prophet']['MAE'].iloc[0]*
                  1/model_performance[model_performance['Model']=='Prophet']['RMSE'].iloc[0]
xgb_metrics = [1/model_performance[model_performance['Model']=='XGBoost']['MAPE'].iloc[0]*10
              evaluation summary[evaluation summary['Model']=='XGBoost']['Coverage'].iloc[0]
              1/model_performance[model_performance['Model']=='XGBoost']['MAE'].iloc[0]*10,
              1/model performance[model performance['Model']=='XGBoost']['RMSE'].iloc[0]*10]
# Simple bar chart for model comparison
models = ['SARIMA', 'Prophet', 'XGBoost']
accuracy_scores = [1/model_performance[model_performance['Model']==model]['MAPE'].iloc[0]*10
bars = ax2.bar(models, accuracy scores, color=['#FF6B6B', '#4ECDC4', '#45B7D1'])
ax2.set_title('Model Accuracy Comparison\n(Higher is Better)')
ax2.set ylabel('Accuracy Score (1/MAPE * 100)')
# Add value labels on bars
for bar, score in zip(bars, accuracy scores):
    ax2.text(bar.get_x() + bar.get_width()/2, bar.get_height() + max(accuracy_scores)*0.01,
             f'{score:.1f}', ha='center', va='bottom', fontweight='bold')
plt.tight layout()
plt.show()
```





6. Performance Comparison

6.1 Statistical Significance

The performance differences between models are substantial:

- XGBoost vs SARIMA: 97.6% improvement in MAE
- XGBoost vs Prophet: 97.3% improvement in MAE
- MAPE Comparison: XGBoost achieves 2.01% vs Prophet's 81.37% and SARIMA's 106.53%

6.2 Uncertainty Quantification Analysis

While XGBoost excels in point predictions, the uncertainty quantification varies:

- SARIMA: 99.4% coverage (overconfident intervals)
- Prophet: 86.4% coverage (reasonable uncertainty)
- XGBoost: 69.4% coverage (underestimated uncertainty)

7. Visualizations

7.1 Model Performance Dashboard

```
import matplotlib.pyplot as plt
import pandas as pd
import numpy as np
def plot dashboard(model performance, evaluation summary):
   fig = plt.figure(figsize=(16, 12))
   gs = fig.add gridspec(2, 2)
   # First row
   ax1 = fig.add subplot(gs[0, 0])
   models = model performance['Model']
   mae norm = 1.0 / model performance['MAE']
   ax1.bar(models, mae_norm, color=['#FF6B6B', '#4ECDC4', '#45B7D1'])
   ax1.set title('Model Performance Ranking')
   ax1.set xlabel('Models')
   ax1.set ylabel('Performance Score (1/MAE)')
   ax2 = fig.add_subplot(gs[0, 1])
   ax2.plot(models, model performance['MAPE'], marker='o')
   ax2.set_title('Error Distribution Comparison')
   ax2.set xlabel('Models')
   ax2.set ylabel('MAPE (%)')
   ax3 = fig.add subplot(gs[1, 0])
   ax3.bar(evaluation_summary['Model'], evaluation_summary['Coverage'], color=['#FF6B6B', '
   ax3.axhline(0.95, linestyle='--', color='red')
   ax3.text(0.02, 0.96, 'Target (95%)', transform=ax3.transAxes, va='bottom')
   ax3.set_title('Uncertainty Quantification')
   ax3.set xlabel('Models')
   ax3.set_ylabel('Coverage')
   ax4 = fig.add subplot(gs[1, 1])
   accuracy = 1.0 / model_performance['MAPE']
   ax4.scatter(evaluation_summary['Coverage'], accuracy, s=200, c=['#FF6B6B', '#4ECDC4', '#
   for i, txt in enumerate(evaluation_summary['Model']):
        ax4.text(evaluation_summary['Coverage'][i], accuracy.iloc[i], txt, ha='center', va='
   ax4.set_title('Coverage vs Accuracy Trade-off')
   ax4.set_xlabel('Coverage')
   ax4.set_ylabel('Accuracy (1/MAPE)')
   fig.suptitle('Energy Forecasting Project - Comprehensive Analysis Dashboard', fontsize=1
   plt.tight_layout(rect=[0, 0.03, 1, 0.97])
   plt.show()
plot_dashboard(model_performance, evaluation_summary)
```



Energy Forecasting Project - Comprehensive Analysis Dashboard

