

Segregate The Variability Climate Is Responsible For In Vegetation Loss Using Time Series Analysis.

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`\section{CHAPTER ONE}`

`\section{INTRODUCTION}`

All things change, but how we respond to change is our responsibility, to face it or embrace it.

The purpose of this paper is to establish an understanding in time series analysis on remotely sensed data. Galamsey ("gather them and sell"), (Owusu-Nimo 2018) is the term given by local Ghanaian for illegal mining. Another factor is that lack of job security.

On November 13, 2009 a collapse occurred in an illegal, privately owned mine in Dompase, in the Ashanti region.

Illegal mining causes damage to the land and water supply (Ansah 2017). In March 2017, the Minister of Lands and Natural Resources stated that illegal mining is a major threat to the environment.

Under current Ghanaian constitution, it is illegal to operate as galamseyer. That is to dig on land and use liquid mercury to extract gold oxide or sulfide gold ore using liquid mercury.

Between 20,000 to 50,000, including thousands from China are believed to be engaged in Galamsey in Ghana. Most of them are small-scale miners of large mining companies (Barenblitt 2021). As a group, they are economically disadvantaged. Galamsey is a major threat to the environment.

`\subsection{Background of The Study}`

As Galamsey is considered an illegal activity, their operations are hidden to the eyes of the authorities.

With the advent of satellite imagery collection, now it is possible to access imagery back to the 90's, allowing us to look at areas of interest.

`\subsection{Problem Statement}`

The Footprint of Galamsey is Spreading at a very faster rate, causing vegetation loss. Other factors include deforestation and land degradation.

`\subsection{Research Question}`

`\subsubsection{Research Objectives}`

The purpose is to establish an understanding in time series analysis on remotely sensed data. We want to know the extent to which Galamsey causes vegetation loss.

`\begin{itemize}`

`\item Perform time series analysis on satellite derived vegetation indices`

`\item Estimate the extent to which Galamsey causes vegetation loss`

`\item Dissociate or single out the variability climate is responsible for in vegetation loss`

`\end{itemize}`

`\subsection{Significance Of The Study}`

`\subsection{Scope of The Study}`

`\subsection{Limitation Of The Study}`

Time series modeling aims to build an explanatory model of the data without overfitting the problem.

`\subsection{Organization of The Study}`

\section{CHAPTER TWO}

\section{LITERATURE REVIEW}

\subsection{Theoretical Review}

This literature review will follow narrative approach to gain insight into research topic. A time series

\subsubsection{What is Time Series Analysis?}

Makridakis and Hibon, in time series analysis researchers have conducted a competition named M-Competition

\begin{itemize}

\item Statistically sophisticated or complex methods do not necessarily provide more accurate forecasts

\item The relative ranking of the performance of the various methods varies according to the accuracy

\item The accuracy when various methods are being combined outperformed, on average, the individual methods

\item The accuracy of the various methods depends upon the length of the forecasting horizon involved

\end{itemize}

The time series data is visualized and analyzed to find out mainly three things, trend, seasonality, and heteroscedasticity

\textbf{Trend:} It can be defined as the observation of increasing or decreasing pattern over a period of time

\textbf{Seasonality:} It refers to a cyclic happening of events. A pattern which repeats itself after a fixed interval

\textbf{Heteroscedasticity:} It is also known as level; it is defined as the non-constant variance of the error term

Few methods do not perform well in forecasting if the data is seasonal, and few do not perform well if the data is non-stationary

\subsubsection{Time Series Forecasting Using Stochastic Models}

The selection of a proper model is extremely important as it reflects the underlying structure of the time series

In general models for time series data can have many forms and represent different stochastic processes

\emph{Autoregressive (AR)} [6, 12, 23] and \emph{Moving Average (MA)} [6, 23] models. Combining these two models

\textbf{ARIMA} model and its different variations are based on the famous Box-Jenkins principle [6, 23]. Linear models

have drawn much attention due to their relative simplicity in understanding and implementation. Non-linear models

\emph{Conditional Heteroskedasticity (ARCH)} [9, 28] model and its variations like \emph{Generalized ARCH (GARCH)}

\\

\textbf{Exponential Smoothing Models:} \\

Time-series data relies on the assumption that the observation at a certain point of time depends on its own past values

To understand the methods and to evaluate different models, few concepts like stationarity and differencing are used

\textbf{Stationarity:} \\

Stationarity alludes to an irregular process that creates a time-series which has mean, and distribution that do not change over time

An MA(q) process is always stationary, irrespective of the values the MA parameters [23]. The condition for an AR(p) process to be stationary is that the roots of the characteristic equation

$\theta(L) = 0$ lie outside the unit circle, then the ARMA(p, q) process is invertible and can be represented as a convergent infinite moving average

\textbf{Differencing:} \\

This concept is used to make trending and seasonal data stationary. Subtraction between current observation and its lagged value

\textbf{Autoregressive models (AR):} \\

\textbf{AR} work on a concept called lags which is defined as the forecast of a series is solely based on its own past values

Where ; \quad

y_t = Target , \quad

ω = Intercept, \quad

ϕ = Coefficient, \quad

y_{t-1} = Lagged target, \quad

e_t = Error \\

It depends only on one lag in the past and also called \emph{AR model of order one} (Shibata, R., 1980)

E. **Moving Average (MA):**

The moving average model forecasts a series based on the past error in the series called error lags

$$y_t = \omega + \theta e_{t-1} + e_t$$

\\

In (2), all the abbreviations are same to AR model formula except, e_{t-1} = Previous error

There arises a question as this method uses the error for the previous value but when it reaches to

F. **Comparing AR method with MA method:**

Let focus on the two methods which were used in the early years of time series forecasting and comp

In addition, paper written by (Baltagi, B.H. and Li, Q., 1995), Demonstrates the comparison of AR a

The findings of both the paper were quite different but one cannot prove either of the model to be b

Autocorrelation and Partial Autocorrelation Functions (ACF and PACF) \\

To determine a proper model for a given time series data, it is necessary to carry out the ACF and

μ is the mean of the time series, i.e. $\mu = E[x_t]$. The autocovariance at lag

Another measure, known as the Partial Autocorrelation Function (PACF) is used to measure the correl

Normally, the stochastic process governing a time series is unknown and so it is not possible to de

As given in [23], the most appropriate sample estimate for the ACVF at lag k is **ACF** plot

Autoregressive Moving Average (ARMA) model: \\

ARMA model is a combination of AR and MA models. The equation of the AR model of order one, when it

To determine the optimal value for p and q there are two ways:

Plotting patterns in correlation

Automatic selection techniques

Plotting patterns in correlation: }

There are two functions used for plotting patterns in correlation:

Auto correlation factor (ACF): It is the correlation between the observations at the c

Partial auto correlation factor (PACF): The correlation between the observations at tw

Automatic selection techniques: }

There are three commonly used techniques for automatic selection of time series model:

Minimum info criteria (MINIC): This builds multiple combinations of models across a gr

Squared canonical correlations (SCAN): It looks at correlation matrix of the data, the

The extended sample auto correlation function (ESACF): As it is known that AR and MA a

It completely depends on the individual to choose from either of the methods helping them to find t

H. **Autoregressive Integrated Moving average (ARIMA):**

To understand ARIMA model, we need to understand ARMA model as this is just an extension to ARMA mo

I. **Seasonal Autoregressive Integrated Moving Average (SARIMA):**

SARIMA models were introduced to handle seasonality in the data. Seasonality is different from statistical noise. Where;

$\begin{array}{l} \text{\textit{P}} = \text{Number of seasonal AR terms.} \\ \text{\textit{D}} = \text{Number of seasonal differences.} \\ \text{\textit{Q}} = \text{Number of seasonal MA terms.} \end{array}$

Removing seasonality will help the model to perform better but getting rid of seasonality in data may not be a good idea.

J. \textbf{Comparing ARIMA method with SARIMA method:}

In comparison to ARIMA and SARIMA, (Valipour, M., 2015) investigated it on long-term runoff forecasting.

(Wang, S., Li, C. and Lim, A., 2019) have used ARIMA and SARIMA models from the perspective of Linear Regression.

The findings from the (Valipour, M., 2015) have proven SARIMA to be better however, their claim contradicts the findings of (Wang, S., Li, C. and Lim, A., 2019).

\subsubsection{ADVANTAGES AND DISADVANTAGES OF TIME SERIES FORECASTING}

\textbf{Advantages of time series forecasting:}

$\begin{array}{l} \text{\textit{Time series forecasting is of high accuracy and simplicity.}} \\ \text{\textit{It can be used to analyze how the changes associated with the data point picked correlate with the changes in the data.}} \\ \text{\textit{Statistical techniques have been developed to analyze time series in such a way that the forecasted values are more accurate.}} \\ \text{\textit{It can give good output with less variables. As regression models fail with less variables, time series forecasting is a better option.}} \end{array}$

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\end{array}

\textbf{Disadvantages of time series forecasting:}

$\begin{array}{l} \text{\textit{Time series models can easily be overfitted, which lead to false results.}} \\ \text{\textit{It works well with short term forecasting but does not work well with long term forecasting.}} \\ \text{\textit{It is sensible to outliers, if the outliers are not handled properly then it could lead to false results.}} \\ \text{\textit{The different elements that impact the fluctuations of a series cannot be fully adjusted.}} \end{array}$

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\end{array}

\subsubsection{Time Series Forecasting Using Support Vector Machines}

Concept of Support Vector Machines

Till now, we have studied about various stochastic and neural network methods for time series modeling and forecasting. Despite of their own strengths and weaknesses, these methods are quite complex.

Vapnik's SVM technique is based on the Structural Risk Minimization (SRM) principle [24, 29, 30].

The objective of SVM is to find a decision rule with good generalization ability through minimizing the structural risk.

Another important characteristic of SVM is that here the training process is equivalent to solving a quadratic programming problem.

\subsubsection{Forecast Performance Measures }

While applying a particular model to some real or simulated time series,

first the raw data is divided into two parts, viz. the Training Set and Test Set.

The observations in the training set are used for constructing the desired model. Often a small subpart of the training set is kept for validation purpose and is known as the Validation Set.

Sometimes a preprocessing is done by normalizing the data or taking logarithmic or other transforms.

One such famous technique is the Box-Cox Transformation [23]. Once a model is constructed,

it is used for generating forecasts. The test set observations are kept for verifying how accurate the fitted model performed in forecasting these values.

If necessary, an inverse transformation is applied on the forecasted values to convert them in original scale.

In order to judge the forecasting accuracy of a particular model or for evaluating and comparing different models,

their relative performance on the test dataset is considered.

Due to the fundamental importance of time series forecasting in many practical situations, proper care should be taken while selecting a particular model.

For this reason, various performance measures are used to evaluate the forecasting accuracy of a particular model.

performance measures are proposed in literature [3, 7, 8, 9, 24, 27] to estimate forecast accuracy and to compare different models. These are also known as performance metrics [24]. Each of these measures is a function of the actual and forecasted values of the time series.

In this chapter we shall describe few important performance measures which are frequently used by researchers, with their salient features.

\textbf{Description of Various Forecast Performance Measures} \\\

In each of the forthcoming definitions, y_t is the actual value, f_t is the forecasted

\textbf{The Mean Forecast Error (MFE) }\\

This measure is defined as [24]
$$MFE = \frac{1}{n} \sum_{t=1}^n e_t$$
 The properties

\subsection{Empirical Review}

LULC data are records that documents to what extent a region is covered by wetlands, forests, agricultural land, and barren land changing into agricultural land continuously from 1984 to 2009.\\

Similarly, in [1] used the maximum likelihood algorithm (MLA) and Markov chain model (MCA) to study

Furthermore, in [10], They made use of the Maximum likelihood classification (MLC), Change detection, vegetation, bare soil, cultivated land built-up and wetland/lowland. Also, a significant increase

Also, [12] used Maximum Likelihood Classification and comparison method to study the \textbf{LULC}

Moreover, in [13] studied the \textbf{LULC} change in Duzce plain Turkey. Supervised classification. Also, a significant increase and a decrease of \textbf{LULC} were noticed between the years 1973, 1983,

Also, in [16] studied the 20 years spatiotemporal \textbf{LULC} in Hawalbagh block India, the supervised

Furthermore, in [17] study the \textbf{LULC} change of watershed in Pakistan from 1992 to 2012 using

Also, in [18] study, both unsupervised (ISODATA) and supervised (MLA) methods were used for LULC classification. Change detection and Markov change analysis methods used to measure the LULC changes and generate future LULC changes were minimal.\\

Similarly, in [19] studied the LULC classification of Sawantwadi taluka, in India. The hybrid, parametric

Also, in [20] measured the LULC change in Seramban. In the study, Natural Breaks (Jenks) and Normalized

Likewise, in [21] studied twenty-five years the spatiotemporal urban growth of Kuala Lumpur, using

Also, in [22] used NDVI method to study the LULC change of Sambas watershed, in Malaysia for the year

Also, in [23] studied the ten years LULC changes of Aluva taluk, in India from 2000 to 2010. Supervised classification. LULC change of Kolong River basin of India in the years 1967-68 and 2014. The finding shows six LULC classes increasing much in the year 2014 respectively.\\

Similarly, in [25] used supervised \emph{Maximum likelihood classification (MLC)}, and \emph{multi-class

Moreover, in [26] studied 31 years \textbf{LULC} change in Beressa Watershed Ethiopia from 1984 to 2015

using Erdas imagine and Change Detection methods were used in \textbf{LULC} classification and change magnitude respectively. The finding shows six classes of \textbf{LULC}.

Furthermore, in [27] studied \textbf{LULC} changes in Udhaimeh river basin in Iraq using Landsat TM.

Likewise, in [28] study the \textbf{LULC} of Kan basin from 2000 to 2016. Supervised classification was used.

Moreover, in [29] study the \textbf{LULC} change of hotspot area in Pune region using Landsat im.

Also, in [30] studied ten years \textbf{LULC} change and transformations in Kanyakumari coast India. The study used supervised classification of (MLA) and Change Detection.

Also, in [31] study the \textbf{LULC} change in Tanguar Haor, Bangladesh. The study used supervised classification.

Furthermore, in [32] used Google Earth and GIS Operation to study the LULC changes in Muar sub-dist. the year 2010 to 2015. The results show 6 \textbf{LULC} classes viz agriculture, barren land, built-up land, forest, water, and wetland.

Also, in [33] studied the spatial-temporal \textbf{LULC} change in Astrakhan city, Russia, from the year 2000 to 2015.

Furthermore, in [35] studied the \textbf{LULC} change Khan-Kali watershed and Anas River from Gujarat. The study used supervised classification.

Moreover, in [36] studied \textbf{LULC} classification in Okara, Pakistan. The supervised classification was used.

```
if(!require("pacman")){install.packages("pacman")}
pacman::p_load(char = c('rgee','reticulate','raster','tidyverse',
  'dplyr','sf','mapview','mapeddit','caret','forcats','reticulate',
  'rgee','remotes','magrittr','tigris','tibble','stars','stars',
  'st','lubridate','imputeTS','leaflet','classInt','RColorBrewer',
  'ggplot2','googledrive','geojsonio','ggpubr','cartogram'),
  install = F, update = F, character.only = T)
```

```
## Warning in pacman::p_load(char = c("rgee", "reticulate", "raster", "tidyverse", : Failed to install/
## tidyverse, mapeddit
```

```
library(rgee)
```

```
library(reticulate)
```

```
#ee_install()
```

```
ee_check()
```

```
ee_initialize("kalong",drive = TRUE) # initialize GEE,
#this will have you log in to Google Drive
```

```
library('sf')
```

```
# Load shape file
```

```
#setwd("C:/Users/Guy/Documents/GitHub/Artisanal-Mining-In-Ghana-Galamsey/New Regions")
aoi <- read_sf('Ghana shp file/GHA/gadm41_GHA_1.shp')
aoi <- st_transform(aoi, st_crs(4326))
aoi.ee <- st_bbox(aoi) %>%
st_as_sf() %>%
sf_as_ee() #Converts it to an Earth Engine Object
```

These functions return the QA value from MODIS imagery and apply a quality Mask, returning quality masked EVI values, this technique was adapted from one presented by Cesar Aybar (one of the rgee authors) here.

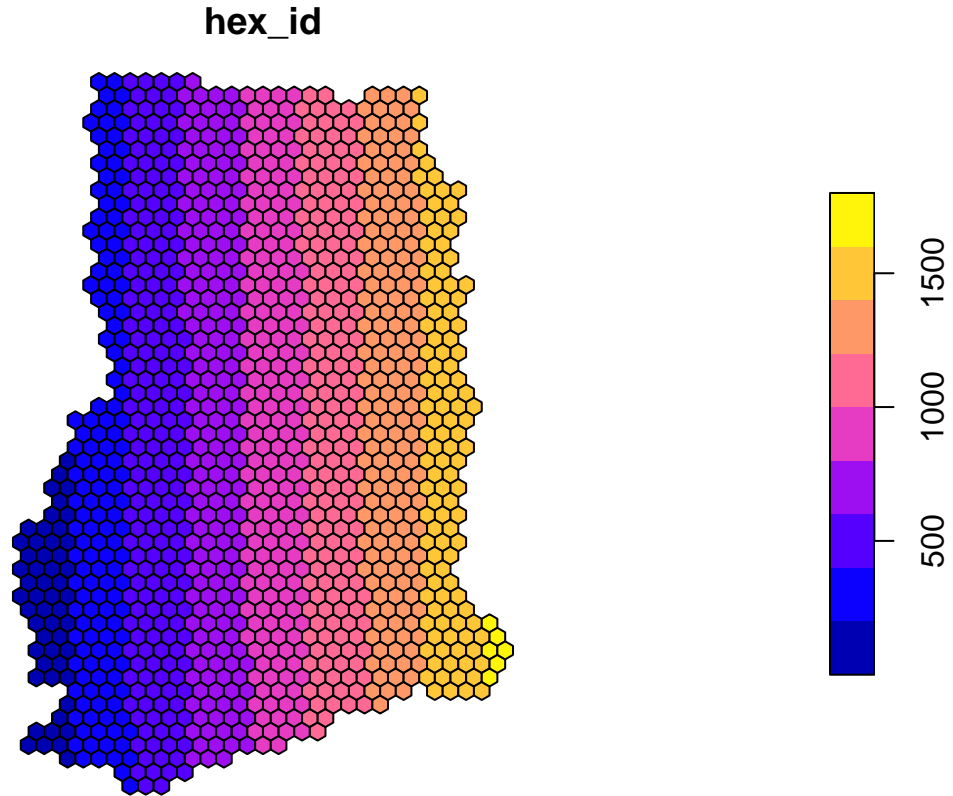
```
getQABits <- function(image, qa) {
  # Convert binary (character) to decimal (little endian)
  qa <- sum(2^(which(rev(unlist(strsplit(as.character(qa), "")) == 1))-1))
  # Return a mask band image, giving the qa value.
  image$bitwiseAnd(qa)$lt(1)
}

mod.clean <- function(img) {
  # Extract the NDVI band
  ndvi_values <- img$select("EVI")
  # Extract the quality band
  ndvi_qa <- img$select("SummaryQA")
  # Select pixels to mask
  quality_mask <- getQABits(ndvi_qa, "11")
  # Mask pixels with value zero.
  ndvi_values$updateMask(quality_mask)$divide(ee$Image$constant(10000)) #0.0001 is the MODIS Scale Factor
}

modis.evi <- ee$ImageCollection("MODIS/006/MOD13Q1")$filter(ee$Filter$date('2000-01-01','2022-01-01'))$
```

Now we will create a hexagonal grid over the study area

```
library(tibble)
aoi.proj <- st_transform(aoi, st_crs(2392))
hex <- st_make_grid(x = aoi.proj, cellsize = 17280, square = FALSE) %>%
  st_sf() %>%
  rowid_to_column('hex_id')
hex <- hex[aoi.proj,]
plot(hex)
```



Now we will use the grid created above to extract the mean EVI values within each cell for the years 2000-2020.

Which we are going to perform a time series analysis on the data within each grid cell. But first, we will work through the procedure one step at a time.

```
#converting the data to a transposed data frame
tsv <- data.frame(evi = t(evi.df[i, 2:ncol(evi.df)]))
colnames(tsv) <- c("evi")
#write.csv(tsv, "Data/tsv.csv")
head(tsv) #let's take a look
```

```
##           evi
## 2001-01-17 0.3103816
## 2001-03-22 0.6017811
## 2001-04-23 0.5585050
## 2002-01-17 0.3728227
## 2002-02-02 0.4369971
## 2002-04-07 0.5701539
```

CHAPTER THREE

METHODOLOGY

Data from a time series is a set of observations made in a particular order over a period of time. There is a chance for correlation between observations because time series data points are gathered at close intervals. To help machine learning classifiers work with time series data, we provide several new tools. We first contend

that local features or patterns in time series can be found and combined to address challenges involving time-series categorization. Then, a method to discover patterns that are helpful for classification is suggested. We combine these patterns to create computable categorization rules. In order to mask low-quality pixels, we will first collect Sentinel 2 data from Google Earth Engine in order to choose NDVI and EVI values.

Instead of analyzing the imagery directly, we will summarize the mean NDVI and EVI values. This will

```
\subsection{Research Design}
In this study, the submission used a quantitative approach. Instead of using subjective judgment, f
\subsection{Specification of the Model}
\subsubsection{Data Representation}
\subsubsection{The Analysis Of Variance (ANOVA) Method}
\subsubsection{The Empirical * Theory model}
\subsubsection{Assumptions }
```

```
#We want to get an idea of the number of entries with no EVI value
na.cnt <- length(tsv[is.na(tsv)])
evi.trend$na.cnt[i] <- na.cnt
td <- tsv %>%
  mutate(month = month(as.Date(rownames(tsv))), year = year(as.Date(rownames(tsv)))) %>%
  group_by(year, month) %>%
  summarise(mean_evi = mean(evi, na.rm = T), .groups = "keep") %>%
  as.data.frame()
head(td)
```

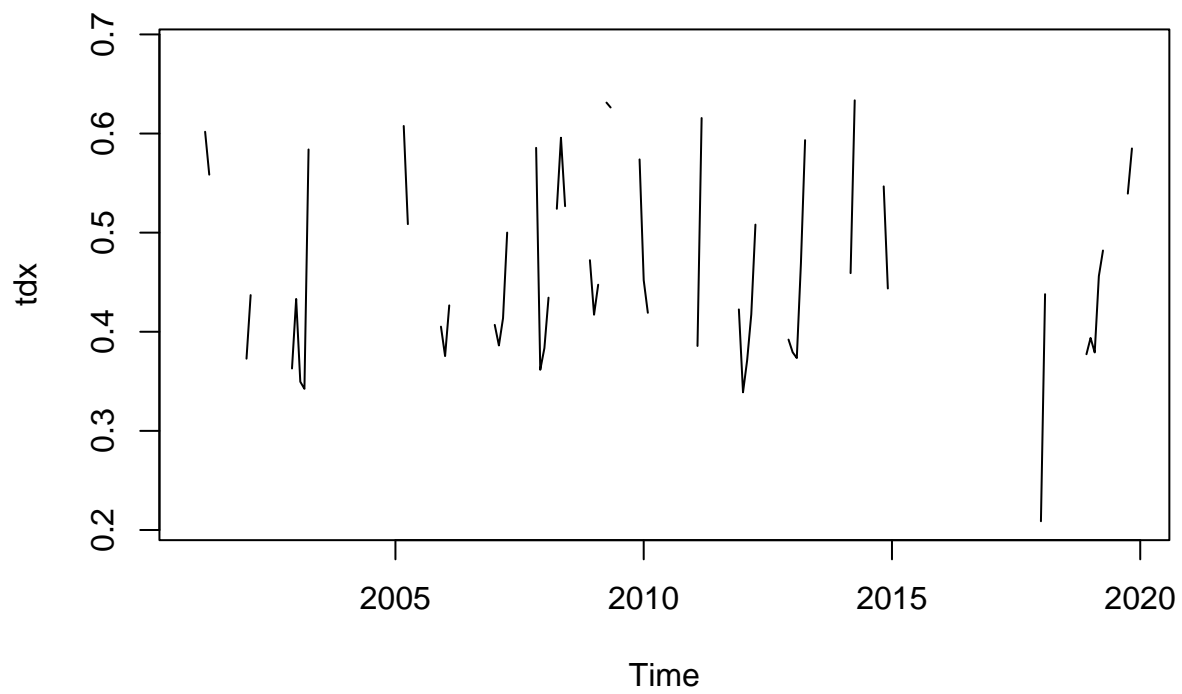
```
##   year month  mean_evi
## 1 2001     1 0.3103816
## 2 2001     3 0.6017811
## 3 2001     4 0.5585050
## 4 2002     1 0.3728227
## 5 2002     2 0.4369971
## 6 2002     4 0.6160278
```

That looks better! Unfortunately though, there are a number of dates which don't have any evi value at all, let's figure out which ones these are.

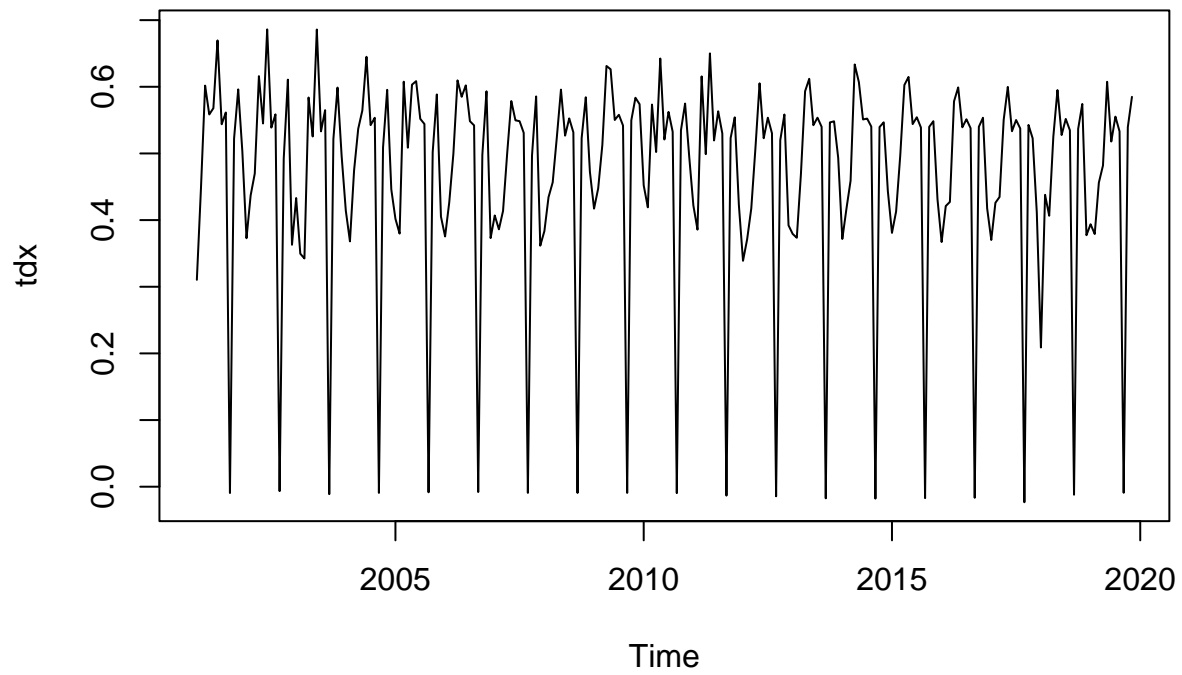
```
dx$mean_evi <- NA
tdx <- rbind(td, dx) %>%
  arrange(date)
write.csv(tdx, "Data/tdx.csv")
tdx <- read.csv("Data/tdx.csv")
head(tdx)
```

```
##      X year month  mean_evi      date
## 1    1 2001     1 0.3103816 2001-01-01
## 2 216 2001     2        NA 2001-02-01
## 3    2 2001     3 0.6017811 2001-03-01
## 4    3 2001     4 0.5585050 2001-04-01
## 5 510 2001     5        NA 2001-05-01
## 6 610 2001     6        NA 2001-06-01
```

```
na.cnt <- length(tdx[is.na(tdx)])
# Convert data to time series.
tdx <- ts(data = tdx$mean_evi, start = c(2001, 1), end = c(2019, 11), frequency = 12)
plot(tdx)
```

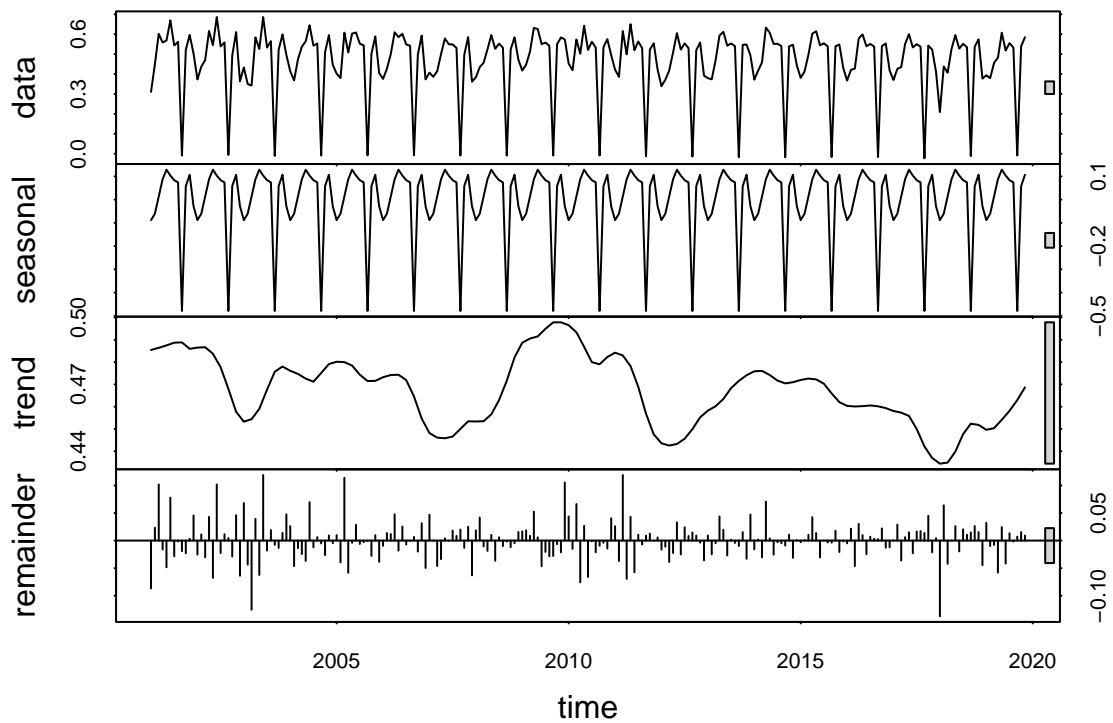


```
library(imputeTS)
tdx <- if(na.cnt > 0){imputeTS::na_kalman(tdx, model = "auto.arima", smooth = T)} else {
  tdx
}
plot(tdx)
```



```
new_tdx <- write.csv(tdx,"Data/new_tdx.csv")
```

```
tdx.dcp <- stl(tdx, s.window = 'periodic')  
plot(tdx.dcp)
```



```
library(forecast)
```

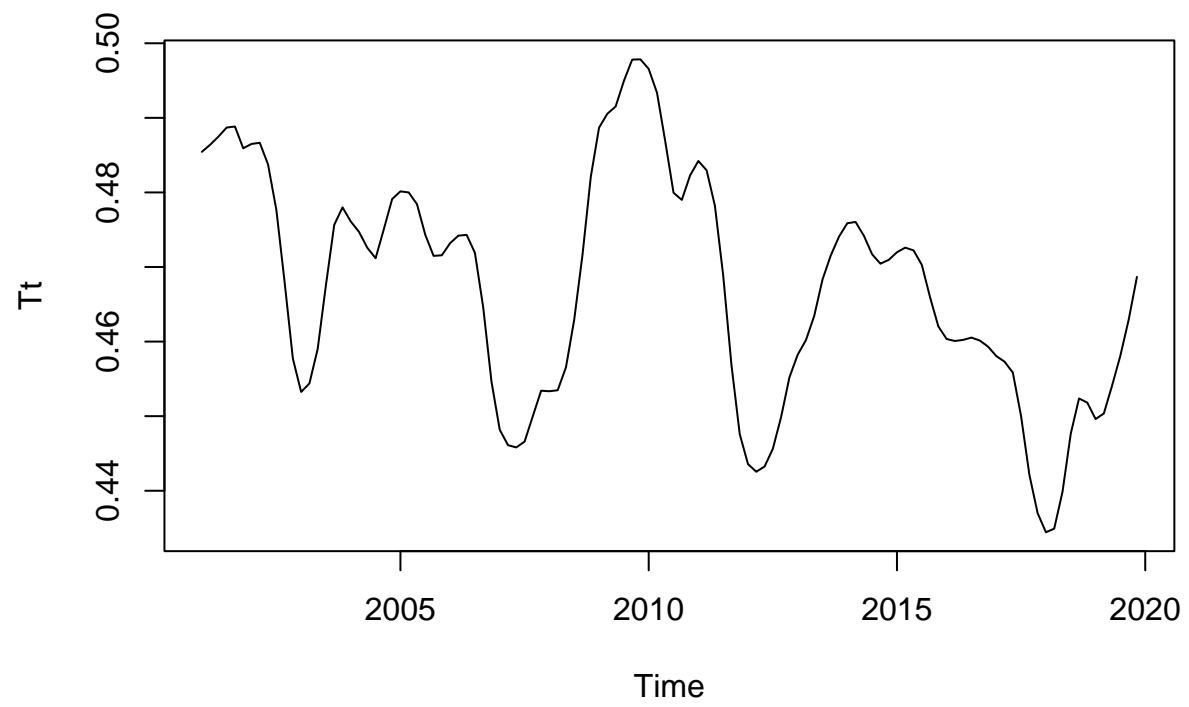
```
## Warning: package 'forecast' was built under R version 4.1.3
```

```
Tt <- trendcycle(tdx.dcp)
```

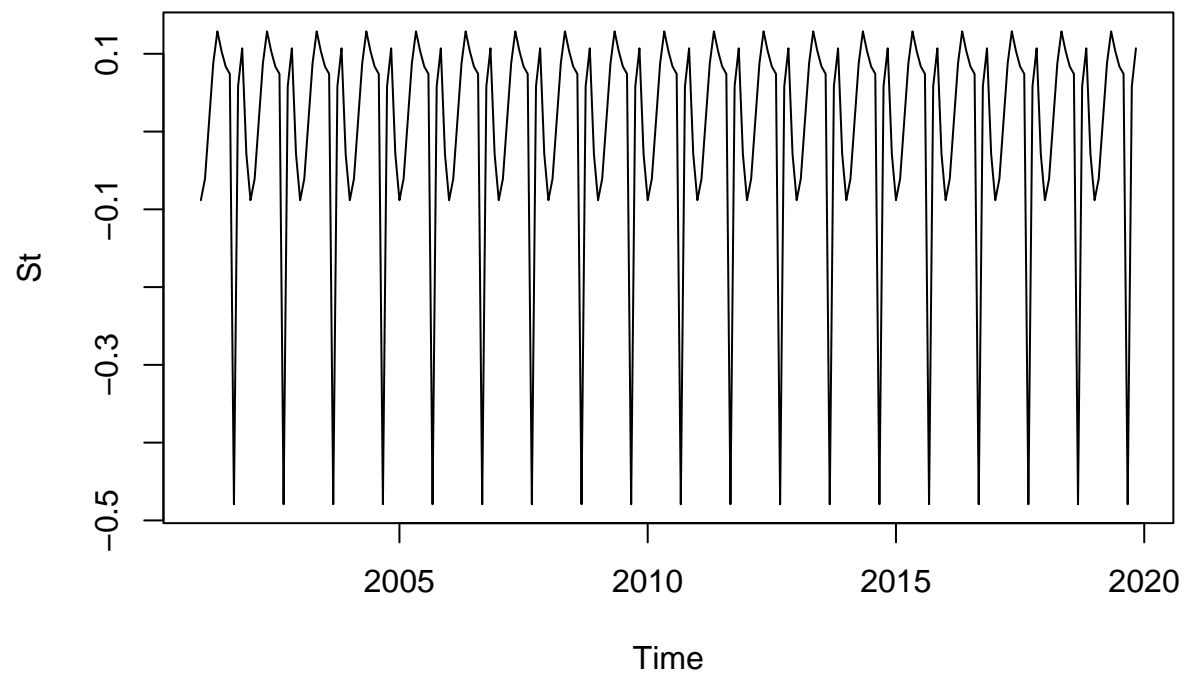
```
St <- seasonal(tdx.dcp)
```

```
Rt <- remainder(tdx.dcp)
```

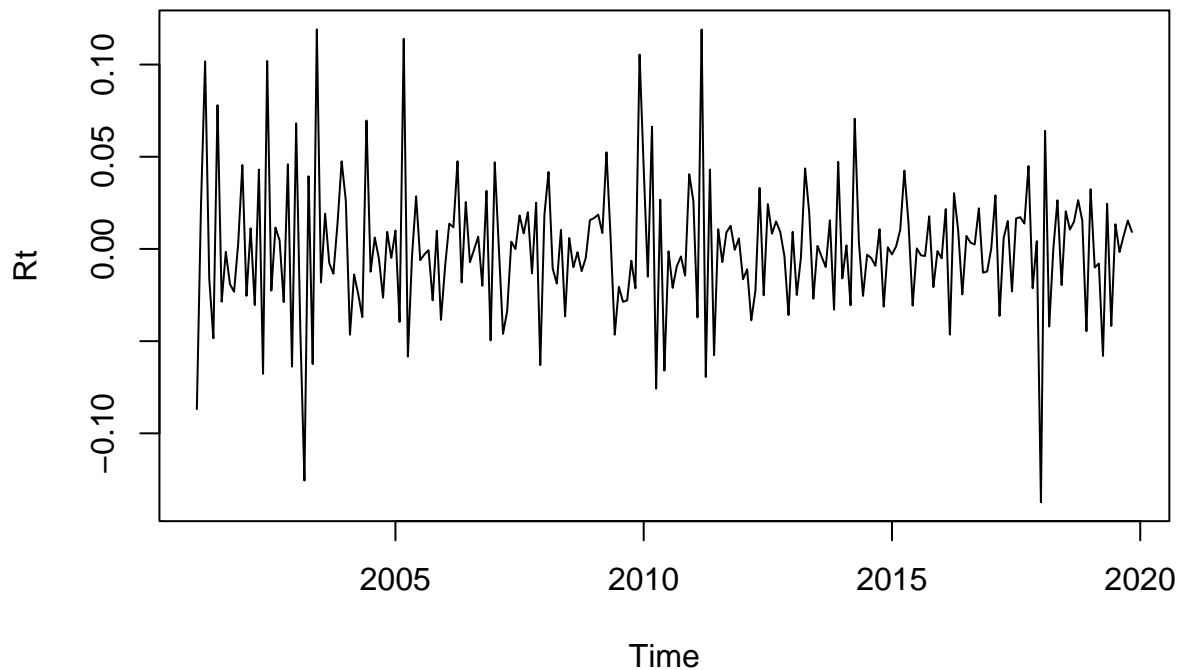
```
plot(Tt)
```



```
plot(St)
```



```
plot(Rt)
```



Stationarity When investigating a time series, one of the first things to check before building an ARIMA model is to check that the series is stationary. That is, it needs to be determined that the time series is constant in mean and variance are constant and not dependent on time.

Here, we will look at a couple methods for checking stationarity. If the time series is provided with seasonality, a trend, or a change point in the mean or variance, then the influences need to be removed or accounted for. # Augmented Dickey-Fuller (ADF) t-statistic test for unit root Another test we can conduct is the Augmented Dickey-Fuller (ADF) t-statistic test to find if the series has a unit root (a series with a trend line will have a unit root and result in a large p-value).

```
library(tseries)

##
## Attaching package: 'tseries'

## The following object is masked from 'package:imputeTS':
##
##      na.remove

adf.test(Rt)

##
## Augmented Dickey-Fuller Test
##
## data: Rt
## Dickey-Fuller = -8.639, Lag order = 6, p-value = 0.01
## alternative hypothesis: stationary

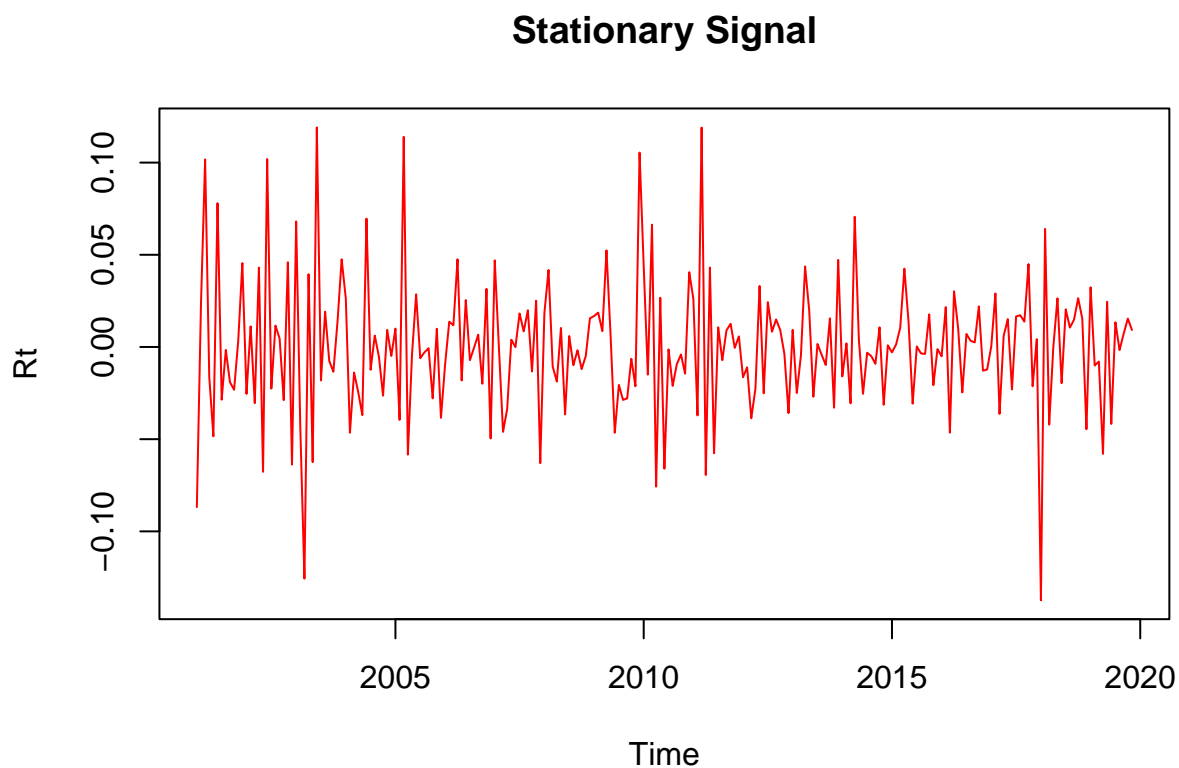
adf.test(Tt)
```

```
##
## Augmented Dickey-Fuller Test
##
## data: Tt
## Dickey-Fuller = -3.4545, Lag order = 6, p-value = 0.04798
## alternative hypothesis: stationary

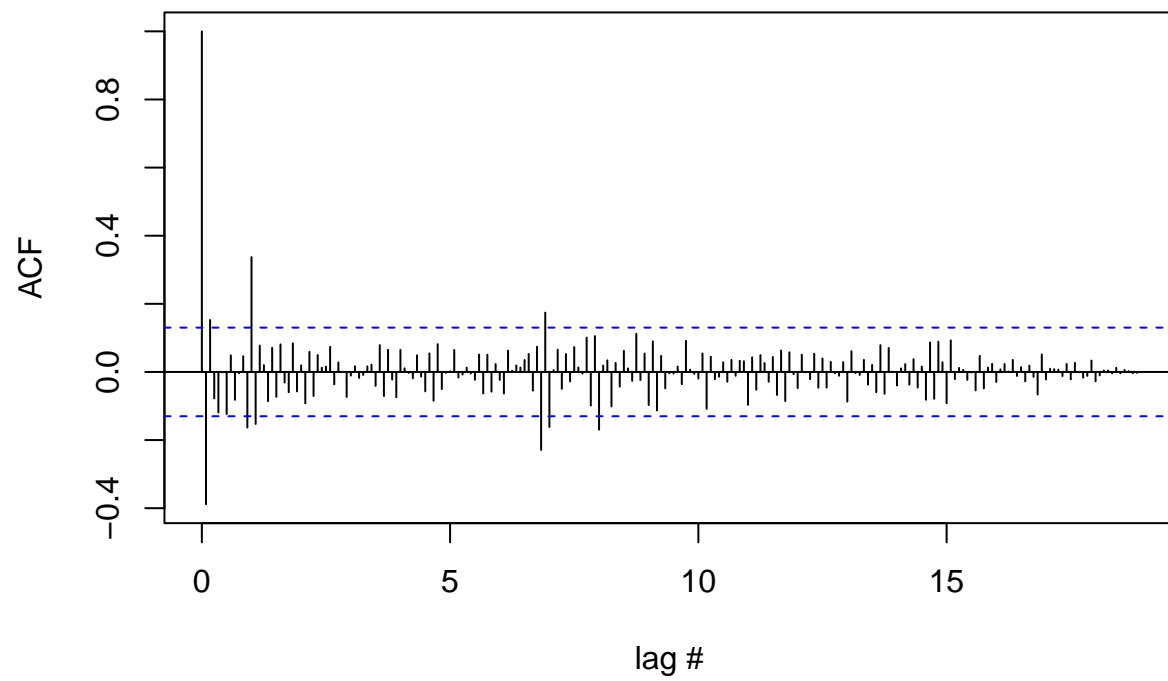
adf.test(tdx)

##
## Augmented Dickey-Fuller Test
##
## data: tdx
## Dickey-Fuller = -8.2685, Lag order = 6, p-value = 0.01
## alternative hypothesis: stationary

#Autocorrelation Function (ACF) Identify if correlation at different time lags goes to 0
plot.new()
frame()
# The Stationary Signal and ACF
plot(Rt,col= "red", main = "Stationary Signal")
```

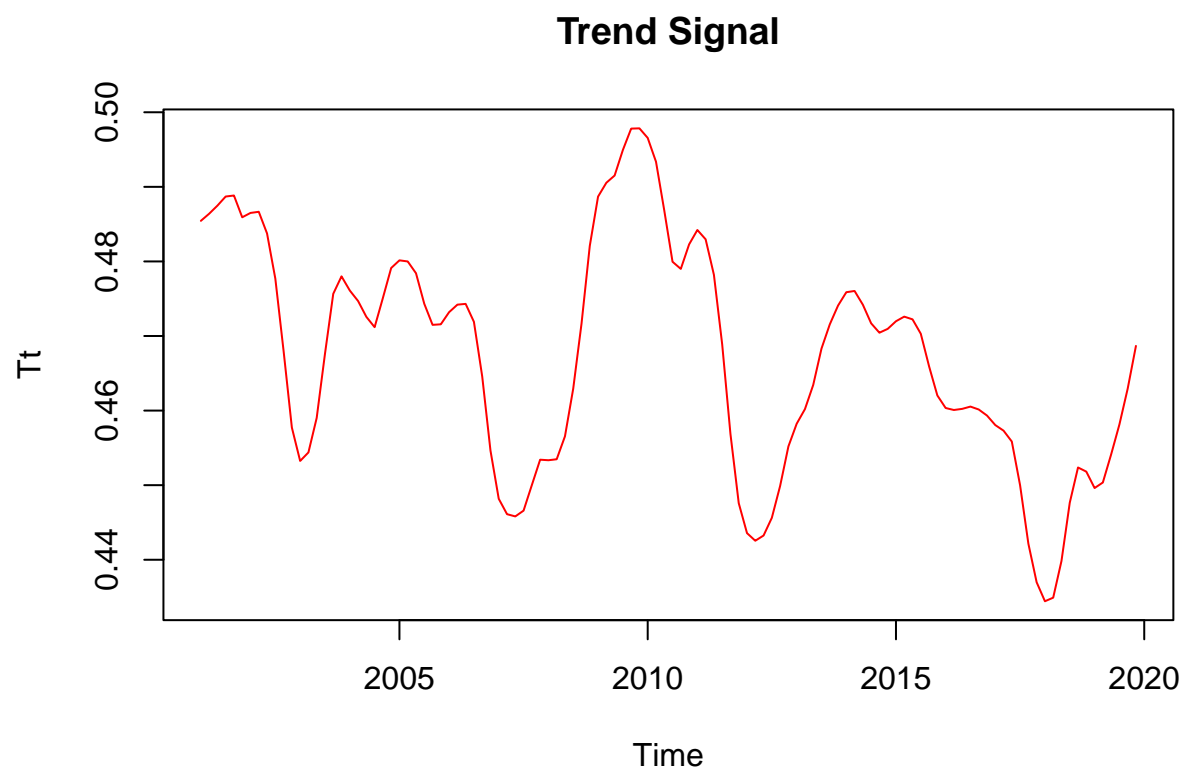


```
acf(Rt, lag.max = length(Rt),
     xlab = "lag #", ylab = 'ACF', main = '')
```

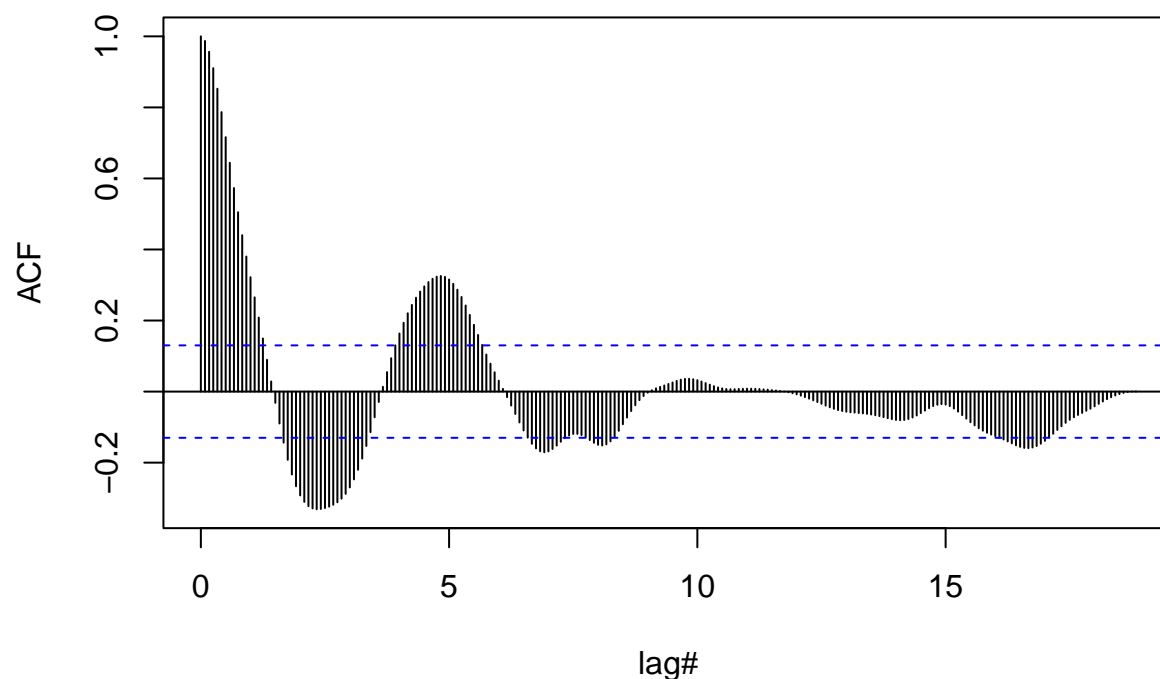



```
#The Trend Signal anf ACF
```

```
plot(Tt,col= "red",main = "Trend Signal")
```



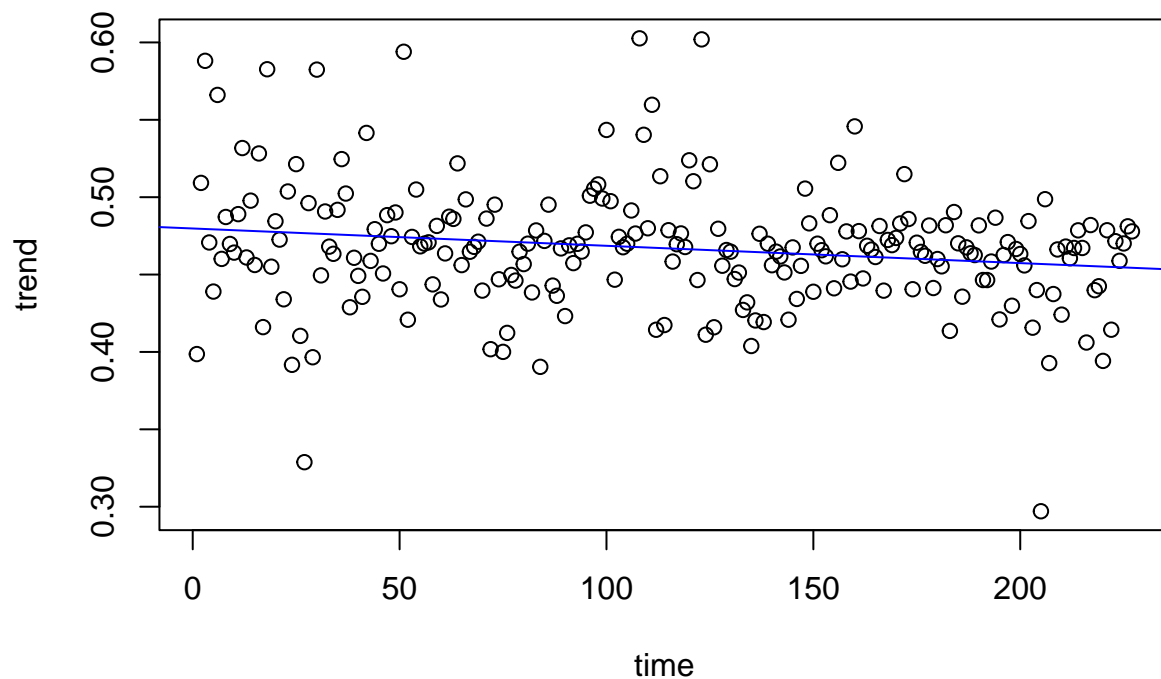
```
acf(Tt, lag.max = length(Tt),  
     xlab = "lag#", ylab = "ACF", main = '')
```



It is noteworthy that the stationary signal (top left) generates few significant lags that are larger than the ACF's confidence interval (blue dotted line, bottom left). In contrast, practically all delays in the time series with a trend (top right) surpass the ACF's confidence range (bottom right). Qualitatively, we can observe and infer from the ACFs that the signal on the left is steady (due to the lags that die out) whereas the signal on the right is not (since later lags exceed the confidence interval).

```
tdx.ns <- data.frame(time = c(1:length(tdx)), trend = tdx - tdx.dcp$time.series[,1])
summary <- summary(lm(formula = trend ~ time, data = tdx.ns))
```

```
plot(tdx.ns)
abline(a = summary$coefficients[1,1], b = summary$coefficients[2,1], col = 'blue')
```

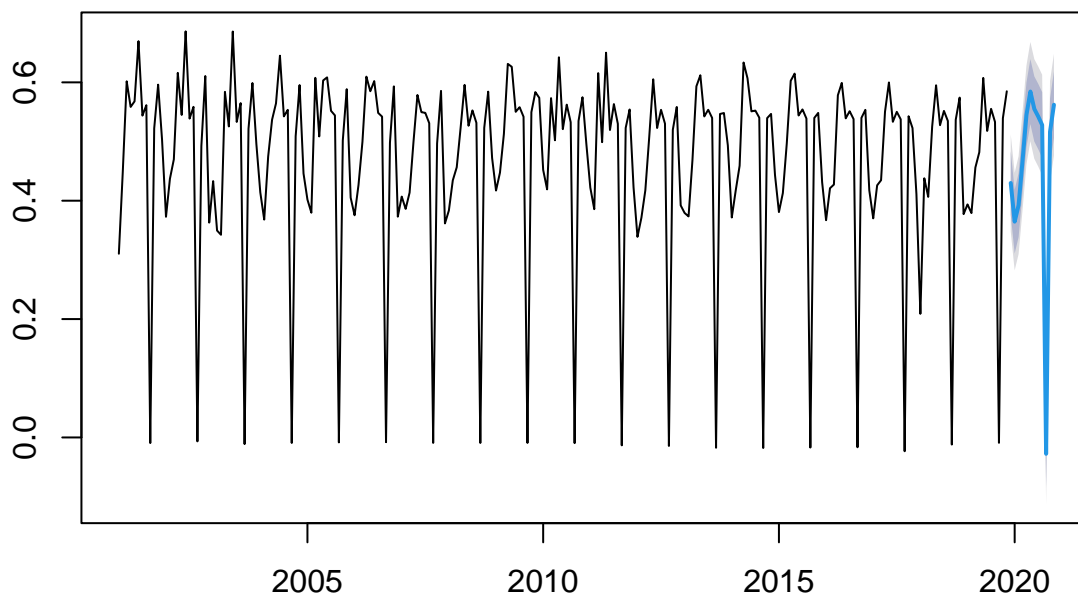


```
# Count of na values to dataframe
# Calculating Trend and Seasonal Strength
evi.trend$NA_Values[i] <- na.cnt
evi.trend$Trend[i] <- summary$coefficients[2,1]
evi.trend$Trend_Strength[i] <- round(max(0,1-(var(Rt)/var(Tt+Rt))),1)
evi.trend$Seasonal_Strength[i] <- round(max(0,1-(var(Rt)/var(St+Rt))),1)
evi.trend$P_value[i] <- summary$coefficients[2,4]
evi.trend$R_Squared[i] <- summary$r.squared
evi.trend$Standard_Error[i] <- summary$sigma
evi.trend[i,]

##   hex_id na.cnt NA_Values      Trend      P_value  R_Squared Standard_Error
## 1     34      0       152 -0.00011184 0.005928196 0.03316554      0.03974499
##   Trend_Strength Seasonal_Strength
## 1              0.2                1

plot(evi.hw <- forecast::hw(y = tdx, h = 12, damped = T))
```

Forecasts from Damped Holt–Winters' additive method



```
```r
```

```
#ggdensity(tdx, x = "tmie",y = "trend",fill = "#0073C2FF",color = "#0073C2FF",add = "mean",rug = TRUE)
```

```
\section{CHAPTER FIVE}
```

```
\section{CONCLUSIONS AND RECOMMENDATIONS}
```

```
\subsubsection{Summary}
```

Broadly speaking, in this study we have presented a state-of-the-art of the following popular time series forecasting models:

```
\begin{itemize}
```

```
\item The Box-Jenkins or ARIMA models for linear time series forecasting.
```

```
\item Some non-linear stochastic models, such as NMA, ARCH.
```

```
\item SVM based forecasting models; LS-SVM and DLS-SVM.
```

```
\end{itemize}
```

```
\subsubsection{Conclusions}
```

It has been seen that, the proper selection of the model orders (in case of ARIMA), the number of iterations, and the choice of the loss function are crucial for the accuracy of the forecasting results.

We have considered a few important performance measures for evaluating the accuracy of forecasting models. Our satisfactory understanding about the considered forecasting models and their successful implementation is the main contribution of this study.

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```
\subsubsection{Recommendations}
```

Time series forecasting is a fast growing area of research and as such provides many scope for future research. Together with other analysis in time series forecasting, we have thought to find an efficient combination of the considered models.

Together with other analysis in time series forecasting, we have thought to find an efficient combination of the considered models.

## References

`\end{flushleft}` ““