Agenda. :

① Change Points

② Prophet

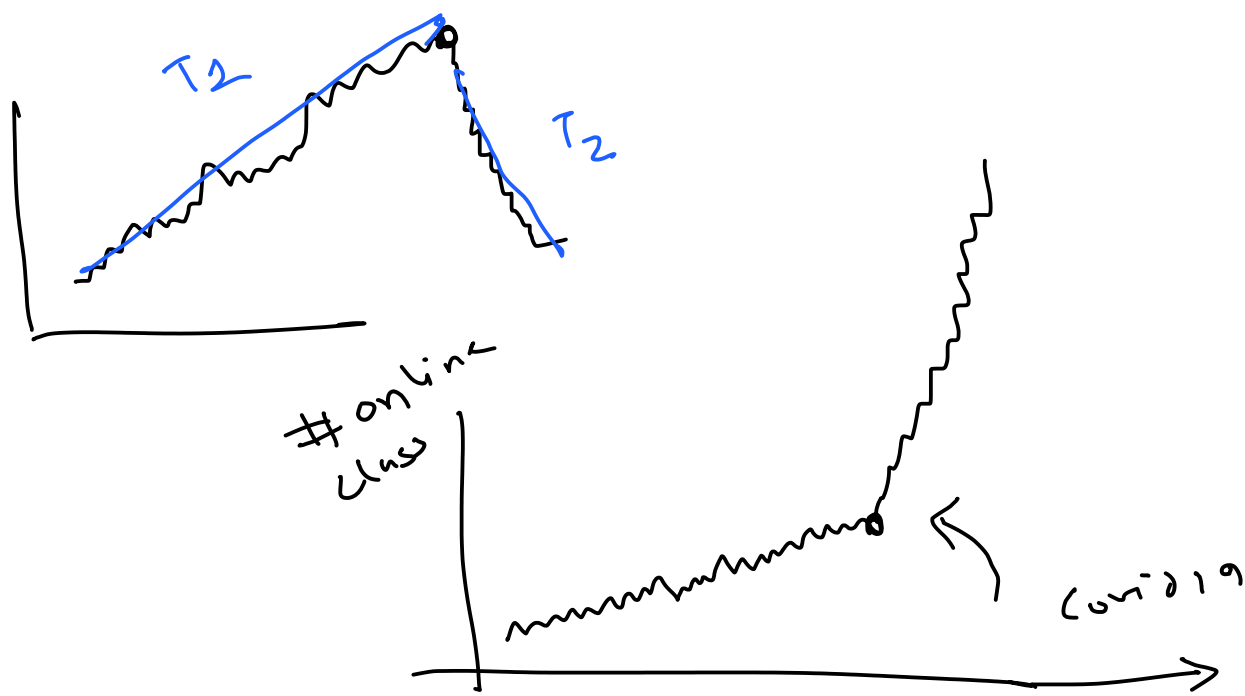# change Points -

t_2

t_1
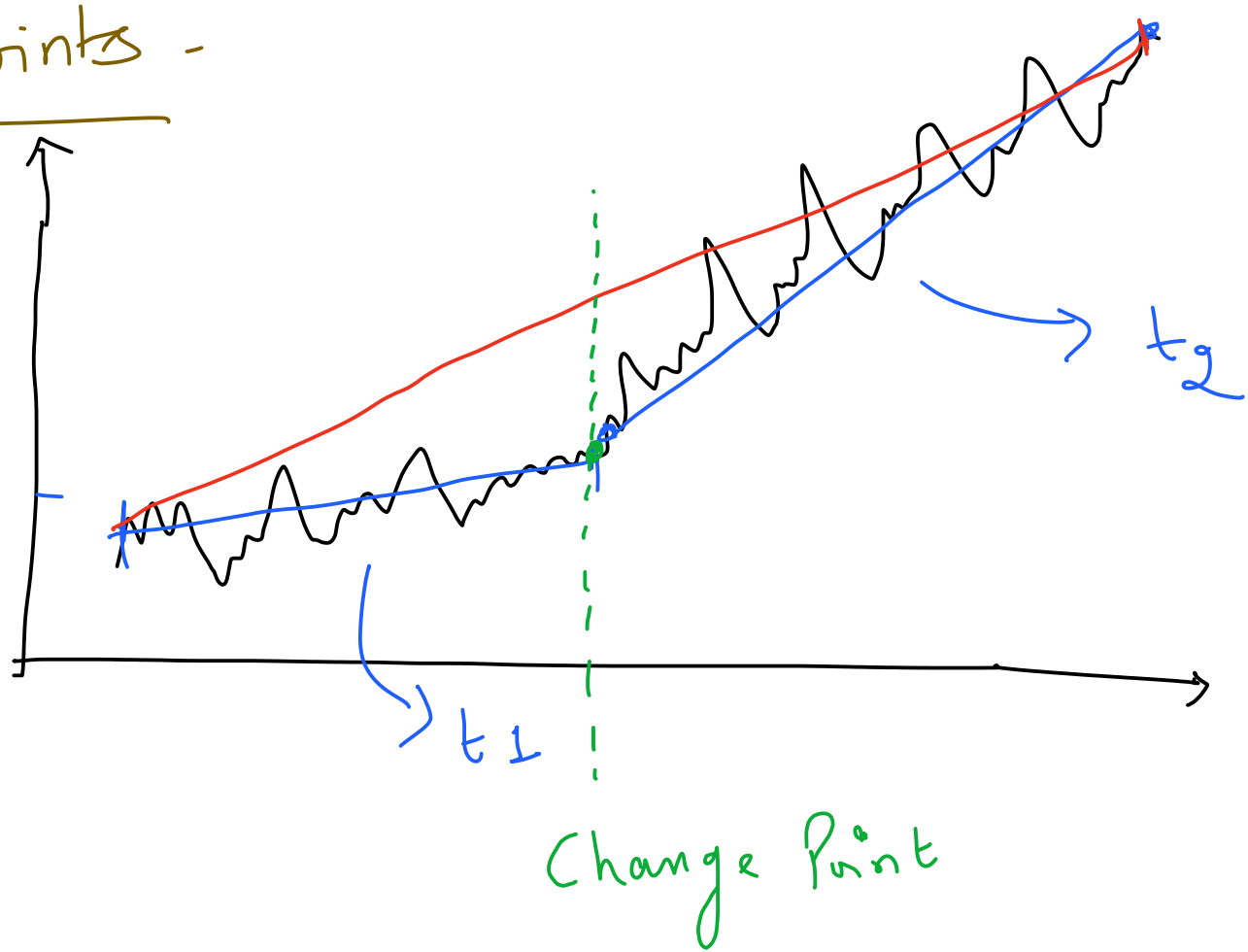
Change Point

"Past Data"

→ Detect change Points

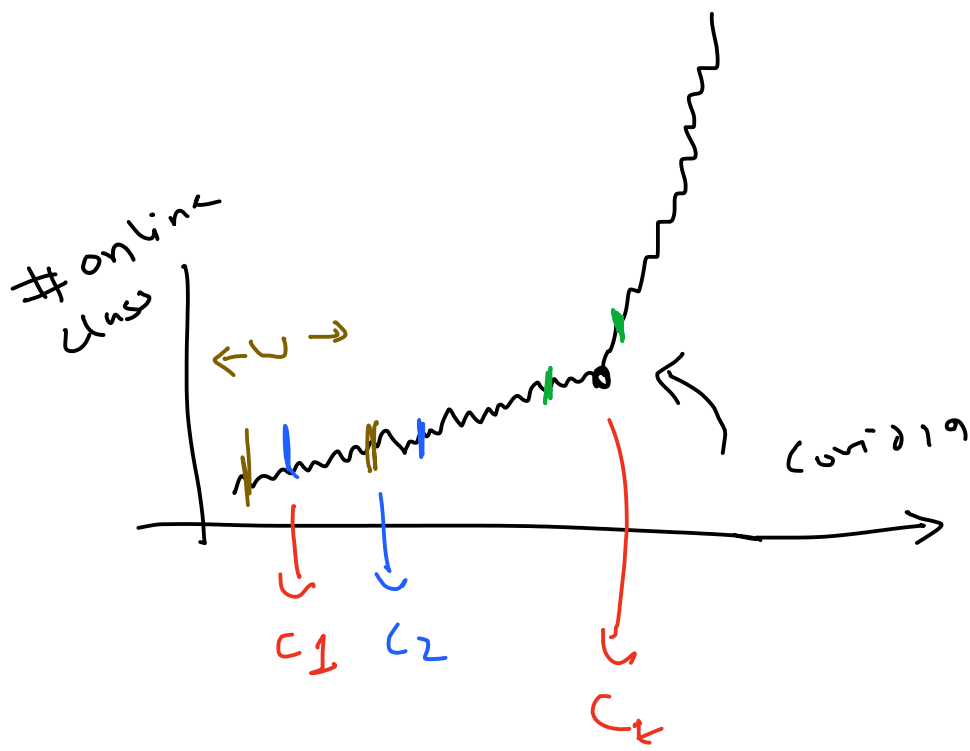→ Understand | Analyse.
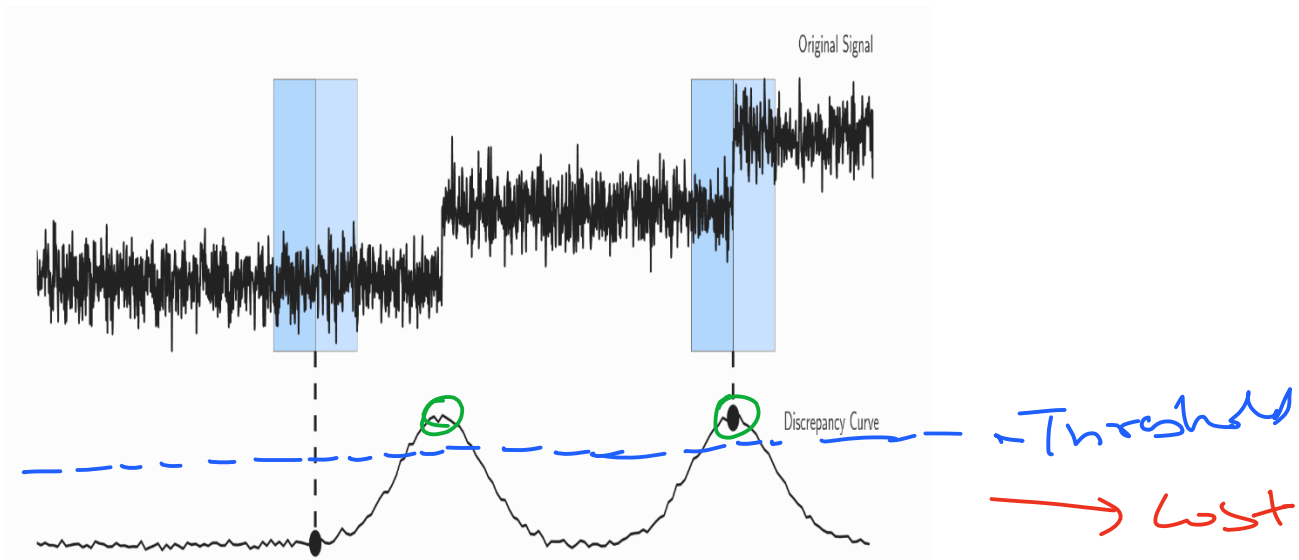
Covid-19.

T_1 T_2

#online class

Covid 19

Detecting changePoints.

① window = 7

Cost function

↓

Mean, Std, Slope etc.

#online class

←w→

Covid 19

c_1 c_2 c_t

"Sudden change"

Original Signal

Discrepancy Curve

→ Threshold

→ Cost

Port Congestion.

"months"

"Suiz canal"

2022

Change in Mean — Change in Variance — Change in Periodicity — Change in Pattern

2020
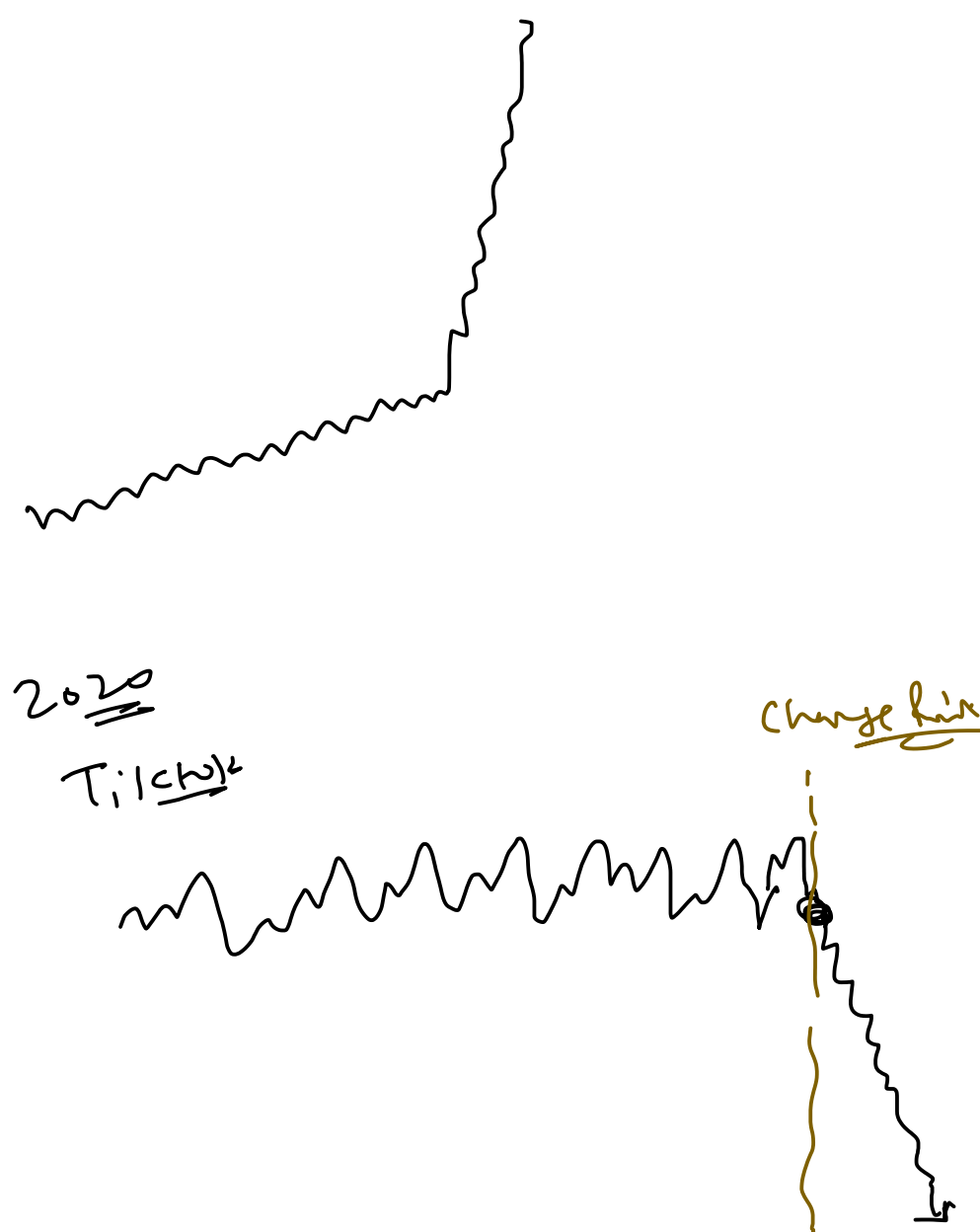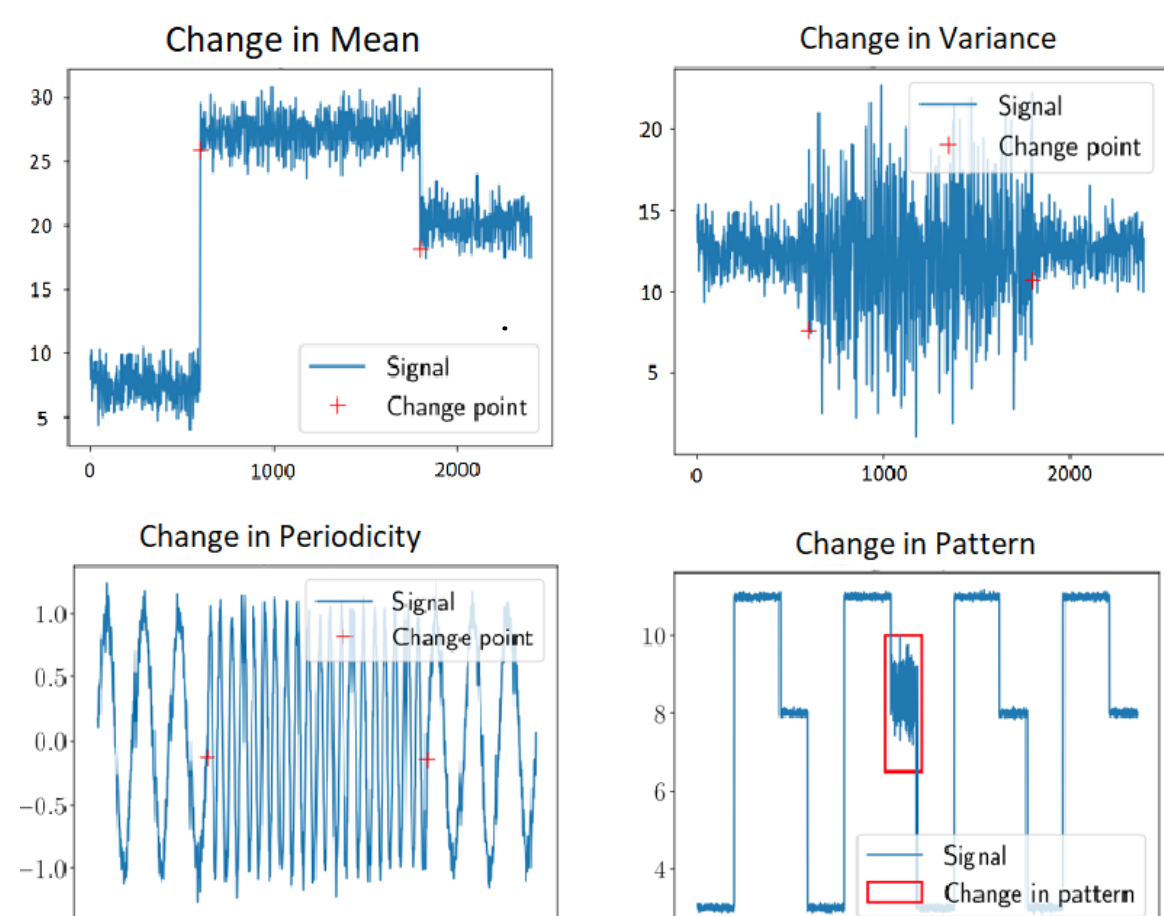Tilch?
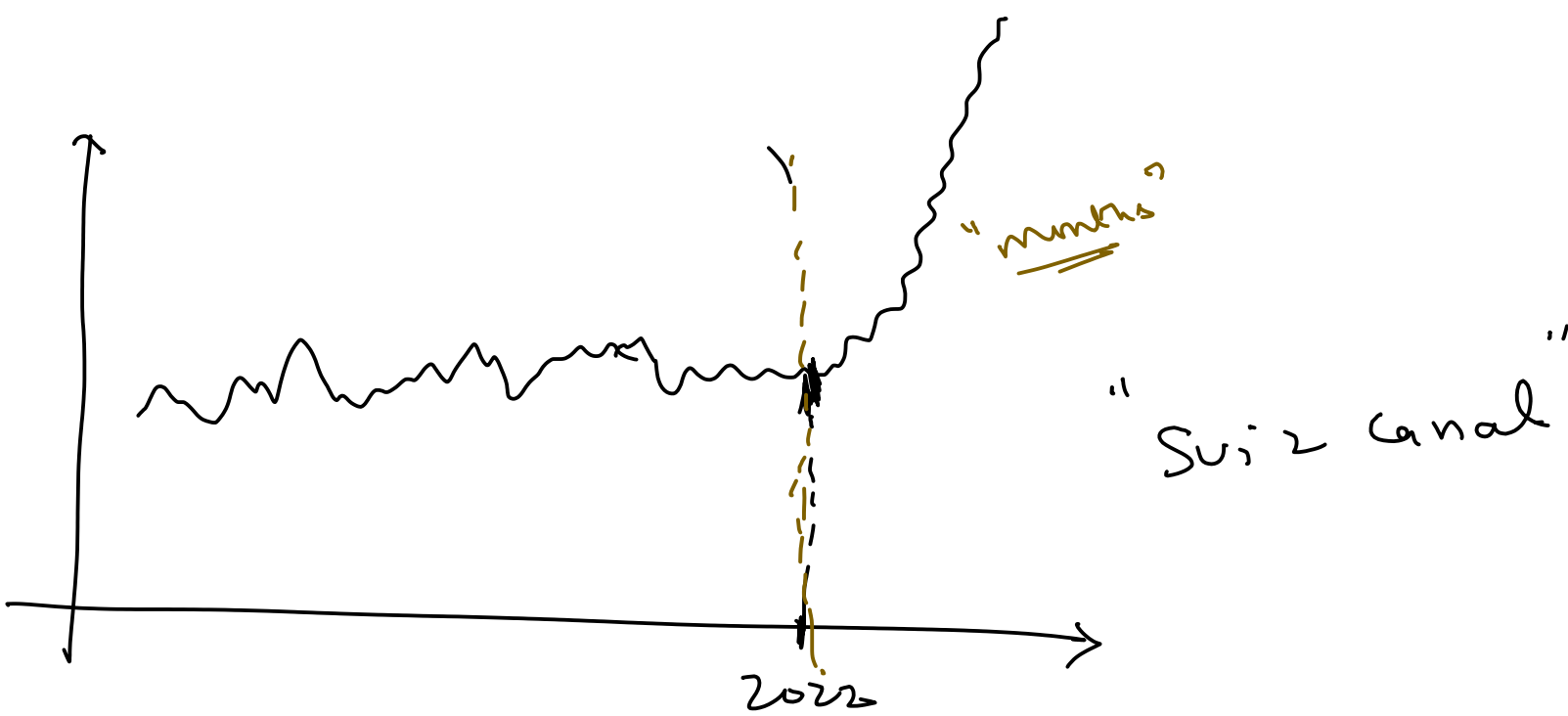
change in

Facebook Prophet

SARIMA
↳ one seasonality

→ Multiple seasonality.

→ Parameters
→ automatically ✓
→ NaN robust , Outlier ✓

⇒ change points ✓
→ C.I

{ "INSTALLING Prophet" } ✗ ["Colab"]