```
import pandas as pd
import seaborn as sns
import statsmodels.api as sm
import statsmodels.tsa.api as smt
from statsmodels.graphics.tsaplots import plot_acf, plot_pacf
covid_data = pd.read_csv('data.csv', sep=',', decimal=',', encoding='windows-1251')
poland_covid = covid_data[covid_data['countriesAndTerritories'] == 'Poland']
germany_covid = covid_data[covid_data['countriesAndTerritories'] == 'Germany']
poland_covid['dateRep'] = pd.to_datetime(p_covid['dateRep'], format='%d/%m/%Y')
germany_covid['dateRep'] = pd.to_datetime(g_covid['dateRep'], format='%d/%m/%Y')
covid_data.info()
import matplotlib.pyplot as plt
import matplotlib.dates as mdates
fig, ax = plt.subplots(figsize=(15, 6))
ax.plot(poland_covid['dateRep'], poland_covid['cases'], label='Poland')
ax.plot(germany_covid['dateRep'], germany_covid['cases'], label='Germany')
ax.set_title('Daily new confirmed cases of Covid-19')
locator = mdates.AutoDateLocator()
formatter = mdates.AutoDateFormatter(locator)
ax.xaxis.set_major_locator(locator)
ax.xaxis.set_major_formatter(formatter)
ax.set_xlabel('Date')
ax.set_ylabel('Number of cases')
ax.legend()
ax.grid()
plt.show()
```

```
poland_max_cases_date = poland_covid.loc[poland_covid['cases'].idxmax(), 'dateRep']
germany_max_cases_date = germany_covid.loc[germany_covid['cases'].idxmax(), 'dateRep']
print(f"Date with the maximum number of cases in Poland: {poland_max_cases_date.date()}")
print(f"Date with the maximum number of cases in Germany: {germany_max_cases_date.date()}")
poland_covid_c = poland_covid['cases']
poland_covid_c.describe()
germany_covid_c = germany_covid['cases']
germany_covid_c.describe()
fig, (ax1, ax2) = plt.subplots(ncols=2, figsize=(10, 4))
poland_covid_c.hist(ax=ax1)
ax1.set_title('Poland')
germany_covid_c.hist(ax=ax2)
ax2.set_title('Germany')
plt.show()
def plot_moving_average(series, n):
  rolling_mean = series['cases'].rolling(window=n).mean()
  fig, ax = plt.subplots(figsize=(15, 6))
  ax.set_xlabel('Date')
  ax.set_ylabel('Number of cases')
  ax.plot(series['dateRep'], rolling_mean, c='orange', label='Rolling mean trend')
  ax.plot(series['dateRep'], series['cases'], label='Actual values')
  ax.legend(loc='upper left')
  ax.grid(True)
  ax.legend()
  ax.grid()
  plt.show()
print('Poland: ')
plot_moving_average(poland_covid, 5)
plot_moving_average(poland_covid, 10)
plot_moving_average(poland_covid, 20)
print('Germany: ')
```

```
plot_moving_average(germany_covid, 5)
plot_moving_average(germany_covid, 10)
plot_moving_average(germany_covid, 20)
poland_covid_n = poland_covid[['dateRep','cases']]
poland_covid_n = poland_covid_n.dropna()
poland_covid_n = poland_covid_n.sort_values(by='dateRep')
decomposition = smt.seasonal_decompose(poland_covid_n.set_index('dateRep')['cases'])
print('Poland: ')
fig = decomposition.plot()
fig.set_size_inches(15, 10)
plt.show()
poland_covid_n = poland_covid[['dateRep', 'cases']]
fig, ax = plt.subplots(2, figsize=(15, 10))
ax[0] = plot_acf(poland_covid_n['cases'], ax=ax[0], lags=120)
ax[1] = plot_pacf(poland_covid_n['cases'], ax=ax[1], lags=120)
plt.show()
def dickey_fuller_test(series):
  test = smt.adfuller(series, autolag='AIC')
  print('adf: ', test[0])
  print('p-value: ', test[1])
  print('Critical values: ', test[4])
  if test[0] > test[4]['5%']:
     print('There are unit roots, the series is not stationary.')
  else:
     print('There are no unit roots, the series is stationary')
dickey_fuller_test(poland_covid_n['cases'])
print('\n')
dickey_fuller_test(germany_covid['cases'])
df = pd.read_csv('uah-usd.csv', sep=',', decimal=',', encoding='windows-1251')
df['Date'] = pd.to_datetime(df['Date'], format='%Y-%m-%d')
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```
df[['Open', 'High', 'Low', 'Close', 'Adj Close']] = df[['Open', 'High', 'Low', 'Close', 'Adj Close']].astype(float)
df.sort_values(by='Date', inplace=True)
df.set_index('Date', inplace=True)
df.index.freq = pd.date_range(start=df.index[0], end=df.index[-1], periods=len(df)).inferred_freq
fig, ax = plt.subplots(figsize=(15, 12))
df[['Open', 'High', 'Low']].plot(ax=ax, subplots=True)
ax.grid()
plt.show()
def moving_average(series, n):
  rolling_mean = series.rolling(window=n).mean()
  plt.figure(figsize=(15, 5))
  plt.plot(rolling_mean, c='orange', label='Rolling mean trend')
  plt.plot(series[n:], label='Actual values')
  plt.legend(loc='upper left')
  plt.grid(True)
moving_average(df['Open'], 30)
moving_average(df['High'], 30)
moving_average(df['Low'], 30)
dickey_fuller_test(df['Open'])
currencies_price_df_diff = df['Open'].diff(periods=1).dropna()
fig, ax = plt.subplots(figsize=(15, 12))
currencies_price_df_diff.plot(ax=ax)
plt.show()
dickey_fuller_test(currencies_price_df_diff)
fig, ax = plt.subplots(2, figsize=(15, 10))
ax[0] = plot_acf(currencies_price_df_diff, ax=ax[0], lags=100)
ax[1] = plot_pacf(currencies_price_df_diff, ax=ax[1], lags=100)
train_data = df['Open'][:-7]
model = smt.ARIMA(train_data, order=(1, 1, 1)).fit()
model.summary()
pred = model.predict(df['Open'].index[-7], df['Open'].index[-1])
```

test_data = currencies_price_df_diff[-7:]

forecasts = model.forecast(7)

forecasts

```
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import seaborn as sns
import statsmodels.api as sm
import statsmodels.tsa.api as smt
from statsmodels.graphics.tsaplots import plot_acf, plot_pacf
from statsmodels.graphics.tsaplots import plot_predict
df = pd.read_csv('seattleWeather_1948-2017.csv', index_col=['DATE'], parse_dates=['DATE'])
df.info()
df['PRCP'].fillna(0, inplace=True)
df['RAIN'].fillna(False, inplace=True)
df.info()
df.plot(figsize=(20, 15), subplots=True)
plt.show()
df.loc[df.index[-1800:]].plot(figsize=(20, 15), subplots=True)
plt.show()
df[['PRCP', 'TMIN', 'TMAX']].loc[df.index[-1800:]].resample('W').mean().plot(figsize=(20, 15), subplots=True)
plt.show()
prcp_decomposition = smt.seasonal_decompose(df['PRCP'].loc[df.index[-1800:]].resample('W').mean())
fig = prcp_decomposition.plot()
fig.set_size_inches(15, 10)
plt.show()
fig, ax = plt.subplots(2, figsize=(15, 10))
ax[0] = plot_acf(df['PRCP'].loc[df.index[-2000:]].resample('W').mean(), ax=ax[0], lags=100)
ax[1] = plot\_pacf(df['PRCP'].loc[df.index[-2000:]].resample('W').mean(), \\ ax=ax[1], \\ lags=100)
df[['TMIN', 'TMAX']] = (df[['TMIN', 'TMAX']] - 32) * 5 / 9
df[['TMIN', 'TMAX']].describe()
corrmat = df[['PRCP', 'TMIN', 'TMAX']].corr()
def dickey_fuller_test(series):
  test = smt.adfuller(series, autolag='AIC')
```

```
print('adf: ', test[0])
  print('p-value: ', test[1])
  print('Critical values: ', test[4])
  if test[0] > test[4]['5\%']:
     print('There are unit roots, the series is not stationary.')
  else:
     print('There are no unit roots, the series is stationary.')
dickey_fuller_test(df['PRCP'].loc['2010-01-01':])
train_data = df['PRCP'].loc['2010-01-01':]
train_data.describe()
model = smt.ARIMA(train_data, order=(3, 0, 1)).fit()
model.summary()
fig, ax = plt.subplots(figsize=(15, 10))
ax = train_data.plot(ax=ax)
forecast = model.forecast(steps=1000)
forecast.plot(ax=ax, style='r--', label='Forecast')
plt.legend()
plt.show()
```