

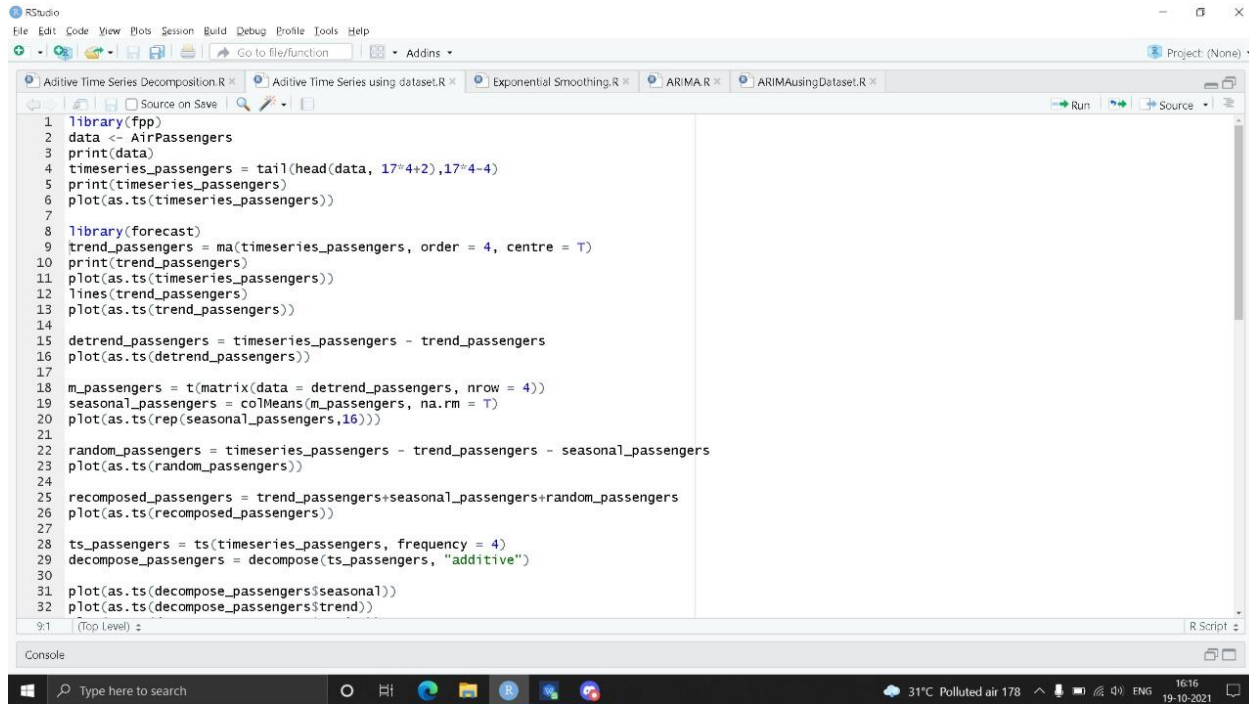
# Assignment

## Time Series Decomposition

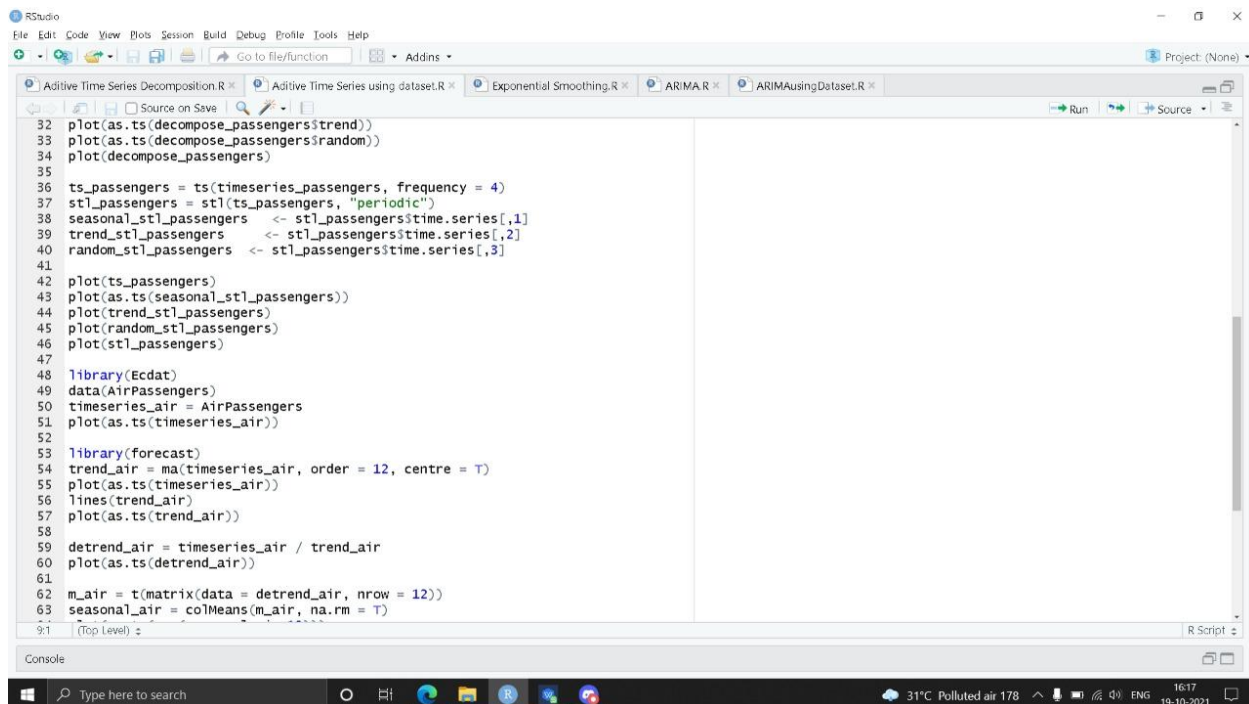
-- Jay Rathod

We are using Air Passengers Data Set  
Which is inbuilt in R

### Code:



```
1 library(fpp)
2 data <- AirPassengers
3 print(data)
4 timeseries_passengers = tail(head(data, 17*4+2),17*4-4)
5 print(timeseries_passengers)
6 plot(as.ts(timeseries_passengers))
7
8 library(forecast)
9 trend_passengers = ma(timeseries_passengers, order = 4, centre = T)
10 print(trend_passengers)
11 plot(as.ts(timeseries_passengers))
12 lines(trend_passengers)
13 plot(as.ts(trend_passengers))
14
15 detrend_passengers = timeseries_passengers - trend_passengers
16 plot(as.ts(detrend_passengers))
17
18 m_passengers = t(matrix(data = detrend_passengers, nrow = 4))
19 seasonal_passengers = colMeans(m_passengers, na.rm = T)
20 plot(as.ts(rep(seasonal_passengers,16)))
21
22 random_passengers = timeseries_passengers - trend_passengers - seasonal_passengers
23 plot(as.ts(random_passengers))
24
25 recomposed_passengers = trend_passengers+seasonal_passengers+random_passengers
26 plot(as.ts(recomposed_passengers))
27
28 ts_passengers = ts(timeseries_passengers, frequency = 4)
29 decompose_passengers = decompose(ts_passengers, "additive")
30
31 plot(as.ts(decompose_passengers$seasonal))
32 plot(as.ts(decompose_passengers$trend))
33
34 (Top Level)
```



```
32 plot(as.ts(decompose_passengers$trend))
33 plot(as.ts(decompose_passengers$random))
34 plot(decompose_passengers)
35
36 ts_passengers = ts(timeseries_passengers, frequency = 4)
37 stl_passengers = stl(ts_passengers, "periodic")
38 seasonal_stl_passengers <- stl_passengers$time.series[,1]
39 trend_stl_passengers <- stl_passengers$time.series[,2]
40 random_stl_passengers <- stl_passengers$time.series[,3]
41
42 plot(ts_passengers)
43 plot(as.ts(seasonal_stl_passengers))
44 plot(trend_stl_passengers)
45 plot(random_stl_passengers)
46 plot(stl_passengers)
47
48 library(Ecdat)
49 data(AirPassengers)
50 timeseries_air = AirPassengers
51 plot(as.ts(timeseries_air))
52
53 library(forecast)
54 trend_air = ma(timeseries_air, order = 12, centre = T)
55 plot(as.ts(timeseries_air))
56 lines(trend_air)
57 plot(as.ts(trend_air))
58
59 detrend_air = timeseries_air / trend_air
60 plot(as.ts(detrend_air))
61
62 m_air = t(matrix(data = detrend_air, nrow = 12))
63 seasonal_air = colMeans(m_air, na.rm = T)
```

RStudio

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Go to file/function Addins Project: (None)

Aditive Time Series Decomposition.R x Aditive Time Series using dataset.R x Exponential Smoothing.R x ARIMA.R x ARIMAusingDataset.R x

```
49 data(AirPassengers)
50 timeseries_air = AirPassengers
51 plot(as.ts(timeseries_air))
52
53 library(forecast)
54 trend_air = ma(timeseries_air, order = 12, centre = T)
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56 lines(trend_air)
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59 detrend_air = timeseries_air / trend_air
60 plot(as.ts(detrend_air))
61
62 m_air = t(matrix(data = detrend_air, nrow = 12))
63 seasonal_air = colMeans(m_air, na.rm = T)
64 plot(as.ts(rep(seasonal_air, 12)))
65
66 random_air = timeseries_air / (trend_air * seasonal_air)
67 plot(as.ts(random_air))
68
69 recomposed_air = trend_air * seasonal_air * random_air
70 plot(as.ts(recomposed_air))
71
72 ts_air = ts(timeseries_air, frequency = 12)
73 decompose_air = decompose(ts_air, "multiplicative")
74
75 plot(as.ts(decompose_air$seasonal))
76 plot(as.ts(decompose_air$trend))
77 plot(as.ts(decompose_air$random))
78 plot(decompose_air)
79
80
```

79:1 (Top Level) z R Script

Console

Type here to search

31°C Rain showers 16:17 19-10-2021

## Output:

The image displays two screenshots of the RStudio interface, showing the console output of an R script. The first screenshot shows the initial data loading and the creation of a time series object. The second screenshot shows the application of a moving average and the resulting trend component.

**First Screenshot Console Output:**

```
R 4.1.0 ~ /> library(fpp)
> data <- AirPassengers
> print(data)
      Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec
1949 112 118 132 129 121 135 148 148 136 119 104 118
1950 115 126 141 135 125 149 170 170 158 133 114 140
1951 145 150 178 163 172 178 199 199 184 162 146 166
1952 171 180 193 181 183 218 230 242 209 191 172 194
1953 196 196 236 235 229 243 264 272 237 211 180 201
1954 204 188 235 227 234 264 302 293 259 229 203 229
1955 242 233 267 269 270 315 364 347 312 274 237 278
1956 284 277 317 313 318 374 413 405 355 306 271 306
1957 315 301 356 348 355 422 465 467 404 347 305 336
1958 340 318 362 348 363 435 491 505 404 359 310 337
1959 360 342 406 396 420 472 548 559 463 407 362 405
1960 417 391 419 461 472 535 622 606 508 461 390 432
> timeseries_passengers = tail(head(data, 17*4+2), 17*4-4)
> print(timeseries_passengers)
      Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec
1949      148 148 136 119 104 118
1950 115 126 141 135 125 149 170 170 158 133 114 140
1951 145 150 178 163 172 178 199 199 184 162 146 166
1952 171 180 193 181 183 218 230 242 209 191 172 194
1953 196 196 236 235 229 243 264 272 237 211 180 201
1954 204 188 235 227 234 264 302 293 259 229
> plot(as.ts(timeseries_passengers))
> library(forecast)
> trend_passengers = ma(timeseries_passengers, order = 4, centre = T)
Warning messages:
1: In doTryCatch(return(expr), name, parentenv, handler) :
  display list redraw incomplete
2: In doTryCatch(return(expr), name, parentenv, handler) :
  invalid graphics state
```

**Second Screenshot Console Output:**

```
Warning messages:
1: In doTryCatch(return(expr), name, parentenv, handler) :
  display list redraw incomplete
2: In doTryCatch(return(expr), name, parentenv, handler) :
  invalid graphics state
3: In doTryCatch(return(expr), name, parentenv, handler) :
  invalid graphics state
> print(trend_passengers)
      Jan      Feb      Mar      Apr      May      Jun      Jul      Aug
1949      NA      NA      NA      NA      NA      NA      NA      NA
1950 120.375 127.125 130.500 134.625 141.125 149.125 157.625 159.750
1951 145.250 156.125 162.375 169.250 175.375 182.500 188.500 188.000
1952 171.625 179.375 182.750 189.000 198.375 210.625 221.500 221.375
1953 197.500 210.625 219.875 229.875 239.250 247.375 253.000 250.000
1954 200.125 210.250 217.250 230.500 248.375 265.000 276.375 275.125
      Sep      Oct      Nov      Dec
1949 132.250 123.000 116.625 114.875
1950 150.750 140.000 134.625 135.125
1951 179.375 168.625 162.875 163.500
1952 210.750 197.500 189.875 188.875
1953 235.500 216.125 203.125 196.125
1954      NA      NA
> plot(as.ts(timeseries_passengers))
> lines(trend_passengers)
Warning messages:
1: In doTryCatch(return(expr), name, parentenv, handler) :
  display list redraw incomplete
2: In doTryCatch(return(expr), name, parentenv, handler) :
  invalid graphics state
3: In doTryCatch(return(expr), name, parentenv, handler) :
  invalid graphics state
> plot(as.ts(trend_passengers))
> detrend_passengers = timeseries_passengers - trend_passengers
```

```
Source
Console Jobs
R 4.1.0 ~/
Warning messages:
1: In doTryCatch(return(expr), name, parentenv, handler) :
  display list redraw incomplete
2: In doTryCatch(return(expr), name, parentenv, handler) :
  invalid graphics state
3: In doTryCatch(return(expr), name, parentenv, handler) :
  invalid graphics state
> plot(as.ts(trend_passengers))
> detrend_passengers = timeseries_passengers - trend_passengers
> plot(as.ts(detrend_passengers))
> m_passengers = t(matrix(data = detrend_passengers, nrow = 4))
> seasonal_passengers = colMeans(m_passengers, na.rm = T)
> plot(as.ts(rep(seasonal_passengers,16)))
> random_passengers = timeseries_passengers - trend_passengers - seasonal_passengers
> plot(as.ts(random_passengers))
> recomposed_passengers = trend_passengers+seasonal_passengers+random_passengers
> plot(as.ts(recomposed_passengers))
> ts_passengers = ts(timeseries_passengers, frequency = 4)
> decompose_passengers = decompose(ts_passengers, "additive")
> plot(as.ts(decompose_passengers$seasonal))
> plot(as.ts(decompose_passengers$trend))
> plot(as.ts(decompose_passengers$random))
> plot(decompose_passengers)
> ts_passengers = ts(timeseries_passengers, frequency = 4)
> stl_passengers = stl(ts_passengers, "periodic")
> seasonal_stl_passengers <- stl_passengers$time.series[,1]
> trend_stl_passengers <- stl_passengers$time.series[,2]
> random_stl_passengers <- stl_passengers$time.series[,3]
> plot(ts_passengers)
> plot(as.ts(seasonal_stl_passengers))
> plot(trend_stl_passengers)
> plot(random_stl_passengers)
> plot(stl_passengers)
```

```
Source
Console Jobs
R 4.1.0 ~/
> plot(as.ts(recomposed_passengers))
> ts_passengers = ts(timeseries_passengers, frequency = 4)
> decompose_passengers = decompose(ts_passengers, "additive")
> plot(as.ts(decompose_passengers$seasonal))
> plot(as.ts(decompose_passengers$trend))
> plot(as.ts(decompose_passengers$random))
> plot(decompose_passengers)
> ts_passengers = ts(timeseries_passengers, frequency = 4)
> stl_passengers = stl(ts_passengers, "periodic")
> seasonal_stl_passengers <- stl_passengers$time.series[,1]
> trend_stl_passengers <- stl_passengers$time.series[,2]
> random_stl_passengers <- stl_passengers$time.series[,3]
> plot(ts_passengers)
> plot(as.ts(seasonal_stl_passengers))
> plot(trend_stl_passengers)
> plot(random_stl_passengers)
> plot(stl_passengers)
> library(Ecdat)
Loading required package: Ecfun

Attaching package: 'Ecfun'

The following object is masked from 'package:forecast':

  BoxCox

The following object is masked from 'package:base':

  sign

Attaching package: 'Ecdat'
```



RStudio

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Go to file/function Addins Project: (None)

Source

Console Jobs

R 4.1.0 ~ /

```
The following object is masked from 'package:base':  
  sign  
  
Attaching package: 'Ecdat'  
  
The following object is masked from 'package:datasets':  
  orange  
  
Warning messages:  
1: package 'Ecdat' was built under R version 4.1.1  
2: package 'Ecfun' was built under R version 4.1.1  
> data(AirPassengers)  
> timeseries_air = AirPassengers  
> plot(as.ts(timeseries_air))  
> library(forecast)  
> trend_air = ma(timeseries_air, order = 12, centre = T)  
> plot(as.ts(timeseries_air))  
> lines(trend_air)  
> plot(as.ts(trend_air))  
> detrend_air = timeseries_air / trend_air  
> plot(as.ts(detrend_air))  
> m_air = t(matrix(data = detrend_air, nrow = 12))  
> seasonal_air = colMeans(m_air, na.rm = T)  
> plot(as.ts(rep(seasonal_air, 12)))  
> random_air = timeseries_air / (trend_air * seasonal_air)  
> plot(as.ts(random_air))  
> recomposed_air = trend_air * seasonal_air * random_air  
> plot(as.ts(recomposed_air))  
> ts_air = ts(timeseries_air, frequency = 12)  
> decompose_air = decompose(ts_air, "multiplicative")
```

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RStudio

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Source

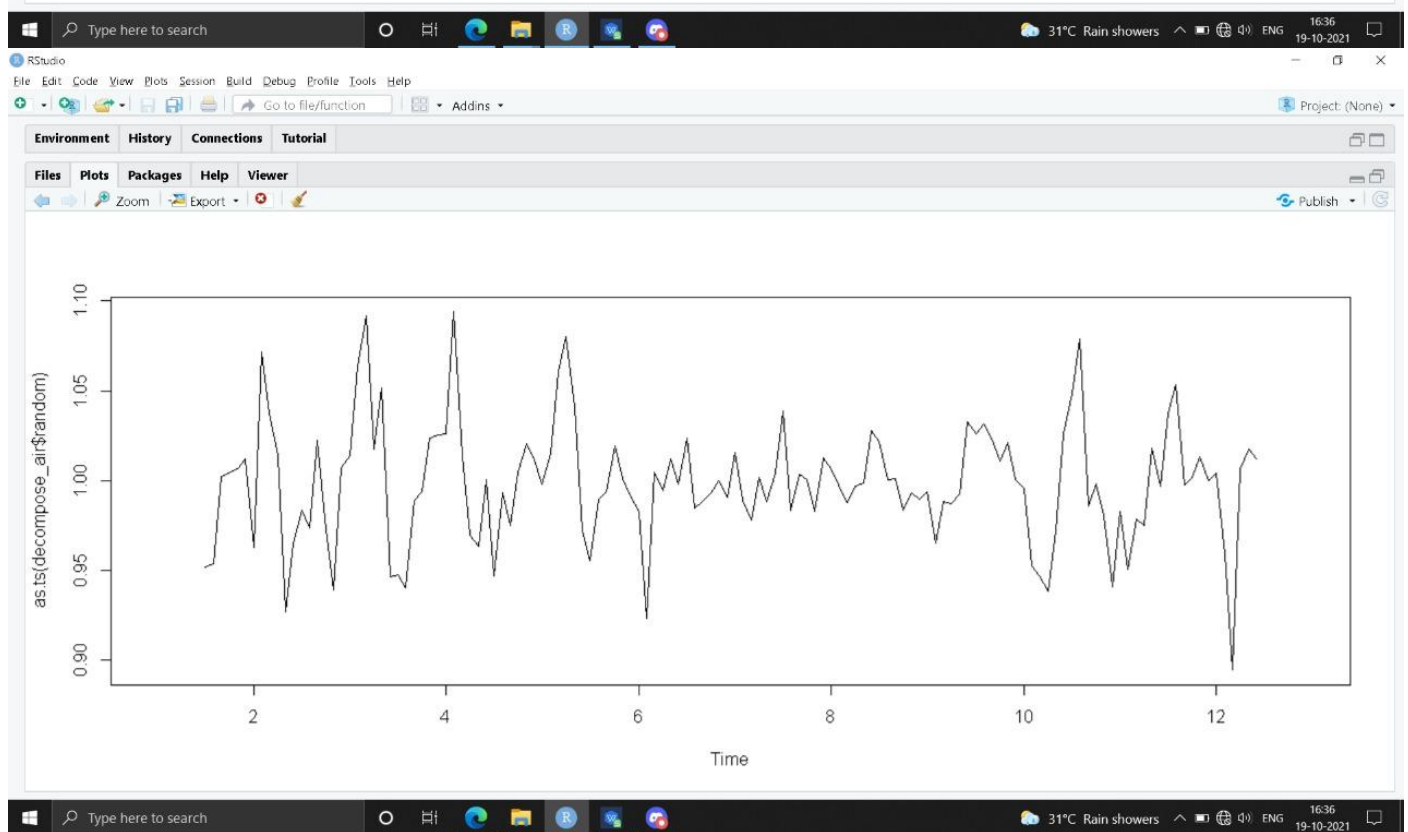
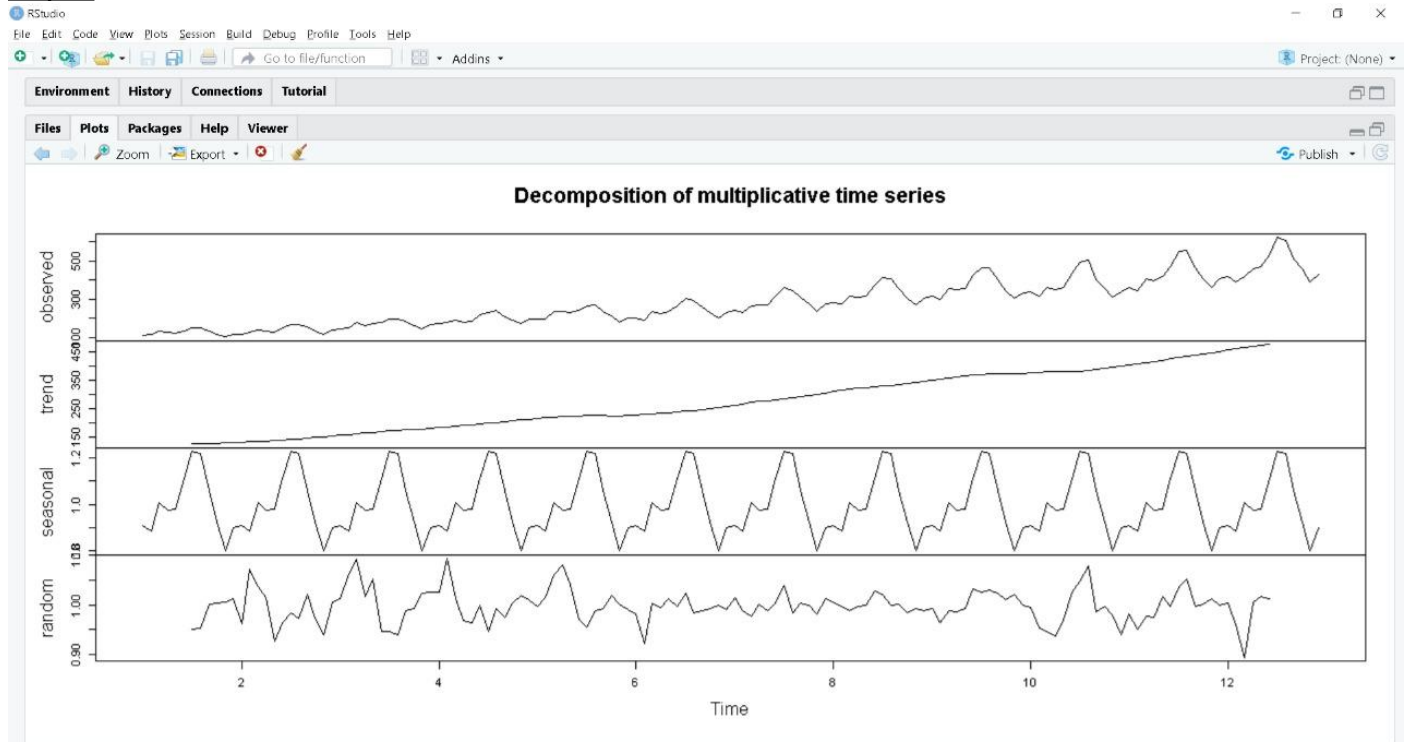
Console Jobs

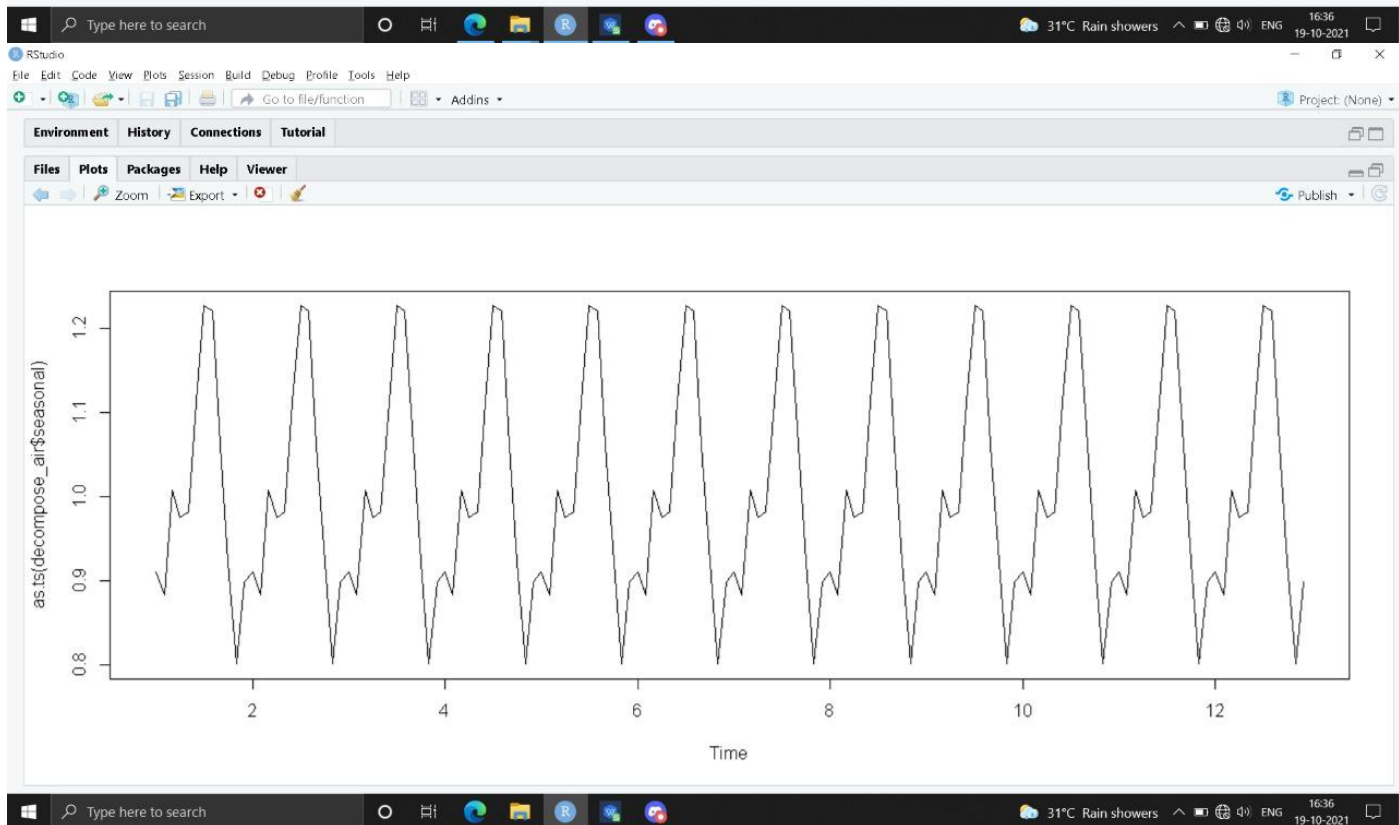
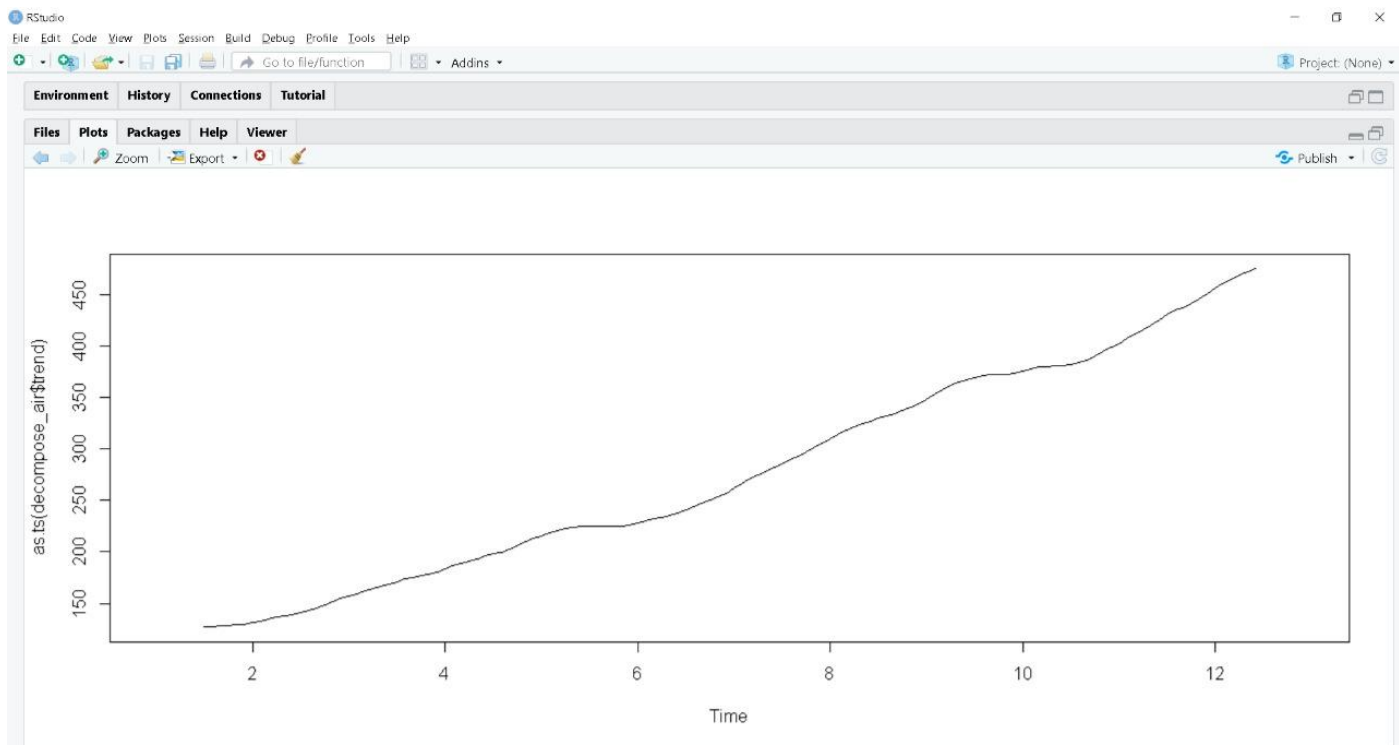
R 4.1.0 ~ /

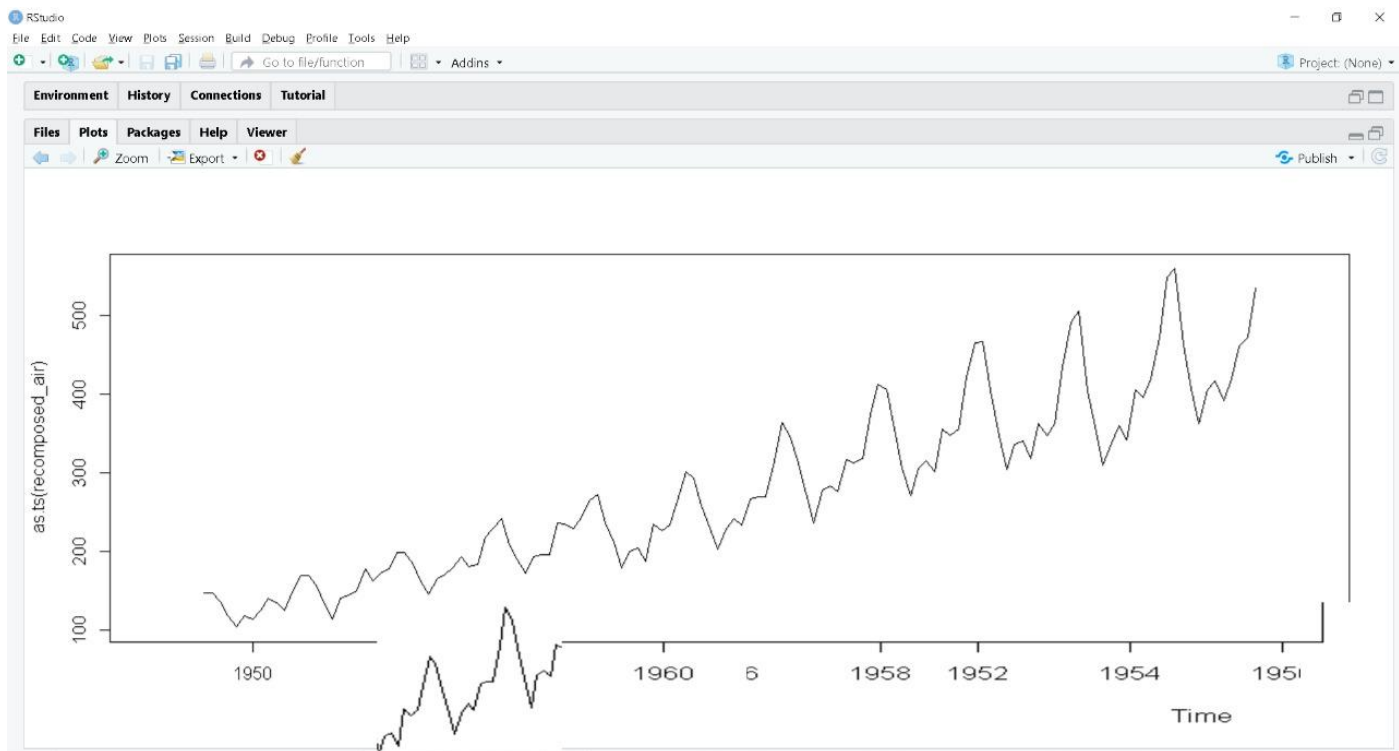
```
Attaching package: 'Ecdat'  
  
The following object is masked from 'package:datasets':  
  orange  
  
Warning messages:  
1: package 'Ecdat' was built under R version 4.1.1  
2: package 'Ecfun' was built under R version 4.1.1  
> data(AirPassengers)  
> timeseries_air = AirPassengers  
> plot(as.ts(timeseries_air))  
> library(forecast)  
> trend_air = ma(timeseries_air, order = 12, centre = T)  
> plot(as.ts(timeseries_air))  
> lines(trend_air)  
> plot(as.ts(trend_air))  
> detrend_air = timeseries_air / trend_air  
> plot(as.ts(detrend_air))  
> m_air = t(matrix(data = detrend_air, nrow = 12))  
> seasonal_air = colMeans(m_air, na.rm = T)  
> plot(as.ts(rep(seasonal_air, 12)))  
> random_air = timeseries_air / (trend_air * seasonal_air)  
> plot(as.ts(random_air))  
> recomposed_air = trend_air * seasonal_air * random_air  
> plot(as.ts(recomposed_air))  
> ts_air = ts(timeseries_air, frequency = 12)  
> decompose_air = decompose(ts_air, "multiplicative")  
> plot(as.ts(decompose_air$seasonal))  
> plot(as.ts(decompose_air$trend))  
> plot(as.ts(decompose_air$random))  
> plot(decompose_air)
```

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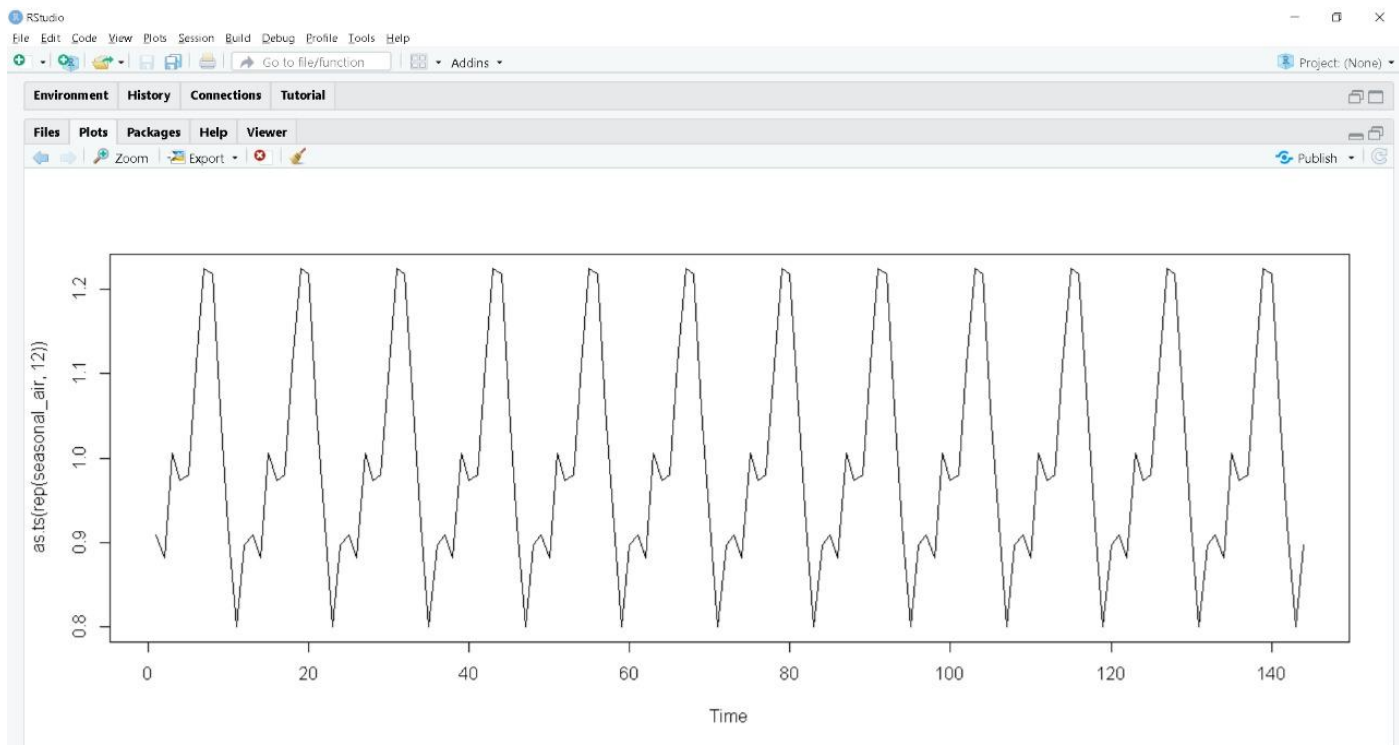
## Graphs:

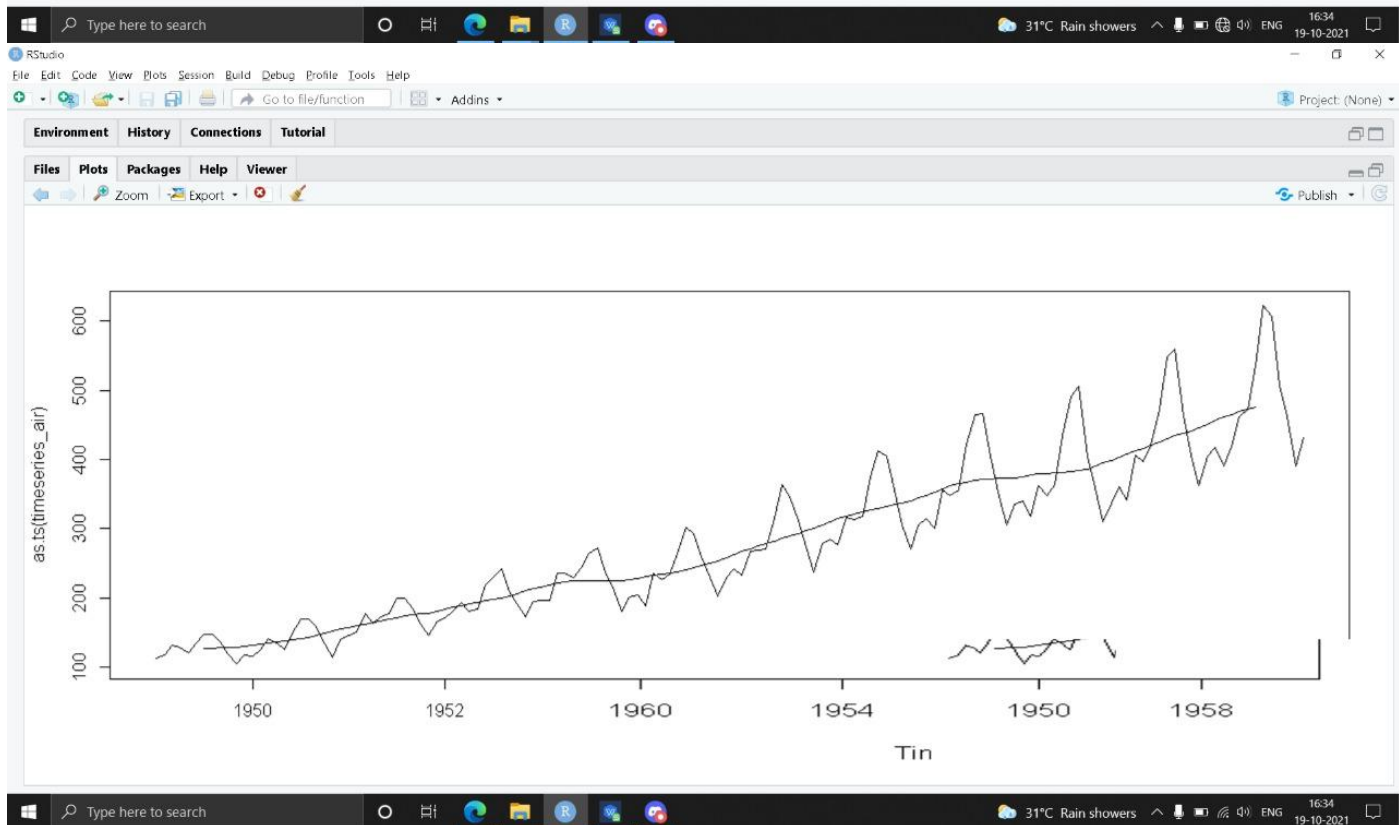
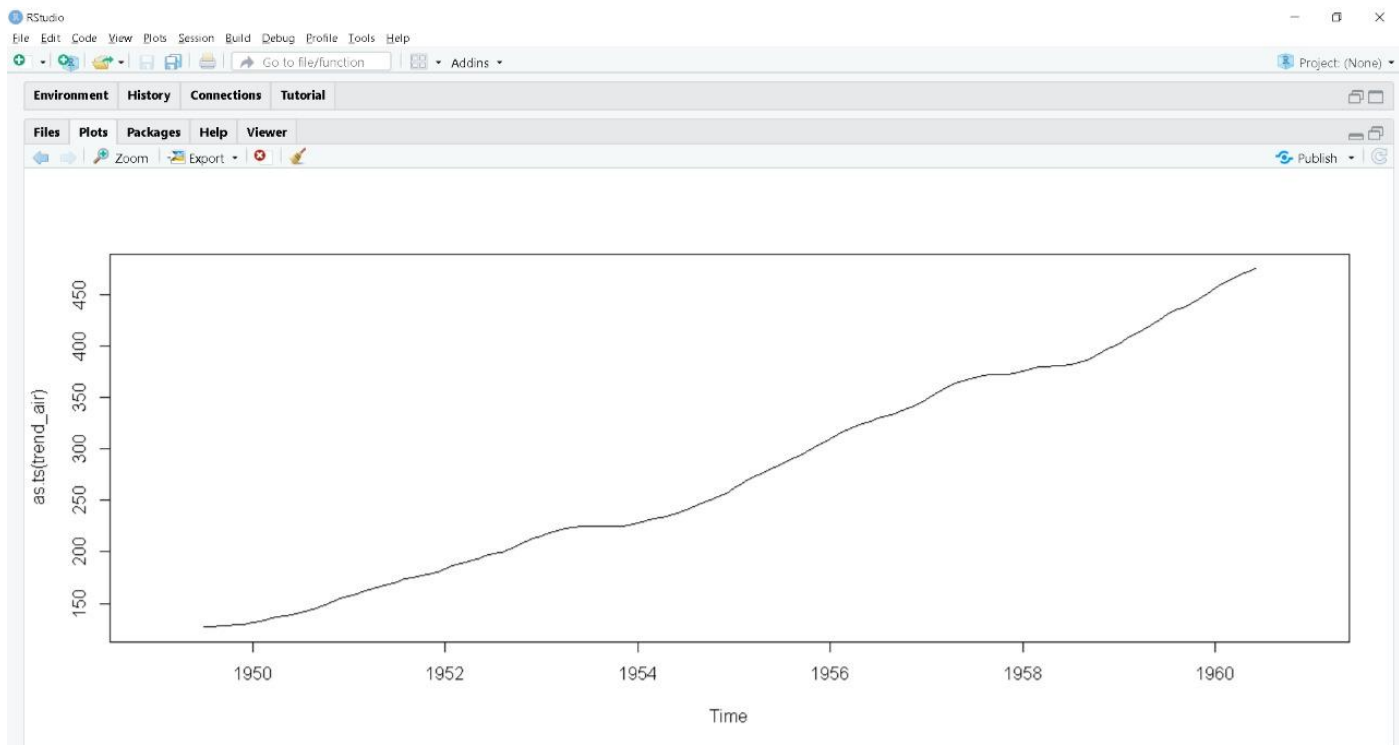


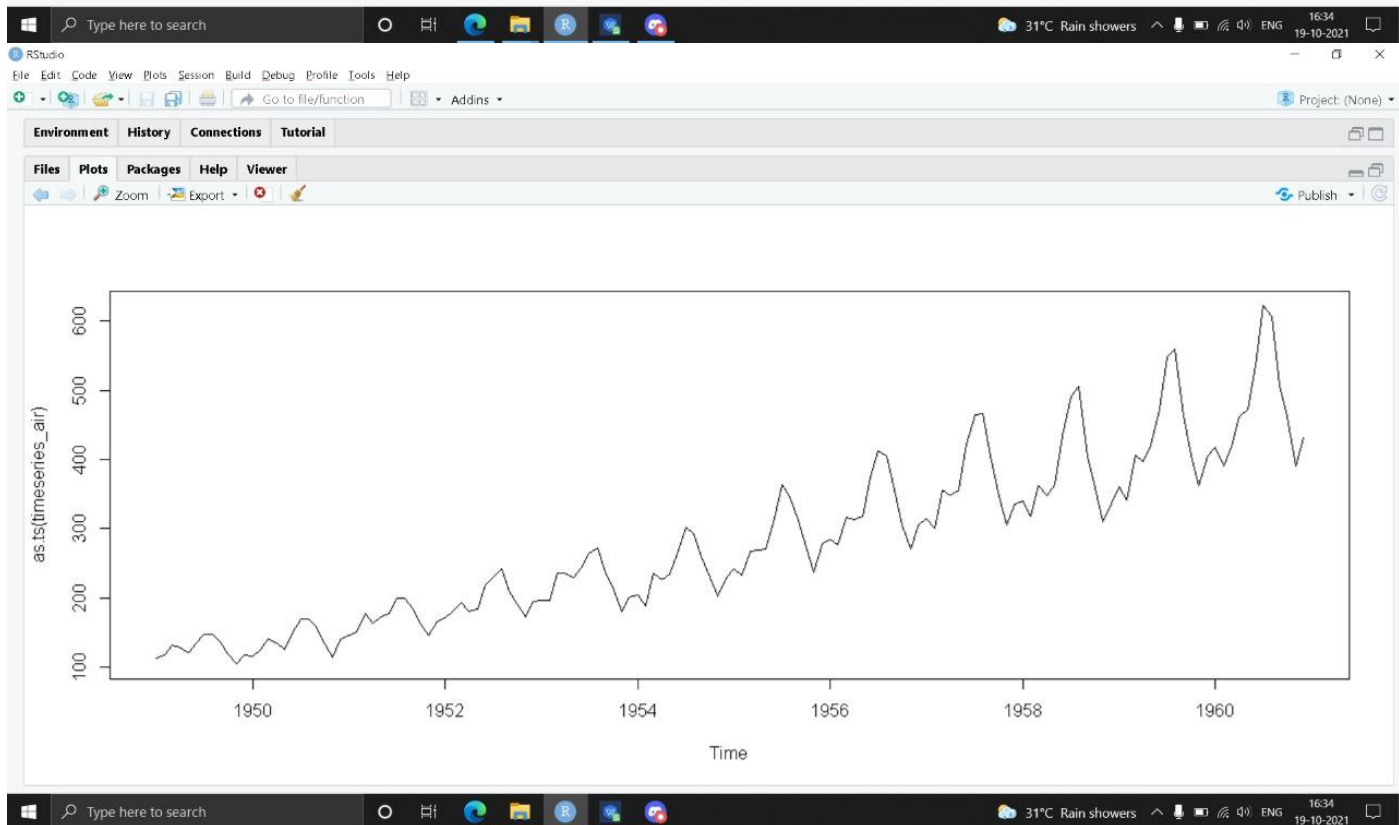
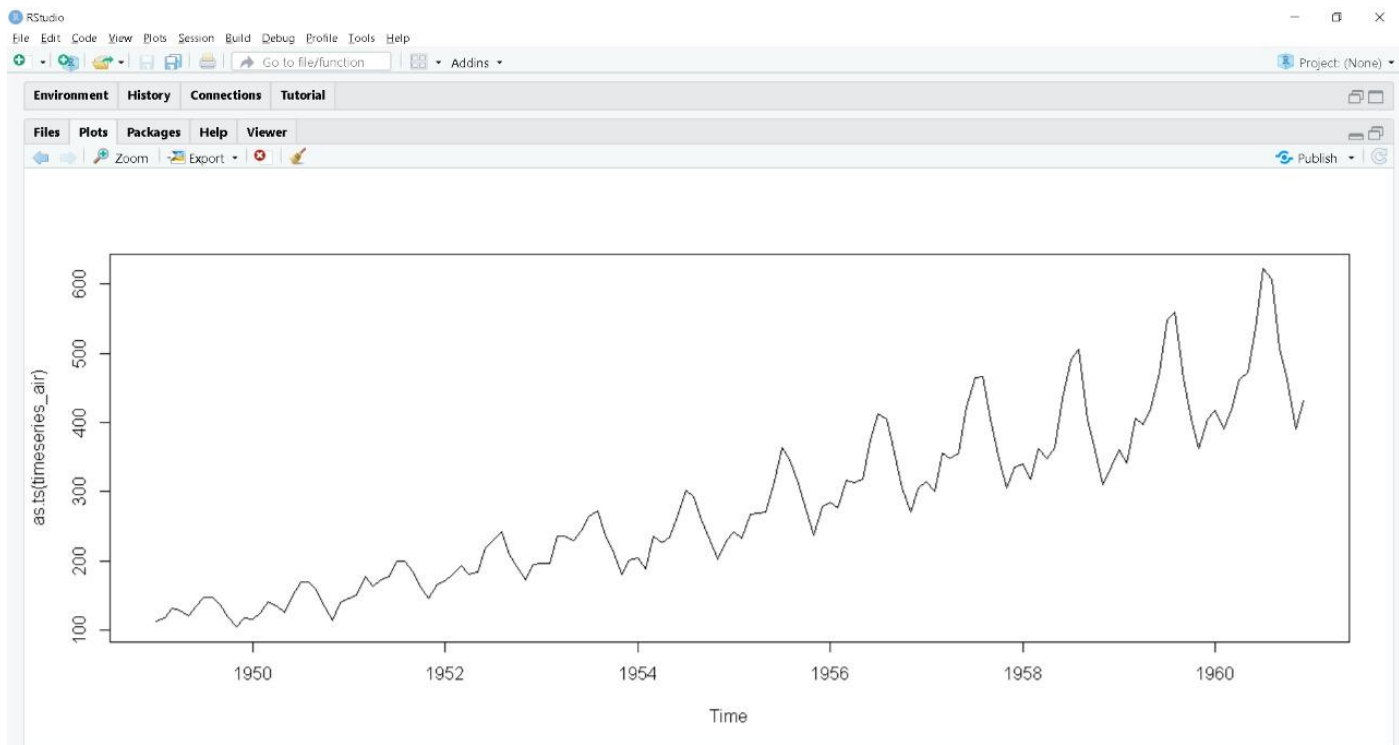


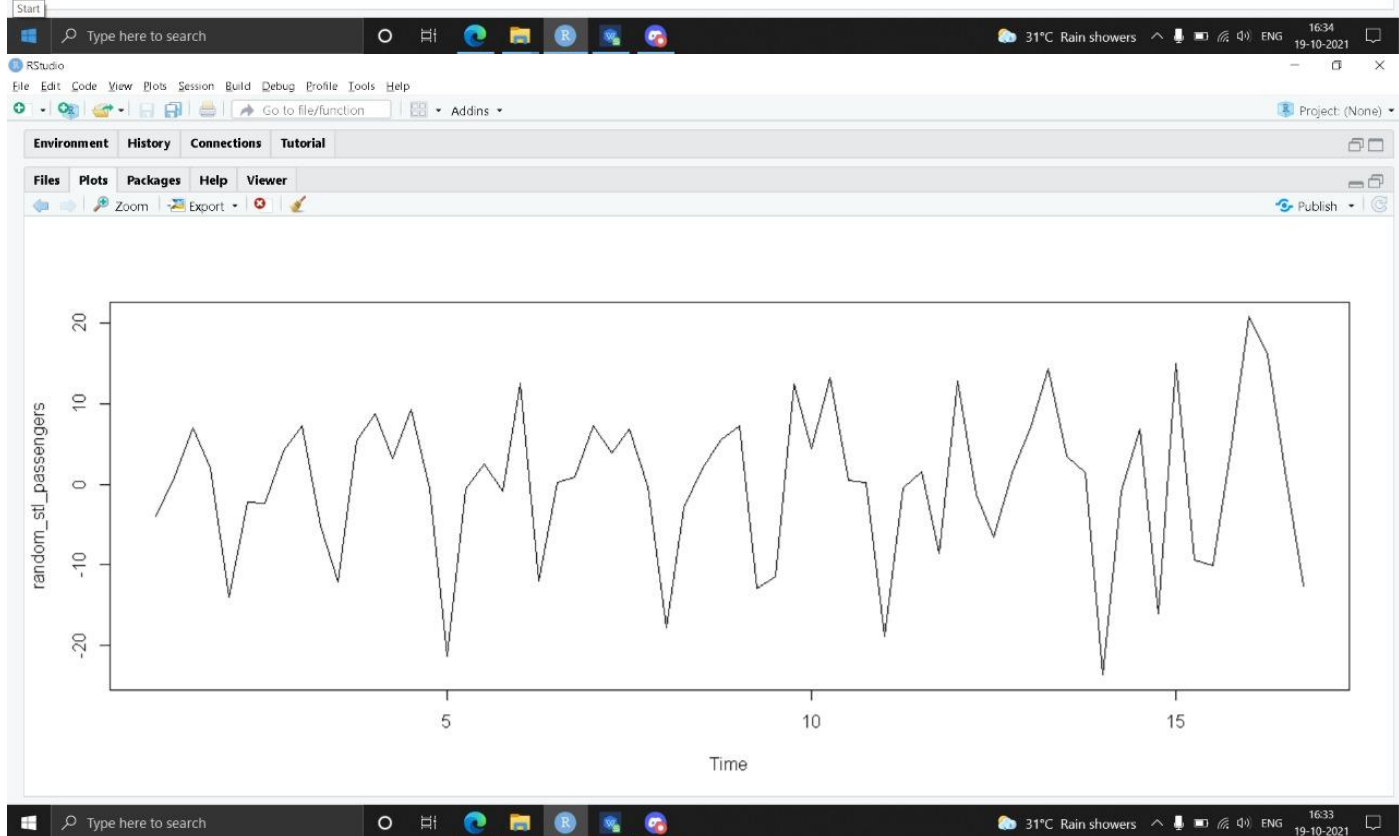
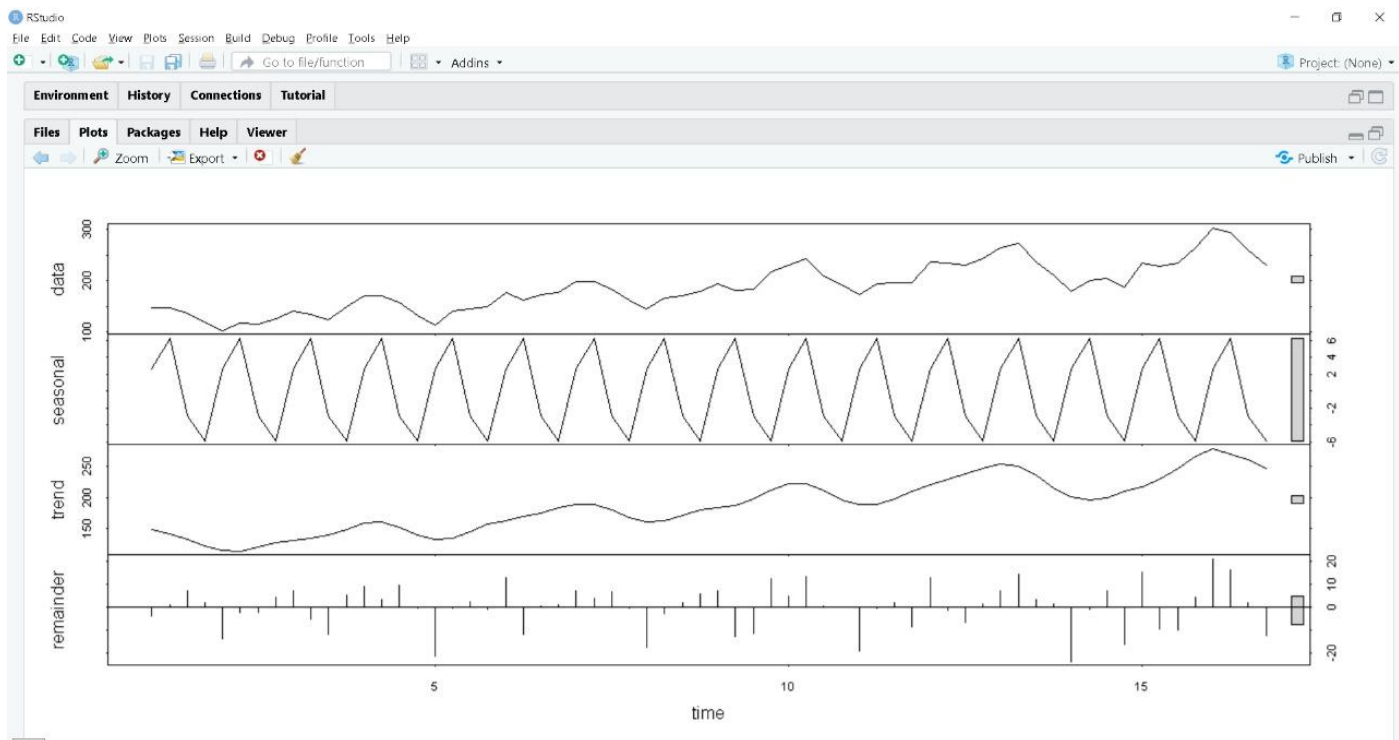


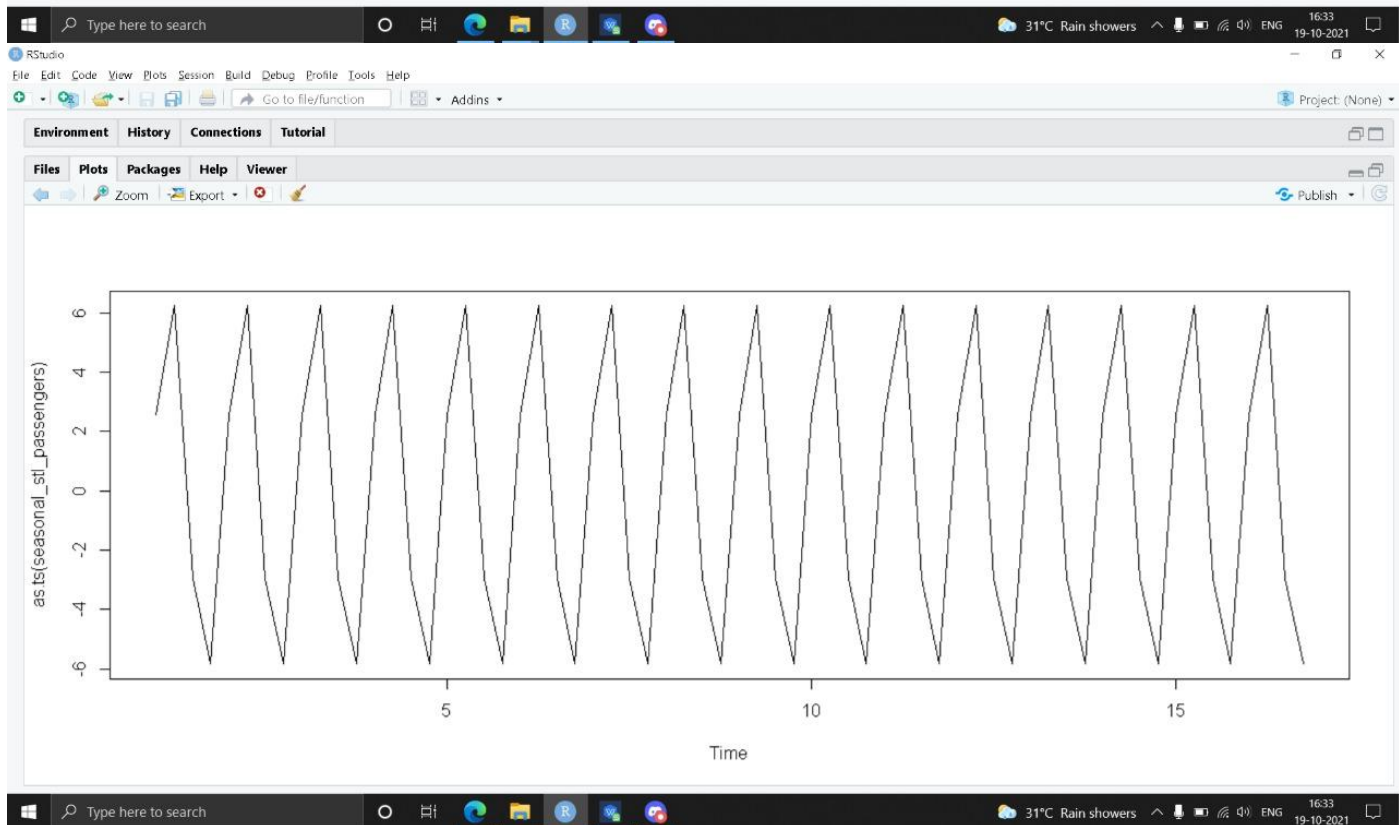
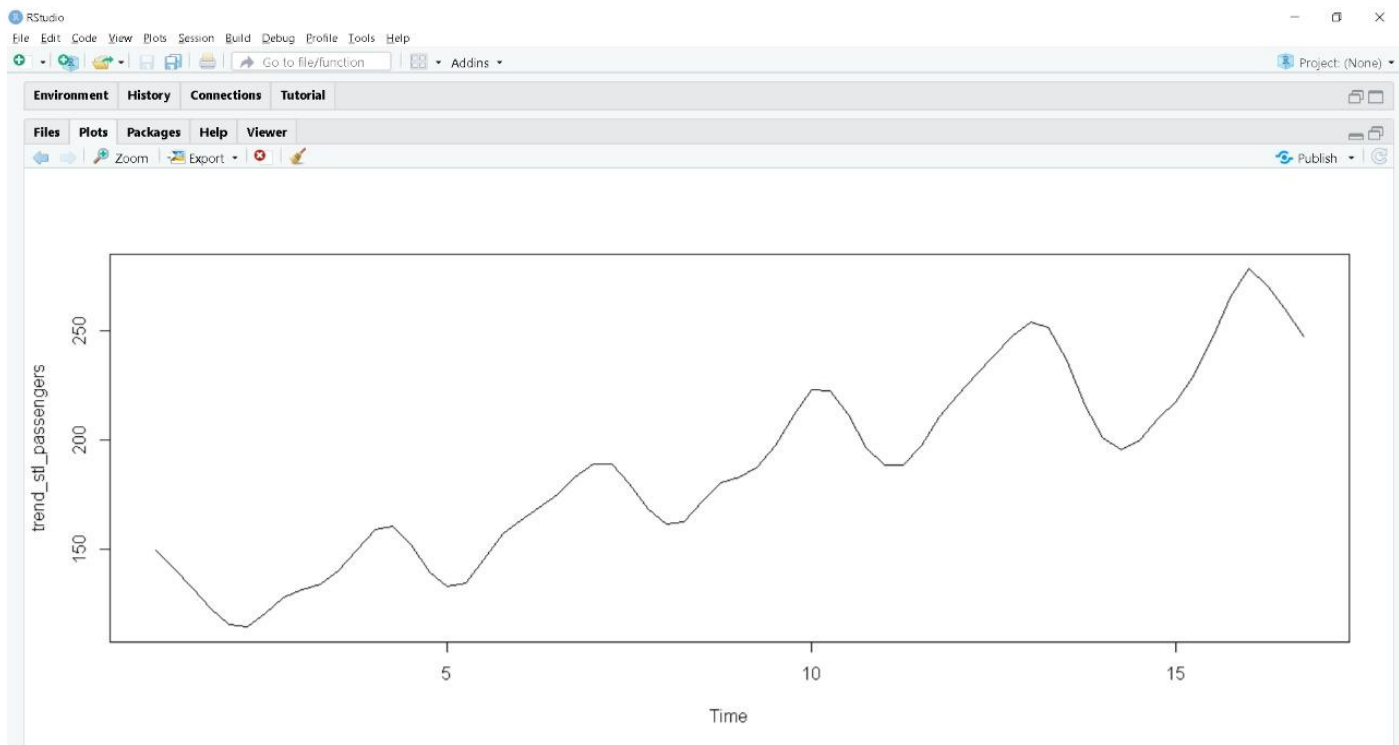




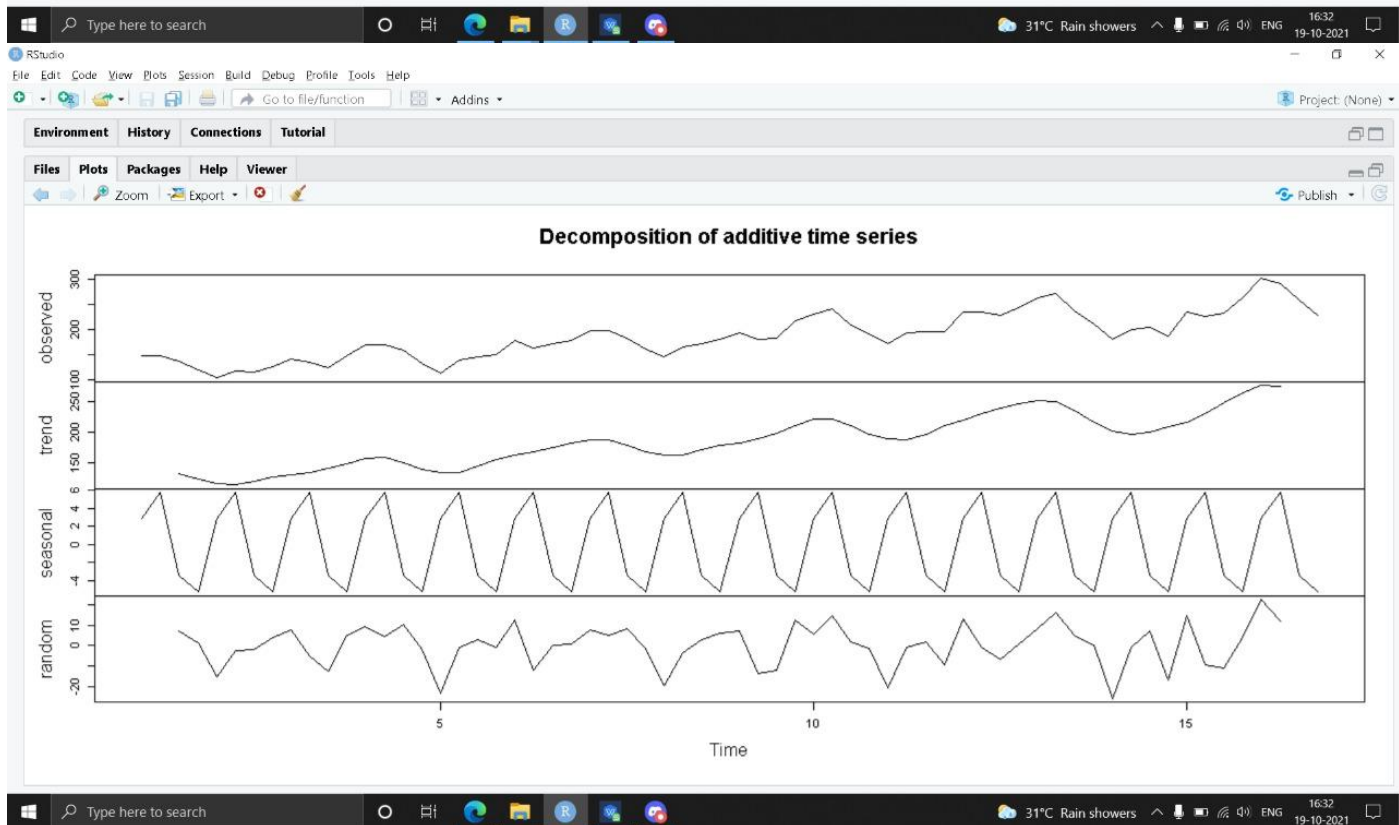
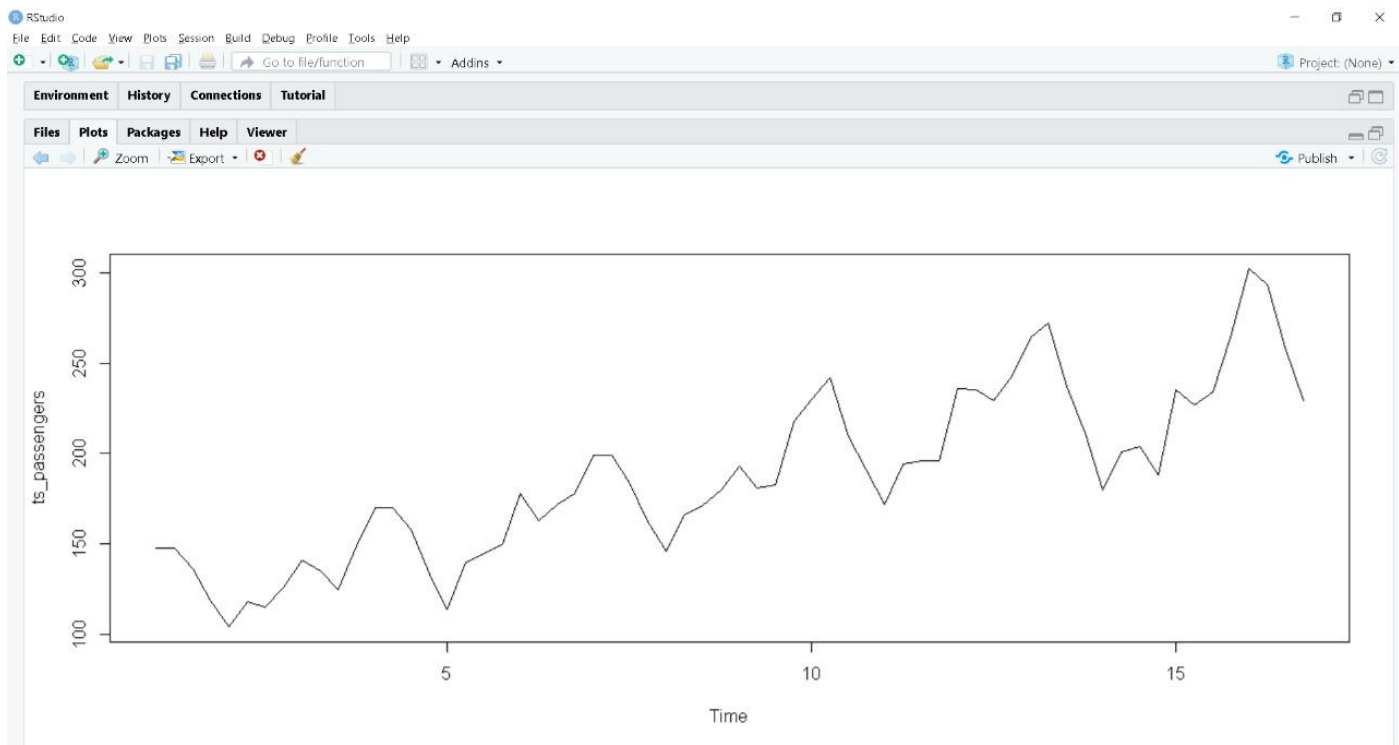


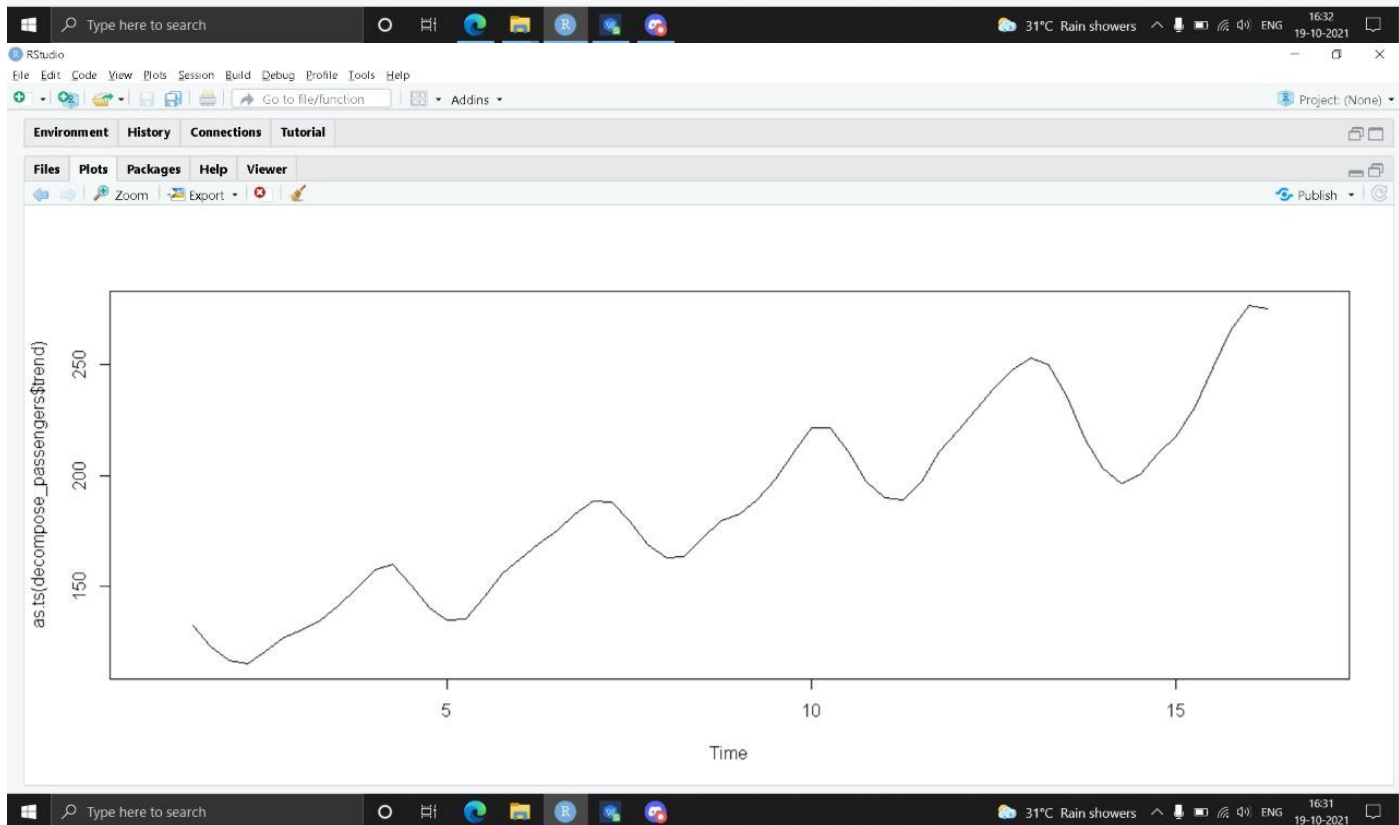
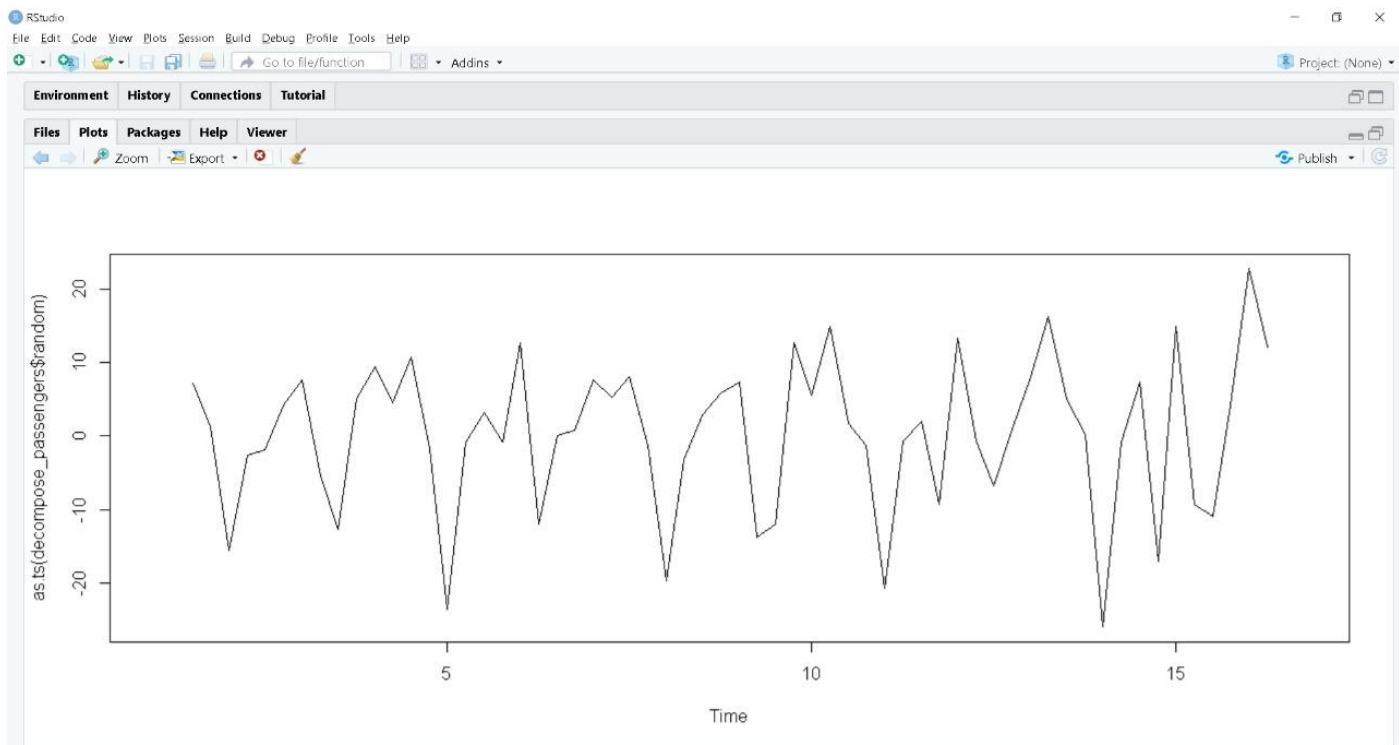


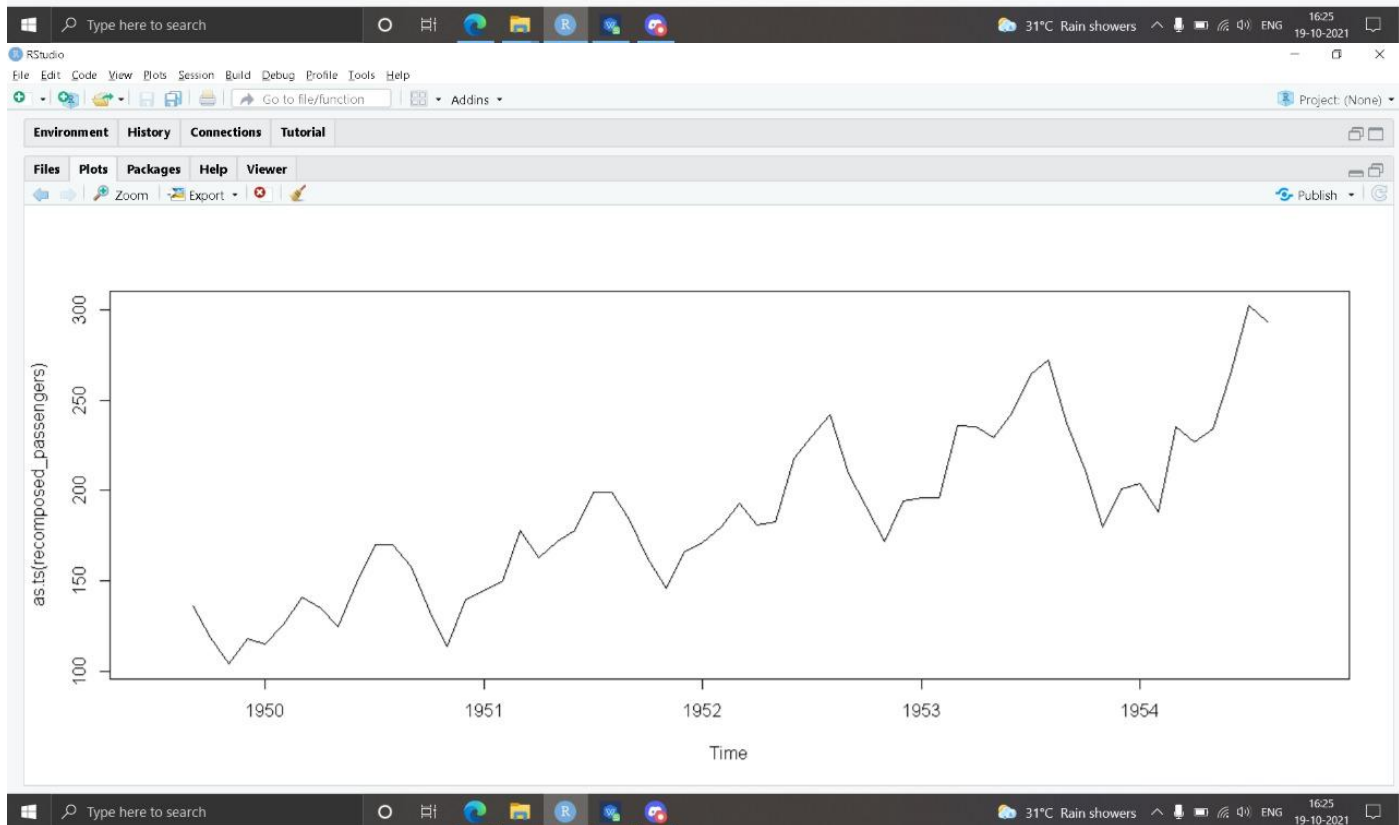
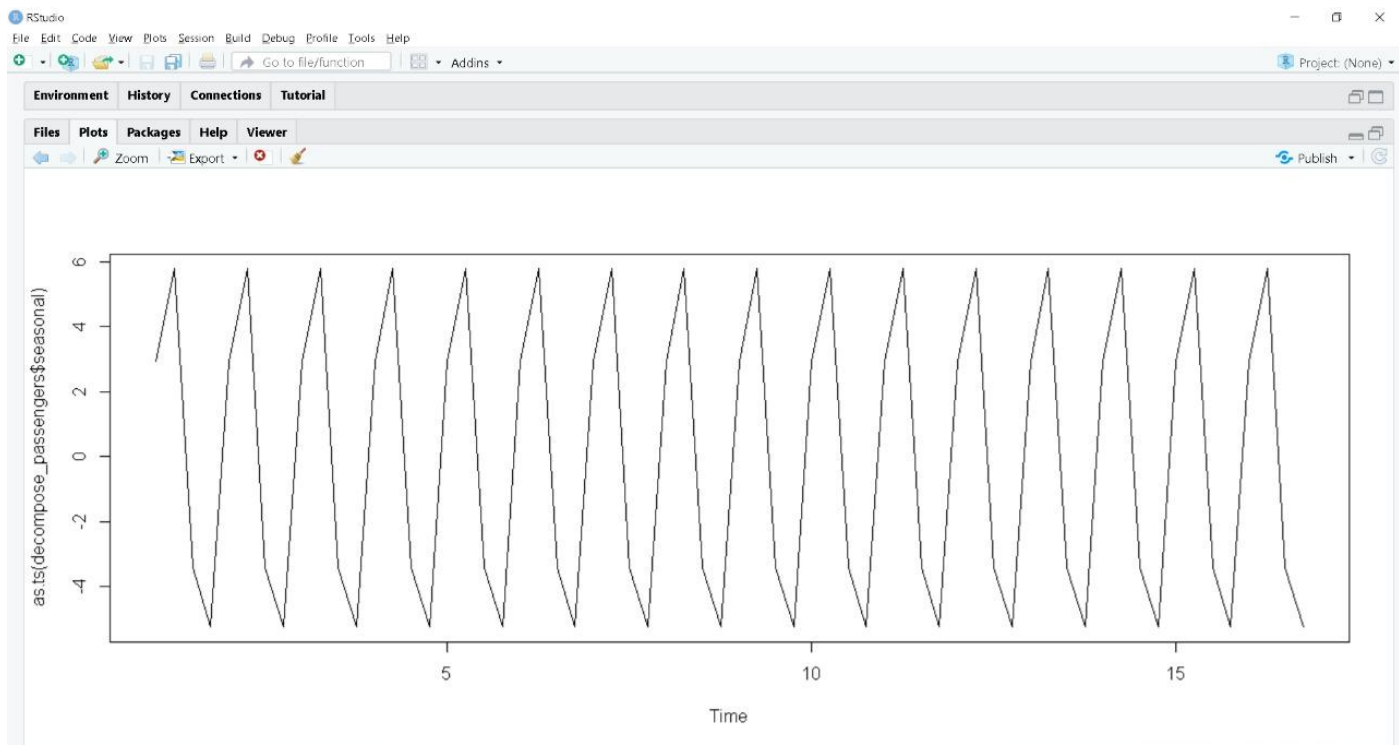


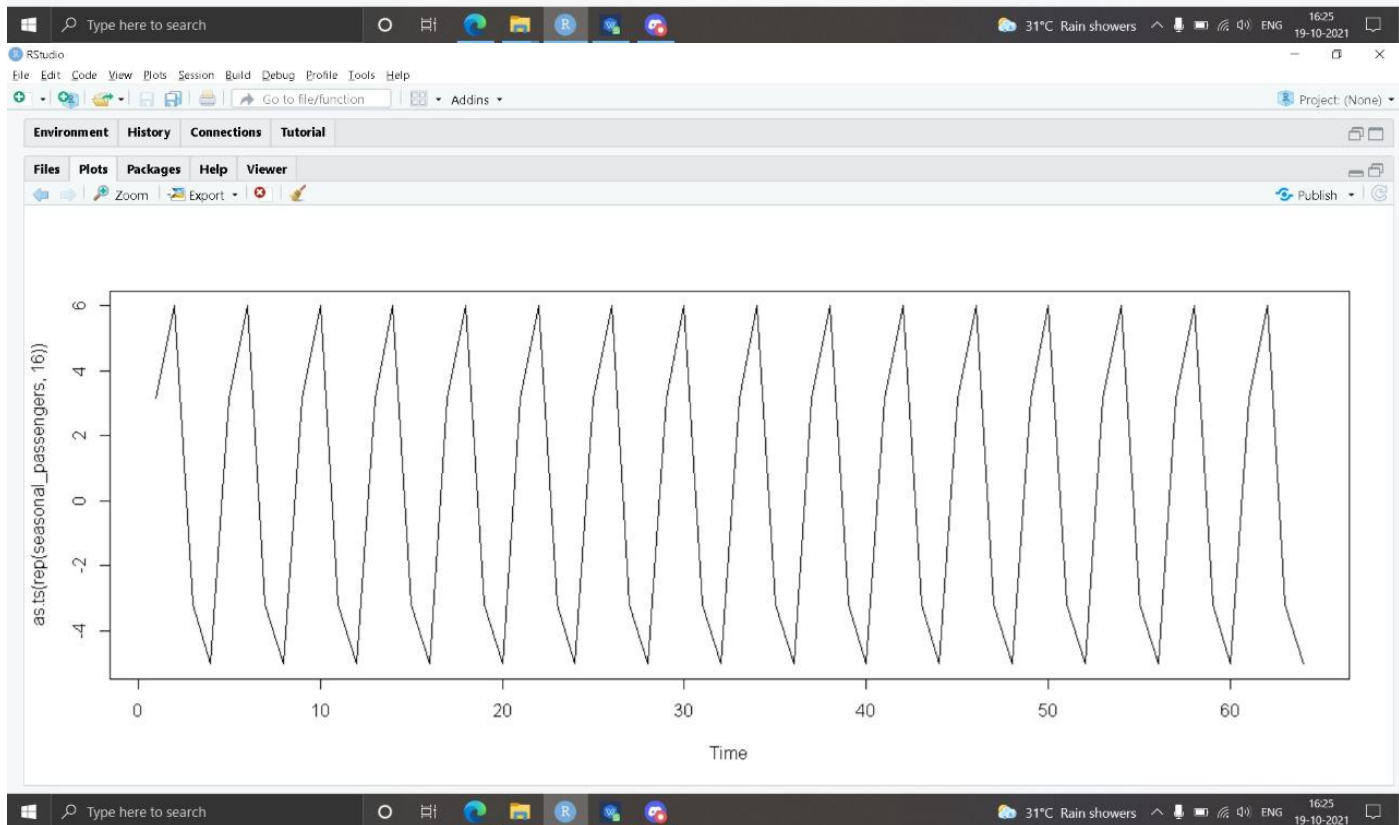
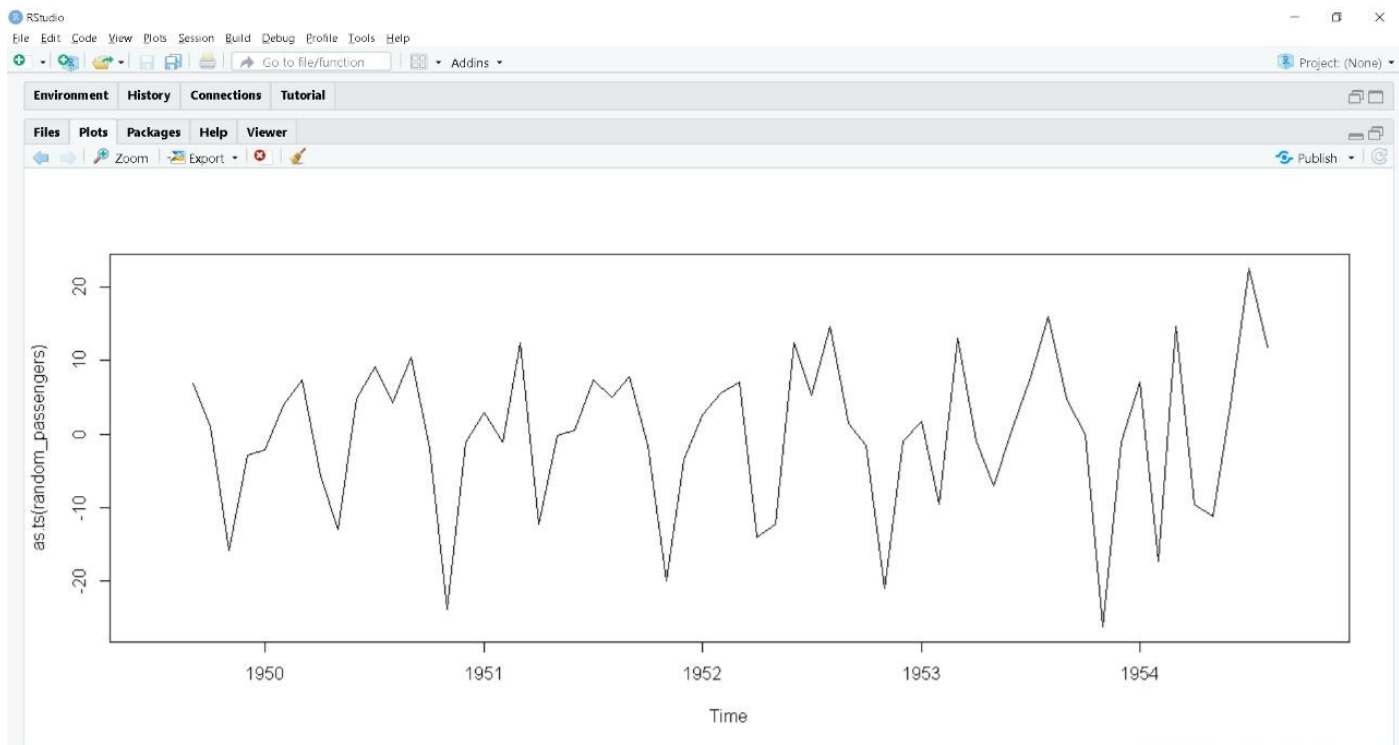


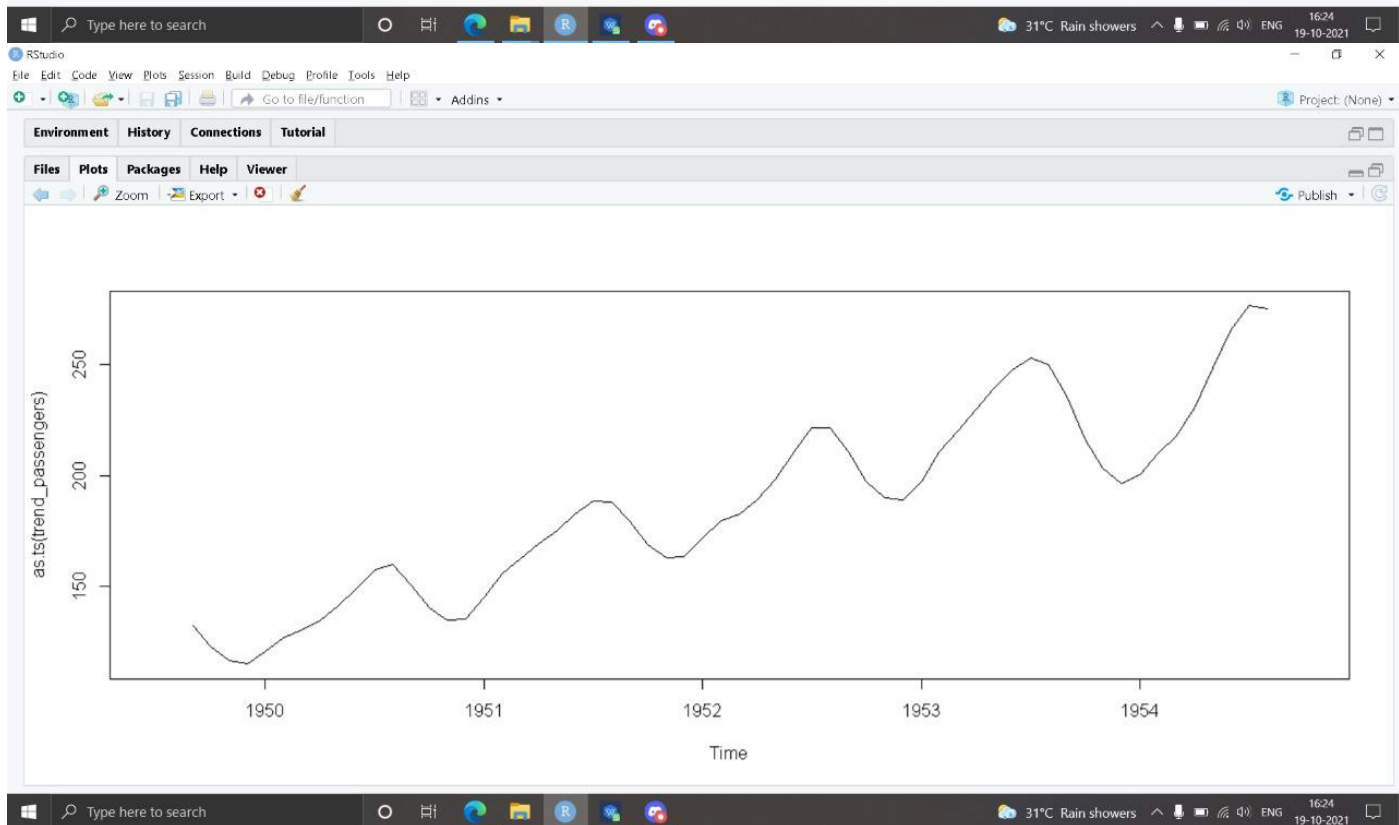
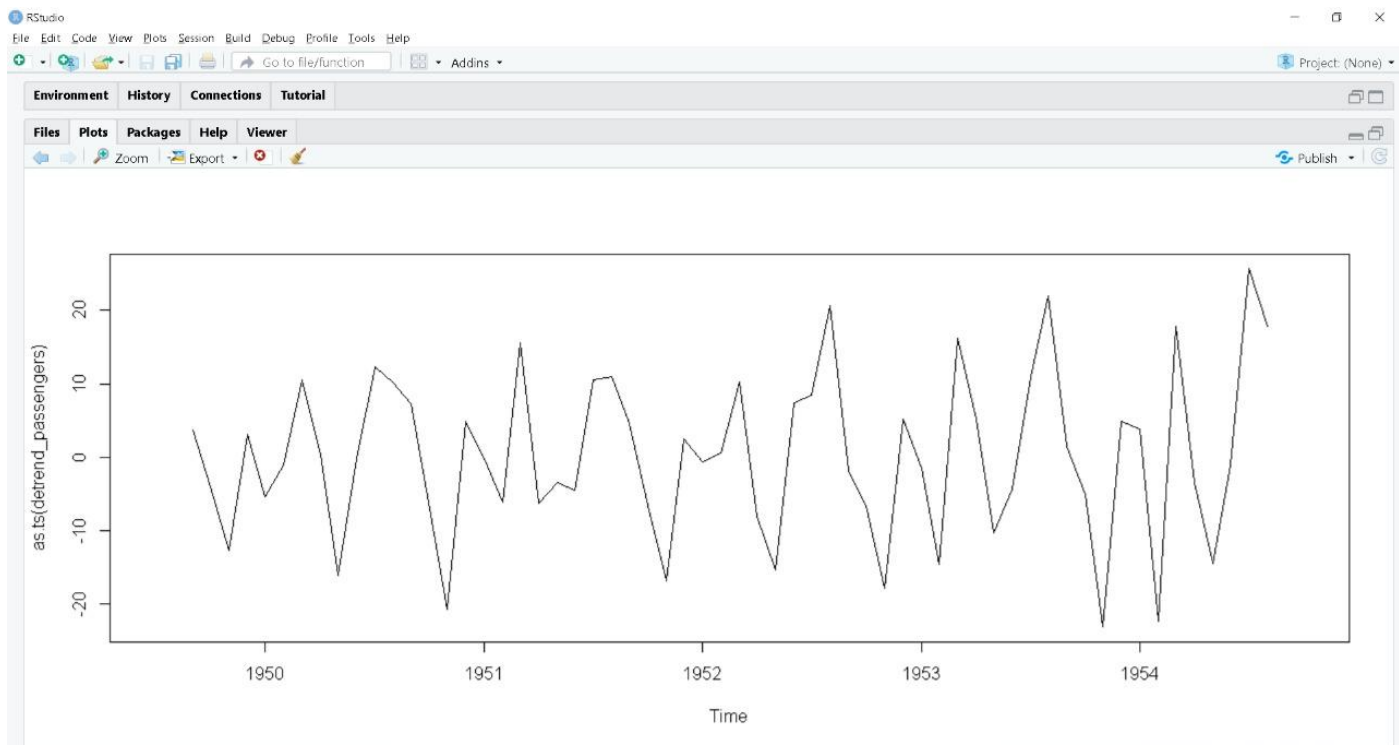




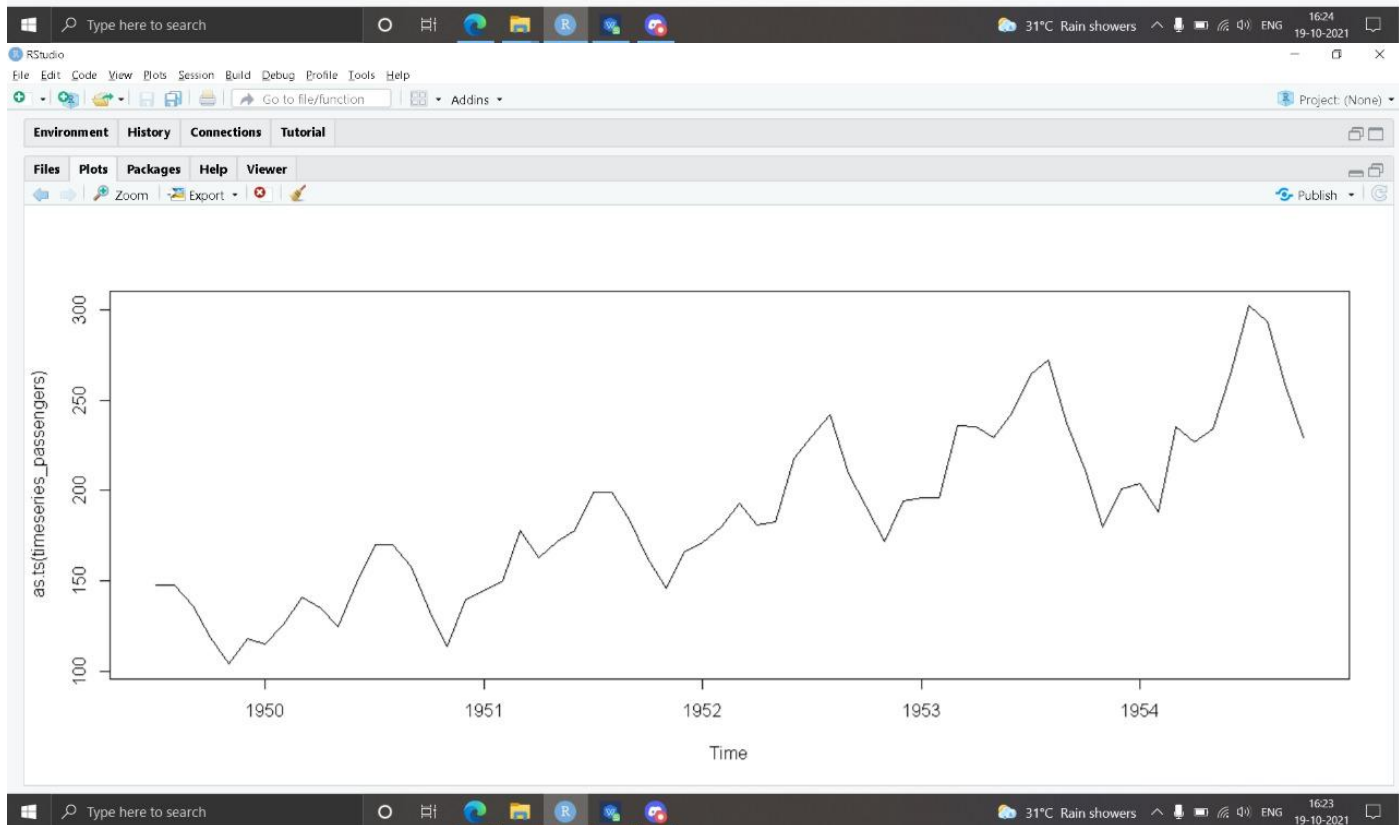
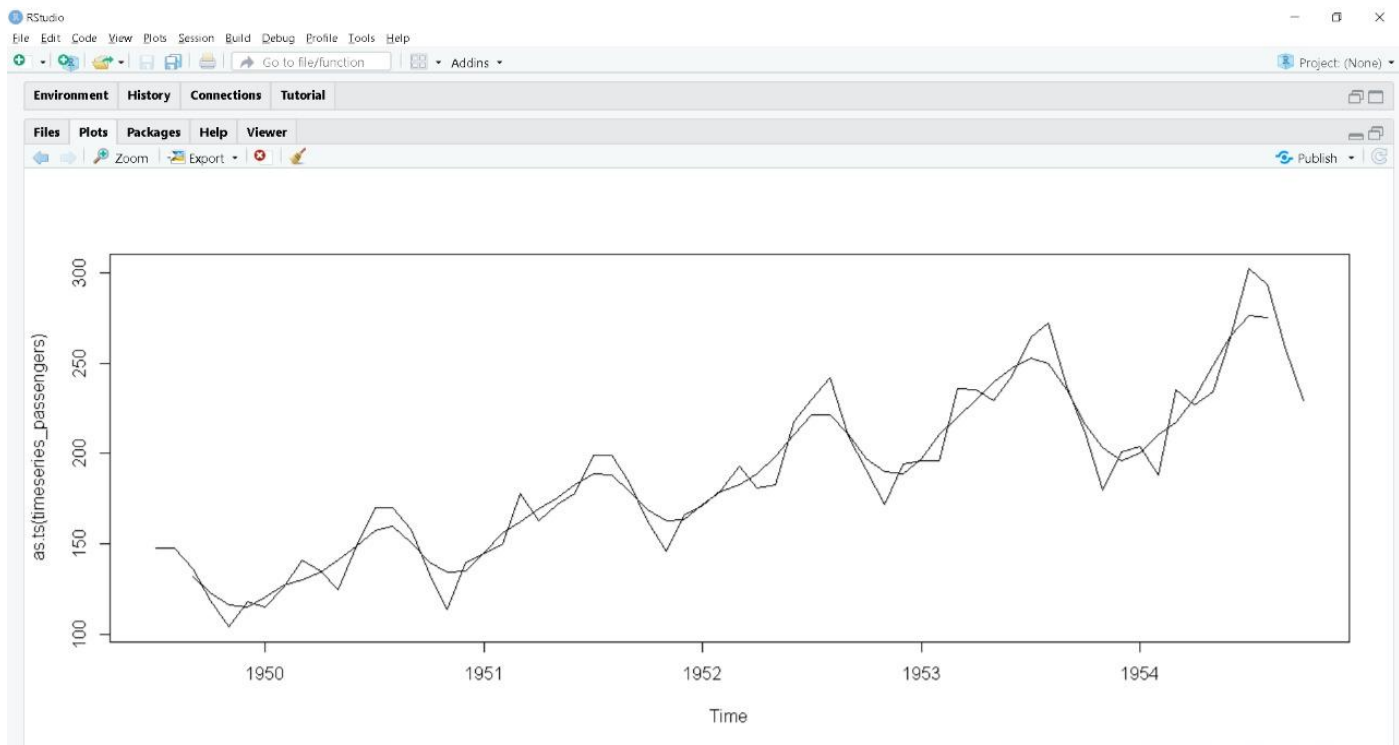


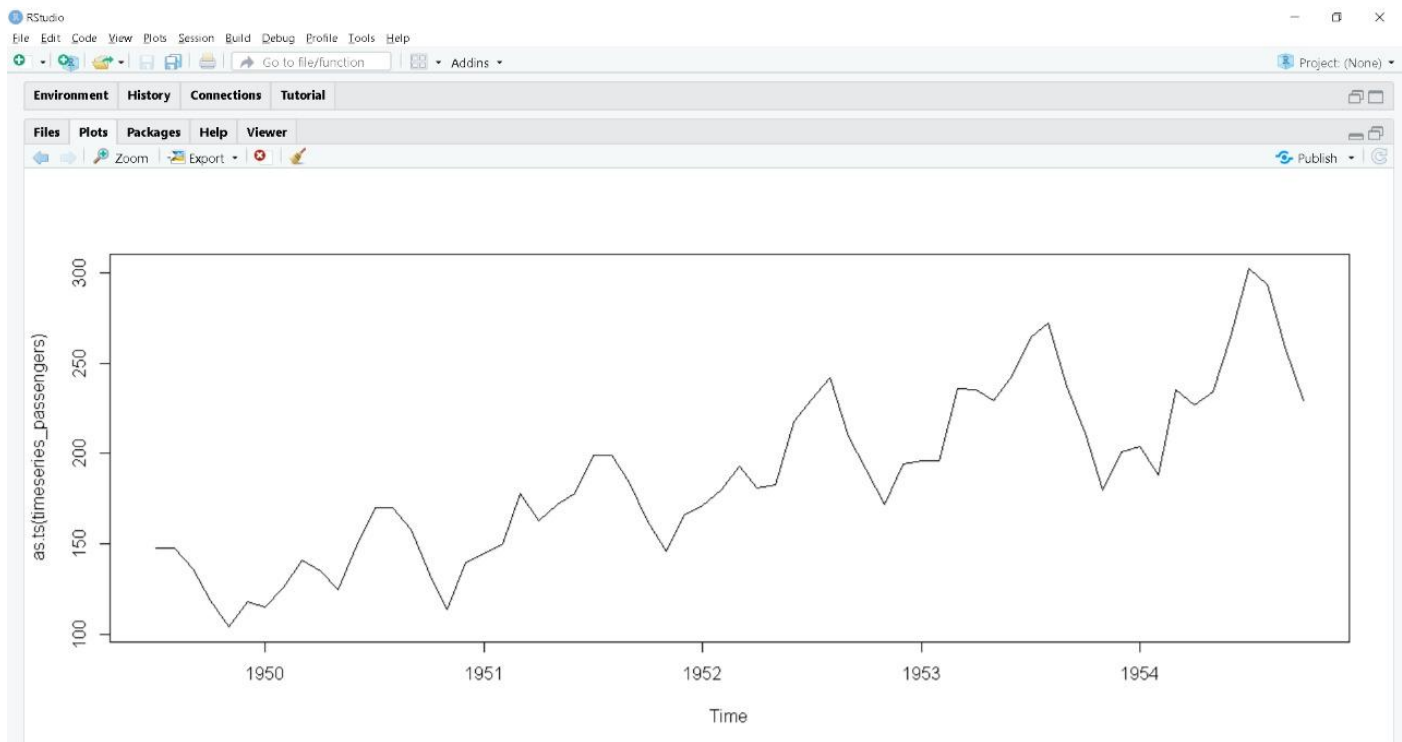












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Additive Time Series Decomposition.R Additive Time Series using dataset.R Exponential Smoothing.R ARIMA.R ARIMAusingDataset.R

Run Source

```
1 library(fpp)
2 data <- AirPassengers
3 print(data)
4 timeseries_passengers = tail(head(data, 17*4+2), 17*4-4)
5 print(timeseries_passengers)
6 plot(as.ts(timeseries_passengers))
7
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18 m_passengers = t(matrix(data = detrend_passengers, nrow = 4))
19 seasonal_passengers = colMeans(m_passengers, na.rm = T)
20 plot(as.ts(rep(seasonal_passengers, 16)))
21
22 random_passengers = timeseries_passengers - trend_passengers - seasonal_passengers
23 plot(as.ts(random_passengers))
24
25 recomposed_passengers = trend_passengers + seasonal_passengers + random_passengers
26 plot(as.ts(recomposed_passengers))
27
28 ts_passengers = ts(timeseries_passengers, frequency = 4)
29 decompose_passengers = decompose(ts_passengers, "additive")
30
31 plot(as.ts(decompose_passengers$seasonal))
32 plot(as.ts(decompose_passengers$trend))
```

9:1 (Top Level) R Script

Console

31°C Rain showers 16:18 19-10-2021