

Cricket Time Series

May 9, 2021

```
[1]: import pandas as pd
import matplotlib.pyplot as plt
```

```
[2]: data = pd.read_csv("TimeSeriesData.csv")
data.head()
```

```
[2]:
```

	Date	Type	Pos	Neg	Neu
0	01-Mar-21	Politics	314	311	375
1	01-Mar-21	Entertainment	693	64	243
2	01-Mar-21	Social	670	30	300
3	01-Mar-21	Song	106	82	812
4	01-Mar-21	Entertainment	420	76	504

```
[3]: data = data[data.Type=="Cricket"]
data.head()
```

```
[3]:
```

	Date	Type	Pos	Neg	Neu
43	09-Mar-21	Cricket	726	6	268
44	09-Mar-21	Cricket	738	34	228
55	17-Mar-21	Cricket	68	24	908
58	17-Mar-21	Cricket	538	232	230
59	17-Mar-21	Cricket	327	41	632

```
[4]: data["Date"] = pd.to_datetime(data["Date"])
```

```
[5]: data = data[data.Date>"17-Mar-21"]
data.head()
```

```
[5]:
```

	Date	Type	Pos	Neg	Neu
64	2021-03-18	Cricket	506	88	406
74	2021-03-20	Cricket	392	88	520
79	2021-03-21	Cricket	754	10	236
85	2021-03-23	Cricket	500	50	450
100	2021-03-26	Cricket	452	127	421

```
[6]: data.reset_index(inplace=True)
```

```
[7]: data.head()
```

```
[7]:
```

	index	Date	Type	Pos	Neg	Neu
0	64	2021-03-18	Cricket	506	88	406
1	74	2021-03-20	Cricket	392	88	520
2	79	2021-03-21	Cricket	754	10	236
3	85	2021-03-23	Cricket	500	50	450
4	100	2021-03-26	Cricket	452	127	421

```
[8]: del data["index"]
```

```
[9]: data.head()
```

```
[9]:
```

	Date	Type	Pos	Neg	Neu
0	2021-03-18	Cricket	506	88	406
1	2021-03-20	Cricket	392	88	520
2	2021-03-21	Cricket	754	10	236
3	2021-03-23	Cricket	500	50	450
4	2021-03-26	Cricket	452	127	421

```
[10]: data.to_csv(r'C:\Users\asus\Desktop\Hashtag WD\CricketData.csv',index=False)
```

```
[2]: data = pd.read_csv("CricketData.csv")
data.head()
```

```
[2]:
```

	Date	Type	Pos	Neg	Neu
0	18-03-2021	Cricket	506	88	406
1	19-03-2021	Cricket	449	88	463
2	20-03-2021	Cricket	392	88	520
3	21-03-2021	Cricket	754	10	236
4	22-03-2021	Cricket	627	30	343

1 Pos Time Series

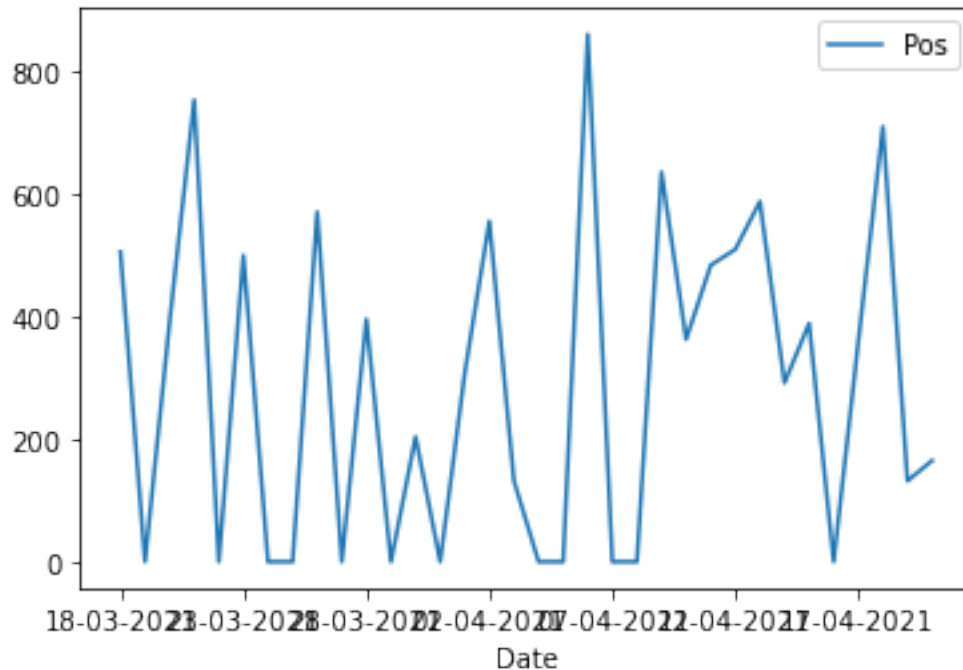
```
[4]: data1 = data.iloc[:,[0,2]]
```

```
[5]: data1.set_index('Date',inplace=True)
data1.head()
```

```
[5]:
```

	Pos
Date	
18-03-2021	506
19-03-2021	0
20-03-2021	392
21-03-2021	754
22-03-2021	0

```
[6]: data1.plot();
```



```
[7]: from statsmodels.tsa.stattools import adfuller
```

```
[8]: # H0: It is non stationary
# H1: It is stationary
def adfuller_test(Pos):
    result = adfuller(Pos)
    labels = ["ADF Test statistics", "P-value", "#Lags Used", "Number of_
    ↳Observation Used"]
    for value, labels in zip(result, labels):
        print(labels+' : '+str(value) )
    if result[1] <= 0.05:
        print("Strong evidence against null hypothesis")
    else:
        print("weak evidence against null hypothesis")
```

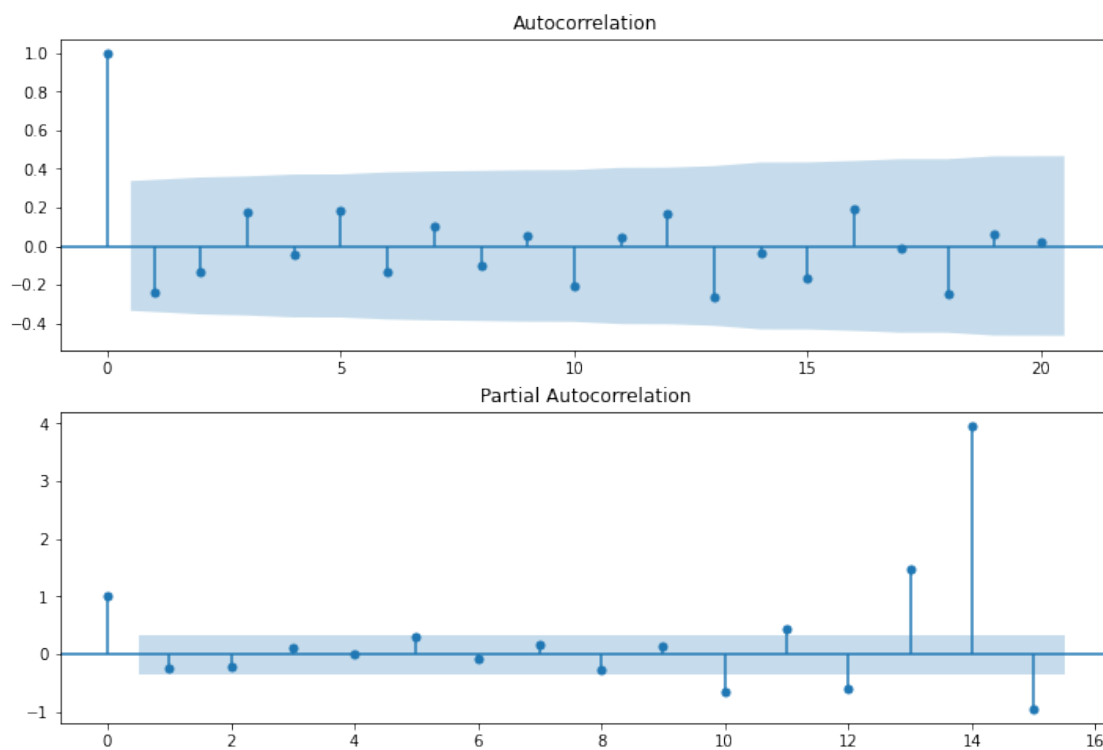
```
[9]: adfuller_test(data1["Pos"])
```

```
ADF Test statistics : -7.172924548393732
P-value : 2.774310473655622e-10
#Lags Used : 0
Number of Observation Used : 33
Strong evidence against null hypothesis
```

```
[10]: from statsmodels.graphics.tsaplots import plot_acf, plot_pacf
import statsmodels.api as sm
```

```
[11]: fig = plt.figure(figsize=(12,8))
ax1 = fig.add_subplot(211)
fig = sm.graphics.tsa.plot_acf(data1['Pos'].iloc[0:],lags=20,ax=ax1)
ax2 = fig.add_subplot(212)
fig = sm.graphics.tsa.plot_pacf(data1['Pos'].iloc[0:],lags=15,ax=ax2)
```

C:\Users\asus\anaconda3\lib\site-packages\statsmodels\regression\linear_model.py:1434: RuntimeWarning: invalid value encountered in sqrt
return rho, np.sqrt(sigmasq)



```
[12]: import pmdarima as pm
```

```
[13]: def arimamodel(df):
    automodel=pm.
    →auto_arima(df,start_p=0,start_q=0,max_p=4,max_q=4,test="adf",seasonal=False,trace=True)
    return automodel
```

```
[14]: arimamodel(data1["Pos"])
```

Performing stepwise search to minimize aic

```
ARIMA(0,1,0)(0,0,0)[0] intercept : AIC=496.339, Time=0.01 sec
ARIMA(1,1,0)(0,0,0)[0] intercept : AIC=486.987, Time=0.08 sec
ARIMA(0,1,1)(0,0,0)[0] intercept : AIC=inf, Time=0.06 sec
ARIMA(0,1,0)(0,0,0)[0] : AIC=494.359, Time=0.02 sec
ARIMA(2,1,0)(0,0,0)[0] intercept : AIC=478.090, Time=0.06 sec
ARIMA(3,1,0)(0,0,0)[0] intercept : AIC=477.342, Time=0.21 sec
ARIMA(4,1,0)(0,0,0)[0] intercept : AIC=473.971, Time=0.04 sec
ARIMA(4,1,1)(0,0,0)[0] intercept : AIC=475.693, Time=0.15 sec
ARIMA(3,1,1)(0,0,0)[0] intercept : AIC=inf, Time=0.37 sec
ARIMA(4,1,0)(0,0,0)[0] : AIC=471.977, Time=0.06 sec
ARIMA(3,1,0)(0,0,0)[0] : AIC=475.349, Time=0.04 sec
ARIMA(4,1,1)(0,0,0)[0] : AIC=473.699, Time=0.12 sec
ARIMA(3,1,1)(0,0,0)[0] : AIC=472.587, Time=0.30 sec
```

Best model: ARIMA(4,1,0)(0,0,0)[0]

Total fit time: 1.530 seconds

```
[14]: ARIMA(order=(4, 1, 0), scoring_args={}, suppress_warnings=True,
        with_intercept=False)
```

```
[15]: from statsmodels.tsa.arima_model import ARIMA
```

```
[16]: model = ARIMA(data1['Pos'], order=(4,1,0))
      model_fit1=model.fit()
```

C:\Users\asus\anaconda3\lib\site-packages\statsmodels\tsa\arima_model.py:472:

FutureWarning:

statsmodels.tsa.arima_model.ARMA and statsmodels.tsa.arima_model.ARIMA have been deprecated in favor of statsmodels.tsa.arima.model.ARIMA (note the . between arima and model) and statsmodels.tsa.SARIMAX. These will be removed after the 0.12 release.

statsmodels.tsa.arima.model.ARIMA makes use of the statespace framework and is both well tested and maintained.

To silence this warning and continue using ARMA and ARIMA until they are removed, use:

```
import warnings
warnings.filterwarnings('ignore', 'statsmodels.tsa.arima_model.ARMA',
                        FutureWarning)
warnings.filterwarnings('ignore', 'statsmodels.tsa.arima_model.ARIMA',
                        FutureWarning)
```

```
warnings.warn(ARIMA_DEPRECATION_WARN, FutureWarning)
```

C:\Users\asus\anaconda3\lib\site-packages\statsmodels\tsa\base\tsa_model.py:581:

ValueWarning: A date index has been provided, but it has no associated frequency

information and so will be ignored when e.g. forecasting.

```
warnings.warn('A date index has been provided, but it has no'
C:\Users\asus\anaconda3\lib\site-packages\statsmodels\tsa\base\tsa_model.py:585:
ValueWarning: A date index has been provided, but it is not monotonic and so
will be ignored when e.g. forecasting.
```

```
warnings.warn('A date index has been provided, but it is not'
C:\Users\asus\anaconda3\lib\site-packages\statsmodels\tsa\base\tsa_model.py:581:
ValueWarning: A date index has been provided, but it has no associated frequency
information and so will be ignored when e.g. forecasting.
```

```
warnings.warn('A date index has been provided, but it has no'
C:\Users\asus\anaconda3\lib\site-packages\statsmodels\tsa\base\tsa_model.py:585:
ValueWarning: A date index has been provided, but it is not monotonic and so
will be ignored when e.g. forecasting.
```

```
warnings.warn('A date index has been provided, but it is not'
```

```
[17]: model_fit1.summary()
```

```
[17]: <class 'statsmodels.iolib.summary.Summary'>
```

```
"""
```

ARIMA Model Results

```
=====
Dep. Variable:          D.Pos    No. Observations:           33
Model:                ARIMA(4, 1, 0)    Log Likelihood        -231.090
Method:                css-mle    S.D. of innovations      258.156
Date:                  Sat, 01 May 2021    AIC                    474.180
Time:                  10:07:56    BIC                    483.160
Sample:                1    HQIC                    477.202
=====
```

```
=====
              coef      std err          z      P>|z|      [0.025      0.975]
-----
const          -1.0050      11.062      -0.091      0.928      -22.686      20.676
ar.L1.D.Pos     -1.0957       0.159     -6.899      0.000       -1.407      -0.784
ar.L2.D.Pos     -1.0803       0.219     -4.934      0.000       -1.510      -0.651
ar.L3.D.Pos     -0.6967       0.224     -3.107      0.002       -1.136      -0.257
ar.L4.D.Pos     -0.4107       0.167     -2.463      0.014       -0.738      -0.084
=====
```

Roots

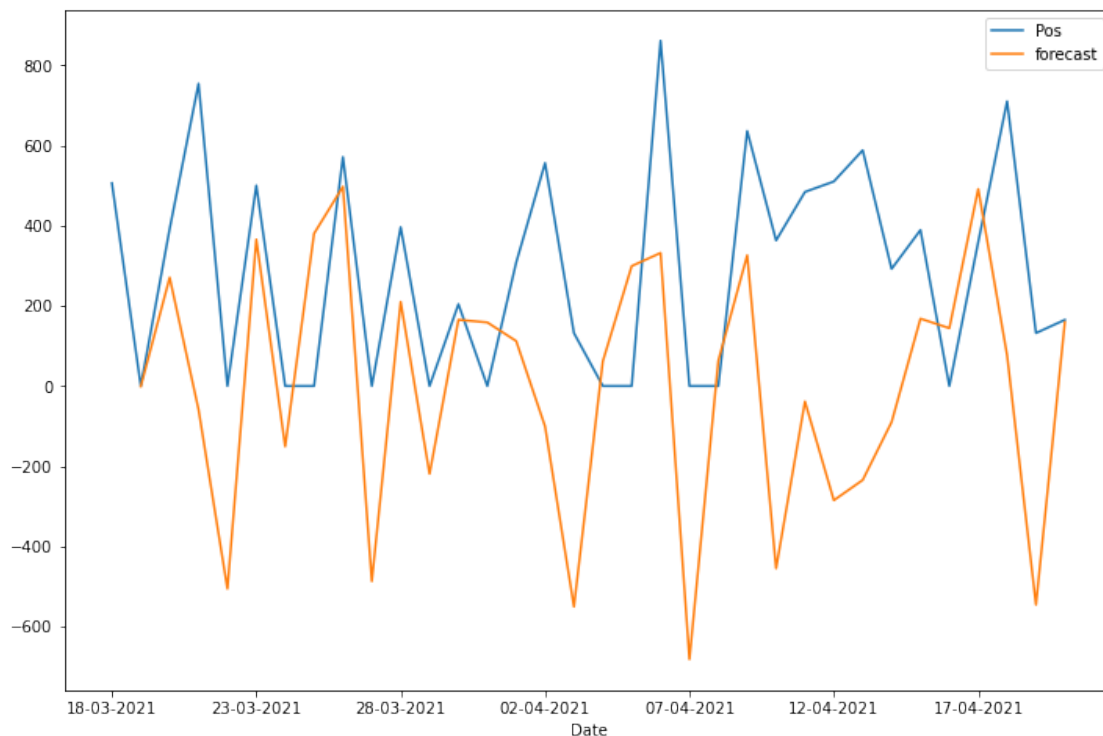
```
=====
              Real      Imaginary      Modulus      Frequency
-----
AR.1          0.1259      -1.2466j      1.2530      -0.2340
AR.2          0.1259      +1.2466j      1.2530       0.2340
AR.3         -0.9741      -0.7760j      1.2454      -0.3929
AR.4         -0.9741      +0.7760j      1.2454       0.3929
=====
```

```
"""
```

```
[18]: data1['forecast']=model_fit1.predict(start=1,end=33, dynamic=False)
      #pd.Series(model_fit1.fittedvalues,copy=True)
      data1[['Pos', 'forecast']].plot(figsize=(12,8));
```

<ipython-input-18-775a41f2f878>:1: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row_indexer,col_indexer] = value instead

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
data1['forecast']=model_fit1.predict(start=1,end=33, dynamic=False)



```
[19]: Positive = model_fit1.forecast(steps=10)[0]
```

```
[20]: Positive
```

```
[20]: array([356.97828313, 365.2086339 , 358.87925946, 205.31137367,
          291.53411825, 359.68517523, 297.14781657, 290.73969215,
          278.12379846, 310.14620252])
```

2 Neg Time Series

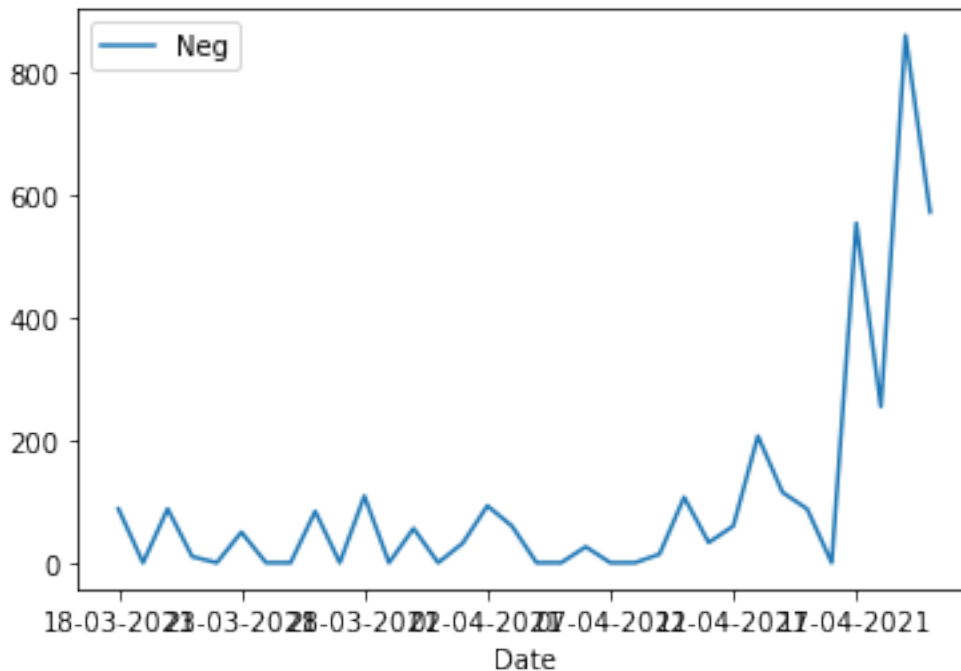
```
[21]: data2 = data.iloc[:,[0,3]]
```

```
[22]: data2.set_index('Date',inplace=True)  
data2.head()
```

```
[22]:
```

	Neg
Date	
18-03-2021	88
19-03-2021	0
20-03-2021	88
21-03-2021	10
22-03-2021	0

```
[23]: data2.plot();
```



```
[24]: from statsmodels.tsa.stattools import adfuller
```

```
[25]: # H0: It is non stationary  
# H1: It is stationary  
def adfuller_test(Neg):  
    result = adfuller(Neg)
```



```

labels = ["ADF Test statistics", "P-value", "#Lags Used", "Number of_
↳Observation Used"]
for value, labels in zip(result, labels):
    print(labels+' : '+str(value) )
if result[1] <= 0.05:
    print("Strong evidence against null hypothesis")
else:
    print("weak evidence against null hypothesis")

```

```
[26]: adfuller_test(data2["Neg"])
```

```

ADF Test statistics : 2.8362612369974447
P-value : 1.0
#Lags Used : 10
Number of Observation Used : 23
weak evidence against null hypothesis

```

```
[27]: data2['Neg_First_Difference'] = data2['Neg']-data2['Neg'].shift(1)
      #data2['Neg'].shift(1)
```

```

<ipython-input-27-0fa6d72db0bc>:1: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row_indexer,col_indexer] = value instead

```

```

See the caveats in the documentation: https://pandas.pydata.org/pandas-
docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
data2['Neg_First_Difference'] = data2['Neg']-data2['Neg'].shift(1)

```

```
[28]: # Again test dickey fuller test
      adfuller_test(data2['Neg_First_Difference'].dropna())
```

```

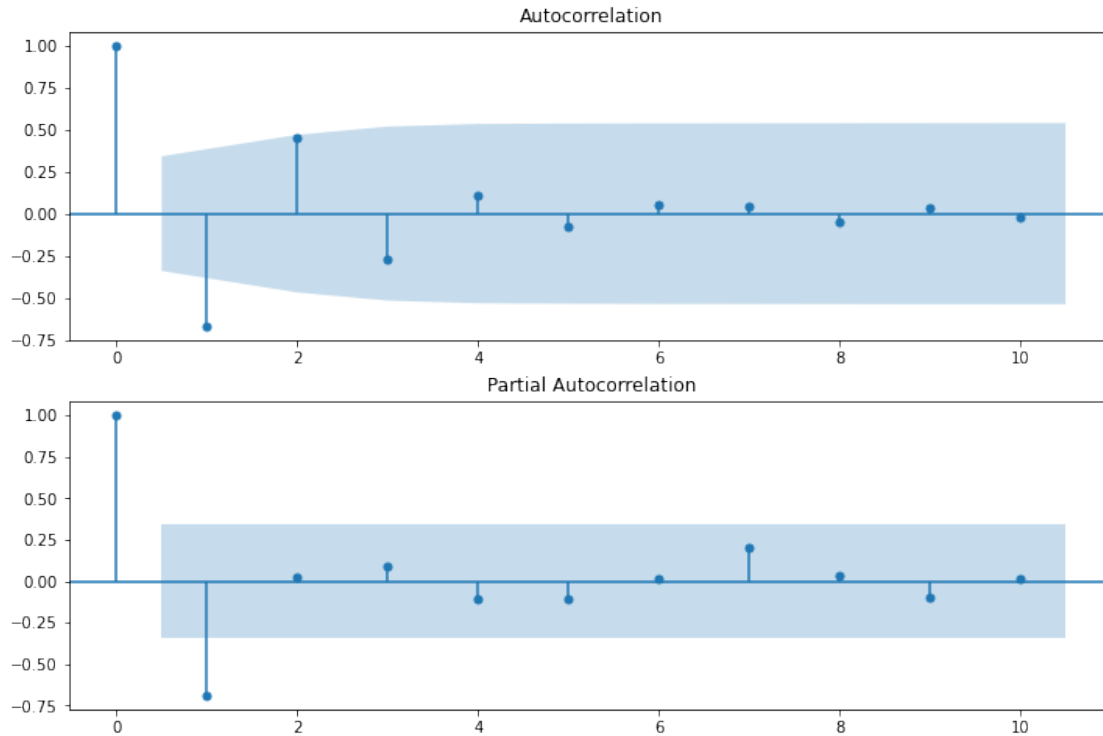
ADF Test statistics : 2.5857254811611696
P-value : 0.9990723782047033
#Lags Used : 10
Number of Observation Used : 22
weak evidence against null hypothesis

```

```
[29]: from statsmodels.graphics.tsaplots import plot_acf, plot_pacf
      import statsmodels.api as sm
```

```
[30]: fig = plt.figure(figsize=(12,8))
      ax1 = fig.add_subplot(211)
      fig = sm.graphics.tsa.plot_acf(data2['Neg_First_Difference'].dropna().iloc[0:
↳],lags=10,ax=ax1)
      ax2 = fig.add_subplot(212)
      fig = sm.graphics.tsa.plot_pacf(data2['Neg_First_Difference'].dropna().iloc[0:
↳],lags=10,ax=ax2)

```



```
[31]: def arimamodel(df):
        automodel=pm.
        →auto_arima(df,start_p=0,start_q=0,max_p=4,max_q=4,test="adf",seasonal=False,trace=True)
        return automodel
```

```
[32]: arimamodel(data2["Neg"])
```

Performing stepwise search to minimize aic

```
ARIMA(0,2,0)(0,0,0)[0] intercept : AIC=462.798, Time=0.01 sec
ARIMA(1,2,0)(0,0,0)[0] intercept : AIC=414.872, Time=0.04 sec
ARIMA(0,2,1)(0,0,0)[0] intercept : AIC=inf, Time=0.10 sec
ARIMA(0,2,0)(0,0,0)[0] : AIC=460.811, Time=0.02 sec
ARIMA(2,2,0)(0,0,0)[0] intercept : AIC=411.789, Time=0.10 sec
ARIMA(3,2,0)(0,0,0)[0] intercept : AIC=409.442, Time=0.28 sec
ARIMA(4,2,0)(0,0,0)[0] intercept : AIC=408.354, Time=0.25 sec
ARIMA(4,2,1)(0,0,0)[0] intercept : AIC=409.877, Time=0.42 sec
ARIMA(3,2,1)(0,0,0)[0] intercept : AIC=408.882, Time=0.34 sec
ARIMA(4,2,0)(0,0,0)[0] : AIC=407.898, Time=0.17 sec
ARIMA(3,2,0)(0,0,0)[0] : AIC=408.209, Time=0.10 sec
ARIMA(4,2,1)(0,0,0)[0] : AIC=409.339, Time=0.29 sec
ARIMA(3,2,1)(0,0,0)[0] : AIC=408.539, Time=0.17 sec
```

Best model: ARIMA(4,2,0)(0,0,0)[0]

Total fit time: 2.330 seconds

```
[32]: ARIMA(order=(4, 2, 0), scoring_args={}, suppress_warnings=True,  
         with_intercept=False)
```

```
[33]: from statsmodels.tsa.arima_model import ARIMA
```

```
[34]: model = ARIMA(data2['Neg'],order=(4,2,0))  
      model_fit2=model.fit()
```

C:\Users\asus\anaconda3\lib\site-packages\statsmodels\tsa\arima_model.py:472:

FutureWarning:

statsmodels.tsa.arima_model.ARMA and statsmodels.tsa.arima_model.ARIMA have been deprecated in favor of statsmodels.tsa.arima.model.ARIMA (note the . between arima and model) and

statsmodels.tsa.SARIMAX. These will be removed after the 0.12 release.

statsmodels.tsa.arima.model.ARIMA makes use of the statespace framework and is both well tested and maintained.

To silence this warning and continue using ARMA and ARIMA until they are removed, use:

```
import warnings
```

```
warnings.filterwarnings('ignore', 'statsmodels.tsa.arima_model.ARMA',  
                        FutureWarning)
```

```
warnings.filterwarnings('ignore', 'statsmodels.tsa.arima_model.ARIMA',  
                        FutureWarning)
```

```
warnings.warn(ARIMA_DEPRECATION_WARN, FutureWarning)
```

C:\Users\asus\anaconda3\lib\site-packages\statsmodels\tsa\base\tsa_model.py:581:

ValueWarning: A date index has been provided, but it has no associated frequency information and so will be ignored when e.g. forecasting.

```
warnings.warn('A date index has been provided, but it has no'
```

C:\Users\asus\anaconda3\lib\site-packages\statsmodels\tsa\base\tsa_model.py:585:

ValueWarning: A date index has been provided, but it is not monotonic and so will be ignored when e.g. forecasting.

```
warnings.warn('A date index has been provided, but it is not'
```

C:\Users\asus\anaconda3\lib\site-packages\statsmodels\tsa\base\tsa_model.py:581:

ValueWarning: A date index has been provided, but it has no associated frequency information and so will be ignored when e.g. forecasting.

```
warnings.warn('A date index has been provided, but it has no'
```

C:\Users\asus\anaconda3\lib\site-packages\statsmodels\tsa\base\tsa_model.py:585:

ValueWarning: A date index has been provided, but it is not monotonic and so will be ignored when e.g. forecasting.

```
warnings.warn('A date index has been provided, but it is not'
```

C:\Users\asus\anaconda3\lib\site-packages\statsmodels\base\model.py:547:

HessianInversionWarning: Inverting hessian failed, no bse or cov_params

```

available
warnings.warn('Inverting hessian failed, no bse or cov_params '
C:\Users\asus\anaconda3\lib\site-packages\statsmodels\base\model.py:566:
ConvergenceWarning: Maximum Likelihood optimization failed to converge. Check
mle_retvals
warnings.warn("Maximum Likelihood optimization failed to ")

```

```
[35]: model_fit2.summary()
```

```

C:\Users\asus\anaconda3\lib\site-packages\statsmodels\tsa\arima_model.py:1521:
RuntimeWarning: invalid value encountered in sqrt
return np.sqrt(np.diag(-inv(hess)))

```

```
[35]: <class 'statsmodels.iolib.summary.Summary'>
"""
```

```

                                ARIMA Model Results
=====
Dep. Variable:                  D2.Neg    No. Observations:                  32
Model:                        ARIMA(4, 2, 0)    Log Likelihood                  -205.143
Method:                        css-mle    S.D. of innovations                  111.922
Date:                          Sat, 01 May 2021    AIC                          422.286
Time:                          10:08:53    BIC                          431.080
Sample:                        2    HQIC                          425.201

=====

```

	coef	std err	z	P> z	[0.025	0.975]
const	5.7534	nan	nan	nan	nan	nan
ar.L1.D2.Neg	-1.6175	2.4e-05	-6.74e+04	0.000	-1.618	-1.617
ar.L2.D2.Neg	-1.1409	2.33e-05	-4.9e+04	0.000	-1.141	-1.141
ar.L3.D2.Neg	-0.8166	1.36e-05	-6.03e+04	0.000	-0.817	-0.817
ar.L4.D2.Neg	-0.2932	2.73e-06	-1.07e+05	0.000	-0.293	-0.293

```

                                Roots
=====

```

	Real	Imaginary	Modulus	Frequency
AR.1	-0.0346	-1.4094j	1.4098	-0.2539
AR.2	-0.0346	+1.4094j	1.4098	0.2539
AR.3	-1.0000	-0.0000j	1.0000	-0.5000
AR.4	-1.7161	-0.0000j	1.7161	-0.5000

```

=====
"""

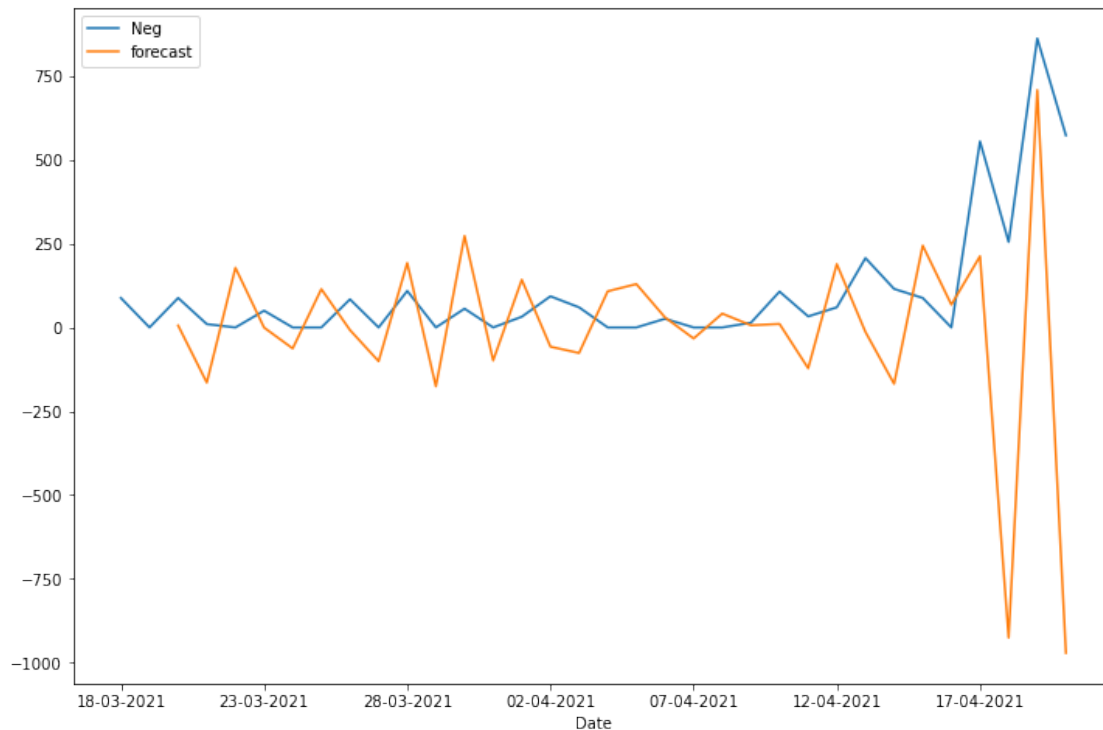
```

```
[36]: data2['forecast']=model_fit2.predict(start=2,end=33, dynamic=False)
#pd.Series(model_fit3.fittedvalues,copy=True)
data2[['Neg','forecast']].plot(figsize=(12,8));
```

```
<ipython-input-36-de8c313b82e8>:1: SettingWithCopyWarning:
```

A value is trying to be set on a copy of a slice from a DataFrame.
Try using `.loc[row_indexer,col_indexer] = value` instead

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
`data2['forecast']=model_fit2.predict(start=2,end=33, dynamic=False)`



```
[37]: Negative = model_fit2.forecast(steps=10)[0]
```

```
[38]: Negative
```

```
[38]: array([1236.15452354,  919.48350922, 1595.11836034, 1296.7685297 ,
          1990.67890472, 1695.80404657, 2400.64050468, 2119.85047861,
          2837.26048786, 2566.13952526])
```

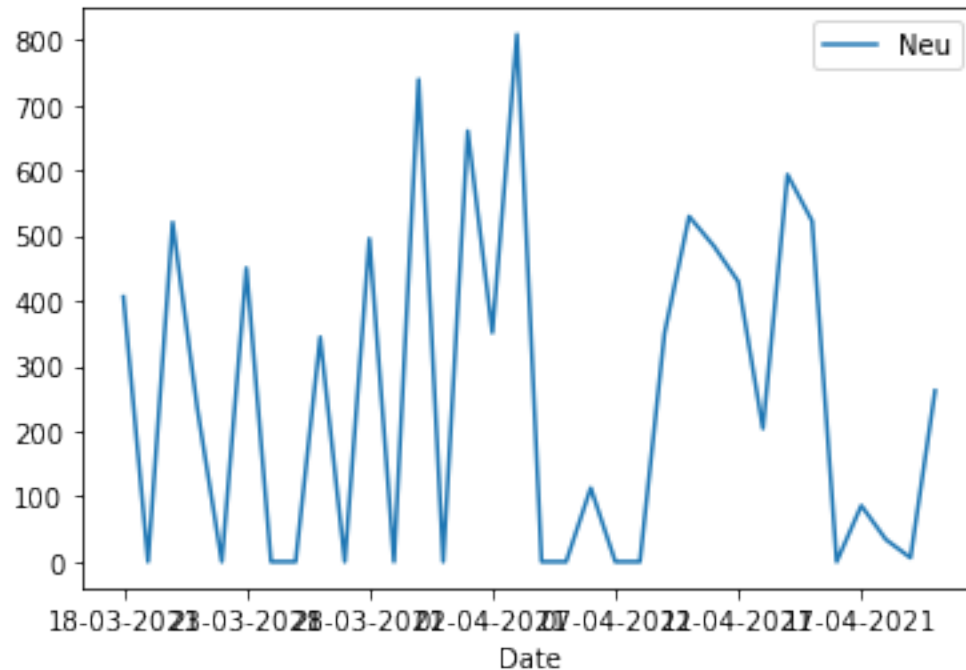
3 Neu Time Series

```
[39]: data3 = data.iloc[:,[0,4]]
```

```
[40]: data3.set_index('Date',inplace=True)
      data3.head()
```

```
[40]: Neu
Date
18-03-2021 406
19-03-2021 0
20-03-2021 520
21-03-2021 236
22-03-2021 0
```

```
[41]: data3.plot();
```



```
[42]: from statsmodels.tsa.stattools import adfuller
```

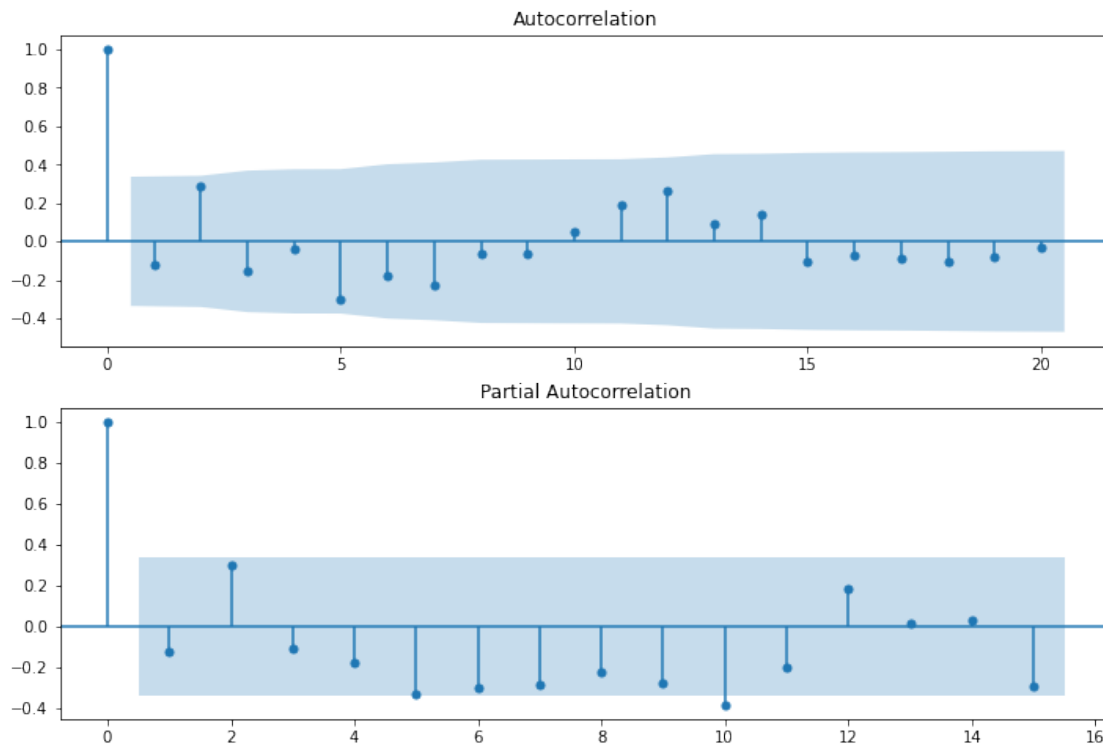
```
[43]: # H0: It is non stationary
# H1: It is stationary
def adfuller_test(Neg):
    result = adfuller(Neg)
    labels = ["ADF Test statistics", "P-value", "#Lags Used", "Number of_
→Observation Used"]
    for value, labels in zip(result, labels):
        print(labels+ ' : '+str(value) )
    if result[1] <= 0.05:
        print("Strong evidence against null hypothesis")
    else:
        print("weak evidence against null hypothesis")
```

```
[44]: adfuller_test(data3["Neu"])
```

```
ADF Test statistics : -3.4097141425017634  
P-value : 0.010632141226616595  
#Lags Used : 5  
Number of Observation Used : 28  
Strong evidence against null hypothesis
```

```
[45]: from statsmodels.graphics.tsaplots import plot_acf, plot_pacf  
import statsmodels.api as sm
```

```
[46]: fig = plt.figure(figsize=(12,8))  
ax1 = fig.add_subplot(211)  
fig = sm.graphics.tsa.plot_acf(data3['Neu'].iloc[0:],lags=20,ax=ax1)  
ax2 = fig.add_subplot(212)  
fig = sm.graphics.tsa.plot_pacf(data3['Neu'].iloc[0:],lags=15,ax=ax2)
```



```
[47]: def arimamodel(df):  
    automodel=pm.  
    →auto_arima(df,start_p=0,start_q=0,max_p=4,max_q=4,test="adf",seasonal=False,trace=True)  
    return automodel
```

```
[48]: arimamodel(data3["Neu"])
```

Performing stepwise search to minimize aic

```
ARIMA(0,2,0)(0,0,0)[0] intercept : AIC=515.251, Time=0.00 sec
ARIMA(1,2,0)(0,0,0)[0] intercept : AIC=482.189, Time=0.06 sec
ARIMA(0,2,1)(0,0,0)[0] intercept : AIC=inf, Time=0.09 sec
ARIMA(0,2,0)(0,0,0)[0] : AIC=513.279, Time=0.02 sec
ARIMA(2,2,0)(0,0,0)[0] intercept : AIC=476.078, Time=0.11 sec
ARIMA(3,2,0)(0,0,0)[0] intercept : AIC=473.767, Time=0.22 sec
ARIMA(4,2,0)(0,0,0)[0] intercept : AIC=474.062, Time=0.18 sec
ARIMA(3,2,1)(0,0,0)[0] intercept : AIC=inf, Time=0.37 sec
ARIMA(2,2,1)(0,0,0)[0] intercept : AIC=inf, Time=0.22 sec
ARIMA(4,2,1)(0,0,0)[0] intercept : AIC=inf, Time=0.42 sec
ARIMA(3,2,0)(0,0,0)[0] : AIC=471.793, Time=0.04 sec
ARIMA(2,2,0)(0,0,0)[0] : AIC=474.084, Time=0.03 sec
ARIMA(4,2,0)(0,0,0)[0] : AIC=472.065, Time=0.14 sec
ARIMA(3,2,1)(0,0,0)[0] : AIC=inf, Time=0.16 sec
ARIMA(2,2,1)(0,0,0)[0] : AIC=inf, Time=0.12 sec
ARIMA(4,2,1)(0,0,0)[0] : AIC=inf, Time=0.22 sec
```

Best model: ARIMA(3,2,0)(0,0,0)[0]

Total fit time: 2.451 seconds

```
[48]: ARIMA(order=(3, 2, 0), scoring_args={}, suppress_warnings=True,
        with_intercept=False)
```

```
[49]: from statsmodels.tsa.arima_model import ARIMA
```

```
[50]: model = ARIMA(data3['Neu'], order=(3,2,0))
      model_fit3=model.fit()
```

C:\Users\asus\anaconda3\lib\site-packages\statsmodels\tsa\arima_model.py:472:

FutureWarning:

statsmodels.tsa.arima_model.ARMA and statsmodels.tsa.arima_model.ARIMA have been deprecated in favor of statsmodels.tsa.arima.model.ARIMA (note the . between arima and model) and statsmodels.tsa.SARIMAX. These will be removed after the 0.12 release.

statsmodels.tsa.arima.model.ARIMA makes use of the statespace framework and is both well tested and maintained.

To silence this warning and continue using ARMA and ARIMA until they are removed, use:

```
import warnings
warnings.filterwarnings('ignore', 'statsmodels.tsa.arima_model.ARMA',
                        FutureWarning)
warnings.filterwarnings('ignore', 'statsmodels.tsa.arima_model.ARIMA',
                        FutureWarning)
```



```
warnings.warn(ARIMA_DEPRECATION_WARN, FutureWarning)
C:\Users\asus\anaconda3\lib\site-packages\statsmodels\tsa\base\tsa_model.py:581:
ValueWarning: A date index has been provided, but it has no associated frequency
information and so will be ignored when e.g. forecasting.
warnings.warn('A date index has been provided, but it has no'
C:\Users\asus\anaconda3\lib\site-packages\statsmodels\tsa\base\tsa_model.py:585:
ValueWarning: A date index has been provided, but it is not monotonic and so
will be ignored when e.g. forecasting.
warnings.warn('A date index has been provided, but it is not'
C:\Users\asus\anaconda3\lib\site-packages\statsmodels\tsa\base\tsa_model.py:581:
ValueWarning: A date index has been provided, but it has no associated frequency
information and so will be ignored when e.g. forecasting.
warnings.warn('A date index has been provided, but it has no'
C:\Users\asus\anaconda3\lib\site-packages\statsmodels\tsa\base\tsa_model.py:585:
ValueWarning: A date index has been provided, but it is not monotonic and so
will be ignored when e.g. forecasting.
warnings.warn('A date index has been provided, but it is not'
```

```
[51]: model_fit3.summary()
```

```
[51]: <class 'statsmodels.iolib.summary.Summary'>
```

```
"""
                                ARIMA Model Results
=====
Dep. Variable:                D2.Neu    No. Observations:                32
Model:                        ARIMA(3, 2, 0)    Log Likelihood                -232.296
Method:                        css-mle    S.D. of innovations                333.212
Date:                          Sat, 01 May 2021    AIC                474.593
Time:                          10:10:10    BIC                481.921
Sample:                        2    HQIC                477.022

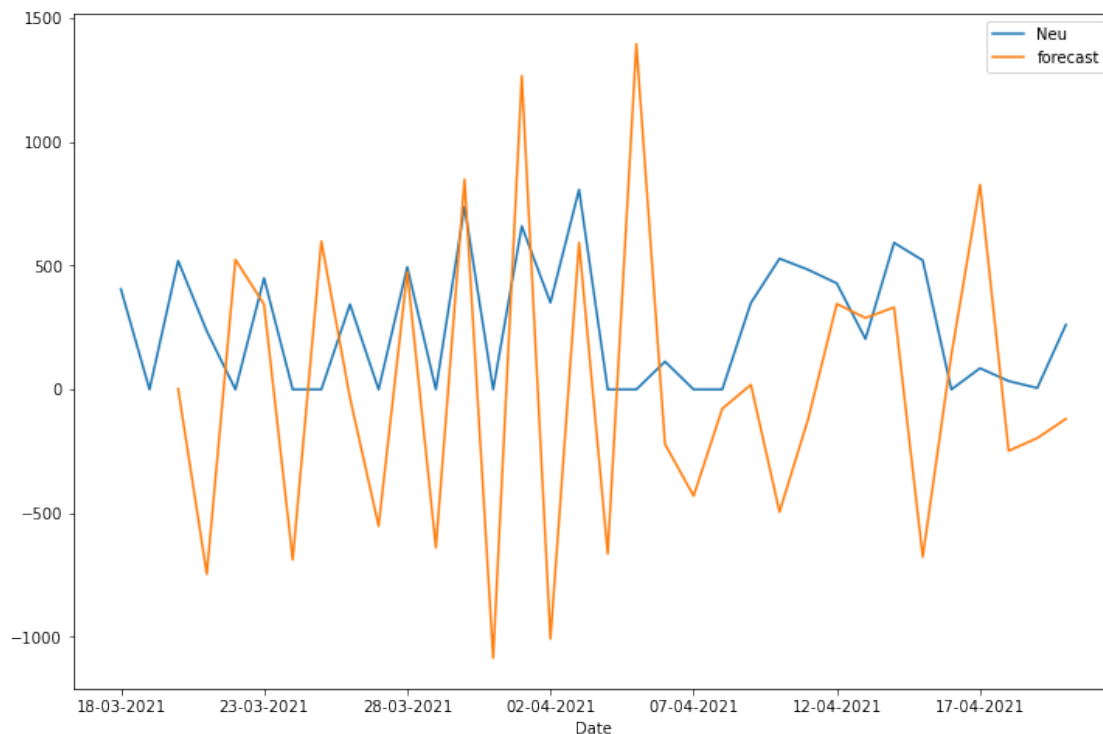
=====
              coef      std err          z      P>|z|      [0.025      0.975]
-----
const                2.1946      16.760        0.131      0.896     -30.654      35.043
ar.L1.D2.Neu        -1.3752       0.162     -8.479      0.000      -1.693     -1.057
ar.L2.D2.Neu        -0.9170       0.248     -3.703      0.000      -1.402     -0.432
ar.L3.D2.Neu        -0.3623       0.165     -2.191      0.028      -0.686     -0.038

                                Roots
=====
              Real      Imaginary      Modulus      Frequency
-----
AR.1          -1.2580         -0.0000j         1.2580         -0.5000
AR.2          -0.6367         -1.3375j         1.4813         -0.3207
AR.3          -0.6367          +1.3375j         1.4813          0.3207
-----
"""
```

```
[52]: data3['forecast']=model_fit3.predict(start=2,end=33, dynamic=False)
      #pd.Series(model_fit3.fittedvalues,copy=True)
      data3[['Neu','forecast']].plot(figsize=(12,8));
```

<ipython-input-52-b7e8b7c1c61c>:1: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row_indexer,col_indexer] = value instead

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
data3['forecast']=model_fit3.predict(start=2,end=33, dynamic=False)



```
[53]: Neutral = model_fit3.forecast(steps=10)[0]
```

```
[54]: Neutral
```

```
[54]: array([163.44410743, 291.36702935, 338.10722447, 425.26853858,
          457.26260792, 565.48641487, 612.84490712, 702.00686292,
          769.8998621 , 858.77710552])
```

```
[55]: E = list(zip(Positive,Negative,Neutral))
```

```
[57]: df = pd.DataFrame(E,columns=['Positive','Negative','Neutral'])
```

```
[58]: df
```

```
[58]:      Positive      Negative      Neutral
0  356.978283  1236.154524  163.444107
1  365.208634   919.483509  291.367029
2  358.879259  1595.118360  338.107224
3  205.311374  1296.768530  425.268539
4  291.534118  1990.678905  457.262608
5  359.685175  1695.804047  565.486415
6  297.147817  2400.640505  612.844907
7  290.739692  2119.850479  702.006863
8  278.123798  2837.260488  769.899862
9  310.146203  2566.139525  858.777106
```

```
[61]: df.to_csv(r'C:\Users\asus\Desktop\Hashtag WD\Cricket\Cricket_Pred.
      ↪csv',index=False)
```

```
[3]: Sentiment = pd.read_csv("Cricket_Pred.csv")
```

```
[4]: Sentiment
```

```
[4]:      Positive      Negative      Neutral Sentiment
0  356.978283  1236.154524  163.444107  Negative
1  365.208634   919.483509  291.367029  Negative
2  358.879260  1595.118360  338.107225  Negative
3  205.311374  1296.768530  425.268539  Negative
4  291.534118  1990.678905  457.262608  Negative
5  359.685175  1695.804047  565.486415  Negative
6  297.147817  2400.640505  612.844907  Negative
7  290.739692  2119.850479  702.006863  Negative
8  278.123798  2837.260488  769.899862  Negative
9  310.146203  2566.139525  858.777105  Negative
```

```
[ ]:
```