

Business Case: AdEase Time Series

Defining Problem Statement & Data Import

Problem Statement:

Ad Ease is an ads and marketing based company helping businesses elicit maximum clicks @ minimum cost. AdEase is an ad infrastructure to help businesses promote themselves easily, effectively, and economically. The interplay of 3 AI modules - Design, Dispense, and Decipher, come together to make it this an end-to-end 3 step process digital advertising solution for all. You are working in the Data Science team of Ad ease trying to understand the per page view report for different wikipedia pages for 550 days, and forecasting the number of views so that you can predict and optimize the ad placement for your clients. You are provided with the data of 145k wikipedia pages and daily view count for each of them. Your clients belong to different regions and need data on how their ads will perform on pages in different languages.

Dataset:

<https://drive.google.com/drive/folders/1mdgQscjqnCtdg7LGltomyK0abN6lcHBb>

Data Dictionary:

There are two csv files given

- **train_1.csv:** In the csv file, each row corresponds to a particular article and each column corresponds to a particular date. The values are the number of visits on that date.

The page name contains data in this format: SPECIFIC NAME _ LANGUAGE.wikipedia.org _ ACCESS TYPE _ ACCESS ORIGIN having information about the page name, the main domain, the device type used to access the page, and also the request origin(spider or browser agent)

- **Exog_Campaign_eng:** This file contains data for the dates which had a campaign or significant event that could affect the views for that day. The data is just for pages in English.

There's 1 for dates with campaigns and 0 for remaining dates. It is to be treated as an exogenous variable for models when training and forecasting data for pages in English

Concepts Tested:

- Exploratory data analysis
- Time Series forecasting- ARIMA, SARIMAX, and Prophet

Analysing basic metrics

```
In [1]: # Importing Libraries
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
import seaborn as sns

import warnings # suppress warnings
warnings.filterwarnings('ignore')
```

Importing Data & removing non-relevant columns / duplicates

```
In [2]: df = pd.read_csv('../Scaler/train_1.csv')
Exog_Campaign_eng = pd.read_csv('../Scaler/Exog_Campaign_eng')
```

```
In [3]: #creating copy of dataframe for backup
data = df.copy(deep = True)
data.drop_duplicates(keep='last', inplace = True)
```

```
In [4]: print(f'Shape of Data : {data.shape}')
print('-'*80)
print(f'Shape of exogenous variable : {Exog_Campaign_eng.shape}')
```

Shape of Data : (145063, 551)

Shape of exogenous variable : (550, 1)

```
In [5]: data.head()
```

```
Out[5]:
```

	Page	2015-07-01	2015-07-02	2015-07-03	2015-07-04	2015-07-05	2015-07-06	2015-07-07
0	2NE1_zh.wikipedia.org_all-access_spider	18.0	11.0	5.0	13.0	14.0	9.0	9.0
1	2PM_zh.wikipedia.org_all-access_spider	11.0	14.0	15.0	18.0	11.0	13.0	22.0
2	3C_zh.wikipedia.org_all-access_spider	1.0	0.0	1.0	1.0	0.0	4.0	0.0
3	4minute_zh.wikipedia.org_all-access_spider	35.0	13.0	10.0	94.0	4.0	26.0	14.0
4	52_Hz_I_Love_You_zh.wikipedia.org_all-access_s...	NaN	NaN	NaN	NaN	NaN	NaN	NaN

5 rows × 551 columns

- Data for 550 Dates (1.5 Years / 18 Months) is provided for all pages

```
In [6]: data.dtypes
```

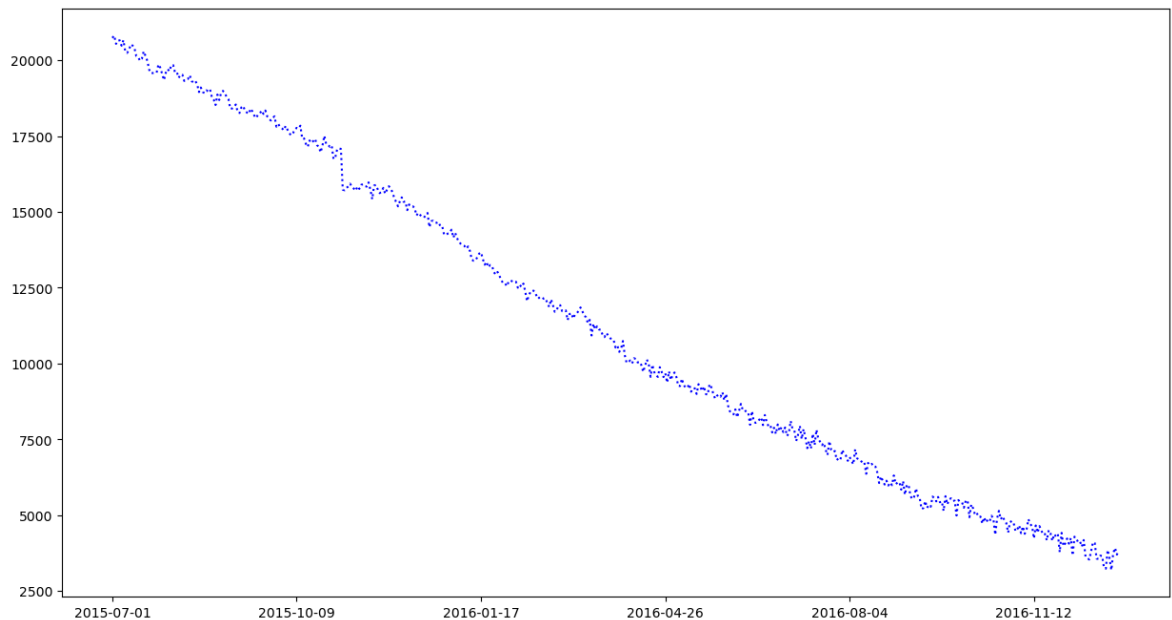
```
Out[6]: Page          object
        2015-07-01    float64
        2015-07-02    float64
        2015-07-03    float64
        2015-07-04    float64
        ...
        2016-12-27    float64
        2016-12-28    float64
        2016-12-29    float64
        2016-12-30    float64
        2016-12-31    float64
        Length: 551, dtype: object
```

significance of Null Values

```
In [7]: #Checking count of Null Values after every 25th Column in Data
        data.isnull().sum()[range(1,550,25)]
```

```
Out[7]: 2015-07-01    20740
        2015-07-26    19865
        2015-08-20    18923
        2015-09-14    18407
        2015-10-09    17771
        2015-11-03    15734
        2015-11-28    15847
        2015-12-23    14647
        2016-01-17    13667
        2016-02-11    12057
        2016-03-07    11485
        2016-04-01    10385
        2016-04-26     9679
        2016-05-21     9216
        2016-06-15     8071
        2016-07-10     7836
        2016-08-04     6917
        2016-08-29     6022
        2016-09-23     5457
        2016-10-18     4858
        2016-11-12     4234
        2016-12-07     4130
        dtype: int64
```

```
In [8]: #Visualizing Null-values count for all columns
        plt.figure(figsize=(15, 8))
        data.iloc[:, 1:-3].isnull().sum().plot(color='blue', linestyle='dotted')
        plt.show()
```



- Above Plot indicates that NaN / Null values are decreasing with Time. Later Dates have less Null Values as compared to Older Dates.
- recent dates have lesser null values that means newer pages will have no data of prior to that page hosting date.
- We will drop the rows where more than 300 null values are present and replace remaining Null Values with 0.

```
In [9]: data.dropna(thresh = 300, inplace = True)
        print(f'Shape of Data : {data.shape}')
```

Shape of Data : (133617, 551)

```
In [10]: data.fillna(0, inplace = True)
```

```
In [11]: #Checking count of Null Values after every 25th Column in Data
        data.isnull().sum()[range(1,550,25)]
```

```
Out[11]: 2015-07-01    0
         2015-07-26    0
         2015-08-20    0
         2015-09-14    0
         2015-10-09    0
         2015-11-03    0
         2015-11-28    0
         2015-12-23    0
         2016-01-17    0
         2016-02-11    0
         2016-03-07    0
         2016-04-01    0
         2016-04-26    0
         2016-05-21    0
         2016-06-15    0
         2016-07-10    0
         2016-08-04    0
         2016-08-29    0
         2016-09-23    0
         2016-10-18    0
         2016-11-12    0
         2016-12-07    0
         dtype: int64
```

Exploratory Data Analysis & Feature Engineering

Extracting Language , access type and access origin from page

```
In [12]: # Extracting Language from page
         data.Page[0]
```

```
Out[12]: '2NE1_zh.wikipedia.org_all-access_spider'
```

```
In [13]: import re
         re.findall(r'_({2}).wikipedia.org_', "2NE1_zh.wikipedia.org_all-access_spider")
```

```
Out[13]: ['zh']
```

```
In [14]: data.Page.str.findall(pat="_({2}).wikipedia.org_").sample(10)
```

```
Out[14]: 59454    [ja]
         4528     [fr]
         2199     [zh]
         36112    [en]
         140509   [de]
         112307   [en]
         120846   [ja]
         100385   [ru]
         63316    [zh]
         22230    []
         Name: Page, dtype: object
```

```
In [15]: #Function to Extract Language from Page using Regex
         def get_language(name):
             if len(re.findall(r'_({2}).wikipedia.org_', name)) == 1 :
```

```

        return re.findall(r'_{2}).wikipedia.org_', name)[0]
    else: return 'Unknown'

```

```
In [16]: data['language'] = data['Page'].apply(get_language)
```

```
In [17]: data["language"].unique()
```

```
Out[17]: array(['zh', 'fr', 'en', 'Unknown', 'ru', 'de', 'ja', 'es'], dtype=object)
```

```
In [18]: language_dict ={'de': 'German',
                        'en': 'English',
                        'es': 'Spanish',
                        'fr': 'French',
                        'ja': 'Japenese' ,
                        'ru': 'Russian',
                        'zh': 'Chinese',
                        'Unknown': 'Unknown_language'}

data['language'] = data['language'].map(language_dict)
```

```
In [19]: data["language"].unique()
```

```
Out[19]: array(['Chinese', 'French', 'English', 'Unknown_language', 'Russian',
                'German', 'Japenese', 'Spanish'], dtype=object)
```

```
In [20]: data.head()
```

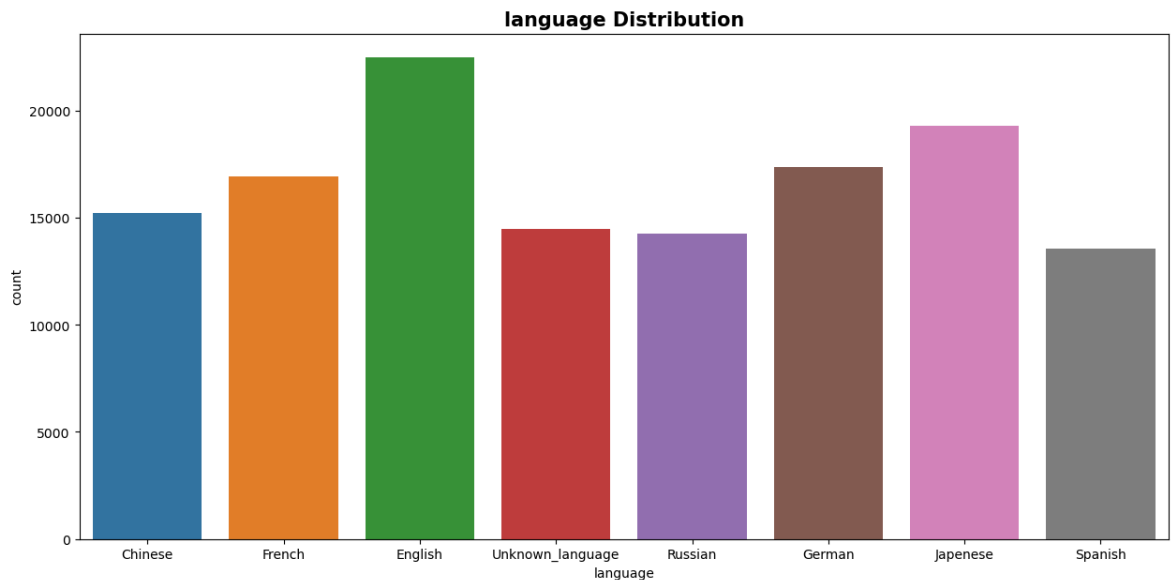
```
Out[20]:
```

	Page	2015-07-01	2015-07-02	2015-07-03	2015-07-04	2015-07-05	2015-07-06	2015-07-07	2015-07-08
0	2NE1_zh.wikipedia.org_all-access_spider	18.0	11.0	5.0	13.0	14.0	9.0	9.0	22.0
1	2PM_zh.wikipedia.org_all-access_spider	11.0	14.0	15.0	18.0	11.0	13.0	22.0	11.0
2	3C_zh.wikipedia.org_all-access_spider	1.0	0.0	1.0	1.0	0.0	4.0	0.0	3.0
3	4minute_zh.wikipedia.org_all-access_spider	35.0	13.0	10.0	94.0	4.0	26.0	14.0	9.0
5	5566_zh.wikipedia.org_all-access_spider	12.0	7.0	4.0	5.0	20.0	8.0	5.0	17.0

5 rows × 552 columns

```
In [21]: #Visualizing distribution of various Languages
y = 'language'

plt.figure(figsize=(15, 7))
sns.countplot(x=data['language'] , data=data)
plt.title(f' {y} Distribution')
plt.xlabel(f'{y}')
plt.ylabel('count')
plt.title(f'{y} Distribution', fontsize = 15, fontweight = 'bold')
plt.show()
```



```
In [22]: # unique value Language column(listed in %)
Language = data["language"].value_counts(normalize=True).map(lambda calc: round(
Language.columns = ['Language', 'Count']
Language
```

Out[22]:

	Language	Count
0	English	16.83
1	Japenese	14.44
2	German	12.99
3	French	12.68
4	Chinese	11.38
5	Unknown_language	10.85
6	Russian	10.68
7	Spanish	10.14

- 10.85% of pages have unknown language.
- 16.83% of all pages are in English which is highest.

```
In [23]: data.loc[data['language'] == 'Unknown_language', 'Page'].sample(100).head(10)
```

Out[23]:

42918	Topic:Rlqs29fxd74rxtpo_www.mediawiki.org_deskt...
14376	File:Seal_of_the_President_of_the_United_State...
23209	API:Errors_and_warnings_www.mediawiki.org_mobi...
13795	Category:Vintage_photographs_of_nude_males_com...
45264	Category:Nude_girls_commons.wikimedia.org_all-...
45610	File:Olympic_rings_without_rims.svg_commons.wi...
21633	Help:Contents/he_www.mediawiki.org_mobile-web_...
45789	Category:Bollywood_films_commons.wikimedia.org...
44881	File:Speaker_Icon.svg_commons.wikimedia.org_al...
15740	File:English_Pokémon_logo.svg_commons.wikimedi...

Name: Page, dtype: object

- Around 10.85% of rows (~14k) don't have Language information

```
In [24]: #Function to Extract Access Type from Page using Regex
def get_access_type(name):
    if len(re.findall(r'all-access|mobile-web|desktop', name)) == 1 :
        return re.findall(r'all-access|mobile-web|desktop', name)[0]
    else: return 'No Access_type'

data['Access_type'] = data['Page'].apply(get_access_type)
```

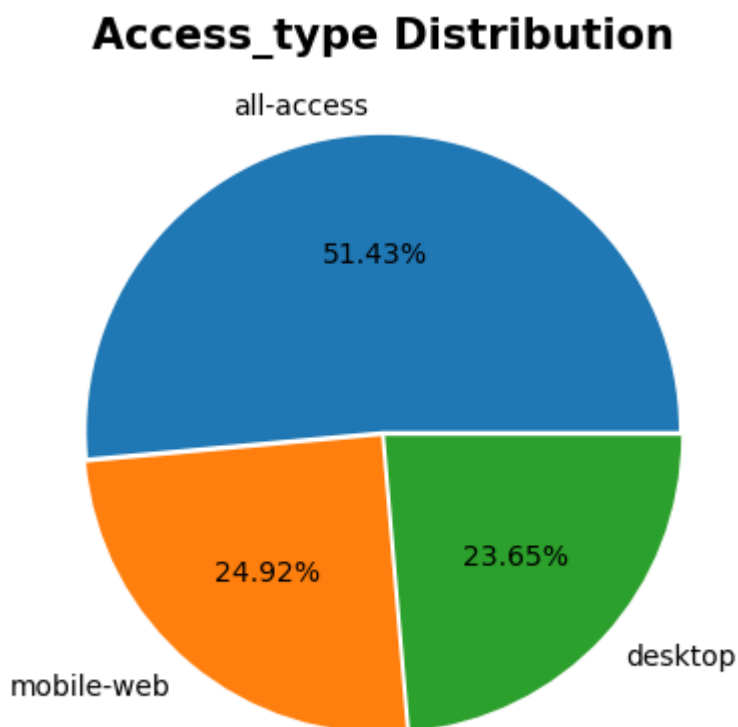
```
In [25]: # unique value Access_Type column(listed in %)
Access_type = data["Access_type"].value_counts(normalize=True).map(lambda calc:
Access_type.columns = ['Access_type', 'Count']
Access_type
```

```
Out[25]:
```

	Access_type	Count
0	all-access	51.43
1	mobile-web	24.92
2	desktop	23.65

```
In [26]: #Visualizing Access types Distribution
var = 'Access_type'
x = data[var].value_counts().values
y = data[var].value_counts().index

plt.pie(x, labels = y, autopct='%.2f%%', explode = [0.01,0.01,0.01])
plt.title(f'{var} Distribution', fontsize = 15, fontweight = 'bold')
plt.show()
```




```
In [27]: #Function to Extract Access Origin from Page using Regex
def get_access_origin(name):
    if len(re.findall(r'[ai].org_(.*)_(.*)$', name)) == 1 :
        return re.findall(r'[ai].org_(.*)_(.*)$', name)[0][1]
    else: return 'No Access_origin'

data['Access_origin'] = data['Page'].apply(get_access_origin)
```

```
In [28]: # unique value Access_origin column(Listed in %)
Access_origin = data["Access_origin"].value_counts(normalize=True).map(lambda ca
Access_origin.columns = ['Access_origin', 'Count']
Access_origin
```

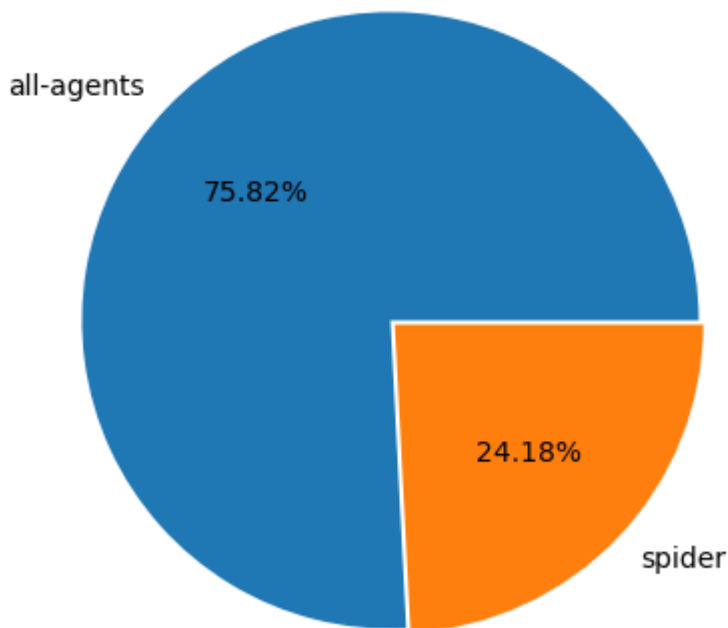
```
Out[28]:
```

	Access_origin	Count
0	all-agents	75.82
1	spider	24.18

```
In [29]: #Visualizing Access types Distribution
var = 'Access_origin'
x = data[var].value_counts().values
y = data[var].value_counts().index

plt.figure(figsize=(6, 5))
plt.pie(x, labels = y, autopct='%.2f%%', explode = [0.01,0.01])
plt.title(f'{var} Distribution', fontsize = 15, fontweight = 'bold')
plt.show()
```

Access_origin Distribution



Data Pre-processing

mean page visit per language

```
In [30]: data_language = pd.DataFrame()
data_language = data.groupby('language').mean().transpose()
data_language.drop(['Unknown_language'], inplace = True, axis = 1)
data_language.reset_index(inplace = True)
data_language.set_index('index', inplace = True)
data_language.head()
```

```
Out[30]: language    Chinese    English    French    German    Japenese    Russian
index
2015-07-01  272.498521  3767.328604  499.092872  763.765926  614.637160  663.199229  112
2015-07-02  272.906778  3755.158765  502.297852  753.362861  705.813216  674.677015  107
2015-07-03  271.097167  3565.225696  483.007553  723.074415  637.451671  625.329783   99
2015-07-04  273.712379  3711.782932  516.275785  663.537323  800.897435  588.171829   93
2015-07-05  291.977713  3833.433025  506.871666  771.358657  768.352319  626.385354  101
```

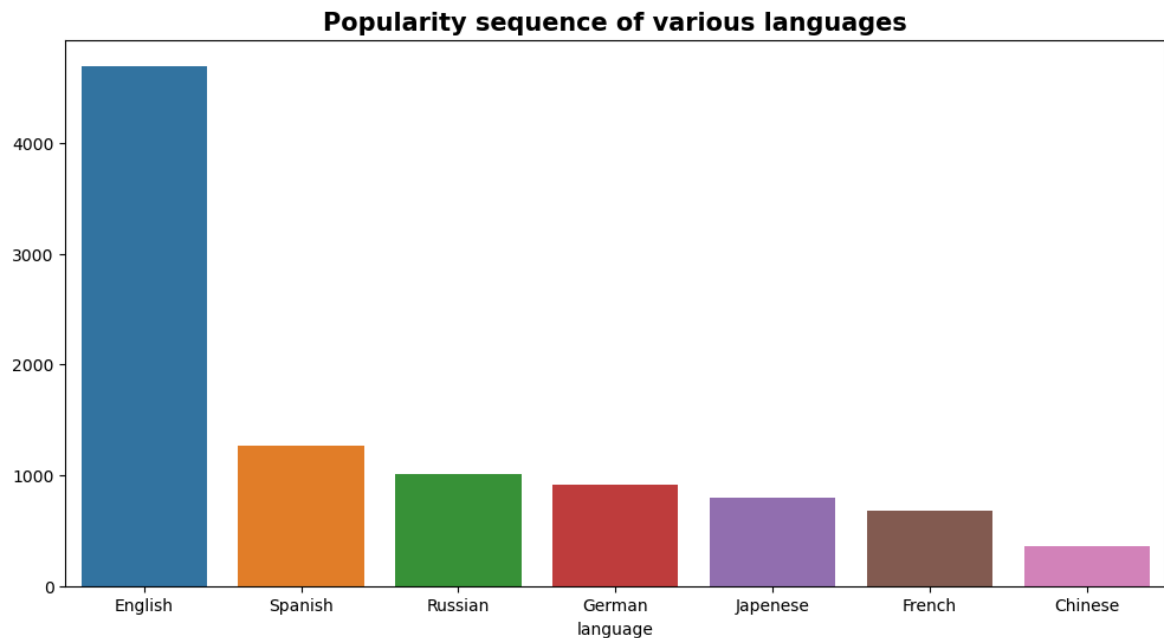
```
In [31]: data_language.info()
```

```
<class 'pandas.core.frame.DataFrame'>
Index: 550 entries, 2015-07-01 to 2016-12-31
Data columns (total 7 columns):
#   Column    Non-Null Count  Dtype
---  -
0   Chinese   550 non-null    float64
1   English   550 non-null    float64
2   French    550 non-null    float64
3   German    550 non-null    float64
4   Japenese  550 non-null    float64
5   Russian   550 non-null    float64
6   Spanish   550 non-null    float64
dtypes: float64(7)
memory usage: 34.4+ KB
```

```
In [32]: x = data_language.mean().sort_values(ascending = False).index
y = data_language.mean().sort_values(ascending = False).values

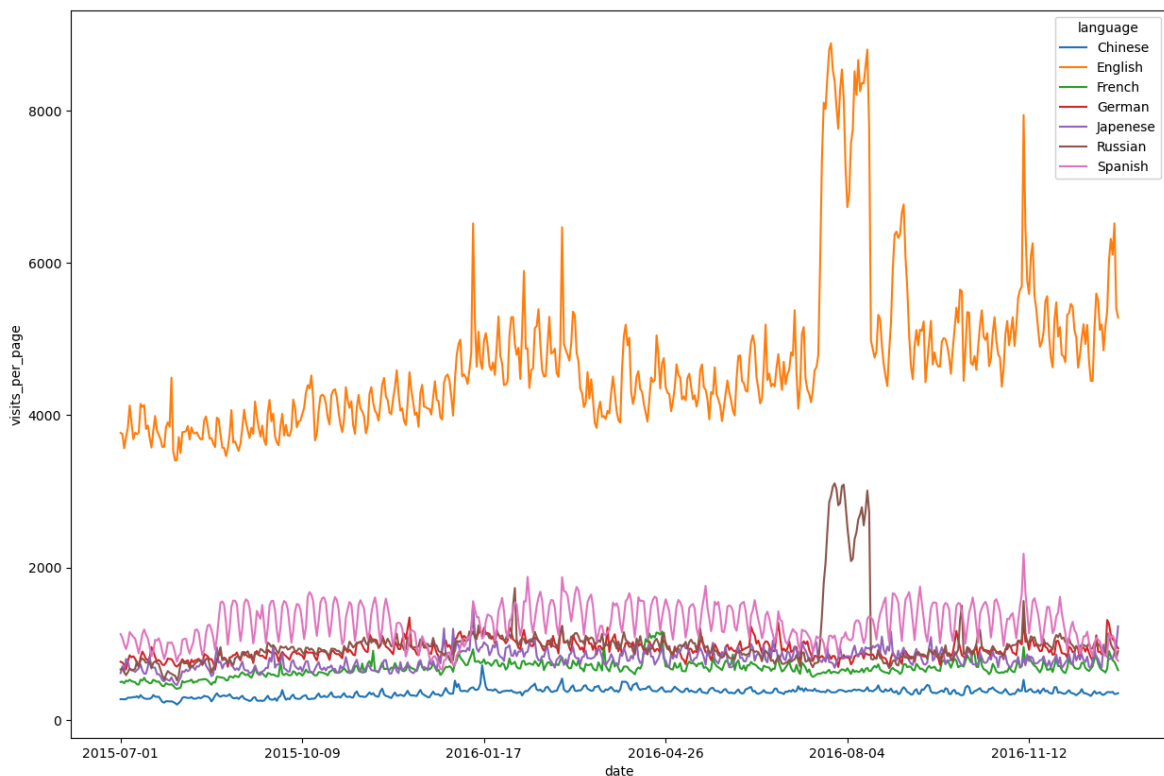
plt.figure(figsize=(12, 6))
sns.barplot(x = x,y =y)
plt.title(f'Popularity sequence of various languages', fontsize = 15, fontweight
plt.show()

## Popularity sequence of various Languages : English > Spanish > Russian > Germ
```



Visualising Time Series for each languages

```
In [33]: data_language.plot(label = data_language.columns, figsize=(15, 10))
plt.xlabel("date")
plt.ylabel("visits_per_page")
plt.show()
```



Hypothesis Testing : if Time Series is Stationary or Trending using ADF (Augmented Dickey Fuller) Test:

- Null Hypothesis: The series is Non-Stationary
- Alternative Hypothesis: The series is Stationary
- significant value : 0.05 (alpha)
- if p-value > 0.05 : we failed to reject Null hypothesis:
 - That means the series is Non-Stationary
- if p-value <= 0.05: we reject Null Hypothesis
 - that means the time series is Stationary

```
In [35]: import statsmodels.api as sm
def Dickey_Fuller_test(ts, significances_level = 0.05):
    p_value = sm.tsa.stattools.adfuller(ts)[1]
    if p_value <= significances_level:
        print("Time Series is Stationary")
    else:
        print("Time Series is NOT Stationary")
    print("P_value is: ", p_value)
```

```
In [36]: for Language in data_language.columns:
    print(Language)
    print(Dickey_Fuller_test(data_language[Language], significances_level = 0.05))
    print()
    print()
```

Chinese
Time Series is NOT Stationary
P_value is: 0.3219384419565085
None

English
Time Series is NOT Stationary
P_value is: 0.14933749437355304
None

French
Time Series is Stationary
P_value is: 0.04296020201712812
None

German
Time Series is NOT Stationary
P_value is: 0.1400503200836024
None

Japanese
Time Series is NOT Stationary
P_value is: 0.07231258891845853
None

Russian
Time Series is Stationary
P_value is: 0.0017632662037633297
None

Spanish
Time Series is Stationary
P_value is: 0.04215053463615071
None

- Based on DickeyFuller test of Stationarity , we can observe French, Spanish and Russian languages Pages visits Time series are stationary.
- Chinese, English , German and Japanese are not stationary.

```
In [37]: # Further analysing Time Series for English Language Pages Visits :  
TS_English = data_language.English
```

```
In [38]: #define function for ADF test  
from statsmodels.tsa.stattools import adfuller  
def adf_test(timeseries):  
    print ('Results of Dickey-Fuller Test:')  
    dftest = adfuller(timeseries, autolag='AIC')  
    df_output = pd.Series(dftest[0:4], index=['Test Statistic','p-value','#Lags  
    for key, value in dftest[4].items():
```

```
df_output['Critical Value (%)' %key] = value
print (df_output)
```

```
In [39]: #apply adf test on the series
adf_test(TS_English)
```

Results of Dickey-Fuller Test:

Test Statistic	-2.373563
p-value	0.149337
#Lags Used	14.000000
Number of Observations Used	535.000000
Critical Value (1%)	-3.442632
Critical Value (5%)	-2.866957
Critical Value (10%)	-2.569655

dtype: float64

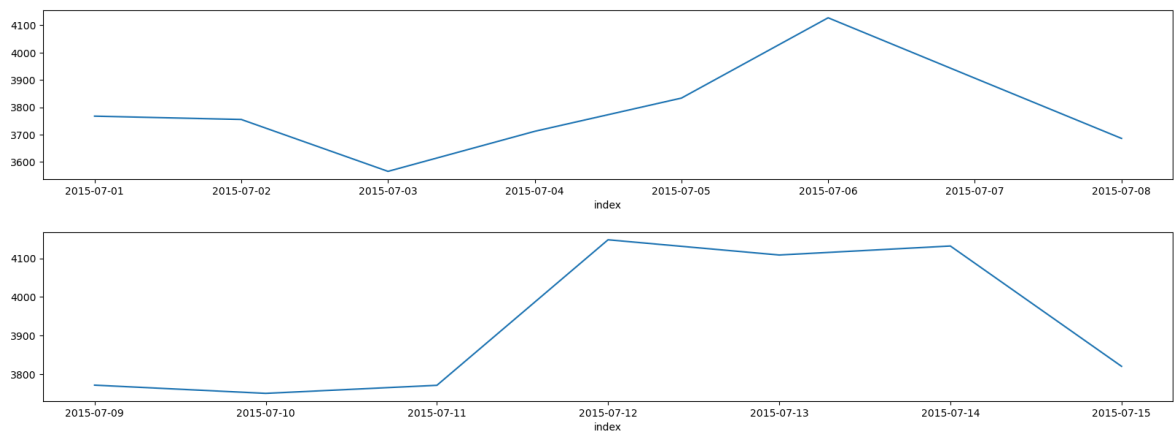
- The test statistic > critical value / p_value > 5%.
- This implies that the series is not stationary.

Visualising English-Language Page Visits Time Series manually to identify seasonality and period

```
In [40]: plt.rcParams['figure.figsize'] = (20, 3)
```

```
TS_English[:8].plot()
plt.show()
TS_English[8:15].plot()
plt.show()
TS_English[15:22].plot()
plt.show()
TS_English[22:29].plot()
plt.show()
TS_English[29:36].plot()
plt.show()

TS_English[36:44].plot()
plt.show()
```





```
In [41]: correlations = []
for lag in range(1,30):
    present = TS_English[:lag]
    past = TS_English.shift(-lag)[:lag]
    corrs = np.corrcoef(present,past)[0][-1]
    print(lag,corrs)
    correlations.append(corrs)
```

```
1 0.9323258278620723
2 0.8605292614028011
3 0.8077278834799054
4 0.7714189806436796
5 0.7459471144093537
6 0.7371736771608727
7 0.7196991121158116
8 0.6689152573297469
9 0.6118380346312797
10 0.5743417993048073
11 0.554221239588739
12 0.5524322164036987
13 0.5722332092818787
14 0.5862794221805331
15 0.5683714328504221
16 0.5394957974018174
17 0.5180411465322313
18 0.5060807942249275
19 0.5111672452810425
20 0.522914434987449
21 0.5211517980871624
22 0.47391333853885614
23 0.41521040939999526
24 0.3702991226846805
25 0.33878104260208974
26 0.3209256187415589
27 0.3274071758868405
28 0.33341032818913385
29 0.3139433435132756
```

Decomposing Time Series

In this case we have used Additive Model for deconstructing the time series. The term additive means individual components (trend, seasonality, and residual) are added together as shown in equation below:

$$y_t = T_t + S_t + R_t$$

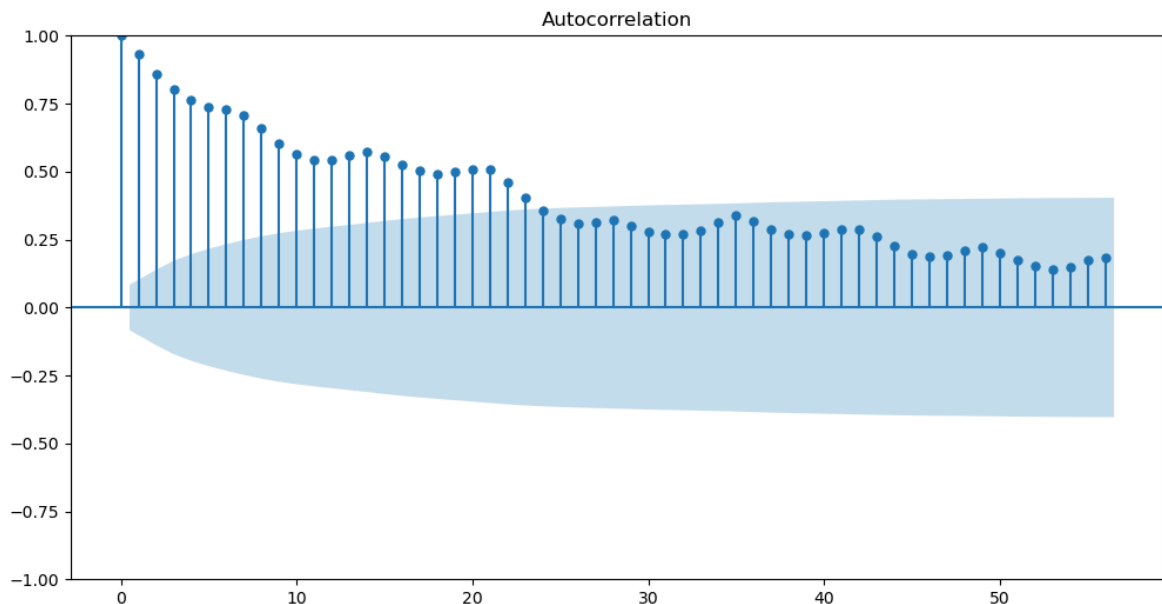
where

- y_t = actual value in time series
- T_t = trend in time series
- S_t = seasonality in time series
- R_t = residuals of time series

```
In [42]: # using auto correlation function plot , to varify the period

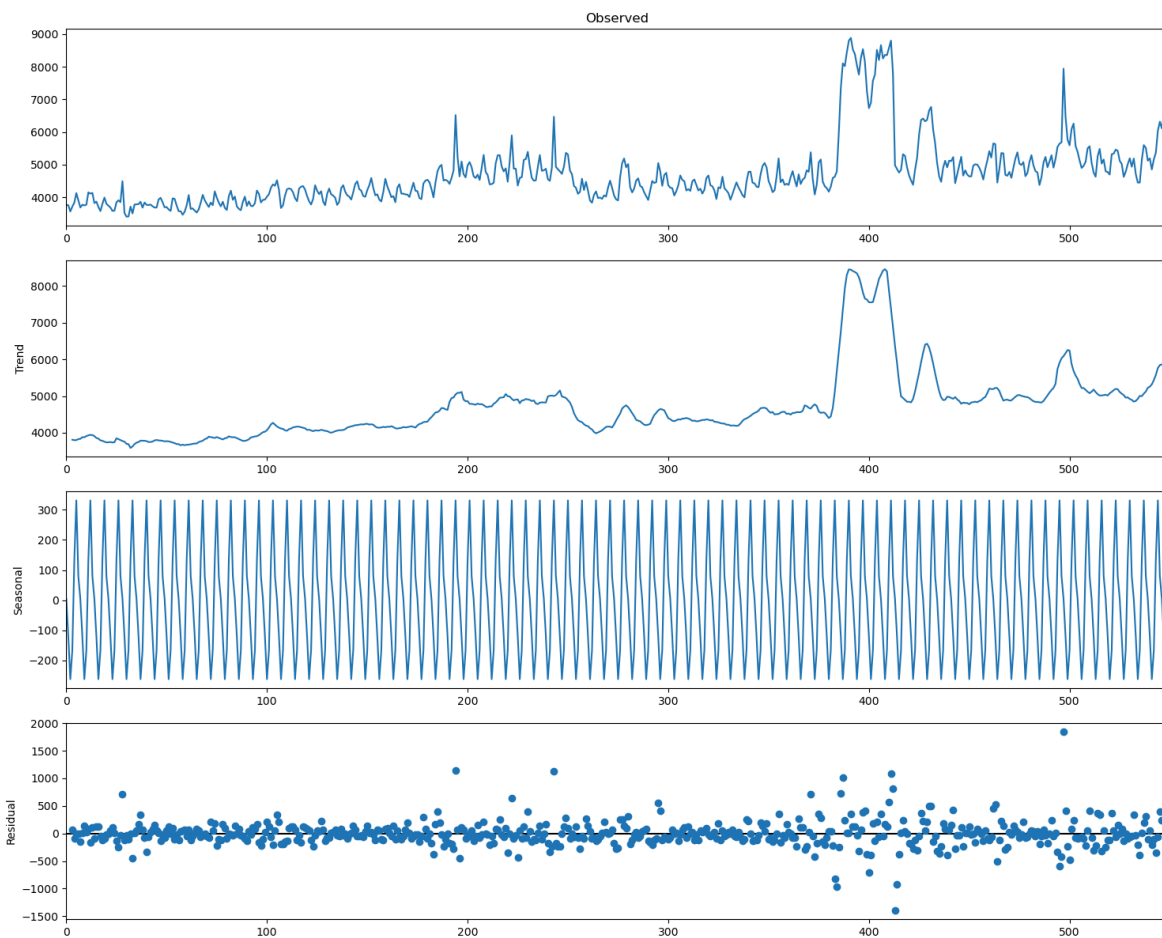
from statsmodels.graphics.tsaplots import plot_acf, plot_pacf

plt.rcParams['figure.figsize'] = (12, 6)
plot_acf(TS_English, lags=56);
```

```
In [43]: ts_english = data_language.English.values
from statsmodels.tsa.seasonal import seasonal_decompose
decomposition = seasonal_decompose(ts_english, model='additive', period=7)

fig = decomposition.plot()
fig.set_size_inches((15, 12))
fig.tight_layout()
plt.show()
```



```
In [44]: residual = pd.DataFrame(decomposition.resid).fillna(0)[0].values
adf_test(residual)
```

```
Results of Dickey-Fuller Test:
Test Statistic          -1.152195e+01
p-value                 4.020092e-21
#Lags Used              1.700000e+01
Number of Observations Used  5.320000e+02
Critical Value (1%)      -3.442702e+00
Critical Value (5%)      -2.866988e+00
Critical Value (10%)     -2.569672e+00
dtype: float64
```

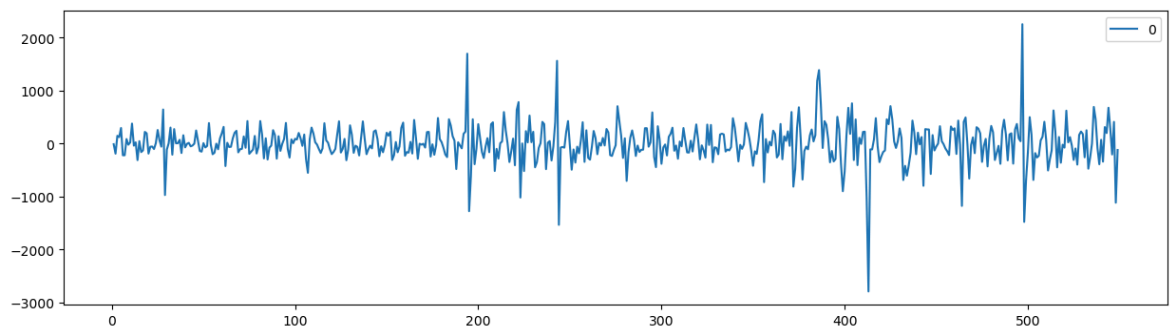
- The test statistic < critical value / p_value < 5%.

From ADF (Augmented Dickey Fuller) Test it can be shown that **Residuals** from time-series decomposition is **Stationary**

Estimating (p,q,d) & Interpreting ACF and PACF plots

```
In [45]: ts_diff = pd.DataFrame(ts_english).diff(1)
         ts_diff.dropna(inplace = True)
```

```
In [46]: ts_diff.plot(figsize=(15, 4))
         plt.show()
```



```
In [47]: #ADF Test for differenced time-series
         adf_test(ts_diff)
         #p_value < 5% ==> time series is stationary
```

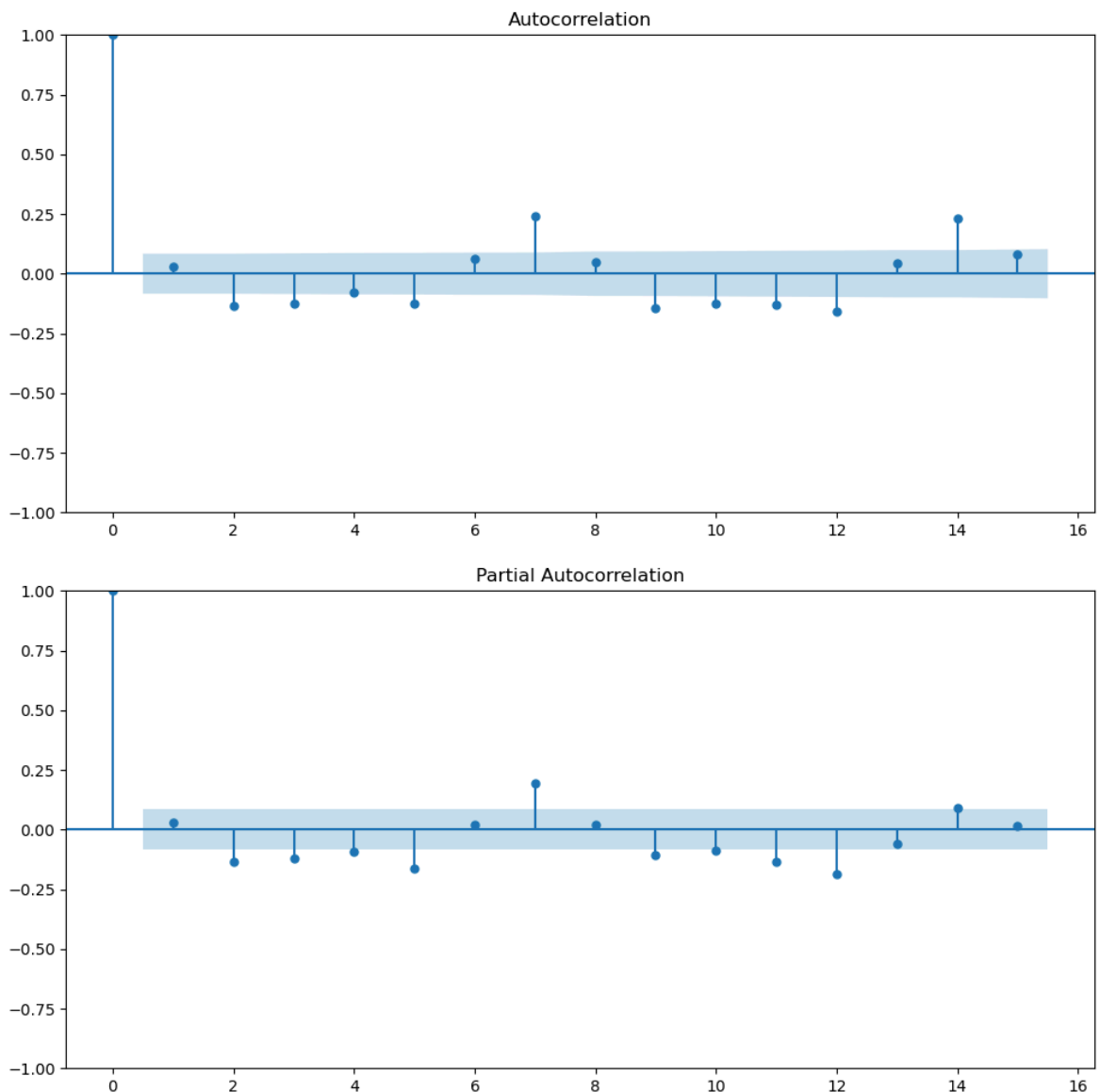
```
Results of Dickey-Fuller Test:
Test Statistic          -8.273590e+00
p-value                 4.721272e-13
#Lags Used              1.300000e+01
Number of Observations Used  5.350000e+02
Critical Value (1%)      -3.442632e+00
Critical Value (5%)      -2.866957e+00
Critical Value (10%)     -2.569655e+00
dtype: float64
```

- After one differencing time-series becomes stationary. This indicates for ARIMA model, we can set d = 1.

```
In [48]: from statsmodels.graphics.tsaplots import plot_acf, plot_pacf

         acf = plot_acf(ts_diff, lags= 15)
         acf.set_size_inches((10, 5))
```

```
acf.tight_layout()
pacf = plot_pacf(ts_diff, lags= 15)
pacf.set_size_inches((10, 5))
pacf.tight_layout()
```



- ACF & PACF indicates we should choose $p = 0$ & $q = 0$. But we will start with $p=1$ & $q=1$ for base ARIMA Model

Forecasting Model Creation

ARIMA Base Model

```
In [49]: from statsmodels.tsa.arima.model import ARIMA

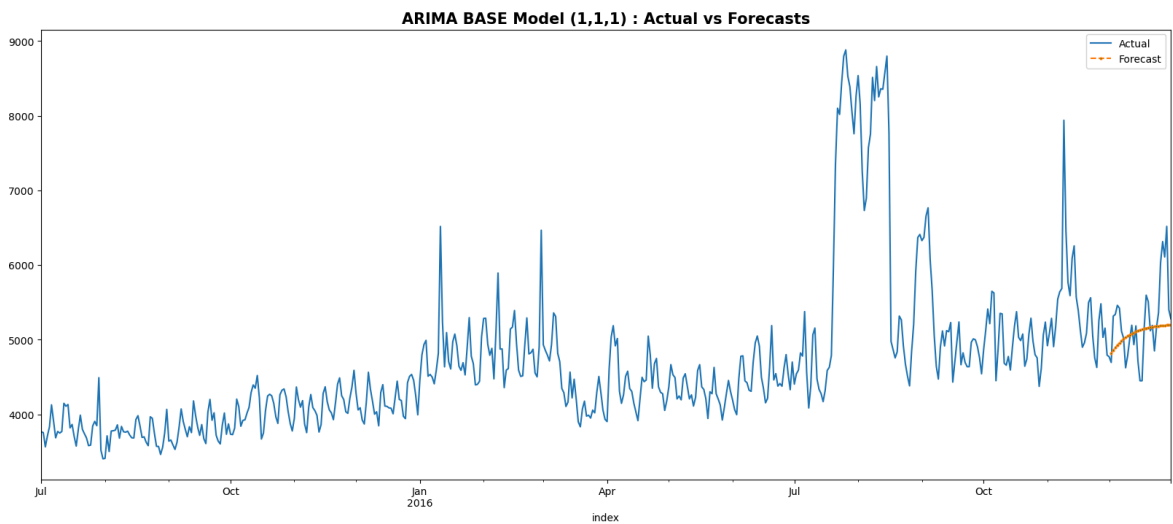
import warnings # supress warnings
warnings.filterwarnings('ignore')

n = 30
time_series = data_language.English.copy(deep = True)
#Creating Base ARIMA Model with order(1,1,1)
model = ARIMA(time_series[:-n], order =(1,1,1))
```

```
model_fit = model.fit()

#Creating forecast for last n-values
forecast = model_fit.forecast(steps = n, alpha = 0.05)
```

```
In [50]: #plotting Actual & Forecasted values
time_series.index = time_series.index.astype('datetime64[ns]')
forecast.index = forecast.index.astype('datetime64[ns]')
plt.figure(figsize = (20,8))
time_series.plot(label = 'Actual')
forecast.plot(label = 'Forecast', linestyle='dashed', marker='o',markerfacecolor
plt.legend(loc="upper right")
plt.title('ARIMA BASE Model (1,1,1) : Actual vs Forecasts', fontsize = 15, fontw
plt.show()
```



```
In [51]: #Calculating MAPE & RMSE
actuals = time_series.values[-n:]
errors = time_series.values[-n:] - forecast.values

mape = np.mean(np.abs(errors)/ np.abs(actuals))
rmse = np.sqrt(np.mean(errors**2))

print(f'MAPE of Model : {np.round(mape,5)}')
print('-'*80)
print(f'RMSE of Model : {np.round(rmse,3)}')
```

MAPE of Model : 0.06691

RMSE of Model : 496.72

- ARIMA Base model has ~6% MAPE and RMSE ~ 500.

Creation for function for SARIMAX model

```
In [52]: from statsmodels.tsa.statespace.sarimax import SARIMAX

def sarimax_model(time_series, n, p=0, d=0, q=0, P=0, D=0, Q=0, s=0, exog = []):

    #Creating SARIMAX Model with order(p,d,q) & seasonal_order=(P, D, Q, s)
    model = SARIMAX(time_series[:-n], \
                    order =(p,d,q),
```

```

        seasonal_order=(P, D, Q, s),
        exog = exog[:-n],
        initialization='approximate_diffuse')
model_fit = model.fit()

#Creating forecast for last n-values
model_forecast = model_fit.forecast(n, dynamic = True, exog = pd.DataFrame(e

#plotting Actual & Forecasted values
time_series.index = time_series.index.astype('datetime64[ns]')
model_forecast.index = model_forecast.index.astype('datetime64[ns]')
plt.figure(figsize = (20,8))
time_series[-60:].plot(label = 'Actual')
model_forecast[-60:].plot(label = 'Forecast', color = 'red',
                           linestyle='dashed', marker='o',markerfacecolor='gr
plt.legend(loc="upper right")
plt.title(f'SARIMAX Model ({p},{d},{q}) ({P},{D},{Q},{s}) : Actual vs Foreca
plt.show()

#Calculating MAPE & RMSE
actuals = time_series.values[-n:]
errors = time_series.values[-n:] - model_forecast.values

mape = np.mean(np.abs(errors)/ np.abs(actuals))
rmse = np.sqrt(np.mean(errors**2))

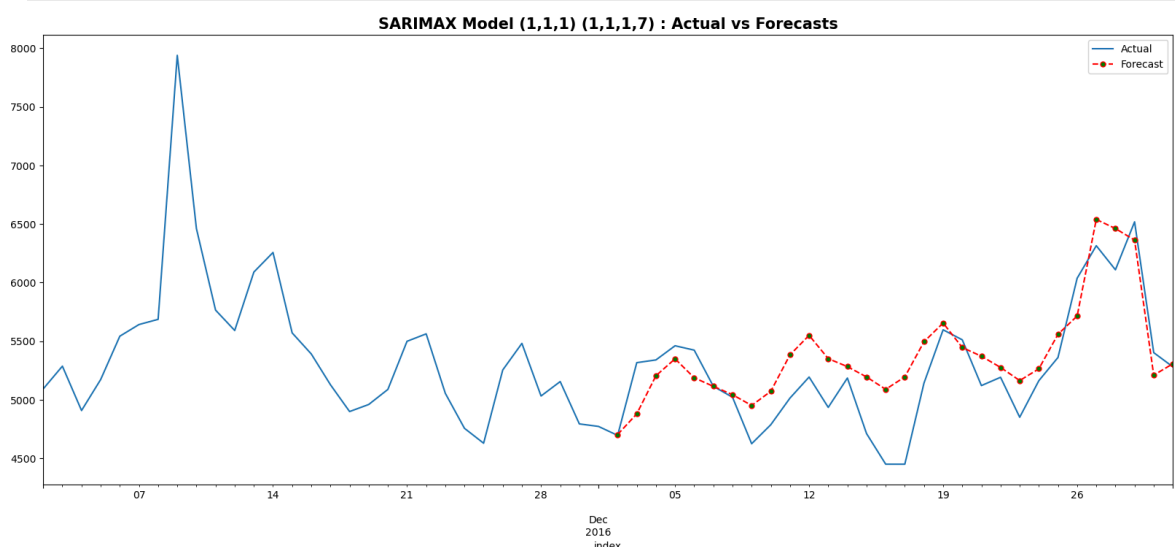
print(f'MAPE of Model : {np.round(mape,5)}')
print('- '*80)
print(f'RMSE of Model : {np.round(rmse,3)}')

```

```

In [53]: #Checking a SARIMAX model with seasonality (p,d,q,P,D,Q,s = 1,1,1,1,1,1,7)
exog = Exog_Campaign_eng['Exog'].to_numpy()
time_series = data_language.English
test_size= 0.1
p,d,q, P,D,Q,s = 1,1,1,1,1,1,7
n = 30
sarimax_model(time_series, n, p=p, d=d, q=q, P=P, D=D, Q=Q, s=s, exog = exog)

```



MAPE of Model : 0.04848

RMSE of Model : 305.342

- SIMPLE SARIMAX model has ~4.9% MAPE and RMSE ~ 300.

- Impact of Seasonality & exogenous variable was captured properly in this model.

Searching for best parameters for SARIMAX model

Finding Best parameters for 'English' Pages

```
In [54]: def sarimax_grid_search(time_series, n, param, d_param, s_param, exog = []):
    counter = 0
    #creating df for storing results summary
    param_df = pd.DataFrame(columns = ['serial', 'pdq', 'PDQs', 'mape', 'rmse'])

    #Creating loop for every paramater to fit SARIMAX model
    for p in param:
        for d in d_param:
            for q in param:
                for P in param:
                    for D in d_param:
                        for Q in param:
                            for s in s_param:
                                #Creating Model
                                model = SARIMAX(time_series[:-n],
                                                order=(p,d,q),
                                                seasonal_order=(P, D, Q, s),
                                                exog = exog[:-n],
                                                initialization='approximate_diff
                                model_fit = model.fit()

                                #Creating forecast from Model
                                model_forecast = model_fit.forecast(n, dynamic =

                                #Calculating errors for results
                                actuals = time_series.values[-n:]
                                errors = time_series.values[-n:] - model_forecas

                                #Calculating MAPE & RMSE
                                mape = np.mean(np.abs(errors)/ np.abs(actuals))
                                rmse = np.sqrt(np.mean(errors**2))
                                mape = np.round(mape,5)
                                rmse = np.round(rmse,3)

                                #Storing the results in param_df
                                counter += 1
                                list_row = [counter, (p,d,q), (P,D,Q,s), mape, r
                                param_df.loc[len(param_df)] = list_row

                                #print statement to check progress of Loop
                                print(f'Possible Combination: {counter} out of { (len(param)**4)

    return param_df
```

```
In [55]: #Long time to execute
#Finding best parameters for English time series
exog = Exog_Campaign_eng['Exog'].to_numpy()
time_series = data_language.English
n = 30
```

```

param = [0,1,2]
d_param = [0,1]
s_param = [7]

english_params = sarimax_grid_search(time_series, n, param, d_param,s_param, ex

```

Possible Combination: 18 out of 324 calculated
 Possible Combination: 36 out of 324 calculated
 Possible Combination: 54 out of 324 calculated
 Possible Combination: 72 out of 324 calculated
 Possible Combination: 90 out of 324 calculated
 Possible Combination: 108 out of 324 calculated
 Possible Combination: 126 out of 324 calculated
 Possible Combination: 144 out of 324 calculated
 Possible Combination: 162 out of 324 calculated
 Possible Combination: 180 out of 324 calculated
 Possible Combination: 198 out of 324 calculated
 Possible Combination: 216 out of 324 calculated
 Possible Combination: 234 out of 324 calculated
 Possible Combination: 252 out of 324 calculated
 Possible Combination: 270 out of 324 calculated
 Possible Combination: 288 out of 324 calculated
 Possible Combination: 306 out of 324 calculated
 Possible Combination: 324 out of 324 calculated

```
In [56]: english_params.sort_values(['mape', 'rmse']).head()
```

```
Out[56]:
```

	serial	pdq	PDQs	mape	rmse
196	197	(1, 1, 1)	(2, 1, 1, 7)	0.04192	272.593
41	42	(0, 0, 2)	(0, 1, 2, 7)	0.04325	287.492
317	318	(2, 1, 2)	(1, 1, 2, 7)	0.04333	276.101
46	47	(0, 0, 2)	(1, 1, 1, 7)	0.04334	285.221
47	48	(0, 0, 2)	(1, 1, 2, 7)	0.04347	286.642

- Best Possible parameters English Time Series are pdq = (1, 1, 1) & PDQs = (2, 1, 1, 7).
- Minimum MAPE = 4.189% and corresponding RMSE = 272.188.

```
In [57]: #Function to fetch best parameters for each Language

def pipeline_sarimax_grid_search_without_exog(languages, data_language, n, param

    best_param_df = pd.DataFrame(columns = ['language','p','d','q','P','D','Q'])
    for lang in languages:
        print('')
        print('')
        print(f'-----')
        print(f'                Finding best parameters for {lang}                ')
        print(f'-----')
        counter = 0
        time_series = data_language[lang]
        #creating df for storing results summary
        #param_df = pd.DataFrame(columns = ['serial','pdq','PDQs','mape','rms
        best_mape = 100

```

```

#Creating Loop for every paramater to fit SARIMAX model
for p in param:
    for d in d_param:
        for q in param:
            for P in param:
                for D in d_param:
                    for Q in param:
                        for s in s_param:
                            #Creating Model
                            model = SARIMAX(time_series[:-n],
                                                order=(p,d,q),
                                                seasonal_order=(P, D, Q, s),
                                                initialization='approximate_
model_fit = model.fit()

                            #Creating forecast from Model
                            model_forecast = model_fit.forecast(n, dynam

                            #Calculating errors for results
                            actuals = time_series.values[-n:]
                            errors = time_series.values[-n:] - model_for

                            #Calculating MAPE & RMSE
                            mape = np.mean(np.abs(errors)/ np.abs(actual

                            counter += 1

                            if (mape < best_mape):
                                best_mape = mape
                                best_p = p
                                best_d = d
                                best_q = q
                                best_P = P
                                best_D = D
                                best_Q = Q
                                best_s = s
                            else: pass

                        #print statement to check progress of Loop
                        print(f'Possible Combination: {counter} out of {(len(param)*

best_mape = np.round(best_mape, 5)
print(f'-----')
print(f'Minimum MAPE for {lang} = {best_mape}')
print(f'Corresponding Best Parameters are {best_p , best_d, best_q, best
print(f'-----')

best_param_row = [lang, best_p, best_d, best_q, best_P, best_D, best_Q,
best_param_df.loc[len(best_param_df)] = best_param_row

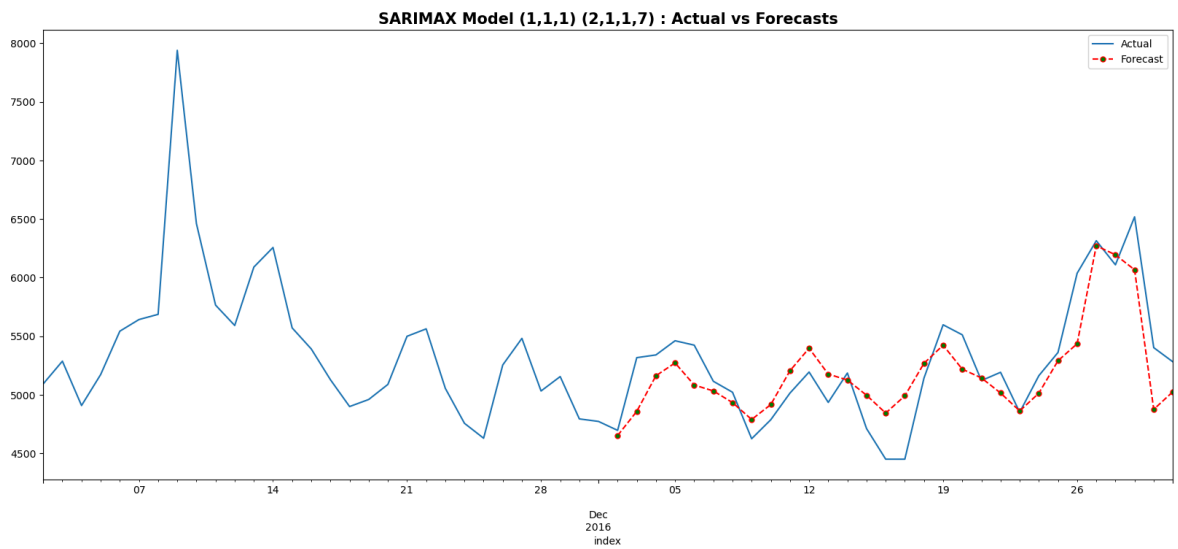
return best_param_df

```

```

In [58]: #Plotting the SARIMAX model corresponding to best parameters
exog = Exog_Campaign_eng['Exog'].to_numpy()
time_series = data_language.English
p,d,q, P,D,Q,s = 1,1,1, 2,1,1,7
n = 30
sarimax_model(time_series, n, p=p, d=d, q=q, P=P, D=D, Q=Q, s=s, exog = exog)

```

MAPE of Model : 0.04192

RMSE of Model : 272.593

Creating Pipeline to search Best parameters for all Page

```
In [59]: #Long time to execute
#calculating best parameters for all languages
languages = ['Chinese', 'French', 'German', 'Japenese', 'Russian', 'Spanish']
n = 30
param = [0,1,2]
d_param = [0,1]
s_param = [7]

best_param_df = pipeline_sarimax_grid_search_without_exog(languages, data_langua
```

Finding best parameters for Chinese

Possible Combination: 18 out of 324 calculated
Possible Combination: 36 out of 324 calculated
Possible Combination: 54 out of 324 calculated
Possible Combination: 72 out of 324 calculated
Possible Combination: 90 out of 324 calculated
Possible Combination: 108 out of 324 calculated
Possible Combination: 126 out of 324 calculated
Possible Combination: 144 out of 324 calculated
Possible Combination: 162 out of 324 calculated
Possible Combination: 180 out of 324 calculated
Possible Combination: 198 out of 324 calculated
Possible Combination: 216 out of 324 calculated
Possible Combination: 234 out of 324 calculated
Possible Combination: 252 out of 324 calculated
Possible Combination: 270 out of 324 calculated
Possible Combination: 288 out of 324 calculated
Possible Combination: 306 out of 324 calculated
Possible Combination: 324 out of 324 calculated

Minimum MAPE for Chinese = 0.03352

Corresponding Best Parameters are (0, 1, 1, 0, 0, 2, 7)

Finding best parameters for French

Possible Combination: 18 out of 324 calculated
Possible Combination: 36 out of 324 calculated
Possible Combination: 54 out of 324 calculated
Possible Combination: 72 out of 324 calculated
Possible Combination: 90 out of 324 calculated
Possible Combination: 108 out of 324 calculated
Possible Combination: 126 out of 324 calculated
Possible Combination: 144 out of 324 calculated
Possible Combination: 162 out of 324 calculated
Possible Combination: 180 out of 324 calculated
Possible Combination: 198 out of 324 calculated
Possible Combination: 216 out of 324 calculated
Possible Combination: 234 out of 324 calculated
Possible Combination: 252 out of 324 calculated
Possible Combination: 270 out of 324 calculated
Possible Combination: 288 out of 324 calculated
Possible Combination: 306 out of 324 calculated
Possible Combination: 324 out of 324 calculated

Minimum MAPE for French = 0.05989

Corresponding Best Parameters are (0, 0, 2, 2, 1, 2, 7)

Finding best parameters for German

Possible Combination: 18 out of 324 calculated
Possible Combination: 36 out of 324 calculated

Possible Combination: 54 out of 324 calculated
Possible Combination: 72 out of 324 calculated
Possible Combination: 90 out of 324 calculated
Possible Combination: 108 out of 324 calculated
Possible Combination: 126 out of 324 calculated
Possible Combination: 144 out of 324 calculated
Possible Combination: 162 out of 324 calculated
Possible Combination: 180 out of 324 calculated
Possible Combination: 198 out of 324 calculated
Possible Combination: 216 out of 324 calculated
Possible Combination: 234 out of 324 calculated
Possible Combination: 252 out of 324 calculated
Possible Combination: 270 out of 324 calculated
Possible Combination: 288 out of 324 calculated
Possible Combination: 306 out of 324 calculated
Possible Combination: 324 out of 324 calculated

Minimum MAPE for German = 0.06553

Corresponding Best Parameters are (2, 1, 0, 0, 1, 1, 7)

Finding best parameters for Japanese

Possible Combination: 18 out of 324 calculated
Possible Combination: 36 out of 324 calculated
Possible Combination: 54 out of 324 calculated
Possible Combination: 72 out of 324 calculated
Possible Combination: 90 out of 324 calculated
Possible Combination: 108 out of 324 calculated
Possible Combination: 126 out of 324 calculated
Possible Combination: 144 out of 324 calculated
Possible Combination: 162 out of 324 calculated
Possible Combination: 180 out of 324 calculated
Possible Combination: 198 out of 324 calculated
Possible Combination: 216 out of 324 calculated
Possible Combination: 234 out of 324 calculated
Possible Combination: 252 out of 324 calculated
Possible Combination: 270 out of 324 calculated
Possible Combination: 288 out of 324 calculated
Possible Combination: 306 out of 324 calculated
Possible Combination: 324 out of 324 calculated

Minimum MAPE for Japanese = 0.07279

Corresponding Best Parameters are (0, 0, 2, 2, 0, 2, 7)

Finding best parameters for Russian

Possible Combination: 18 out of 324 calculated
Possible Combination: 36 out of 324 calculated
Possible Combination: 54 out of 324 calculated
Possible Combination: 72 out of 324 calculated
Possible Combination: 90 out of 324 calculated
Possible Combination: 108 out of 324 calculated
Possible Combination: 126 out of 324 calculated
Possible Combination: 144 out of 324 calculated

Possible Combination: 162 out of 324 calculated
 Possible Combination: 180 out of 324 calculated
 Possible Combination: 198 out of 324 calculated
 Possible Combination: 216 out of 324 calculated
 Possible Combination: 234 out of 324 calculated
 Possible Combination: 252 out of 324 calculated
 Possible Combination: 270 out of 324 calculated
 Possible Combination: 288 out of 324 calculated
 Possible Combination: 306 out of 324 calculated
 Possible Combination: 324 out of 324 calculated

 Minimum MAPE for Russian = 0.05261
 Corresponding Best Parameters are (1, 0, 2, 2, 0, 1, 7)

 Finding best parameters for Spanish

Possible Combination: 18 out of 324 calculated
 Possible Combination: 36 out of 324 calculated
 Possible Combination: 54 out of 324 calculated
 Possible Combination: 72 out of 324 calculated
 Possible Combination: 90 out of 324 calculated
 Possible Combination: 108 out of 324 calculated
 Possible Combination: 126 out of 324 calculated
 Possible Combination: 144 out of 324 calculated
 Possible Combination: 162 out of 324 calculated
 Possible Combination: 180 out of 324 calculated
 Possible Combination: 198 out of 324 calculated
 Possible Combination: 216 out of 324 calculated
 Possible Combination: 234 out of 324 calculated
 Possible Combination: 252 out of 324 calculated
 Possible Combination: 270 out of 324 calculated
 Possible Combination: 288 out of 324 calculated
 Possible Combination: 306 out of 324 calculated
 Possible Combination: 324 out of 324 calculated

 Minimum MAPE for Spanish = 0.08209
 Corresponding Best Parameters are (0, 1, 0, 2, 1, 0, 7)

```
In [60]: best_param_df.sort_values(['mape'], inplace = True)
         best_param_df
```

```
Out[60]:
```

	language	p	d	q	P	D	Q	s	mape
0	Chinese	0	1	1	0	0	2	7	0.03352
4	Russian	1	0	2	2	0	1	7	0.05261
1	French	0	0	2	2	1	2	7	0.05989
2	German	2	1	0	0	1	1	7	0.06553
3	Japenese	0	0	2	2	0	2	7	0.07279
5	Spanish	0	1	0	2	1	0	7	0.08209

In [61]: *#Function to plot SARIMAX model for each Language*

```
def plot_best_SARIMAX_model(languages, data_language, n, best_param_df):

    for lang in languages:
        #fetching respective best parameters for that Language
        p = best_param_df.loc[best_param_df['language'] == lang, ['p']].values[0]
        d = best_param_df.loc[best_param_df['language'] == lang, ['d']].values[0]
        q = best_param_df.loc[best_param_df['language'] == lang, ['q']].values[0]
        P = best_param_df.loc[best_param_df['language'] == lang, ['P']].values[0]
        D = best_param_df.loc[best_param_df['language'] == lang, ['D']].values[0]
        Q = best_param_df.loc[best_param_df['language'] == lang, ['Q']].values[0]
        s = best_param_df.loc[best_param_df['language'] == lang, ['s']].values[0]

        #Creating Language time-series
        time_series = data_language[lang]

        #Creating SARIMAX Model with order(p,d,q) & seasonal_order=(P, D, Q, s)
        model = SARIMAX(time_series[:-n],
                        order=(p,d,q),
                        seasonal_order=(P, D, Q, s),
                        initialization='approximate_diffuse')
        model_fit = model.fit()

        #Creating forecast for last n-values
        model_forecast = model_fit.forecast(n, dynamic = True)

        #Calculating MAPE & RMSE
        actuals = time_series.values[-n:]
        errors = time_series.values[-n:] - model_forecast.values

        mape = np.mean(np.abs(errors)/ np.abs(actuals))
        rmse = np.sqrt(np.mean(errors**2))

        print('')
        print('')
        print(f'-----')
        print(f'          SARIMAX model for {lang} Time Series')
        print(f'          Parameters of Model : ({p},{d},{q}) ({P},{D},{Q},{s})')
        print(f'          MAPE of Model       : {np.round(mape,5)}')
        print(f'          RMSE of Model       : {np.round(rmse,3)}')
        print(f'-----')

        #plotting Actual & Forecasted values
        time_series.index = time_series.index.astype('datetime64[ns]')
        model_forecast.index = model_forecast.index.astype('datetime64[ns]')
        plt.figure(figsize = (20,8))
        time_series[-60:].plot(label = 'Actual')
        model_forecast[-60:].plot(label = 'Forecast', color = 'red',
                                linestyle='dashed', marker='o',markerfacecolor
                                'white')
        plt.legend(loc="upper right")
        plt.title(f'SARIMAX Model ({p},{d},{q}) ({P},{D},{Q},{s}) : Actual vs Forecast')
        plt.show()

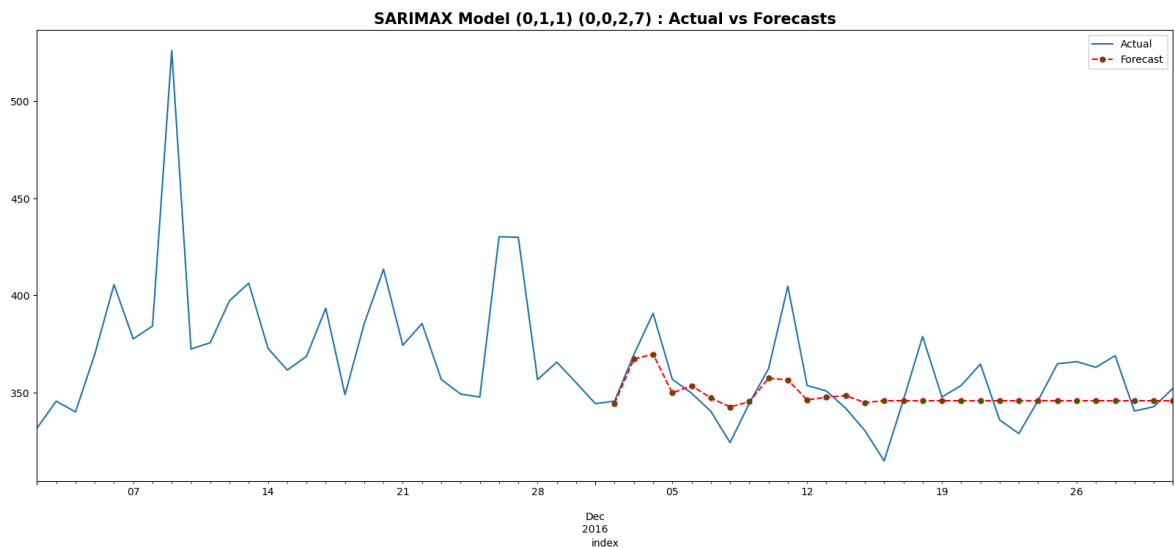
    return 0
```

In [62]: *#Plotting SARIMAX model for each Language Time Series*

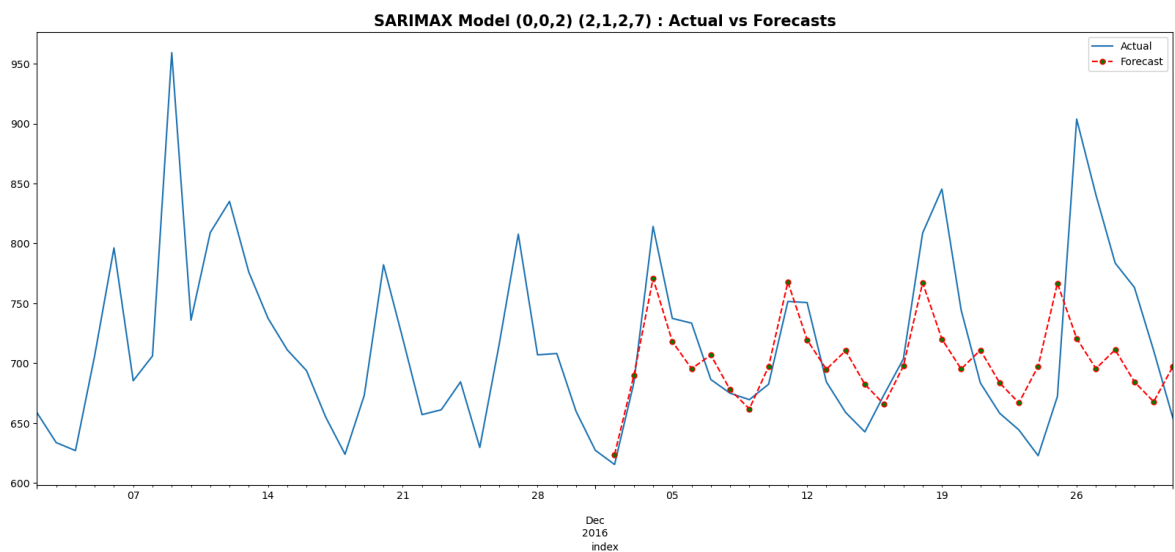
```
languages = ['Chinese', 'French', 'German', 'Japanese', 'Russian', 'Spanish']
```

```
n = 30  
plot_best_SARIMAX_model(languages, data_language, n, best_param_df)
```

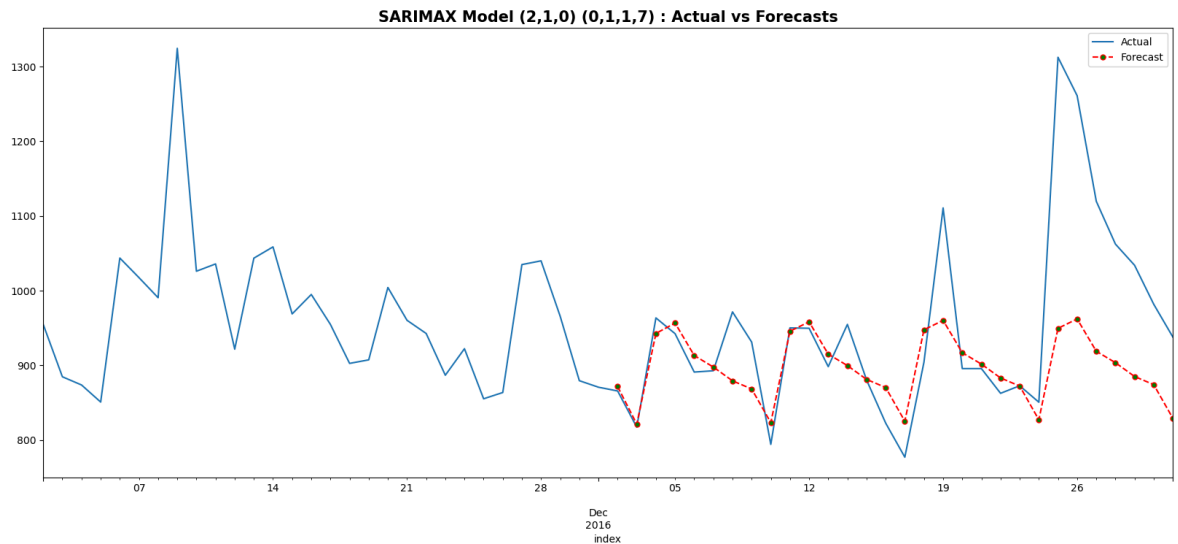
SARIMAX model for Chinese Time Series
Parameters of Model : (0,1,1) (0,0,2,7)
MAPE of Model : 0.03352
RMSE of Model : 16.433



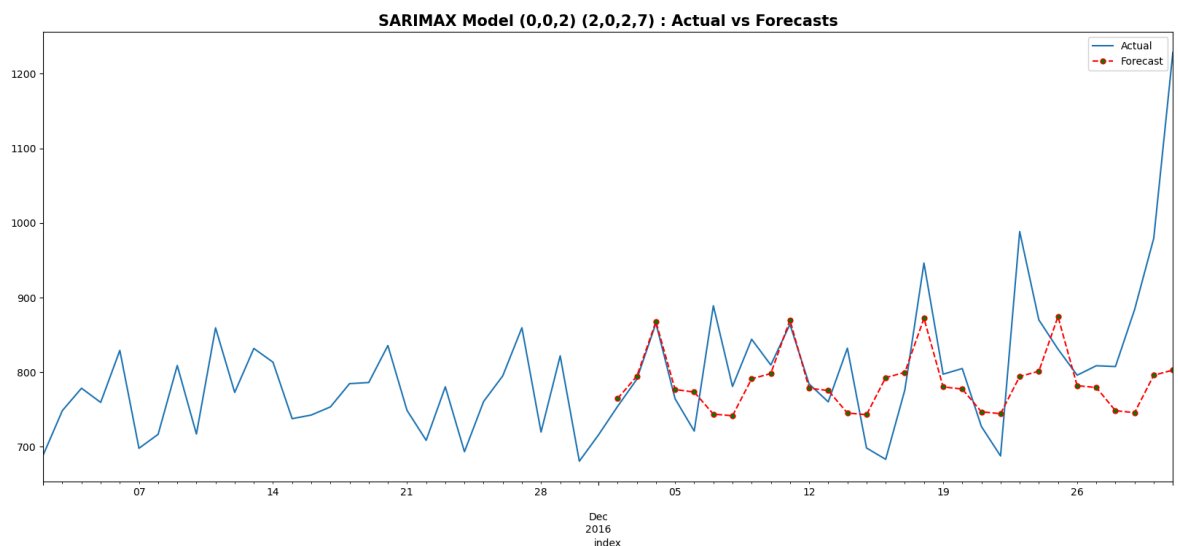
SARIMAX model for French Time Series
Parameters of Model : (0,0,2) (2,1,2,7)
MAPE of Model : 0.05989
RMSE of Model : 62.201



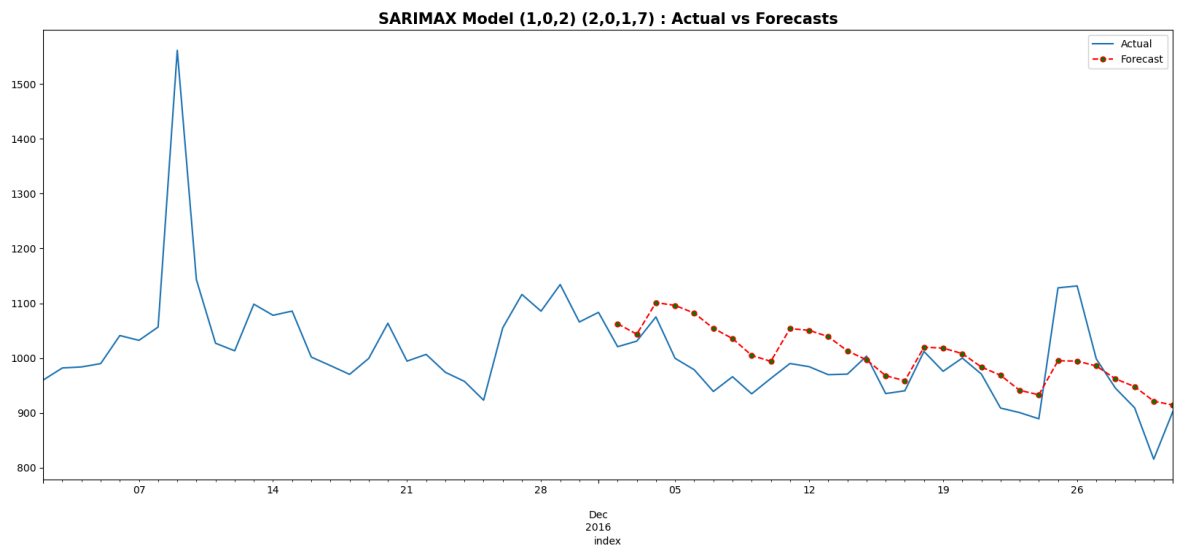
SARIMAX model for German Time Series
Parameters of Model : (2,1,0) (0,1,1,7)
MAPE of Model : 0.06553
RMSE of Model : 112.628



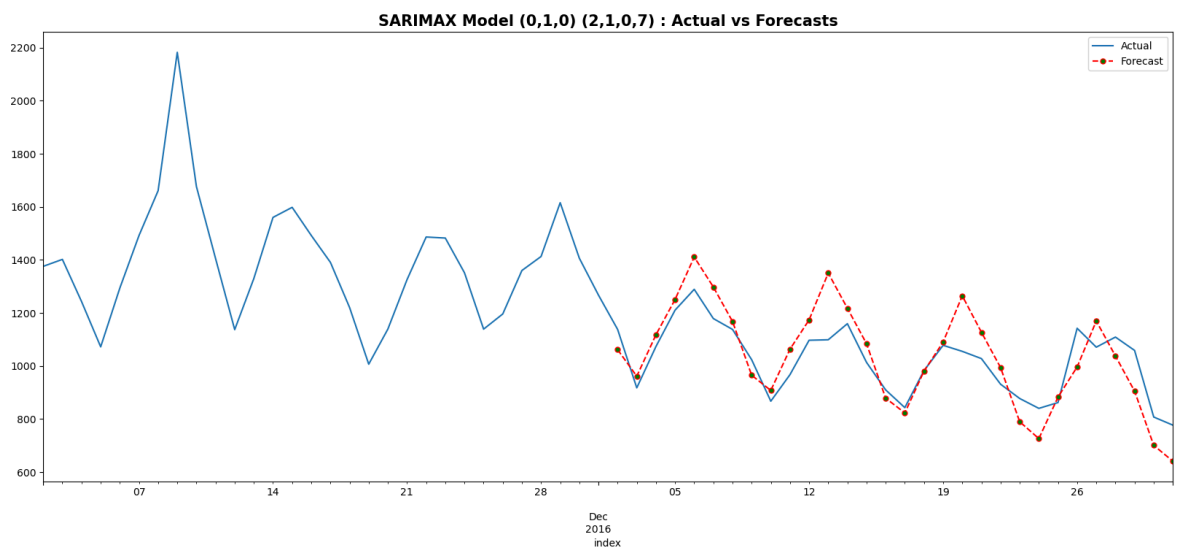
SARIMAX model for Japanese Time Series
Parameters of Model : (0,0,2) (2,0,2,7)
MAPE of Model : 0.07279
RMSE of Model : 107.14



SARIMAX model for Russian Time Series
Parameters of Model : (1,0,2) (2,0,1,7)
MAPE of Model : 0.05261
RMSE of Model : 63.814



SARIMAX model for Spanish Time Series
Parameters of Model : (0,1,0) (2,1,0,7)
MAPE of Model : 0.08209
RMSE of Model : 100.474



Out[62]: 0

Forecasting using Facebook Prophet

In [63]: `from prophet import Prophet`

Importing plotly failed. Interactive plots will not work.

In [64]: `time_series = data_language
time_series = time_series.reset_index()
time_series = time_series[['index', 'English']]
time_series.columns = ['ds', 'y']
exog = Exog_Campaign_eng.copy(deep = True)
time_series['exog'] = exog.values`

In [65]: `time_series`

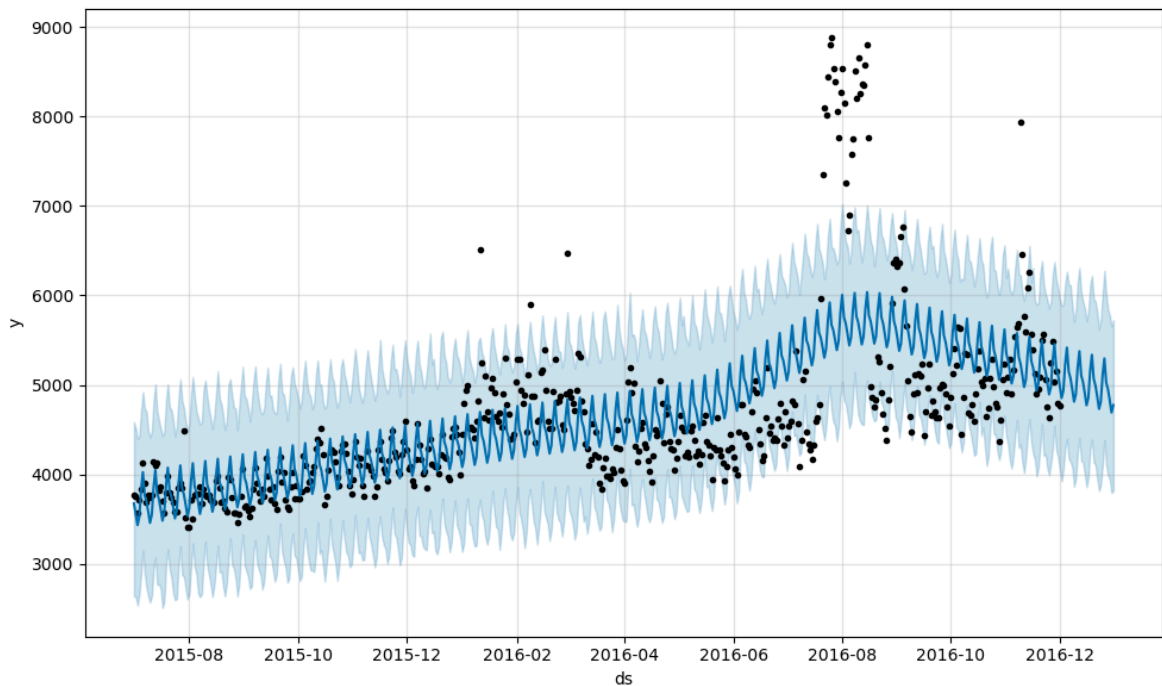
Out[65]:

	ds	y	exog
0	2015-07-01	3767.328604	0
1	2015-07-02	3755.158765	0
2	2015-07-03	3565.225696	0
3	2015-07-04	3711.782932	0
4	2015-07-05	3833.433025	0
...
545	2016-12-27	6314.335275	1
546	2016-12-28	6108.874144	1
547	2016-12-29	6518.058525	1
548	2016-12-30	5401.792360	0
549	2016-12-31	5280.643467	0

550 rows × 3 columns

```
In [66]: prophet1 = Prophet(weekly_seasonality=True)
prophet1.fit(time_series[['ds', 'y'][:-30])
future = prophet1.make_future_dataframe(periods=30, freq='D')
forecast = prophet1.predict(future)
fig1 = prophet1.plot(forecast)
```

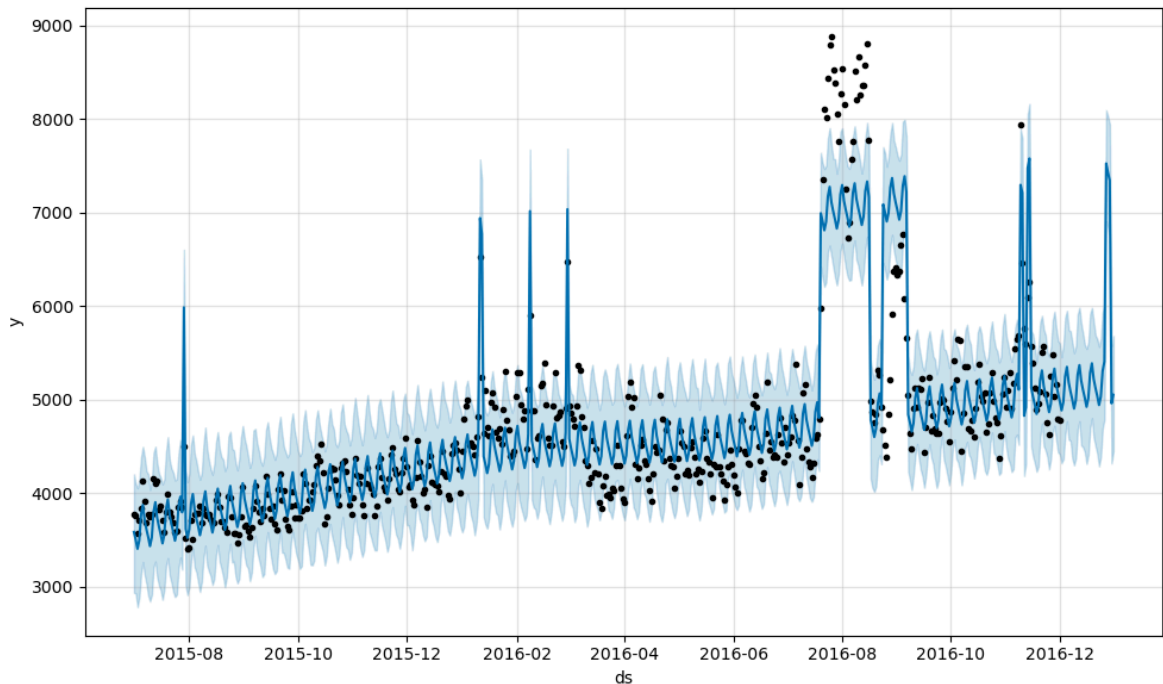
```
23:16:26 - cmdstanpy - INFO - Chain [1] start processing
23:16:27 - cmdstanpy - INFO - Chain [1] done processing
```



```
In [67]: prophet2 = Prophet(weekly_seasonality=True)
prophet2.add_regressor('exog')
prophet2.fit(time_series[:-30])
#future2 = prophet2.make_future_dataframe(periods=30, freq='D')
```

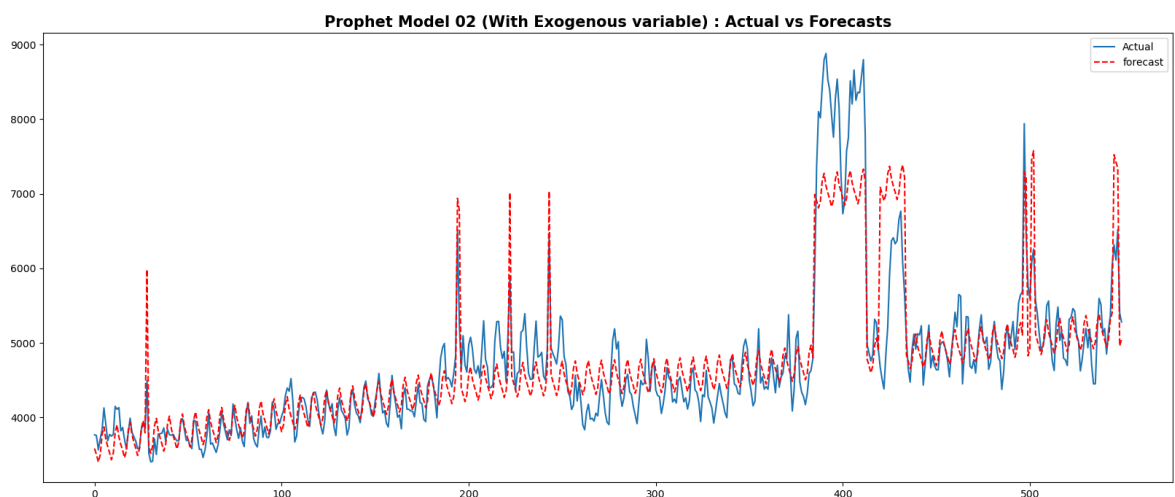
```
forecast2 = prophet2.predict(time_series)
fig2 = prophet2.plot(forecast2)
```

```
23:16:29 - cmdstanpy - INFO - Chain [1] start processing
23:16:30 - cmdstanpy - INFO - Chain [1] done processing
```



```
In [68]: actual = time_series['y'].values
forecast = forecast2['yhat'].values

plt.figure(figsize = (20,8))
plt.plot(actual, label = 'Actual')
plt.plot(forecast, label = 'forecast', color = 'red', linestyle='dashed')
plt.legend(loc="upper right")
plt.title(f'Prophet Model 02 (With Exogenous variable) : Actual vs Forecasts', f
plt.show()
```



```
In [69]: errors = abs(actual - forecast)
mape = np.mean(errors/abs(actual))
mape
```

```
Out[69]: 0.059846174776769345
```

FB Prophet Model was created successfully. Forecast seems decent. This model is able to capture peaks because of exogenous variable.

Overall MAPE from Prophet model = ~6%

Business decisions / Recommendations

MAPE vs Visits per Language

```
In [70]: new_row = ['English', 1,1,1,2,1,1,7, 0.04189]
best_param_df.loc[len(best_param_df)] = new_row

best_param_df.sort_values(['mape'], inplace = True)
best_param_df
```

```
Out[70]:
```

	language	p	d	q	P	D	Q	s	mape
0	Chinese	0	1	1	0	0	2	7	0.03352
6	English	1	1	1	2	1	1	7	0.04189
4	Russian	1	0	2	2	0	1	7	0.05261
1	French	0	0	2	2	1	2	7	0.05989
2	German	2	1	0	0	1	1	7	0.06553
3	Japanese	0	0	2	2	0	2	7	0.07279
5	Spanish	0	1	0	2	1	0	7	0.08209

```
In [71]: mean_visits = pd.DataFrame(data_language.mean()).reset_index()
mean_visits.columns = ['language', 'mean_visits']
df_visit_mape = best_param_df.merge(mean_visits, on = 'language')
```

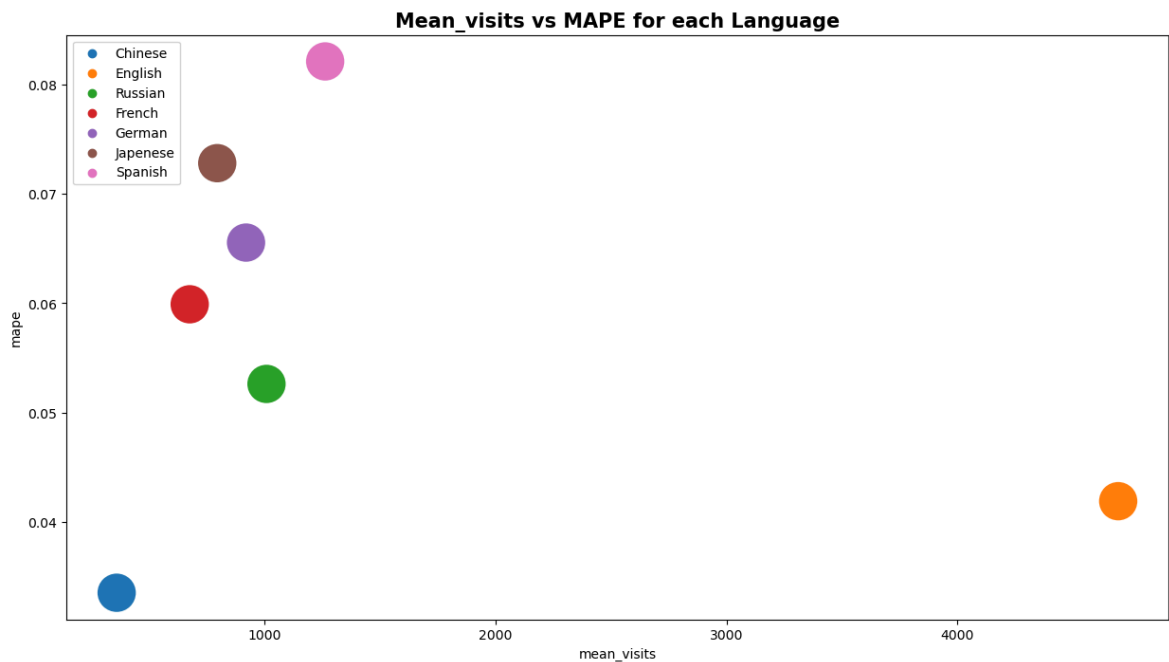
```
In [72]: df_visit_mape
```

```
Out[72]:
```

	language	p	d	q	P	D	Q	s	mape	mean_visits
0	Chinese	0	1	1	0	0	2	7	0.03352	360.019883
1	English	1	1	1	2	1	1	7	0.04189	4696.102005
2	Russian	1	0	2	2	0	1	7	0.05261	1008.694303
3	French	0	0	2	2	1	2	7	0.05989	676.223824
4	German	2	1	0	0	1	1	7	0.06553	920.132431
5	Japanese	0	0	2	2	0	2	7	0.07279	795.415559
6	Spanish	0	1	0	2	1	0	7	0.08209	1262.718183

```
In [73]: plt.figure(figsize = (15,8))
sns.scatterplot(x="mean_visits", y="mape", hue="language", data=df_visit_mape, s
plt.legend(loc="upper left")
```

```
plt.title(f'Mean_visits vs MAPE for each Language', fontsize = 15, fontweight =
plt.show())
```



Recommendations based on MAPE & mean_visits:

- **English** language is a clear winner. Maximum advertisement should be done on English pages. Their MAPE is low & mean visits are high.
- **Chinese** language has lowest number of visits. Advertisements on these pages should be avoided unless business has specific marketing strategy for Chinese populations.
- **Russian** language pages have decent number of visits and low MAPE. If used properly, these pages can result in maximum conversion.
- **Spanish** language has second highest number of visits but their MAPE is highest. There is a possibility advertisements on these pages won't reach the final people.
- **French, German & Japanese** have medium level of visits & medium MAPE levels. Depending on target customers advertisements should be run on these pages.

10. Questionnaire

1. Defining the problem statements and where can this and modifications of this be used?

- We are working in the Data Science team of Ad ease trying to understand the per page view report for different wikipedia pages for 550 days, and forecasting the number of views so that you can predict and optimize the ad placement for your clients. We are provided with the data of 145k wikipedia pages and daily view count for each of them. Our clients belong to different regions and need data on how their ads will perform on pages in different languages.
- By creating a proper forecasting model to predict the fluctuations of visits on pages, we can help the business team to optimise the marketing spend. If we can predict

the days with higher visits properly, the business will run the ads for those specific days and still be able to reach wider audience with most optimized spend.

2. Write 3 inferences you made from the data visualizations.

- There are **7 Languages** found based on data provided. **English has highest number of pages** followed by Japanese, German & French.
- There are **3 Access types** : **All-access(51.4%)**, mobile-web (24.9%) and desktop(23.6%).
- There are **2 Access-origins: all-agents (75.8%)** and spider (24.2%).
- **English** language is a clear winner. Maximum advertisement should be done on English pages. Their MAPE is low & mean visits are high.
- **Chinese** language has lowest number of visits. Advertisements on these pages should be avoided unless business has specific marketing strategy for Chinese populations.
- **Russian** language pages have decent number of visits and low MAPE. If used properly, these pages can result in maximum conversion.
- **Spanish** language has second highest number of visits but their MAPE is highest. There is a possibility advertisements on these pages won't reach the final people.
- **French, German & Japanese** have medium level of visits & medium MAPE levels. Depending on target customers advertisements should be run on these pages.

3. What does the decomposition of series do?

- The decomposition of time series is a statistical task that deconstructs a time series into several components, each representing one of the underlying categories of patterns.
- There are two principal types of decomposition : Additive & Multiplicative.
- In present business case we have used Additive Model for deconstructing the time series. The term additive means individual components (trend, seasonality, and residual) are added together as shown in equation below:

$$y_t = T_t + S_t + R_t$$

where

- y_t = actual value in time series
- T_t = trend in time series
- S_t = seasonality in time series
- R_t = residuals of time series

4. What level of differencing gave you a stationary series?

- A non-stationary time series can be converted to a stationary time series through a technique called differencing. Differencing series is the change between consecutive data points in the series.

$$y'_t = y_t - y_{t-1}$$

This is called first order differencing.

- In some cases, just differencing once will still yield a nonstationary time series. In that case a second order differencing is required.
- Seasonal differencing is the change between the same period in two different seasons. Assume a season has period, m

$$y'_t = y_t - y_{t-m}$$

- Once the time series becomes stationary, no differencing is required.

5. Difference between arima, sarima & sarimax.

- The **ARIMA model** is an ARMA model yet with a pre-processing step included in the model that we represent using $I(d)$. $I(d)$ is the difference order, which is the number of transformations needed to make the data stationary. So, an ARIMA model is simply an ARMA model on the differenced time series.
- In **SARIMA models** there is an additional set of autoregressive and moving average components. The additional lags are offset by the frequency of seasonality (ex. 12 — monthly, 24 — hourly). SARIMA models allow for differencing data by seasonal frequency, yet also by non-seasonal differencing.
- **SARIMAX model** takes into account exogenous variables, or in other words, use external data in our forecast. Some real-world examples of exogenous variables include gold price, oil price, outdoor temperature, exchange rate.

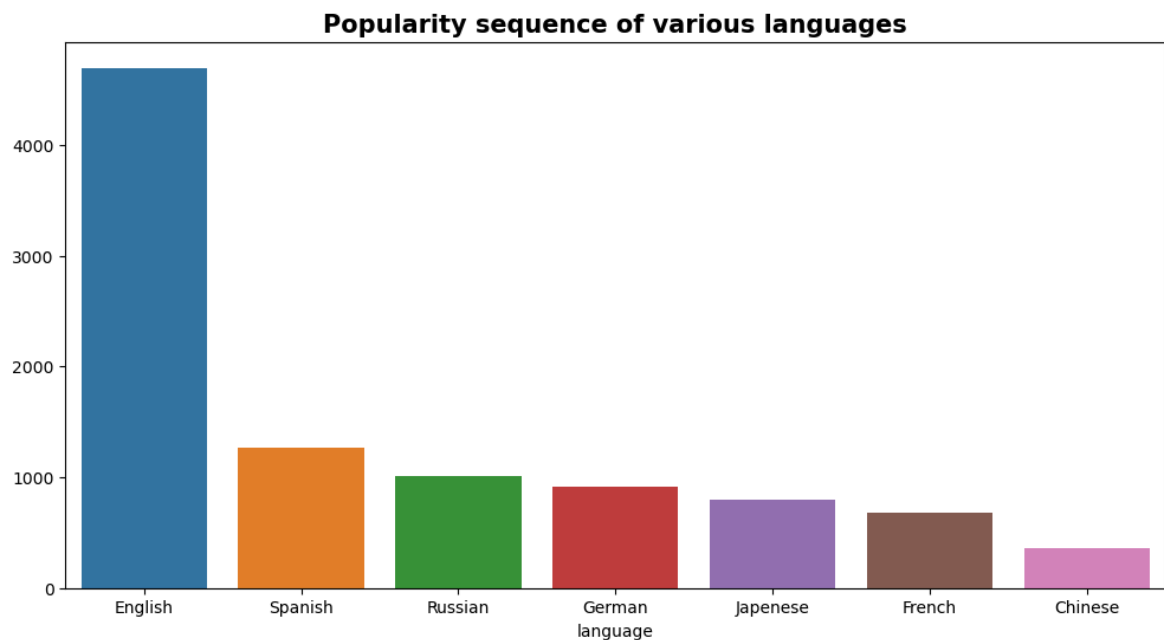
6. Compare the number of views in different languages

- Mean number of views (Popularity sequence) of various languages have the following :

English > Spanish > Russian > German > Japanese > French > Chinese

```
In [74]: x = data_language.mean().sort_values(ascending = False).index
y = data_language.mean().sort_values(ascending = False).values

plt.figure(figsize=(12, 6))
sns.barplot(x=x,y=y)
plt.title(f'Popularity sequence of various languages', fontsize = 15, fontweight
plt.show()
```



7. What other methods other than grid search would be suitable to get the model for all languages?

- **Deep understanding of Domain / Business or relevant experience** in the same field can be good starting point for estimating the parameters of the model intuitively.
- Second level estimation can come from **ACF & PACF plots** of the time series. We can take following steps for estimation of p, q, d:
 - Test for stationarity using the augmented dickey fuller test.
 - If the time series is stationary try to fit the ARMA model, and if the time series is non-stationary then seek the **value of d**.
 - If the data is getting stationary then draw the autocorrelation and partial autocorrelation graph of the data.
 - Draw a partial autocorrelation graph(ACF) of the data. This will help us in finding the value of p because the **cut-off point to the PACF is p**.
 - Draw an autocorrelation graph(ACF) of the data. This will help us in finding the value of q because the **cut-off point to the ACF is q**.