```
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
import seaborn as sns
from sklearn.metrics import mean squared error, r2 score
from sklearn.preprocessing import LabelEncoder, StandardScaler,
MinMaxScaler
from statsmodels.graphics.tsaplots import plot acf, plot pacf
from sklearn.preprocessing import LabelEncoder
from plotly.subplots import make subplots
from statsmodels.tsa.seasonal import seasonal decompose
from statsmodels.tsa.stattools import adfuller
from statsmodels.graphics.tsaplots import plot acf, plot pacf
from statsmodels.tsa.stattools import acf, pacf
from sklearn.pipeline import make pipeline
from sklearn.preprocessing import StandardScaler
from sklearn.preprocessing import MinMaxScaler
df weather features = pd.read csv( '/content/weatherdata file.csv')
df energy features = pd.read csv( '/content/energy dataset.csv',)
df weather features.head()
{"type": "dataframe", "variable name": "df weather features"}
df weather features.shape
(178396, 19)
df weather features.columns
Index(['Unnamed: 0', 'dt iso', 'city name', 'temp', 'temp min',
'temp max',
        pressure', 'humidity', 'wind speed', 'wind deg', 'rain 1h',
'rain 3h',
       'snow_3h', 'clouds_all', 'weather_id', 'weather_main',
       'weather_description', 'weather_icon', 'holiday'],
      dtype='object')
df weather features = df weather features.drop(['Unnamed: 0'], axis=1,
errors='ignore')
print(df_weather_features)
                           dt iso city name temp temp min
temp_max \
        2014-12-31 23:00:00+00:00 Valencia 270.475
                                                       270.475
270.475
```

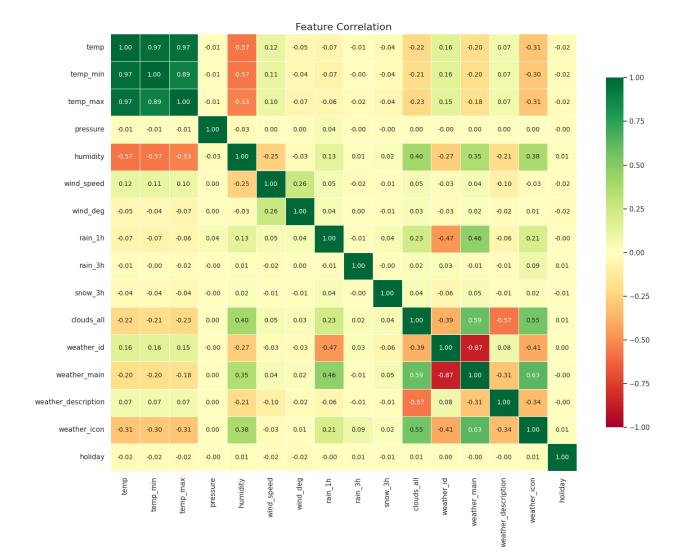
1 270.475	2015-01-01	00:00:00+00:	00 Valencia	270.475	270.475	
2 2 269.686	2015-01-01	01:00:00+00:	00 Valencia	269.686	269.686	
3 269.686	2015-01-01	02:00:00+00:	00 Valencia	269.686	269.686	
4 269.686	2015-01-01	03:00:00+00:	00 Valencia	269.686	269.686	
178391	2018-12-31	18:00:00+00:	00 Seville	287.760	287.150	
288.150 178392 286.150	2018-12-31	19:00:00+00:	00 Seville	285.760	285.150	
178393 285.150	2018-12-31	20:00:00+00:	00 Seville	285.150	285.150	
178394 284.150	2018-12-31	21:00:00+00:	00 Seville	284.150	284.150	
178395 285.150	2018-12-31	22:00:00+00:	00 Seville	283.970	282.150	
	•	numidity win	d_speed wind	_deg rai	n_1h rain	n_3h
snow_3h 0	1001	77	1	62	0.0	0.0
0.0 1 0.0	1001	77	1	62	0.0	0.0
2	1002	78	Θ	23	0.0	0.0
0.0 3 0.0	1002	78	0	23	0.0	0.0
4 0.0	1002	78	0	23	0.0	0.0
 178391 0.0	1028	54	3	30	0.0	0.0
178392	1029	62	3	30	0.0	0.0
0.0 178393 0.0	1028	58	4	50	0.0	0.0
178394 0.0	1029	57	4	60	0.0	0.0
178395 0.0	1029	70	3	50	0.0	0.0
	clouds_all	weather_id	weather_main	weather_d	escription	1
weather_ 0	_icon \ 0	800	clear	sk	y is clea	r

```
01n
                            800
                                        clear
                                                      sky is clear
1
01n
                                                      sky is clear
2
                            800
                                        clear
01n
3
                            800
                                        clear
                                                      sky is clear
01n
                            800
                                        clear
                                                      sky is clear
01n
. . .
178391
                            800
                                        clear
                                                      sky is clear
01n
178392
                            800
                                        clear
                                                      sky is clear
01n
178393
                            800
                                        clear
                                                      sky is clear
01n
178394
                            800
                                        clear
                                                      sky is clear
01n
178395
                            800
                                        clear
                                                      sky is clear
01n
        holiday
0
               1
1
               1
2
               1
3
               1
4
               1
178391
               1
178392
               1
178393
               1
178394
               1
178395
[178396 rows x 18 columns]
df_weather_features.duplicated().sum()
21
df_weather_features=df_weather_features.drop_duplicates()
df_weather_features.info()
<class 'pandas.core.frame.DataFrame'>
Index: 178375 entries, 0 to 178395
Data columns (total 18 columns):
                           Non-Null Count
 #
     Column
                                             Dtype
     dt iso
                            178375 non-null object
 0
```

```
1
                          178375 non-null
     city name
                                            object
 2
                                            float64
     temp
                          178375 non-null
3
     temp min
                          178375 non-null
                                            float64
 4
     temp max
                          178375 non-null
                                            float64
 5
     pressure
                          178375 non-null
                                            int64
 6
     humidity
                          178375 non-null
                                           int64
 7
     wind speed
                          178375 non-null int64
 8
     wind deg
                          178375 non-null
                                            int64
 9
     rain 1h
                          178375 non-null
                                            float64
 10 rain 3h
                          178375 non-null
                                           float64
    snow 3h
 11
                          178375 non-null float64
12
    clouds all
                          178375 non-null
                                            int64
 13 weather id
                          178375 non-null
                                            int64
 14 weather main
                          178375 non-null
                                            object
15 weather_description
                          178375 non-null
                                            object
                          178375 non-null
16
    weather icon
                                            object
17
     holiday
                          178375 non-null
                                            int64
dtypes: float64(6), int64(7), object(5)
memory usage: 25.9+ MB
df weather features.nunique()
                       35064
dt iso
city_name
                       20743
temp
                       18553
temp min
temp max
                       18591
pressure
                         190
                         100
humidity
wind speed
                          36
                         361
wind deg
rain 1h
                           7
                          89
rain 3h
snow 3h
                          66
clouds all
                          97
weather id
                          38
weather_main
                          12
weather description
                          43
weather icon
                          24
holiday
                           2
dtype: int64
def df convert dtypes(df, convert from, convert to):
  values = df.select dtypes(include=[convert from]).columns
  for val in values:
         df[val] = df[val].astype(convert to)
  return df
```

```
df weather features = df convert dtypes(df weather features, np.int64,
np.float64)
df weather features =
(df weather features.assign(time=pd.to datetime(df weather features['d
t iso'], utc=True,
infer datetime format=True)).drop(columns=['dt iso']).set index('time'
))
<ipython-input-253-8c78dc69c458>:1: UserWarning:
The argument 'infer datetime format' is deprecated and will be removed
in a future version. A strict version of it is now the default, see
https://pandas.pydata.org/pdeps/0004-consistent-to-datetime-
parsing.html. You can safely remove this argument.
missingvalues = df_weather_features.isnull().sum().sum()
print(f'There are {missingvalues} missing values or NaNs in
df_weather_features.')
There are 0 missing values or NaNs in df weather features.
duplicaterows = df weather features.duplicated().sum()
print(f'There are {duplicaterows} duplicate rows in
df weather features.')
There are 8442 duplicate rows in df weather features.
weather description unique =
df weather features['weather description'].unique()
weather description unique
array(['sky is clear', 'few clouds', 'scattered clouds', 'broken'
clouds',
       'overcast clouds', 'light rain', 'moderate rain',
       'heavy intensity rain', 'mist', 'heavy intensity shower rain',
       'shower rain', 'very heavy rain', 'thunderstorm with heavy
rain',
       'thunderstorm with light rain', 'thunderstorm with rain',
       'proximity thunderstorm', 'thunderstorm',
       'light intensity shower rain', 'light intensity drizzle',
'fog',
       'drizzle', 'smoke', 'heavy intensity drizzle', 'haze',
       'proximity shower rain', 'light intensity drizzle rain',
       'light snow', 'rain and snow', 'light rain and snow', 'snow',
       'light thunderstorm', 'heavy snow', 'sleet', 'rain and
drizzle',
       'shower sleet', 'light shower sleet', 'light shower snow',
```

```
'proximity moderate rain', 'ragged shower rain',
       'sand dust whirls', 'proximity drizzle', 'dust', 'squalls'],
      dtype=object)
weather uniqueid = df weather features['weather id'].unique()
weather uniqueid
array([800., 801., 802., 803., 804., 500., 501., 502., 701., 522.,
521.,
       503., 202., 200., 201., 211., 520., 300., 741., 301., 711.,
302.,
       721., 310., 600., 616., 615., 601., 210., 602., 611., 311.,
612.,
       620., 531., 731., 761., 771.])
import seaborn as sns
import matplotlib.pyplot as plt
import numpy as np
def feat corr(input df):
    numeric df = input df.select dtypes(include=np.number)
    corr = numeric df.corr()
    plt.figure(figsize=(15, 12))
    sns.heatmap(corr, annot=True, fmt='.2f', cmap='RdYlGn', vmin=-1,
vmax=1,
                linewidths=0.5, cbar kws={"shrink": 0.8},
annot_kws={"size": 10})
    plt.title('Feature Correlation', fontsize=16)
    plt.tight layout()
    plt.show()
df temp = df weather features.copy(deep = True)
labels = ['weather id',
'weather main', 'weather description', 'weather icon']
for col in labels:
    df temp[col] =
LabelEncoder().fit transform(df weather features[col])
feat_corr(df_temp)
```



```
col_drop_name = ['weather_id',
    'weather_main', 'weather_description', 'weather_icon', 'temp_min',
    'temp_max']
# col_drop_name = ['weather_id',
    'weather_main', 'weather_description', 'weather_icon']
df_weather_features.drop(col_drop_name, axis = 1 , inplace = True)
missingvalues = df_weather_features.isnull().sum().sum()
print(f'There are {missingvalues} missing values or NaNs in
df_weather_features.')
There are 0 missing values or NaNs in df_weather_features.
duplicaterows = df_weather_features.duplicated().sum()
print(f'There are {duplicaterows} duplicate rows in
df_weather_features.')
```

```
There are 12907 duplicate rows in df weather features.
df weather features =
df_weather_features.reset_index().drop duplicates()
df weather features
{"type": "dataframe", "variable name": "df weather features"}
df energy features.shape
(35064, 29)
df_energy_features.head()
{"type": "dataframe", "variable name": "df energy features"}
df energy features.columns
Index(['time', 'generation biomass', 'generation fossil brown
coal/lignite',
        generation fossil coal-derived gas', 'generation fossil gas',
       'generation fossil hard coal', 'generation fossil oil',
       'generation fossil oil shale', 'generation fossil peat',
       'generation geothermal', 'generation hydro pumped storage
aggregated',
       'generation hydro pumped storage consumption',
       'generation hydro run-of-river and poundage',
       'generation hydro water reservoir', 'generation marine',
       'generation nuclear', 'generation other', 'generation other
renewable',
       'generation solar', 'generation waste', 'generation wind
offshore',
       'generation wind onshore', 'forecast solar day ahead',
       'forecast wind offshore eday ahead', 'forecast wind onshore day
ahead',
       'total load forecast', 'total load actual', 'price day ahead',
       'price actual'],
      dtype='object')
df energy features.duplicated().sum()
0
df energy features.isnull().sum()
time
                                                    0
generation biomass
                                                   19
generation fossil brown coal/lignite
                                                   18
generation fossil coal-derived gas
                                                   18
generation fossil gas
                                                   18
generation fossil hard coal
                                                   18
```

generation fossil oil generation fossil oil shale generation fossil peat generation geothermal generation hydro pumped storage aggregated generation hydro pumped storage consumption generation hydro run-of-river and poundage generation hydro water reservoir generation marine generation nuclear generation other	19 18 18 18 18 35064 19 19 19 17 18
generation other renewable generation solar generation waste generation wind offshore generation wind onshore forecast solar day ahead forecast wind offshore eday ahead forecast wind onshore day ahead total load forecast total load actual price day ahead price actual dtype: int64	18 19 18 18 0 35064 0 0 36 0
<pre>df_energy_features.info()</pre>	
<pre><class 'pandas.core.frame.dataframe'=""> RangeIndex: 35064 entries, 0 to 35063 Data columns (total 29 columns): # Column</class></pre>	Non-Null Count
Dtype	
0 time object	35064 non-null
1 generation biomass float64	35045 non-null
2 generation fossil brown coal/lignite float64	35046 non-null
<pre>3 generation fossil coal-derived gas float64</pre>	35046 non-null
4 generation fossil gas float64	35046 non-null
5 generation fossil hard coal float64	35046 non-null
6 generation fossil oil float64	35045 non-null
7 generation fossil oil shale float64	35046 non-null

```
generation fossil peat
                                                  35046 non-null
float64
9
     generation geothermal
                                                  35046 non-null
float64
10 generation hydro pumped storage aggregated 0 non-null
float64
11 generation hydro pumped storage consumption 35045 non-null
float64
12 generation hydro run-of-river and poundage 35045 non-null
float64
                                                  35046 non-null
13 generation hydro water reservoir
float64
                                                  35045 non-null
14
    generation marine
float64
15 generation nuclear
                                                  35047 non-null
float64
                                                  35046 non-null
16 generation other
float64
17 generation other renewable
                                                  35046 non-null
float64
                                                  35046 non-null
18 generation solar
float64
19 generation waste
                                                  35045 non-null
float64
20 generation wind offshore
                                                  35046 non-null
float64
21 generation wind onshore
                                                  35046 non-null
float64
22 forecast solar day ahead
                                                  35064 non-null
float64
23 forecast wind offshore eday ahead
                                                  0 non-null
float64
24 forecast wind onshore day ahead
                                                  35064 non-null
float64
25 total load forecast
                                                  35064 non-null
float64
26 total load actual
                                                  35028 non-null
float64
27 price day ahead
                                                  35064 non-null
float64
28 price actual
                                                  35064 non-null
float64
dtypes: float64(28), object(1)
memory usage: 7.8+ MB
df energy features['time'] =
pd.to_datetime(df_energy_features['time'], utc=True,
infer datetime format=True)
df energy features= df energy features.set index('time')
```

```
<ipython-input-272-5d91c7a4741e>:1: UserWarning:
The argument 'infer datetime format' is deprecated and will be removed
in a future version. A strict version of it is now the default, see
https://pandas.pydata.org/pdeps/0004-consistent-to-datetime-
parsing.html. You can safely remove this argument.
df_energy_features.describe()
{"type": "dataframe"}
df_energy_features.nunique()
generation biomass
                                                  423
generation fossil brown coal/lignite
                                                  956
generation fossil coal-derived gas
                                                    1
generation fossil gas
                                                 8297
generation fossil hard coal
                                                 7266
generation fossil oil
                                                  321
generation fossil oil shale
                                                    1
generation fossil peat
                                                    1
generation geothermal
                                                    1
generation hydro pumped storage aggregated
                                                    0
generation hydro pumped storage consumption
                                                 3311
generation hydro run-of-river and poundage
                                                 1684
                                                 7029
generation hydro water reservoir
generation marine
                                                 2388
generation nuclear
generation other
                                                  103
generation other renewable
                                                   78
generation solar
                                                 5331
generation waste
                                                  262
generation wind offshore
generation wind onshore
                                                11465
forecast solar day ahead
                                                 5356
forecast wind offshore eday ahead
                                                    0
forecast wind onshore day ahead
                                                11332
total load forecast
                                                14790
total load actual
                                                15127
price day ahead
                                                 5747
price actual
                                                 6653
dtype: int64
# columns to be removed due to all 0 or Nan values
columns = ['generation fossil coal-derived gas', 'generation fossil
oil shale', 'generation fossil peat',
           'generation geothermal', 'generation hydro pumped storage
aggregated', 'generation marine',
           'generation wind offshore', 'forecast wind offshore eday
```

							F	eatu	re C	orrel	atio	n									
generation biomass	1.00	0.23	-0.02	0.43	0.46	-0.04	-0.28	-0.03	-0.02	0.66	-0.56	-0.00	-0.35	-0.07	0.09	0.08	0.11	0.14			
generation fossil brown coal/lignite	0.23	1.00	0.50	0.77	0.31	-0.32	-0.53	-0.23	-0.01	0.10	0.10	0.04	0.28	-0.43	0.28	0.28	0.57	0.36			1.00
generation fossil gas	-0.02	0.50	1.00	0.54	0.31	-0.42	-0.27	0.06	-0.11	-0.07	0.33	0.07	0.28	-0.40	0.54	0.55	0.64	0.46			
generation fossil hard coal	0.43	0.77	0.54	1.00	0.44	-0.41	-0.50	-0.16	-0.02	0.26	-0.02	0.05	0.17	-0.44	0.39	0.40	0.67	0.47		-	0.75
generation fossil oil	0.46	0.31	0.31	0.44	1.00	-0.33	-0.11	0.16	0.02	0.38	-0.12	0.10	-0.18	-0.05	0.50	0.50	0.29	0.28			
generation hydro pumped storage consumption	-0.04	-0.32	-0.42	-0.41	-0.33	1.00	0.05	-0.23	0.01	0.02	-0.27	-0.21	-0.19	0.39	-0.56	-0.56	-0.60	-0.43		-	0.50
generation hydro run-of-river and poundage	-0.28	-0.53	-0.27	-0.50	-0.11	0.05	1.00	0.65	-0.12	-0.13	0.05	0.04	-0.29	0.22	0.12	0.12	-0.29	-0.14			
generation hydro water reservoir	-0.03	-0.23	0.06	-0.16	0.16	-0.23	0.65	1.00	-0.05	0.07	-0.07	0.09	-0.29	-0.02	0.48	0.48	-0.02	0.07			0.25
generation nuclear	-0.02	-0.01	-0.11	-0.02	0.02	0.01	-0.12	-0.05	1.00	0.04	-0.06	0.00	0.09	0.05	0.09	0.09	-0.04	-0.05			0.00
generation other	0.66	0.10	-0.07	0.26	0.38	0.02	-0.13	0.07	0.04	1.00	-0.44	-0.02	-0.36	0.05	0.10	0.10	0.04	0.10			0.00
generation other renewable	-0.56	0.10	0.33	-0.02	-0.12	-0.27	0.05	-0.07	-0.06	-0.44	1.00	0.03	0.61	-0.14	0.18	0.18	0.43	0.26		-	-0.25
generation solar	-0.00	0.04	0.07	0.05	0.10	-0.21	0.04	0.09	0.00	-0.02	0.03	1.00	0.00	-0.17	0.40	0.40	0.06	0.10			
generation waste	-0.35	0.28	0.28	0.17	-0.18	-0.19	-0.29	-0.29	0.09	-0.36	0.61	0.00	1.00	-0.18	0.08	0.08	0.37	0.17		ŀ	-0.50
generation wind onshore	-0.07	-0.43	-0.40	-0.44	-0.05	0.39	0.22	-0.02	0.05	0.05	-0.14	-0.17	-0.18	1.00	0.04	0.04	-0.42	-0.22			
total load forecast	0.09	0.28	0.54	0.39	0.50		0.12	0.48	0.09	0.10	0.18	0.40	0.08	0.04	1.00	1.00	0.47	0.44			-0.75
total load actual	0.08	0.28	0.55	0.40	0.50		0.12	0.48	0.09	0.10	0.18	0.40	0.08	0.04	1.00	1.00	0.47	0.44			1.00
price day ahead	0.11	0.57	0.64	0.67	0.29	-0.60	-0.29	-0.02	-0.04	0.04	0.43	0.06	0.37	-0.42	0.47	0.47	1.00	0.73	_		-1.00
price actual	0.14	0.36	0.46	0.47	0.28	-0.43	-0.14	0.07	-0.05	0.10	0.26	0.10	0.17	-0.22	0.44	0.44	0.73	1.00			
	generation biomass	generation fossil brown coal/lignite	generation fossil gas	generation fossil hard coal	generation fossil oil	generation hydro pumped storage consumption	generation hydro run-of-river and poundage	generation hydro water reservoir	generation nuclear	generation other	generation other renewable	generation solar	generation waste	generation wind onshore	total load forecast	total load actual	price day ahead	price actual			

```
19
generation hydro pumped storage consumption
generation hydro run-of-river and poundage
                                                                       19
generation hydro water reservoir
                                                                       18
generation nuclear
                                                                       17
generation other
                                                                       18
generation other renewable
                                                                       18
                                                                       18
generation solar
                                                                       19
generation waste
generation wind onshore
                                                                       18
total load forecast
                                                                        0
total load actual
                                                                       36
price day ahead
                                                                        0
                                                                        0
price actual
dtype: int64
df energy features
{"summary":"{\n \"name\": \"df_energy_features\",\n \"rows\":
35064,\n \"fields\": [\n \{ \overline{n} \}  \"column\": \"time\",\n
\"properties\": {\n \"dtype\": \"date\",\n \"min\":
\"2014-12-31 23:00:00+00:00\",\n\\"max\": \"2018-12-31
22:00:00+00:00\",\n \"num_unique_values\": 35064,\n \"samples\": [\n \"2015-09-10 21:00:00+00:00\",\n
\"2018-09-20 07:00:00+00:00\",\n \"2016-01-04

13:00:00+00:00\"\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n \\"properties\": {\n \"dtype\": \"number\",\n \"std\": 85.3539430538196,\n \"min\":
0.0,\n \"max\": 592.0,\n \"num_unique_values\": 423,\n \"samples\": [\n 577.0,\n 227.0,\n 405.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n
0.0,\n \"max\": 999.0,\n \"num_unique_values\": 956,\n \"samples\": [\n 883.0,\n 431.0,\n 601.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n
}\n    },\n    {\n         \"column\": \"generation fossil gas\",\n
\"properties\": {\n         \"dtype\": \"number\",\n         \"std\":
2201.830477836224,\n         \"min\": 0.0,\n         \"max\": 20034.0,\n
\"num_unique_values\": 8297,\n \"samples\": [\n 4880.0,\n 7674.0,\n 11327.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n
n },\n {\n \"column\": \"generation fossil hard coal\",\n \"properties\": {\n \"dtype\": \"number\",\n \"std\": 1961.6010133302004,\n \"min\": 0.0,\n \"max\": 8359.0,\n
\"num_unique_values\": 7266,\n \"samples\": [\n 5620.0,\n 4557.0,\n 1804.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n
n },\n {\n \"column\": \"generation fossil oil\",\n
```

```
\"properties\": {\n \"dtype\": \"number\",\n \"std\": 52.5206725559221,\n \"min\": 0.0,\n \"max\": 449.0,\n
 \"num_unique_values\": 321,\n \"samples\": [\n 290.0,\
n 210.0,\n 329.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n }\
n },\n {\n \"column\": \"generation hydro pumped storage consumption\",\n \"properties\": {\n \"dtype\": \"number\",\n \"std\": 792.4066137134466,\n \"min\":
0.0,\n \"max\": 4523.0,\n \"num_unique_values\": 3311,\n \"samples\": [\n 325.0,\n 2819.0,\n 689.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n
"number\",\n \"std\": 839.66/95/6/804/1,\n \"min\":
0.0,\n \"max\": 7117.0,\n \"num_unique_values\": 2388,\n
\"samples\": [\n 6496.0,\n 6163.0,\n
6440.0\n ],\n \"semantic_type\": \"\",\n
\"description\": \"\"\n }\n },\n {\n \"column\":
\"generation other\",\n \"properties\": {\n \"dtype\":
\"number\",\n \"std\": 20.238380906782545,\n \"min\":
0.0,\n \"max\": 106.0,\n \"num_unique_values\": 103,\n
\"samples\": [\n 95.0,\n 64.0,\n 99.0\n
],\n \"semantic_type\": \"\",\n \"description\": \"\"\n
}\n }\n \{\n \"column\": \"generation other renewable\",\n
}\n    },\n    {\n         \"column\": \"generation other renewable\",\n
\"properties\": {\n         \"dtype\": \"number\",\n         \"std\":
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\"num_unique_values\": 78,\n \"samples\": [\n 83.0,\n 73.0,\n 84.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n }\n },\n {\n \"column\": \"generation solar\",\n \"properties\": {\n \"dtype\": \"number\",\n \"std\": 1680.119887007093,\n \"min\":
```

```
n \"num unique values\": 11465,\n
                                                    \"samples\": [\n
5887.0,\n 8053.0,\n 6943.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n
                                        6943.0\n
n },\n {\n \"column\": \"total load forecast\",\n \"properties\": {\n \"dtype\": \"number\",\n \"std\": 4594.100854174032,\n \"min\": 18105.0,\n \"max\": 41390.0,\n \"num_unique_values\": 14790,\n \"samples\": [\n 21970.0,\n 30045.0,\n 23844.0\"
         ],\n \"semantic_type\": \"\",\n
\"dtype\": \"number\",\n \"std\": 14.618899685404326,\n
\"min\": 2.06,\n \"max\": 101.99,\n
\"num_unique_values\": 5747,\n \"samples\": [\n 33.63,\n 45.73,\n 32.64\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n
                                                                    }\
n },\n {\n \"column\": \"price actual\",\n \"properties\": {\n \"dtype\": \"number\",\n \"std\": 14.204083293241405,\n \"min\": 9.33,\n \"max\": 116.8,\n
\"num_unique_values\": 6653,\n \"samples\": [\n 83.51,\n 57.22,\n 54.1\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n
                                                                    }\
n }\n ]\
n}","type":"dataframe","variable name":"df energy features"}
df energy features[df energy features.isna().any(axis=1)]
{"summary":"{\n \"name\": \"df_energy_features[df_energy_features\",\
n \"rows\": 46,\n \"fields\": [\n \"column\": \"time\",\
n \"properties\": {\n \"dtype\": \"date\",\n
\"min\": \"2015-01-05 02:00:00+00:00\",\n \"max\": \"2018-07-11
07:00:00+00:00\",\n \"num_unique_values\": 46,\n \"samples\": [\n \"2016-09-28 07:00:00+00:00\",\n
\"2015-04-23 19:00:00+00:00\",\n \"2015-05-02 \\"semantic_type\": \"\",\n
```

```
\"number\",\n \"std\": 136.92515683941565,\n \"min\":
0.0,\n \"max\": 569.0,\n \"num_unique_values\": 26,\n \"samples\": [\n 465.0,\n 220.0,\n 449.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n
\"num_unique_values\": 25,\n \"samples\": [\n 340.0,\n 151.0,\n 222.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n }\n {\n
\"column\": \"generation hydro pumped storage consumption\",\n
\"properties\": {\n \"dtype\": \"number\",\n \"std\": \\ 567.4673629180871,\n \"min\": 0.0,\n \"max\": 2270.0,\n \\"num_unique_values\": 11,\n \"samples\": [\n 1340.0,\\
n 480.0,\n 1413.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n }\
n },\n {\n \"column\": \"generation hydro run-of-river and poundage\",\n \"properties\": {\n \"dtype\": \"number\",\n \"std\": 439.1490151985514,\n \"min\": 0.0,\n \"max\":
1648.0,\n \"num_unique_values\": 26,\n \"samples\": [\n 1214.0,\n 1622.0,\n 980.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n }\
n },\n {\n \"column\": \"generation hydro water reservoir\",\n \"properties\": {\n \"dtype\": \"number\",\n \"std\": 2026.4761645532978,\n \"min\": 0.0,\n
\"max\": 6895.0,\n \"num_unique_values\": 27,\n \"samples\": [\n 4684.0,\n 5289.0,\n 6187.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n }\n },\n {\n \"column\": \"generation nuclear\",\n \"properties\": {\n \"dtype\": \"number\",\n \"std\": 1906.493960566064,\n \"min\":
```

```
0.0,\n \"max\": 7101.0,\n \"num_unique_values\": 21,\n
\"samples\": [\n 7101.0,\n 6967.0,\n
5058.0\n ],\n \"semantic_type\": \"\",\n
\"description\": \"\"\n }\n },\n {\n \"column\":
\"generation other\",\n \"properties\": {\n \"dtype\":
\"number\",\n \"std\": 20.685347419939507,\n \"min\":
0.0 \n \n \\"max\": 03.0 \n \\"num \"nigue values\": 10 \n
 0.0,\n \"max\": 93.0,\n \"num_unique_values\": 19,\n \"samples\": [\n 44.0,\n 81.0,\n 51.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n
 \"num_unique_values\": 18,\n \"samples\": [\n 75.0,\n 71.0,\n 62.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n }\n },\n {\n \"column\": \"generation solar\",\n \"properties\": {\n \"dtype\": \"number\",\n \"std\": 1340.2586795250863,\n \"min\":
 0.0,\n \"max\": 3836.0,\n \"num_unique_values\": 26,\n \"samples\": [\n 1281.0,\n 150.0,\n 48.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n
 \"num_unique_values\": 21,\n \"samples\": [\n 208.0,\n 299.0,\n 309.0\n ],\n \"semantic_type\": \"\",\
 n \"description\": \"\"n }\n },\n {\n
\"column\": \"generation wind onshore\",\n \"properties\": {\n
\"dtype\": \"number\",\n \"std\": 2756.0547705276376,\n
n },\n {\n \"column\": \"price day ahead\",\n \"properties\": {\n \"dtype\": \"number\",\n \"std\": 14.878207673469248,\n \"min\": 15.0,\n \"max\": 75.71,\n \"num_unique_values\": 44,\n \"samples\": [\n 49.72,\n 58.49,\n 45.93\n ],\n \"semantic_type\": \"\",\
```

```
\"description\": \"\"\n
                                     \"column\": \"price actual\",\n \"properties\": {\n
\"dtype\": \"number\",\n \"std\": 22.569020505330933,\n
\"min\": 16.98,\n \"max\": 88.95,\n
\"num_unique_values\": 46,\n \"samples\": [\n 56.4,\n 82.57,\n 59.09\n ],\n \"semantic_type\": \"\",\
        \"description\": \"\"\n }\n
n}","type":"dataframe"}
df energy features.interpolate(method='linear',
limit_direction='forward', inplace=True, axis=0)
df energy features.isnull().sum()
generation biomass
                                                0
generation fossil brown coal/lignite
                                                0
generation fossil gas
                                                0
                                                0
generation fossil hard coal
generation fossil oil
                                                0
                                                0
generation hydro pumped storage consumption
                                                0
generation hydro run-of-river and poundage
generation hydro water reservoir
                                                0
generation nuclear
                                                0
                                                0
generation other
                                                0
generation other renewable
generation solar
                                                0
                                                0
generation waste
                                                0
generation wind onshore
total load forecast
                                                0
                                                0
total load actual
price day ahead
                                                0
                                                0
price actual
dtype: int64
df energy features = (df energy features
              .assign(generation total=df energy features['generation
fossil hard coal'] + df energy features['generation fossil brown
coal/lignite'])
              .drop(['generation fossil hard coal', 'generation fossil
brown coal/lignite'], axis=1))
feat corr(df energy features)
```



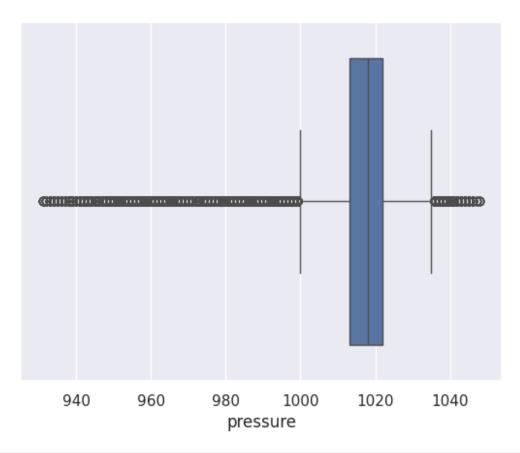
```
import statsmodels.api as sm

df_weather_features.loc[df_weather_features.pressure > 1050,
   'pressure'] = np.nan
   df_weather_features.loc[df_weather_features.pressure < 930,
   'pressure'] = np.nan

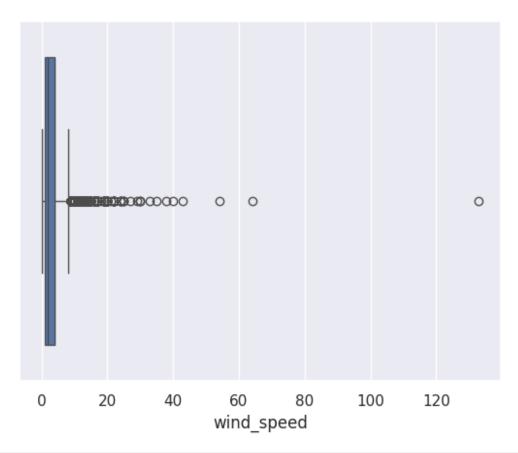
df_weather_features['pressure'] =
   df_weather_features['pressure'].where((df_weather_features['pressure'] <= 1051) & (df_weather_features['pressure'] >= 931), other=pd.NA)

if df_weather_features.index.duplicated().any():
        print("Duplicate index values found.")

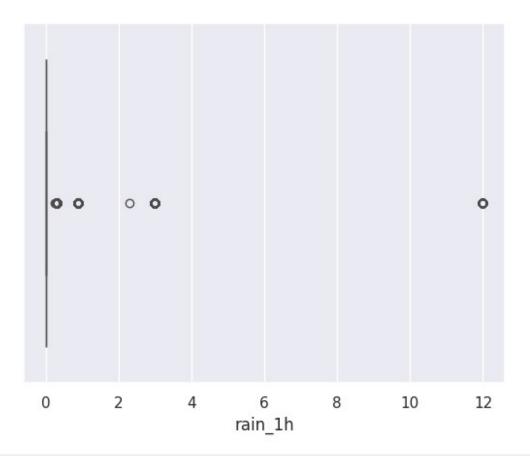
sns.boxplot(x=df_weather_features['pressure'])
plt.show()
```



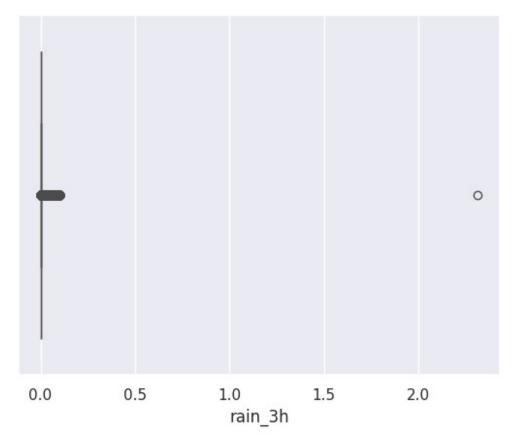
sns.boxplot(x=df_weather_features['wind_speed'])
plt.show()



```
sns.boxplot(x=df_weather_features['rain_1h'])
plt.show()
```



```
sns.boxplot(x=df_weather_features['rain_3h'])
plt.show()
```



```
df weather features.drop(['rain 3h'], axis = 1, inplace = True)
print(f'Number of samples in df_energy is
{df_energy_features.shape[0]}')
city list = df weather features['city name'].unique()
grouped weather = df weather features.groupby('city name')
for city in city list:
    print(f'Number of samples in df weather in {city} is
{grouped weather.get group(city).shape[0]}')
Number of samples in df_energy is 35064
Number of samples in df weather in Valencia is 35064
Number of samples in df weather in Madrid is 35064
Number of samples in df_weather in Bilbao is 35064
Number of samples in df weather in Barcelona is 35064
Number of samples in df weather in Seville is 35064
df weather cleaned =
df_weather_features.reset_index().drop_duplicates(subset=['time',
'city name'], keep='first').set index('time')
df weather cleaned
```

```
{"type": "dataframe", "variable name": "df weather cleaned"}
print(f'Number of samples in df_energy is
{df energy features.shape[0]}')
city list = df_weather_features['city_name'].unique()
grouped weather = df weather cleaned.groupby('city name')
for city in city list:
    print(f'Number of samples in df weather in {city} is
{grouped weather.get group(city).shape[0]}')
Number of samples in df energy is 35064
Number of samples in df weather in Valencia is 35064
Number of samples in df weather in Madrid is 35064
Number of samples in df weather in Bilbao is 35064
Number of samples in df weather in Barcelona is 35064
Number of samples in df_weather in Seville is 35064
df weather all cities = [grouped weather.get group(x)] for x in
grouped weather.groups]
df weather all cities[0]
{"summary":"{\n \"name\": \"df weather all cities[0]\",\n \"rows\":
35064,\n \"fields\": [\n
                          {\n \"column\": \"time\",\n
\"properties\": {\n
                          \"dtype\": \"date\",\n \"min\":
\"2014-12-31 23:00:00+00:00\",\n
                                      \"max\": \"2018-12-31
22:00:00+00:00\",\n \"num_unique_values\": 35064,\n \"samples\": [\n \"2015-09-10 21:00:00+00:00\",\n
                        \"2015-09-10 21:00:00+00:00\",\n
\"2018-09-20 07:00:00+00:00\",\n
                                       \"2016-01-04
13:00:00+00:00\"\n ],\n
                                   \"semantic_type\": \"\",\n
\"index\",\n
             \"properties\": {\n \"dtype\": \"number\",\n
\"std\": 10236,\n \"min\": 107350,\n \"max\": 142821,\n
\"num unique values\": 35064,\n \"samples\": [\n
113461,\n
                 140294,\n
                                    116253\n
\"semantic_type\": \"\",\n \"description\": \"\"\n
                                                            }\
n },\n {\n \"column\": \"city_name\",\n
\"properties\": {\n \"dtype\": \"category\",\n
\"num unique values\": 1,\n
                                \"samples\": [\n
Barcelona\"\n
                               \"semantic type\": \"\",\n
              ],\n
\"description\": \"\"\n }\n },\n
                                          {\n
                                                 \"column\":
                                         \"dtype\": \"number\",\n
\"temp\",\n \"properties\": {\n
\"std\": 6.723623493439147,\n
                                   \"min\": 262.24,\n
\mbox{"max}": 309.15,\n \ \mbox{"num\_unique\_values}": 5296,\n \ \mbox{280.96}\n \ \],\n
\"semantic_type\": \"\",\n
                                \"description\": \"\"\n
    },\n {\n \"column\": \"pressure\",\n \"properties\":
n
          \"dtype\": \"number\",\n \"std\":
{\n
```

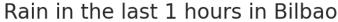
```
7.526447844007588,\n\\"min\": 932.0,\n\\\"max\\": 1039.0,\
n \"num unique values\": 62,\n \"samples\": [\n
0.0,\n \"max\": 100.0,\n \"num_unique_values\": 99,\n \"samples\": [\n 31.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n }\n }\n {\n
\"column\": \"wind_speed\",\n \"properties\": {\n \"dtype\": \"number\",\n \"std\": 1.9960811671624321,\n
\"min\": 0.0,\n \"max\": 15.0,\n \"num_unique_values\":
16,\n \"samples\": [\n 7.0\n ],\n \"semantic_type\": \"\",\n \"description\": \"\"\n
                                             ],\n
n },\n \"column\": \"wind_deg\",\n \"properties\":
          {\n
108.56450488979964,\n \"min\": 0.0,\n \"max\": 360.0,\n
],\n \"semantic_type\": \"\",\n \"description\": \"\"\n
      },\n {\n \"column\": \"rain_1h\",\n
}\n
\"properties\": {\n \"dtype\": \"number\",\n \"std\": 0.6677707337523273,\n \"min\": 0.0,\n \"max\": 12.0,\n \"num_unique_values\": 5,\n \"samples\": [\n 0.3\n
],\n \"semantic_type\": \"\",\n \"description\": \"\"\n
}\n },\n {\n \"column\": \"snow_3h\",\n
\"properties\": {\n \"dtype\": \"number\",\n
                                                        \"std\":
0.0,\n \"min\": 0.0,\n \"max\": 0.0,\n \"num_unique_values\": 1,\n \"samples\": [\n
                                                            0.0\n
\underbrack "num_unique_values\": 86,\n \"samples\": [\n 49.0\n]
],\n \"semantic_type\": \"\",\n \"description\": \"\"\n
}\n    },\n    {\n     \"column\": \"holiday\",\n
\"properties\": {\n         \"dtype\": \"number\",\n         \"std\":
0.2525137547258822,\n         \"min\": 0.0,\n         \"max\": 1.0,\n
\"num unique values\": 2,\n \"samples\": [\n 0.0\n
],\n \"semantic_type\": \"\",\n \"description\": \"\"\n
}\n }\n ]\n}","type":"dataframe"}
# Loop through each DataFrame in the list and drop the 'index' column
for i in range(len(df weather all cities)):
    df weather all cities[i] =
df weather all cities[i].drop(['index'], axis=1, errors='ignore')
# Print the first DataFrame in the list (or any specific one)
print(df_weather_all_cities[0])
```

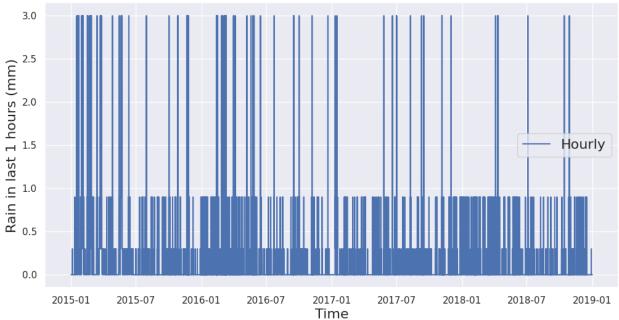
		city_name	temp	pressure	humidity	\
time	22.00.00.00.00	Dancalona	201 625	1025 0	100.0	
	23:00:00+00:00 00:00:00+00:00	Barcelona Barcelona	281.625 281.625	1035.0 1035.0	100.0 100.0	
	01:00:00+00:00	Barcelona	281.286	1036.0	100.0	
	02:00:00+00:00	Barcelona	281.286	1036.0	100.0	
2015-01-01	03:00:00+00:00	Barcelona	281.286	1036.0	100.0	
	18:00:00+00:00	Barcelona	284.130	1027.0	71.0	
	19:00:00+00:00	Barcelona	282.640	1027.0	62.0	
	20:00:00+00:00 21:00:00+00:00	Barcelona Barcelona	282.140 281.130	1028.0 1028.0	53.0 50.0	
	22:00:00+00:00	Barcelona	280.130	1028.0	100.0	
2010 12 31	22100100100100	Dai ce cona	200.130	1020.0	100.0	
		wind_speed	wind_deg	rain_1h	snow_3h	
clouds_all	\					
time						
2014-12-31	23:00:00+00:00	7.0	58.0	0.0	0.0	
0.0	25100100100100	7.10	30.0	0.0	0.0	
	00:00:00+00:00	7.0	58.0	0.0	0.0	
0.0						
	01:00:00+00:00	7.0	48.0	0.0	0.0	
0.0	02 00 00 00 00	7.0	40.0	0.0	0.0	
0.0	02:00:00+00:00	7.0	48.0	0.0	0.0	
	03:00:00+00:00	7.0	48.0	0.0	0.0	
0.0	03.00.00100.00	7.0	40.0	0.0	0.0	
	18:00:00+00:00	1.0	250.0	0.0	0.0	
0.0	19:00:00+00:00	2.0	270.0	0 0	0.0	
0.0	19:00:00+00:00	3.0	270.0	0.0	0.0	
	20:00:00+00:00	4.0	300.0	0.0	0.0	
0.0	20100100100100		500.0	0.0	0.0	
2018-12-31	21:00:00+00:00	5.0	320.0	0.0	0.0	
0.0						
	22:00:00+00:00	5.0	310.0	0.0	0.0	
0.0						
		holiday				
time		,				
	23:00:00+00:00	1.0				
	00:00:00+00:00	1.0				
	01:00:00+00:00	1.0				
	02:00:00+00:00 03:00:00+00:00	$egin{array}{c} 1.0 \ 1.0 \end{array}$				
2015-01-01	00:00:00+00:00	1.0				
	18:00:00+00:00	1.0				
3 51	2.2.2.2.00.00					

```
2018-12-31 19:00:00+00:00
                               1.0
2018-12-31 20:00:00+00:00
                               1.0
2018-12-31 21:00:00+00:00
                               1.0
2018-12-31 22:00:00+00:00
                               1.0
[35064 rows x 10 columns]
df weather energy = df energy features
for df_city in df weather all cities:
    city name = df city.iloc[0]['city name'].replace(' ', '')
    df_temp_city = df_city.add_suffix(f'_{city_name}')
    df weather energy = pd.concat([df weather energy, df temp city],
axis=1)
    df weather energy =
df weather energy.drop(f'city name {city name}' , axis=1)
df weather energy.isnull().sum()
                                                0
generation biomass
generation fossil gas
                                                0
generation fossil oil
                                                0
generation hydro pumped storage consumption
                                                0
generation hydro run-of-river and poundage
                                                0
wind deg Valencia
                                                0
rain 1h Valencia
                                                0
snow 3h Valencia
                                                0
clouds all Valencia
                                                0
holiday_Valencia
Length: 62, dtype: int64
df weather energy.duplicated().sum()
0
df weather energy
{"type":"dataframe", "variable name": "df weather energy"}
df weather energy.columns
Index(['generation biomass', 'generation fossil gas', 'generation
fossil oil'.
       'generation hydro pumped storage consumption',
       'generation hydro run-of-river and poundage',
       'generation hydro water reservoir', 'generation nuclear',
       'generation other', 'generation other renewable', 'generation'
solar',
       'generation waste', 'generation wind onshore', 'total load
forecast',
```

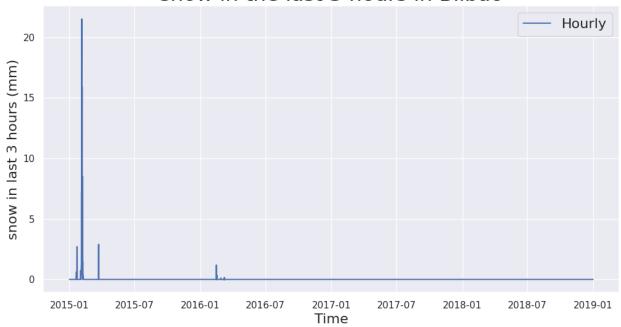
```
'total load actual', 'price day ahead', 'price actual',
'generation_total', 'temp_Barcelona', 'pressure_Barcelona',
'humidity_Barcelona', 'wind_speed_Barcelona',
'wind deg Barcelona',
         'rain 1h Barcelona', 'snow 3h Barcelona',
'clouds all Barcelona',
        _holiday_Barcelona', 'temp_Bilbao', 'pressure_Bilbao',
        'humidity_Bilbao', 'wind_speed_Bilbao', 'wind_deg_Bilbao', 'rain_1h_Bilbao', 'snow_3h_Bilbao', 'clouds_all_Bilbao', 'holiday_Bilbao', 'temp_Madrid', 'pressure_Madrid',
'humidity Madrid',
         'wind_speed_Madrid', 'wind_deg_Madrid', 'rain_1h_Madrid',
         'snow_3h_Madrid', 'clouds_all_Madrid', 'holiday_Madrid',
'temp Seville',
         'pressure_Seville', 'humidity_Seville', 'wind_speed_Seville', 'wind_deg_Seville', 'rain_1h_Seville', 'snow_3h_Seville',
         'clouds_all_Seville', 'holiday_Seville', 'temp_Valencia', 'pressure_Valencia', 'humidity_Valencia',
'wind speed Valencia',
         wind deg Valencia', 'rain 1h Valencia', 'snow 3h Valencia',
         'clouds all Valencia', 'holiday Valencia'],
       dtype='object')
import matplotlib.pyplot as plt
import seaborn as sns
import pandas as pd
def plot series(df=None, column=None, series=None,
                   label=None, ylabel=None, title=None, start=0,
end=None):
    sns.set()
    # Create the figure and axis
    fig, px = plt.subplots(figsize=(12, 6)) # More reasonable default
size
    # Set the x-axis label
    px.set xlabel('Time', fontsize=16)
    # Plot from DataFrame if 'column' is provided
    if df is not None and column is not None:
          # Slice the DataFrame for start:end
          px.plot(df[column].iloc[start:end], label=label)
    # Plot from Series if 'series' is provided
    elif series is not None and not series.empty:
          px.plot(series.iloc[start:end], label=label)
    # Set the y-axis label if provided
```

```
if ylabel:
        px.set_ylabel(ylabel, fontsize=16)
    # Set the title if provided
    if title:
        px.set_title(title, fontsize=24)
    # Add legend if label is provided
    if label:
        px.legend(fontsize=16)
    # Enable grid
    px.grid(True)
    # Return the axis object
    return px
px = plot_series(df_weather_energy, 'rain_1h_Bilbao',
                 label='Hourly', ylabel='Rain in last 1 hours (mm)',
                 title='Rain in the last 1 hours in Bilbao')
plt.show()
```

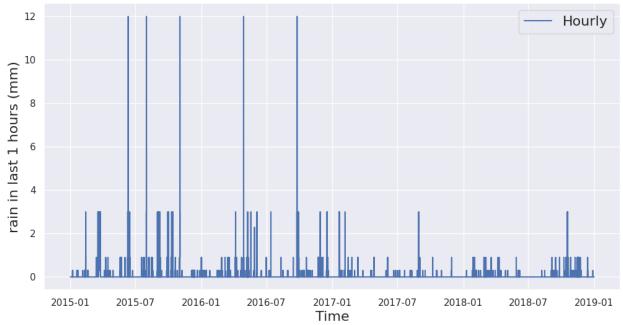




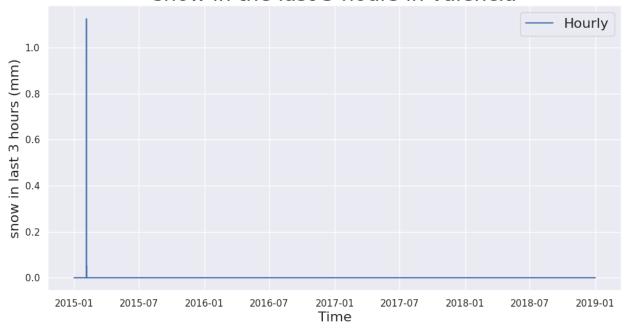
snow in the last 3 hours in Bilbao







snow in the last 3 hours in valencia



```
import plotly graph objects as go
from plotly.subplots import make subplots
# Prepare data
time index = df weather energy.index
price actual = df_weather_energy["price actual"]
daily rolling = price actual.rolling(window=24).mean()
weekly rolling = price actual.rolling(window=24*7).mean()
# Create subplot
fig = make subplots()
# Add traces for actual price, daily average, and weekly average with
custom colors
fig.add trace(go.Scatter(x=time index, y=price actual, mode='lines',
name="price actual", line=dict(color='blue')))
fig.add trace(go.Scatter(x=time index, y=daily rolling, mode='lines',
name="rolling window = daily ave", line=dict(color='green')))
fig.add trace(go.Scatter(x=time index, y=weekly rolling, mode='lines',
name="rolling window = weekly ave", line=dict(color='orange')))
# Optionally, add range slider (uncomment if needed)
# fig.update xaxes(rangeslider visible=True)
```

Actual electricity price (Monthly frequency) and 1-year lagged price



```
df weather energy['hour'] =
df weather energy.index.to series().apply(lambda x: x.hour)
df weather energy['weekday'] =
df weather energy.index.to series().apply(lambda x: x.weekday())
df weather energy['month'] =
df weather energy.index.to_series().apply(lambda x: x.month)
df weather energy['year'] =
df weather energy.index.to series().apply(lambda x: x.year)
fig, axes = plt.subplots(ncols=2, figsize=(14, 6))
sns.set(style="darkgrid")
sns.barplot(
    x="month".
    y="price actual",
    data=df weather energy,
    estimator=sum,
    color='yellow',
```

```
ax=axes[0]);
axes[0].set_title('Monthly actual price (1 is starting with Jan)')
sns.barplot(
    x="weekday",
    y="price actual",
    data=df_weather_energy,
    estimator=sum,
    color='blue',
    ax=axes[1]);
axes[1].set_title('Daily actual price (0 is starting with Monday)')
Text(0.5, 1.0, 'Daily actual price (0 is starting with Monday)')
```



```
import matplotlib.pyplot as plt
from statsmodels.tsa.seasonal import seasonal_decompose

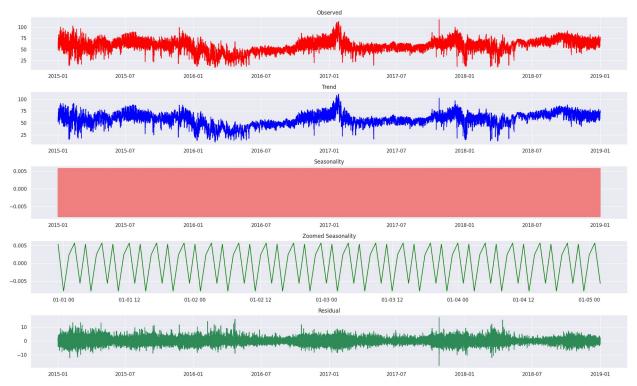
# Perform decomposition
decompose_result = seasonal_decompose(df_weather_energy['price actual'], period=5, model='additive')

# Components to plot
components = {
    'Observed': decompose_result.observed,
    'Trend': decompose_result.trend,
    'Seasonality': decompose_result.seasonal,
    'Zoomed Seasonality': decompose_result.seasonal[:100],
    'Residual': decompose_result.resid
}
colors = ['red', 'blue', 'lightcoral', 'green', 'seagreen']

# Plot components in a loop
```

```
fig, axes = plt.subplots(5, 1, figsize=(20, 12))
for ax, (title, data), color in zip(axes, components.items(), colors):
    ax.plot(data, color=color)
    ax.set_title(title)

fig.tight_layout()
plt.show()
```



```
result = adfuller(df weather energy[['price actual']])
print('ADF Statistic:', result[0])
print('p-value:', result[1])
print('Critical Values:', result[4])
ADF Statistic: -9.147016232851248
p-value: 2.750493484933306e-15
Critical Values: {'1%': -3.4305367814665044, '5%': -
2.8616225527935106, '10%': -2.566813940257257}
result = adfuller(df weather energy[['total load actual']])
print('ADF Statistic:', result[0])
print('p-value:', result[1])
print('Critical Values:', result[4])
ADF Statistic: -21.420315756960584
p-value: 0.0
Critical Values: {'1%': -3.43053679213716, '5%': -2.8616225575095284,
'10%': -2.566813942767471}
```

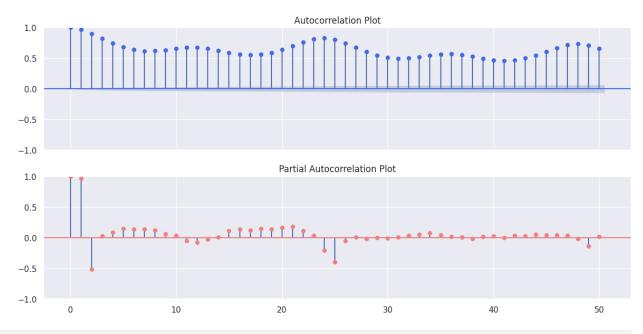
Conclusion: The time series is stationary, so no additional differencing is needed.

```
from statsmodels.graphics.tsaplots import plot_acf, plot_pacf
import matplotlib.pyplot as plt

# Define plot settings for autocorrelation and partial autocorrelation
fig, axes = plt.subplots(2, 1, figsize=(12, 6), sharex=True)
titles = ['Autocorrelation Plot', 'Partial Autocorrelation Plot']
colors = ['royalblue', 'lightcoral']
plots = [plot_acf, plot_pacf]

# Loop through each plot type
for i, plot_func in enumerate(plots):
    plot_func(df_weather_energy['price actual'], lags=50, ax=axes[i],
color=colors[i])
    axes[i].set_title(titles[i])

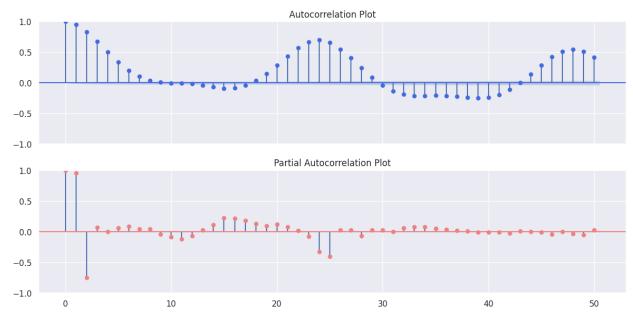
plt.tight_layout()
plt.show()
```



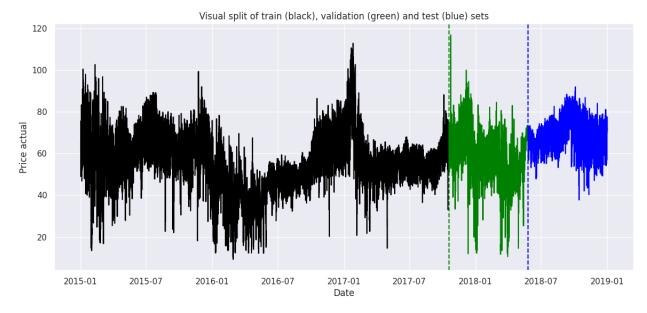
```
fig, axes = plt.subplots(2, 1, figsize=(12, 6), sharex=True)
titles = ['Autocorrelation Plot', 'Partial Autocorrelation Plot']
colors = ['royalblue', 'lightcoral']
plots = [plot_acf, plot_pacf]

# Loop through each plot type
for i, plot_func in enumerate(plots):
    plot_func(df_weather_energy['total load actual'], lags=50,
ax=axes[i], color=colors[i])
    axes[i].set_title(titles[i])
```

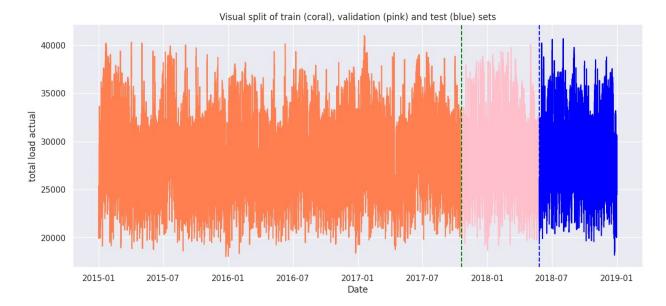
```
plt.tight_layout()
plt.show()
```



```
import matplotlib.pyplot as plt
train_cutoff = int(len(df_weather_energy) * 0.7) # Example: 70% for
training
val cutoff = int(len(df weather_energy) * 0.85) # Example: 15% for
validation (85% - 70%)
fig, axes = plt.subplots(figsize=(14, 6))
axes.plot(df weather energy['price actual'].iloc[:train cutoff],
color='black')
axes.plot(df weather energy['price actual'].iloc[train cutoff +
1:val cutoff], color='green')
axes.plot(df weather energy['price actual'].iloc[val cutoff + 1:],
color='blue')
axes.axvline(x=df weather_energy.index[train_cutoff], color='green',
linestyle='--')
axes.axvline(x=df_weather_energy.index[val_cutoff], color='blue',
linestyle='--')
axes.set title('Visual split of train (black), validation (green) and
test (blue) sets')
axes.set_xlabel('Date')
axes.set ylabel('Price actual')
plt.show()
```



```
train cutoff = int(len(df weather energy) * 0.7) # Example: 70% for
training
val_cutoff = int(len(df_weather_energy) * 0.85) # Example: 15% for
validation (85% - 70%)
fig, axes = plt.subplots(figsize=(14, 6))
axes.plot(df_weather_energy['total load actual'].iloc[:train_cutoff],
color='coral')
axes.plot(df weather energy['total load actual'].iloc[train cutoff +
1:val cutoff, color='pink')
axes.plot(df weather energy['total load actual'].iloc[val cutoff +
1:], color='blue')
axes.axvline(x=df weather energy.index[train cutoff], color='green',
linestyle='--')
axes.axvline(x=df weather energy.index[val cutoff], color='blue',
linestyle='--')
axes.set title('Visual split of train (coral), validation (pink) and
test (blue) sets')
axes.set xlabel('Date')
axes.set ylabel('total load actual')
plt.show()
```



XG BOOST MODEL

```
import matplotlib.pyplot as plt
from sklearn.model selection import train test split
from sklearn.metrics import mean absolute error, mean squared error
import xgboost as xgb
import pandas as pd
import numpy as np
# Assuming 'df_weather_energy' is already loaded as a DataFrame
# Step 1: Prepare features (X) and target (y)
X = df weather energy.drop(['price actual'], axis=1)
y = df weather energy['price actual']
# Step 2: Train-Test Split
X train, X temp, y train, y temp = train test split(X, y,
test size=0.2, random state=42)
X val, X test, y val, y test = train test split(X temp, y temp,
test size=0.5, random state=42)
# Step 3: Convert Data to DMatrix
dtrain = xgb.DMatrix(X train, label=y train)
dval = xgb.DMatrix(X_val, label=y_val)
dtest = xgb.DMatrix(X test, label=y test)
# Step 4: Define Parameters for XGBoost
params = {
    'objective': 'reg:squarederror', # Regression objective
    'random state': 42,
    'eval metric': 'rmse', # Metric to evaluate during training
}
```

```
# Step 5: Train XGBoost Model with Early Stopping
evals = [(dtrain, 'train'), (dval, 'eval')]
evals result = {} # To store the evaluation results
xgboost model = xgb.train(
    params=params,
    dtrain=dtrain,
    num boost round=500, # Maximum number of boosting rounds
    early stopping rounds=10, # Stop training if no improvement after
10 rounds
    evals=evals,
    evals result=evals result, # Store evaluation results here
    verbose eval=True
)
# Step 6: Make Predictions
y pred = xgboost model.predict(dtest)
# Step 7: Calculate Metrics
mae = mean absolute error(y test, y pred)
rmse = np.sqrt(mean squared error(y test, y pred))
mape = np.mean(np.abs((y_test - y_pred) / y_test)) * 100 # Mean
Absolute Percentage Error
# Calculate Accuracy as 1 - (Normalized MAE)
mean actual = np.mean(y test)
accuracy = (1 - (mae / mean_actual)) * 100
# Print Results
print(f"Mean Absolute Error (MAE): {mae}")
print(f"Root Mean Squared Error (RMSE): {rmse}")
print(f"Mean Absolute Percentage Error (MAPE): {mape:.2f}%")
print(f"Accuracy: {accuracy:.2f}%")
# Plot Results using the plot results function
def plot results(y pred, y test, evals result, model name):
    fig, ax = plt.subplots(2, 1, figsize=(12, 6))
    # Plotting prediction vs actual for the first 1000 observations
    ax[0].plot(y pred[:1000], label='Prediction')
    ax[0].plot(y test[:1000].values, label='Actual')
    ax[0].legend(loc='upper left')
    ax[0].set title(f'Prediction vs Actual for 1000 observations in
Test Set ({model name})')
    ax[0].set xlabel('Observation')
    ax[0].set ylabel('price actual')
    # Extract training and validation RMSE from evals result
    train rmse = evals result['train']['rmse']
    val rmse = evals result['eval']['rmse']
```

```
# Plot RMSE for training and validation
    ax[1].plot(train rmse, label='Training RMSE')
    ax[1].plot(val rmse, label='Validation RMSE')
    ax[1].legend()
    ax[1].set_title(f'Training and Validation RMSE ({model_name})')
    ax[1].set xlabel('Iteration')
    ax[1].set ylabel('RMSE')
    fig.tight layout()
    plt.show()
# Call the function to plot results
plot_results(y_pred, y_test, evals_result, 'XGBoost')
[0]
     train-rmse:11.38927
                            eval-rmse:11.33749
     train-rmse:9.49666
                            eval-rmse:9.54363
[1]
     train-rmse:8.24840
                            eval-rmse:8.37787
[2]
                            eval-rmse:7.60264
[3]
     train-rmse:7.38621
[4]
     train-rmse:6.77502
                            eval-rmse:7.03955
[5]
     train-rmse:6.33795
                            eval-rmse:6.64540
[6]
     train-rmse:5.95068
                            eval-rmse:6.31109
[7]
     train-rmse:5.65098
                            eval-rmse:6.05233
[8]
     train-rmse:5.34229
                            eval-rmse:5.78414
[9]
     train-rmse:4.98549
                            eval-rmse:5.45353
                            eval-rmse:5.31613
[10] train-rmse:4.83535
[11] train-rmse:4.70675
                            eval-rmse:5.21496
                            eval-rmse:5.04659
[12] train-rmse:4.52258
[13] train-rmse:4.40622
                            eval-rmse:4.93890
[14] train-rmse:4.31609
                            eval-rmse:4.86779
[15] train-rmse:4.23425
                            eval-rmse:4.79228
[16] train-rmse:4.16175
                            eval-rmse:4.72743
[17] train-rmse:4.04820
                            eval-rmse:4.62982
[18] train-rmse:3.95808
                            eval-rmse:4.56161
[19] train-rmse:3.89846
                            eval-rmse:4.50902
[20] train-rmse:3.84802
                            eval-rmse:4.45727
[21] train-rmse:3.81566
                            eval-rmse:4.43067
[22] train-rmse:3.77556
                            eval-rmse:4.38767
[23] train-rmse:3.72363
                            eval-rmse:4.34813
[24] train-rmse:3.66229
                            eval-rmse:4.30377
[25] train-rmse:3.62402
                            eval-rmse:4.27363
[26] train-rmse:3.56306
                            eval-rmse:4.23637
[27] train-rmse:3.52139
                            eval-rmse:4.21152
[28] train-rmse:3.47709
                            eval-rmse:4.18282
[29] train-rmse:3.41014
                            eval-rmse:4.12289
[30] train-rmse:3.37630
                            eval-rmse:4.09194
                            eval-rmse:4.06087
[31] train-rmse:3.34253
                            eval-rmse:4.03975
[32] train-rmse:3.31469
[33] train-rmse:3.29060
                            eval-rmse:4.01448
```

```
[34]
     train-rmse:3.26279
                            eval-rmse:3.99697
[35]
     train-rmse:3.23069
                            eval-rmse:3.96667
[36]
     train-rmse:3.19139
                            eval-rmse:3.94352
     train-rmse:3.15114
                            eval-rmse:3.92578
[37]
[38]
     train-rmse:3.13272
                            eval-rmse:3.91372
     train-rmse:3.09996
                            eval-rmse:3.89237
[39]
[40]
     train-rmse:3.08979
                            eval-rmse:3.88515
                            eval-rmse:3.86289
[41]
     train-rmse:3.05480
     train-rmse:3.03801
                            eval-rmse:3.85157
[42]
[43]
     train-rmse:3.02373
                            eval-rmse:3.83911
[44]
     train-rmse:2.99663
                            eval-rmse:3.82250
[45]
     train-rmse:2.97765
                            eval-rmse:3.80438
     train-rmse: 2.95221
[46]
                            eval-rmse:3.78888
     train-rmse:2.93800
[47]
                            eval-rmse:3.78084
[48]
     train-rmse: 2.90555
                            eval-rmse:3.76316
[49]
     train-rmse:2.88388
                            eval-rmse:3.75126
[50]
     train-rmse:2.87536
                            eval-rmse:3.74451
[51]
     train-rmse:2.86244
                            eval-rmse:3.73523
[52]
     train-rmse:2.84467
                            eval-rmse:3.72077
[53]
     train-rmse:2.83743
                            eval-rmse:3.71625
[54]
     train-rmse:2.82206
                            eval-rmse:3.71254
[55]
     train-rmse:2.79395
                            eval-rmse:3.68943
[56]
     train-rmse:2.78174
                            eval-rmse:3.68493
[57]
     train-rmse:2.76171
                            eval-rmse:3.67586
     train-rmse:2.73933
[58]
                            eval-rmse:3.66392
[59]
     train-rmse:2.72369
                            eval-rmse:3.65446
     train-rmse:2.72036
                            eval-rmse:3.65288
[60]
     train-rmse:2.70256
                            eval-rmse:3.64514
[61]
[62]
     train-rmse:2.67449
                            eval-rmse:3.63448
[63]
     train-rmse:2.66749
                            eval-rmse:3.63247
     train-rmse:2.64816
                            eval-rmse:3.62332
[64]
     train-rmse:2.63071
[65]
                            eval-rmse:3.61405
[66]
     train-rmse:2.61008
                            eval-rmse:3.60517
[67]
     train-rmse:2.59011
                            eval-rmse:3.59473
     train-rmse:2.56816
                            eval-rmse:3.57831
[68]
[69]
     train-rmse:2.55043
                            eval-rmse:3.56364
     train-rmse:2.52969
                            eval-rmse:3.54701
[70]
     train-rmse:2.51953
                            eval-rmse:3.54579
[71]
     train-rmse:2.51578
[72]
                            eval-rmse:3.54461
[73]
     train-rmse:2.49932
                            eval-rmse:3.53537
[74]
     train-rmse:2.47578
                            eval-rmse:3.52025
[75]
                            eval-rmse:3.50653
     train-rmse:2.45465
[76]
     train-rmse:2.43914
                            eval-rmse:3.49404
     train-rmse:2.42670
                            eval-rmse:3.48207
[77]
[78]
     train-rmse:2.40762
                            eval-rmse:3.47160
[79]
     train-rmse:2.39953
                            eval-rmse:3.46805
[80]
     train-rmse:2.38679
                            eval-rmse:3.45782
[81]
     train-rmse:2.37203
                            eval-rmse:3.44599
     train-rmse:2.36705
                            eval-rmse:3.44041
[82]
```

```
[83]
     train-rmse:2.35102
                            eval-rmse:3.42902
[84]
     train-rmse:2.33621
                            eval-rmse:3.42338
[85]
     train-rmse:2.32452
                            eval-rmse:3.41649
     train-rmse:2.31234
                            eval-rmse:3.41457
[86]
[87]
     train-rmse:2.29208
                            eval-rmse:3.40001
    train-rmse:2.27821
                            eval-rmse:3.38936
[88]
[89]
    train-rmse:2.26578
                            eval-rmse:3.37989
[90]
     train-rmse:2.25651
                            eval-rmse:3.37559
[91]
    train-rmse:2.24594
                            eval-rmse:3.37229
[92]
    train-rmse:2.23849
                            eval-rmse:3.37163
[93]
     train-rmse:2.22981
                            eval-rmse:3.36851
[94]
     train-rmse:2.22486
                            eval-rmse:3.36415
     train-rmse:2.22152
[95]
                            eval-rmse:3.36535
    train-rmse:2.21627
[96]
                            eval-rmse:3.36330
[97]
    train-rmse:2.20489
                            eval-rmse:3.35841
[98]
    train-rmse:2.19337
                            eval-rmse:3.35264
[99] train-rmse:2.18834
                            eval-rmse:3.35093
[100] train-rmse:2.17949
                            eval-rmse:3.34724
[101] train-rmse:2.17547
                            eval-rmse:3.34608
[102] train-rmse:2.16203
                            eval-rmse:3.34089
[103] train-rmse:2.15011
                            eval-rmse:3.33898
[104] train-rmse:2.14122
                            eval-rmse:3.33685
[105] train-rmse:2.12653
                            eval-rmse:3.33045
[106] train-rmse:2.11127
                            eval-rmse:3.32029
                            eval-rmse:3.31432
[107] train-rmse:2.09908
                            eval-rmse:3.30788
[108] train-rmse:2.09173
[109] train-rmse:2.08359
                            eval-rmse:3.30627
[110] train-rmse:2.07529
                            eval-rmse:3.30032
[111] train-rmse:2.06937
                            eval-rmse:3.29747
                            eval-rmse:3.29693
[112] train-rmse:2.06586
[113] train-rmse:2.06459
                            eval-rmse:3.29615
[114] train-rmse:2.05352
                            eval-rmse:3.29141
[115] train-rmse:2.04504
                            eval-rmse:3.28847
[116] train-rmse:2.03047
                            eval-rmse:3.27831
                            eval-rmse:3.27451
[117] train-rmse:2.02030
[118] train-rmse:2.00847
                            eval-rmse:3.26891
[119] train-rmse:1.99320
                            eval-rmse:3.26135
[120] train-rmse:1.98775
                            eval-rmse:3.26056
[121] train-rmse:1.98139
                            eval-rmse:3.25730
[122] train-rmse:1.97810
                            eval-rmse:3.25605
[123] train-rmse:1.96683
                            eval-rmse:3.25465
[124] train-rmse:1.96267
                            eval-rmse:3.25288
[125] train-rmse:1.95196
                            eval-rmse:3.24776
[126] train-rmse:1.94270
                            eval-rmse:3.24519
[127] train-rmse:1.93933
                            eval-rmse:3.24340
[128] train-rmse:1.93466
                            eval-rmse:3.23946
[129] train-rmse:1.92750
                            eval-rmse:3.23685
                            eval-rmse:3.23458
[130] train-rmse:1.91811
[131] train-rmse:1.90872
                            eval-rmse:3.23249
```

```
[132] train-rmse:1.90305
                            eval-rmse:3.23004
[133] train-rmse:1.89249
                            eval-rmse:3.22443
[134] train-rmse:1.88239
                            eval-rmse:3.21933
[135] train-rmse:1.87964
                            eval-rmse:3.21853
[136] train-rmse:1.87493
                            eval-rmse:3.21697
[137] train-rmse:1.87132
                            eval-rmse:3.21428
[138] train-rmse:1.86287
                            eval-rmse:3.20956
                            eval-rmse:3.20437
[139] train-rmse:1.85292
                            eval-rmse:3.20314
[140] train-rmse:1.84314
[141] train-rmse:1.83248
                            eval-rmse:3.19823
[142] train-rmse:1.82669
                            eval-rmse:3.19809
[143] train-rmse:1.82017
                            eval-rmse:3.19687
[144] train-rmse:1.81060
                            eval-rmse:3.19051
                            eval-rmse:3.18992
[145] train-rmse:1.79934
[146] train-rmse:1.79580
                            eval-rmse:3.18894
[147] train-rmse:1.78525
                            eval-rmse:3.18150
[148] train-rmse:1.77812
                            eval-rmse:3.17876
[149] train-rmse:1.77164
                            eval-rmse:3.18041
[150] train-rmse:1.76555
                            eval-rmse:3.17758
[151] train-rmse:1.75844
                            eval-rmse:3.17286
[152] train-rmse:1.74979
                            eval-rmse:3.17133
[153] train-rmse:1.74774
                            eval-rmse:3.17185
[154] train-rmse:1.74515
                            eval-rmse:3.17044
[155] train-rmse:1.73586
                            eval-rmse:3.16630
[156] train-rmse:1.72665
                            eval-rmse:3.16126
[157] train-rmse:1.72138
                            eval-rmse:3.16047
[158] train-rmse:1.71491
                            eval-rmse:3.15961
[159] train-rmse:1.70776
                            eval-rmse:3.15381
[160] train-rmse:1.70104
                            eval-rmse:3.15138
[161] train-rmse:1.69809
                            eval-rmse:3.15128
[162] train-rmse:1.69615
                            eval-rmse:3.15186
[163] train-rmse:1.68774
                            eval-rmse:3.14884
[164] train-rmse:1.68618
                            eval-rmse:3.14794
[165] train-rmse:1.68158
                            eval-rmse:3.14767
                            eval-rmse:3.14632
[166] train-rmse:1.67714
[167] train-rmse:1.67457
                            eval-rmse:3.14559
[168] train-rmse:1.67081
                            eval-rmse:3.14491
[169] train-rmse:1.66421
                            eval-rmse:3.14185
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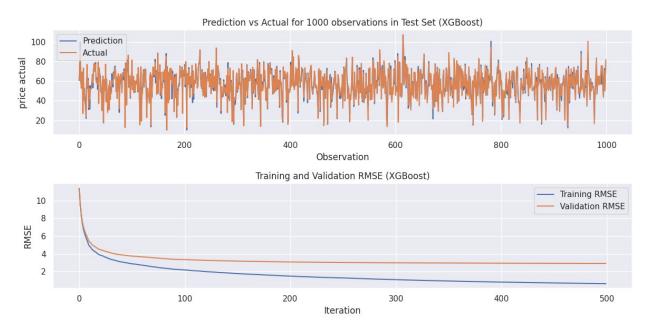
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```

```
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                            eval-rmse:2.90959
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                            eval-rmse:2.90986
[499] train-rmse:0.63169
                            eval-rmse:2.90935
Mean Absolute Error (MAE): 2.124053182436049
Root Mean Squared Error (RMSE): 3.067974857555092
Mean Absolute Percentage Error (MAPE): 4.25%
Accuracy: 96.30%
```



```
import matplotlib.pyplot as plt
from sklearn.model selection import train_test_split
from sklearn.metrics import mean absolute error, mean squared error
import xaboost as xab
import pandas as pd
import numpy as np
# Assuming 'df_weather_energy' is already loaded as a DataFrame
# Step 1: Prepare features (X) and target (y)
X = df weather energy.drop(['total load actual'], axis=1)
y = df weather energy['total load actual']
# Step 2: Train-Test Split
X_train, X_temp, y_train, y_temp = train_test_split(X, y,
test size=0.2, random state=42)
X_val, X_test, y_val, y_test = train_test_split(X_temp, y_temp,
test size=0.5, random state=42)
# Step 3: Convert Data to DMatrix
dtrain = xgb.DMatrix(X train, label=y train)
dval = xgb.DMatrix(X val, label=y val)
dtest = xgb.DMatrix(X test, label=y test)
# Step 4: Define Parameters for XGBoost
params = {
    'objective': 'reg:squarederror', # Regression objective
    'random state': 42,
    'eval metric': 'rmse', # Metric to evaluate during training
}
# Step 5: Train XGBoost Model with Early Stopping
evals = [(dtrain, 'train'), (dval, 'eval')]
evals result = {} # To store the evaluation results
xgboost model = xgb.train(
    params=params,
    dtrain=dtrain,
    num boost round=500, # Maximum number of boosting rounds
    early stopping rounds=10, # Stop training if no improvement after
10 rounds
    evals=evals.
    evals result=evals result, # Store evaluation results here
    verbose eval=True
)
# Step 6: Make Predictions
y pred = xgboost model.predict(dtest)
# Step 7: Calculate Metrics
mae = mean absolute error(y test, y pred)
```

```
rmse = np.sqrt(mean squared error(y test, y pred))
mape = np.mean(np.abs((y test - y pred) / y test)) * 100 # Mean
Absolute Percentage Error
# Calculate Accuracy as 1 - (Normalized MAE)
mean actual = np.mean(y test)
accuracy = (1 - (mae / mean_actual)) * 100
# Print Results
print(f"Mean Absolute Error (MAE): {mae}")
print(f"Root Mean Squared Error (RMSE): {rmse}")
print(f"Mean Absolute Percentage Error (MAPE): {mape:.2f}%")
print(f"Accuracy: {accuracy:.2f}%")
# Plot Results using the plot results function
def plot_results(y_pred, y_test, evals result, model name):
    fig, ax = plt.subplots(2, 1, figsize=(12, 6))
    # Plotting prediction vs actual for the first 1000 observations
    ax[0].plot(y_pred[:1000], label='Prediction')
    ax[0].plot(y test[:1000].values, label='Actual')
    ax[0].legend(loc='upper left')
    ax[0].set title(f'Prediction vs Actual for 1000 observations in
Test Set ({model name})')
    ax[0].set xlabel('Observation')
    ax[0].set ylabel('Total Load')
    # Extract training and validation RMSE from evals result
    train rmse = evals result['train']['rmse']
    val rmse = evals result['eval']['rmse']
    # Plot RMSE for training and validation
    ax[1].plot(train rmse, label='Training RMSE')
    ax[1].plot(val_rmse, label='Validation RMSE')
    ax[1].legend()
    ax[1].set title(f'Training and Validation RMSE ({model name})')
    ax[1].set_xlabel('Iteration')
    ax[1].set ylabel('RMSE')
    fig.tight layout()
    plt.show()
# Call the function to plot results
plot_results(y_pred, y_test, evals_result, 'XGBoost')
[0]
     train-rmse:3223.45802 eval-rmse:3247.51617
[1]
     train-rmse:2280.16447 eval-rmse:2302.82134
[2]
     train-rmse:1627.23376 eval-rmse:1649.82824
[3]
     train-rmse:1180.38659 eval-rmse:1204.05018
```

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[4]
     train-rmse:879.86241
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[5]
     train-rmse:683.60161
                            eval-rmse:712.63274
[6]
     train-rmse:560.72581
                            eval-rmse:592.44403
[7]
     train-rmse:486.45202
                            eval-rmse:520.86192
[8]
     train-rmse:442.20571
                            eval-rmse:479.34657
[9]
     train-rmse:415.27903
                            eval-rmse:454.56851
[10]
     train-rmse:398.29575
                            eval-rmse:437.67499
                            eval-rmse:426.42089
[11]
     train-rmse:386.37849
     train-rmse:376.95510
[12]
                            eval-rmse:418.64664
[13]
     train-rmse:368.77415
                            eval-rmse:411.59055
[14]
     train-rmse:361.27884
                            eval-rmse:405.95663
[15]
     train-rmse:355.99736
                            eval-rmse:402.29231
     train-rmse:350.14027
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     train-rmse:346.25532
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[18]
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     train-rmse:322.63927
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     train-rmse:305.05817
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     train-rmse:295.38414
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Mean Absolute Error (MAE): 194.73541898098645
Root Mean Squared Error (RMSE): 334.0486547952177
Mean Absolute Percentage Error (MAPE): 0.69%

Accuracy: 99.32%

