```python
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import os
import seaborn as sns
%matplotlib inline
import statsmodels.api as sm
from statsmodels.tsa.seasonal import seasonal_decompose
from statsmodels.tsa.arima.model import ARIMA
from statsmodels.tsa.statespace.sarimax import SARIMAX
from pmdarima import auto_arima
from statsmodels.graphics.tsaplots import plot_acf , plot_pacf
from pandas.plotting import autocorrelation_plot
from statsmodels.tsa.stattools import adfuller
import statsmodels.tsa.api as smt
from math import sqrt
from sklearn import preprocessing
from sklearn.metrics import r2_score , mean_absolute_error , mean_absolute
from sklearn.model_selection import TimeSeriesSplit
from sklearn.linear_model import LinearRegression
import pymannkendall as mk
import pingouin as pg
from scipy.stats import kruskal
from scipy import stats
import pickle
import warnings
warnings.filterwarnings('ignore')
```

```python
os.chdir('C:\\Users\\santa\\OneDrive\\Documents\\KMUTT-4\\Final_PJ\\Data'
df = pd.read_csv('Merged Data.csv')
df.head()
```

	Date	Value	Policy rate
0	2005-02-28	38.459500	2.00
1	2005-03-31	38.556522	2.25
2	2005-04-30	39.515952	2.25
3	2005-05-31	39.762045	2.25
4	2005-06-30	40.886818	2.50

```python
df.shape
```

```
(229, 3)
```

```python
df.isnull().sum()
```

```
Date            0
Value           0
Policy rate     0
dtype: int64
```

```python
df.duplicated().sum()
```

```
Out[ ]:  0
```

```
In [ ]:  df.dtypes
```

```
Out[ ]:  Date            object
         Value          float64
         Policy rate    float64
         dtype: object
```

```
In [ ]:  df.describe()
```

Out[ ]:

	Value	Policy rate
count	229.000000	229.000000
mean	33.439016	2.091703
std	2.629871	1.132067
min	29.040909	0.500000
25%	31.405909	1.500000
50%	32.964773	1.750000
75%	35.005217	2.750000
max	41.653476	5.000000

Data Processing

```
In [ ]:  df['Date'] = pd.to_datetime(df['Date'])
```

```
In [ ]:  df.set_index('Date', inplace = True)
```

```
In [ ]:  df.plot(figsize = (10,5)) #Plot Graph
         plt.title('Exchange & Policy Rate - THB to USD')
         plt.show()
```

Exchange & Policy Rate - THB to USD
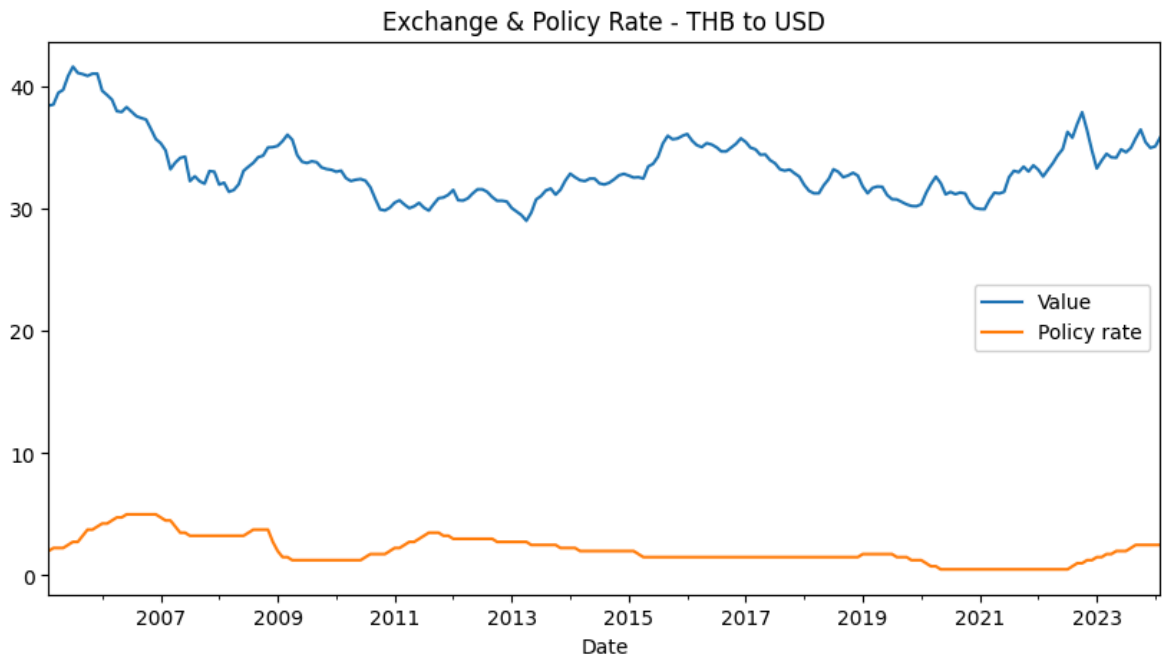
Check Trend & Seasonal with hypothesis

```
In [ ]:  Check_trend = mk.original_test(df['Value'])
         print(Check_trend)
```

Mann_Kendall_Test(trend='decreasing', h=True, p=0.018188512392223632, z=-2.3617579709768495, Tau=-0.10488010419060752, s=-2738.0, var_s=1343008.6666666667, slope=-0.006712671156004477, intercept=33.73001723905724)

```
In [ ]:  Check_Seasonal = kruskal(df['Policy rate'], df['Value'])
         print(Check_Seasonal)
```

KruskalResult(statistic=343.45366739720055, pvalue=1.1291049072666409e-76)

```
In [ ]:  plt.rcParams['figure.figsize'] = (12,6)
         decomposition = seasonal_decompose(df.Value, period = 12, model = 'additi
         decomposition.plot()
         plt.show()
```
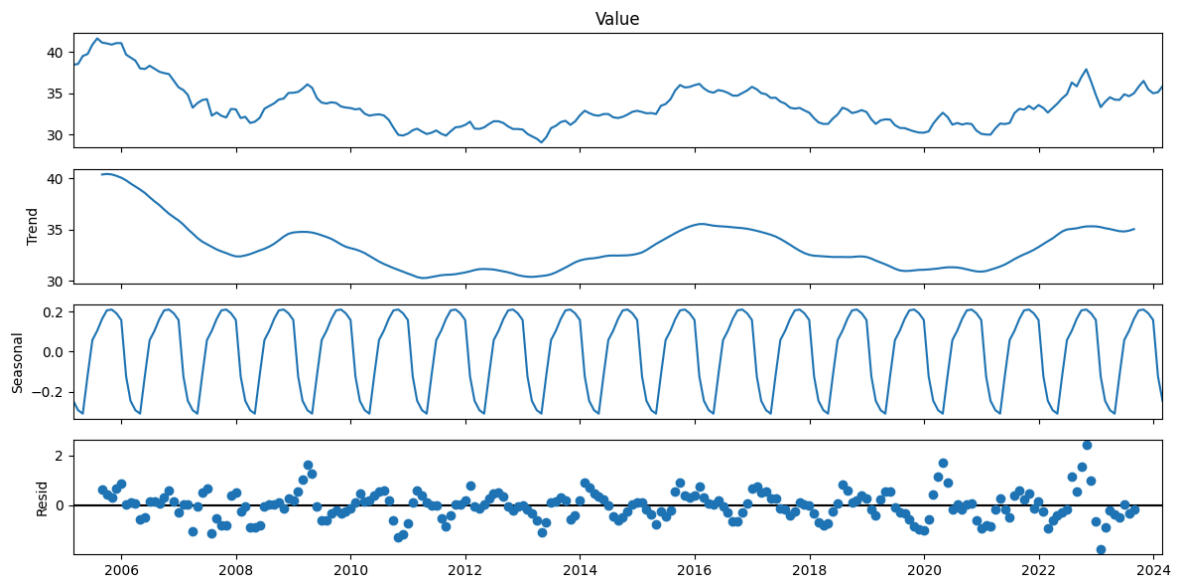

Check Stationary with hypothesis

```
In [ ]:  def adf_check(time_series):
             result = adfuller(time_series , autolag = 'AIC')
             label = pd.Series(result[0:4], index=['Test Statistic','p-value','Num
             for key,value in result[4].items():
                 label['Critical Value (%s)'%key] = value
             print(label)
             if result[1] <= 0.05:
                 print('Strong evidence against the null hypothesis, hence REJECT
             else:
                 print ('Weak evidence against the null hypothesis, hence ACCEPT n
```

```
In [ ]:  adf_check(df['Value'])
```

```
Test Statistic                  -2.589813
p-value                          0.095121
Number of Lags Used              2.000000
Number of Observations Used    226.000000
Critical Value (1%)             -3.459620
Critical Value (5%)             -2.874415
Critical Value (10%)            -2.573632
dtype: float64
Weak evidence against the null hypothesis, hence ACCEPT null hypothesis an
d the series is Not Stationary
```

```
In [ ]:  df1 = df.diff().dropna()
         print('Count of value', df1.shape[0])
         df1.head()
```

```
Count of value 228
```

Out[ ]:

Date	Value	Policy rate
2005-03-31	0.097022	0.25
2005-04-30	0.959431	0.00
2005-05-31	0.246093	0.00
2005-06-30	1.124773	0.25
2005-07-31	0.766658	0.25

```
In [ ]:  adf_check(df1.Value)
```

```
Test Statistic                 -1.004295e+01
p-value                         1.479677e-17
Number of Lags Used             1.000000e+00
Number of Observations Used     2.260000e+02
Critical Value (1%)            -3.459620e+00
Critical Value (5%)            -2.874415e+00
Critical Value (10%)           -2.573632e+00
dtype: float64
Strong evidence against the null hypothesis, hence REJECT null hypothesis
and the series is Stationary
```

```
In [ ]:  fig, (ax1,ax2) = plt.subplots(nrows = 2, ncols = 1, sharex = False, share
         ax1 = autocorrelation_plot(df1, ax = ax1)
```

```
ax1.set_title('Non-Stationary Data')
ax2 = autocorrelation_plot(df1 , ax = ax2)
ax2.set_title('Stationary Data')
plt.subplots_adjust(hspace = 0.5)
plt.show()
```
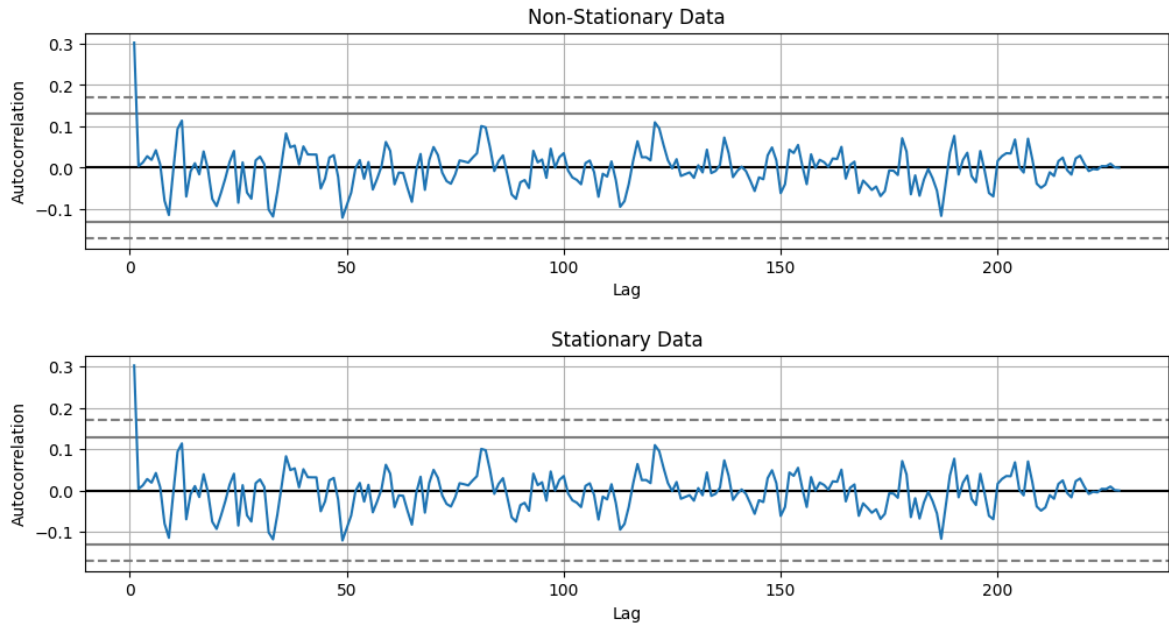

Fitting Model

```
In [ ]:  model_arimax = auto_arima(df['Value'],
                                   exog = df['Policy rate'],
                                   m = 12,
                                   d = 1,
                                   seasonal = False,
                                   max_order = 8,
                                   test = 'adf',
                                   trace = True)
```

```
Performing stepwise search to minimize aic
 ARIMA(2,1,2)(0,0,0)[0] intercept   : AIC=358.647, Time=0.53 sec
 ARIMA(0,1,0)(0,0,0)[0] intercept   : AIC=374.116, Time=0.10 sec
 ARIMA(1,1,0)(0,0,0)[0] intercept   : AIC=356.010, Time=0.10 sec
 ARIMA(0,1,1)(0,0,0)[0] intercept   : AIC=352.793, Time=0.07 sec
 ARIMA(0,1,0)(0,0,0)[0]             : AIC=372.216, Time=0.03 sec
 ARIMA(1,1,1)(0,0,0)[0] intercept   : AIC=354.760, Time=0.12 sec
 ARIMA(0,1,2)(0,0,0)[0] intercept   : AIC=354.756, Time=0.09 sec
 ARIMA(1,1,2)(0,0,0)[0] intercept   : AIC=356.724, Time=0.12 sec
 ARIMA(0,1,1)(0,0,0)[0]             : AIC=350.848, Time=0.04 sec
 ARIMA(1,1,1)(0,0,0)[0]             : AIC=352.818, Time=0.06 sec
 ARIMA(0,1,2)(0,0,0)[0]             : AIC=352.814, Time=0.05 sec
 ARIMA(1,1,0)(0,0,0)[0]             : AIC=354.052, Time=0.05 sec
 ARIMA(1,1,2)(0,0,0)[0]             : AIC=354.785, Time=0.07 sec

Best model:  ARIMA(0,1,1)(0,0,0)[0]
Total fit time: 1.459 seconds
```

```
In [ ]:  model_arimax.summary()
```

Out[ ]:

SARIMAX Results

Dep. Variable:	y	No. Observations:	229

Model:	SARIMAX(0, 1, 1)	**Log Likelihood**	-173.424
Date:	Fri, 12 Apr 2024	**AIC**	350.848
Time:	18:45:38	**BIC**	357.707
Sample:	02-28-2005	**HQIC**	353.615
	- 02-29-2024		
Covariance Type:	opg		

	coef	std err	z	P>|z|	[0.025	0.975]
ma.L1	0.3334	0.052	6.469	0.000	0.232	0.434
sigma2	0.2679	0.020	13.347	0.000	0.229	0.307

Ljung-Box (L1) (Q):	0.00	**Jarque-Bera (JB):**	15.74
Prob(Q):	0.96	**Prob(JB):**	0.00
Heteroskedasticity (H):	1.02	**Skew:**	-0.29
Prob(H) (two-sided):	0.92	**Kurtosis:**	4.15

Warnings:

[1] Covariance matrix calculated using the outer product of gradients (complex-step).

```python
model_arimax1 = SARIMAX(df['Value'],
                        order = (0,1,1),
                        seasonal_order = (0,0,0,0),
                        exog = df['Policy rate'],
                        freq = 'M',
                        enforce_stationarity = False,
                        enforce_invertibility = False)
result = model_arimax1.fit(disp = False)
```

```python
result.summary()
```

Out[ ]:

SARIMAX Results

Dep. Variable:	Value	**No. Observations:**	229
Model:	SARIMAX(0, 1, 1)	**Log Likelihood**	-170.870
Date:	Fri, 12 Apr 2024	**AIC**	347.740
Time:	18:45:38	**BIC**	358.002
Sample:	02-28-2005	**HQIC**	351.881
	- 02-29-2024		

	Covariance Type:		opg			

	coef	std err	z	P>|z|	[0.025	0.975]
Policy rate	-0.1951	0.208	-0.937	0.349	-0.603	0.213
ma.L1	0.3334	0.052	6.472	0.000	0.232	0.434
sigma2	0.2656	0.020	13.384	0.000	0.227	0.304

Ljung-Box (L1) (Q):	0.00	Jarque-Bera (JB):	17.48
Prob(Q):	0.95	Prob(JB):	0.00
Heteroskedasticity (H):	1.03	Skew:	-0.29
Prob(H) (two-sided):	0.91	Kurtosis:	4.23

Warnings:

[1] Covariance matrix calculated using the outer product of gradients (complex-step).

```
In [ ]: Ljingbox = sm.stats.acorr_ljungbox(result.resid,
                                            lags = 5,
                                            return_df = True)
        print(Ljingbox)
```

```
     lb_stat   lb_pvalue
1   0.003306   0.954152
2   0.132393   0.935947
3   0.132736   0.987638
4   0.344373   0.986773
5   0.374509   0.996003
```

```
In [ ]: result.plot_diagnostics(figsize = (12,7))
        plt.subplots_adjust(hspace = 0.5)
        plt.show()
```

Standardized residual for "V" / Histogram plus estimated density / Normal Q-Q / Correlogram
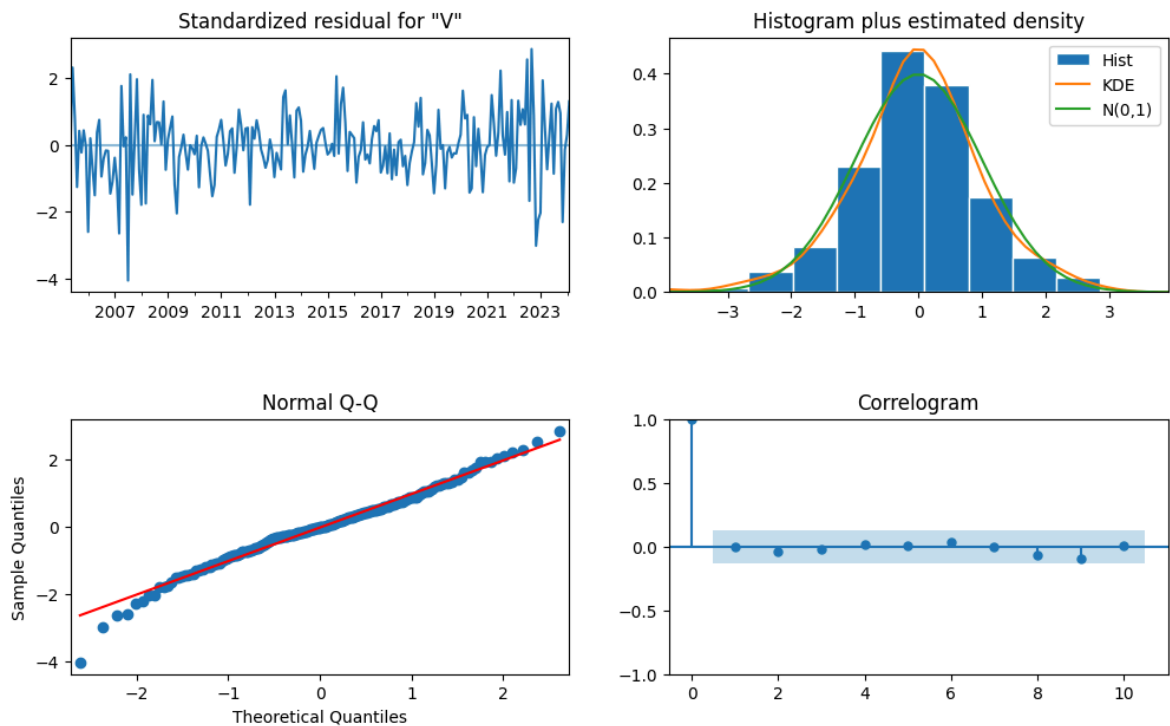
```
In [ ]: predictions = result.predict(typ = 'levels')
```

```
In [ ]: print('Evaluation Result for whole data : ','\n')
        print('R2 Score for whole data : {0:.2f} %'.format(100*r2_score(df['Value
        print('Mean Squared Error : ',mean_squared_error(df['Value'],predictions)
        print('Mean Absolute Error : ',mean_absolute_error(df['Value'],prediction
        print('Root Mean Squared Error : ',sqrt(mean_squared_error(df['Value'],pr
        print('Mean Absolute Percentage Error : {0:.2f} %'.format(100*mean_absolu
```

Evaluation Result for whole data :

R2 Score for whole data : 0.42 %

Mean Squared Error : 6.857023250097682

Mean Absolute Error : 0.5555376446691889

Root Mean Squared Error : 2.618591448848957

Mean Absolute Percentage Error : 1.59 %

```
In [ ]: Final = pd.concat([df, df1, predictions], axis = 1)
        Final.columns = ['Foreign Exchange Rate (monthly)',
                         'Policr Rate (monthly)',
                         'Monthly First Difference',
                         'Predicted Policy Rate',
                         'Predicted Exchange Rate']
        Final.head()
```

Out[ ]:

	Foreign Exchange Rate (monthly)	Policr Rate (monthly)	Monthly First Difference	Predicted Policy Rate	Predicted Exchange Rate
2005-02-28	38.459500	2.00	NaN	NaN	-0.390105

2005-03-31	38.556522	2.25	0.097022	0.25	38.410737
2005-04-30	39.515952	2.25	0.959431	0.00	38.556522
2005-05-31	39.762045	2.25	0.246093	0.00	39.803826
2005-06-30	40.886818	2.50	1.124773	0.25	39.699506

Walk forward Optimization

```
In [ ]:  train_size = 5  # Size of the training data
         test_size = 1  # Size of the test data
```

```
In [ ]:  def walk_forward_optimization(df, train_size, test_size, start_month, las
           predictions = []
           mse_values = []
           actual_values = []
           current_month = start_month
           model_fit = None

           for end_month in range(start_month + train_size, len(df) - test_size +
             # Slice training data
             value_data = df['Value'].iloc[start_month - 1:end_month]
             policy_rate_data = df['Policy rate'].iloc[start_month - 1:end_month]

             # train_data is used to fit the ARIMA model
             train_data = np.stack((value_data.values, policy_rate_data.values), a

             # Fit ARIMA model
             model = ARIMA(train_data[:, 0], exog=train_data[:, 1], order=(0, 1, 1
             model_fit = model.fit()

             # Predict only 1 step ahead (test_size)
             next_month_policy_rate = df['Policy rate'].iloc[[end_month]].values
             test_prediction = model_fit.forecast(steps=test_size, exog=next_month

             # Calculate MSE using actual value at next time step
             actual_value = df['Value'].iloc[end_month]
             mse_values.append(mean_squared_error([actual_value], [test_prediction

             predictions.append(test_prediction)
             actual_values.append(actual_value)

             # Increase current month
             current_month += 1

           return predictions, mse_values, actual_values, current_month, model_fit
```

```
In [ ]:  forecast_months = 3
         start_month = 1
         rmse_values_all = []
         predictions_all = []
         actual_values_all = []
```

```python
    last_model = None
    # Loop until end of data
    while start_month <= len(df) - forecast_months:
      # Run walk-forward optimization
      predictions, mse_values, actual_values, current_month, last_model = wal

      # Process and analyze results (calculate RMSE, plot graphs, etc.)
      rmse = np.sqrt(np.mean(mse_values))
      rmse_values_all.append(rmse)
      predictions_all.extend(predictions)  # Extend to keep all predictions
      actual_values_all.extend(actual_values)  # Extend to keep all actual va.

      # Update start month for next iteration
      start_month += 1
```

```python
In [ ]:  print('Printing Predictied vs Expected Values....')
         print('\n')

         for predicted, actual in zip(predictions_all, actual_values_all):
             print('Predicted = %f , Actual = %f' % (predicted, actual))
```

```
Printing Predictied vs Expected Values....


Predicted = 41.641534 , Actual = 41.144130
Predicted = 42.828091 , Actual = 41.043636
Predicted = 41.391943 , Actual = 40.898810
Predicted = 40.779192 , Actual = 41.080727
Predicted = 41.297721 , Actual = 41.079773
Predicted = 41.147700 , Actual = 39.683955
Predicted = 39.143724 , Actual = 39.337000
Predicted = 39.389146 , Actual = 38.960217
Predicted = 38.842166 , Actual = 38.015500
Predicted = 37.735960 , Actual = 37.945217
Predicted = 37.946413 , Actual = 38.342273
Predicted = 38.476264 , Actual = 37.981905
Predicted = 37.801864 , Actual = 37.608043
Predicted = 37.537603 , Actual = 37.450952
Predicted = 37.414140 , Actual = 37.328636
Predicted = 37.291994 , Actual = 36.547045
Predicted = 36.216974 , Actual = 35.729048
Predicted = 35.502943 , Actual = 35.389565
Predicted = 35.305498 , Actual = 34.808500
Predicted = 34.483188 , Actual = 33.258182
Predicted = 32.349075 , Actual = 33.805714
Predicted = 34.491634 , Actual = 34.182174
Predicted = 34.103881 , Actual = 34.289524
Predicted = 34.462579 , Actual = 32.290455
Predicted = 31.655238 , Actual = 32.676957
Predicted = 32.807002 , Actual = 32.272500
Predicted = 32.200985 , Actual = 32.078261
Predicted = 32.060598 , Actual = 33.105455
Predicted = 33.257687 , Actual = 33.054762
Predicted = 33.029474 , Actual = 32.003478
Predicted = 31.844868 , Actual = 32.157143
Predicted = 32.197255 , Actual = 31.408571
Predicted = 31.317203 , Actual = 31.556591
Predicted = 31.581100 , Actual = 32.022955
Predicted = 32.073160 , Actual = 33.125952
Predicted = 33.276891 , Actual = 33.464783
```

```
Predicted = 33.505340 , Actual = 33.783810
Predicted = 33.823523 , Actual = 34.244545
Predicted = 34.308440 , Actual = 34.366957
Predicted = 34.375876 , Actual = 35.035000
Predicted = 35.046095 , Actual = 35.067826
Predicted = 35.008387 , Actual = 35.170000
Predicted = 35.167011 , Actual = 35.561500
Predicted = 35.618842 , Actual = 36.084545
Predicted = 36.156734 , Actual = 35.667727
Predicted = 35.594178 , Actual = 34.408810
Predicted = 34.193609 , Actual = 33.868182
Predicted = 33.806509 , Actual = 33.767174
Predicted = 33.759322 , Actual = 33.909048
Predicted = 33.938945 , Actual = 33.830455
Predicted = 33.808883 , Actual = 33.405455
Predicted = 33.324227 , Actual = 33.272143
Predicted = 33.261669 , Actual = 33.213913
Predicted = 33.204245 , Actual = 33.049286
Predicted = 33.017856 , Actual = 33.139000
Predicted = 33.163469 , Actual = 32.531522
Predicted = 32.406490 , Actual = 32.292045
Predicted = 32.269441 , Actual = 32.398095
Predicted = 32.424015 , Actual = 32.454318
Predicted = 32.472195 , Actual = 32.318409
Predicted = 32.296790 , Actual = 31.785909
Predicted = 31.683536 , Actual = 30.845227
Predicted = 30.662718 , Actual = 29.967619
Predicted = 29.804423 , Actual = 29.883409
Predicted = 29.908582 , Actual = 30.111348
Predicted = 30.169737 , Actual = 30.524619
Predicted = 30.609915 , Actual = 30.712250
Predicted = 30.753178 , Actual = 30.365217
Predicted = 30.281109 , Actual = 30.067619
Predicted = 30.015936 , Actual = 30.227727
Predicted = 30.284062 , Actual = 30.500682
Predicted = 30.561956 , Actual = 30.105952
Predicted = 29.998758 , Actual = 29.875348
Predicted = 29.845621 , Actual = 30.402500
Predicted = 30.538843 , Actual = 30.882286
Predicted = 30.968089 , Actual = 30.946682
Predicted = 30.941381 , Actual = 31.167273
Predicted = 31.222928 , Actual = 31.559955
Predicted = 31.643719 , Actual = 30.726571
Predicted = 30.504139 , Actual = 30.689591
Predicted = 30.731975 , Actual = 30.874000
Predicted = 30.907744 , Actual = 31.281913
Predicted = 31.371597 , Actual = 31.614762
Predicted = 31.673549 , Actual = 31.610455
Predicted = 31.595158 , Actual = 31.395217
Predicted = 31.346576 , Actual = 30.978500
Predicted = 30.898082 , Actual = 30.674783
Predicted = 30.620461 , Actual = 30.677727
Predicted = 30.691943 , Actual = 30.610476
Predicted = 30.590246 , Actual = 30.082609
Predicted = 29.955613 , Actual = 29.793500
Predicted = 29.752816 , Actual = 29.502381
Predicted = 29.438922 , Actual = 29.040909
Predicted = 28.944120 , Actual = 29.696522
Predicted = 29.877751 , Actual = 30.778000
Predicted = 31.016864 , Actual = 31.063913
```

```
Predicted = 31.076589 , Actual = 31.516818
Predicted = 31.636252 , Actual = 31.675238
Predicted = 31.685764 , Actual = 31.176522
Predicted = 31.049907 , Actual = 31.583333
Predicted = 31.720371 , Actual = 32.331364
Predicted = 32.498146 , Actual = 32.891739
Predicted = 33.002371 , Actual = 32.601500
Predicted = 32.508933 , Actual = 32.361905
Predicted = 32.321564 , Actual = 32.285455
Predicted = 32.275298 , Actual = 32.488636
Predicted = 32.548661 , Actual = 32.490000
Predicted = 32.473541 , Actual = 32.098261
Predicted = 31.992308 , Actual = 32.006667
Predicted = 32.010708 , Actual = 32.152727
Predicted = 32.192881 , Actual = 32.426087
Predicted = 32.492217 , Actual = 32.759500
Predicted = 32.835681 , Actual = 32.876957
Predicted = 32.888731 , Actual = 32.738182
Predicted = 32.695158 , Actual = 32.579000
Predicted = 32.562399 , Actual = 32.606364
Predicted = 32.636087 , Actual = 32.489545
Predicted = 32.447965 , Actual = 33.485238
Predicted = 33.776407 , Actual = 33.701364
Predicted = 33.681184 , Actual = 34.280435
Predicted = 34.442859 , Actual = 35.365714
Predicted = 35.630409 , Actual = 35.998182
Predicted = 36.106378 , Actual = 35.708636
Predicted = 35.590795 , Actual = 35.772857
Predicted = 35.826131 , Actual = 35.988696
Predicted = 36.036628 , Actual = 36.141429
Predicted = 36.172434 , Actual = 35.594286
Predicted = 35.424040 , Actual = 35.217391
Predicted = 35.156435 , Actual = 35.074762
Predicted = 35.050420 , Actual = 35.392727
Predicted = 35.494502 , Actual = 35.280455
Predicted = 35.217485 , Actual = 35.055238
Predicted = 35.007239 , Actual = 34.720000
Predicted = 34.634639 , Actual = 34.714545
Predicted = 34.738205 , Actual = 35.031905
Predicted = 35.119345 , Actual = 35.336591
Predicted = 35.401523 , Actual = 35.784545
Predicted = 35.899715 , Actual = 35.483636
Predicted = 35.360413 , Actual = 35.019500
Predicted = 34.917353 , Actual = 34.886957
Predicted = 34.877787 , Actual = 34.441000
Predicted = 34.309242 , Actual = 34.470000
Predicted = 34.517943 , Actual = 33.998864
Predicted = 33.845668 , Actual = 33.748095
Predicted = 33.719361 , Actual = 33.257391
Predicted = 33.120507 , Actual = 33.142143
Predicted = 33.148513 , Actual = 33.233182
Predicted = 33.258266 , Actual = 32.929773
Predicted = 32.832483 , Actual = 32.648571
Predicted = 32.593967 , Actual = 31.972609
Predicted = 31.786812 , Actual = 31.484500
Predicted = 31.393545 , Actual = 31.287045
Predicted = 31.254694 , Actual = 31.292381
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Predicted = 35.148830 , Actual = 35.852381
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```python
In [ ]: print('Evaluation Result for Test data : ','\n')
        print('R2 Score for Test data: {0:.2f} %'.format(100*r2_score(actual_valu
        print('Mean Squared Error: ', mean_squared_error(actual_values_all, predi
        print('Mean Absolute Error: ', mean_absolute_error(actual_values_all, pre
        print('Root Mean Squared Error: ', sqrt(mean_squared_error(actual_values_
        print('Mean Absolute Percentage Error: {0:.2f} %'.format(100*mean_absolut
```

```
Evaluation Result for Test data :

R2 Score for Test data: 92.21 %

Mean Squared Error:  0.29704271838050916

Mean Absolute Error:  0.41567555881210483

Root Mean Squared Error:  0.5450162551525497

Mean Absolute Percentage Error: 1.24 %
```