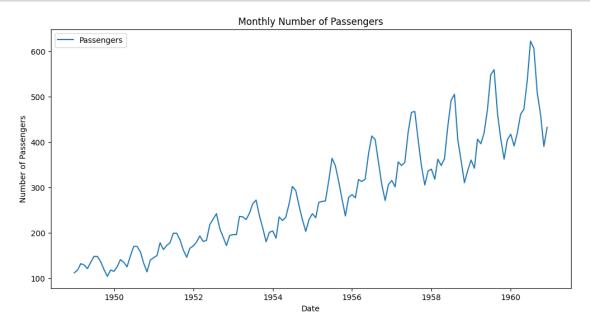
air-line-passengers

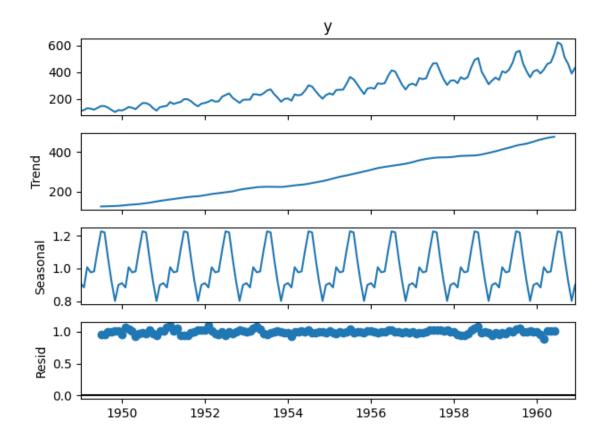
June 21, 2024

```
[3]: # Import necessary libraries
     import pandas as pd
     import numpy as np
     import matplotlib.pyplot as plt
     import seaborn as sns
     from statsmodels.tsa.seasonal import seasonal_decompose
     from statsmodels.tsa.statespace.sarimax import SARIMAX
     from sklearn.model_selection import TimeSeriesSplit, GridSearchCV
     from sklearn.metrics import mean_squared_error, mean_absolute_error
     # Load dataset
     df = sns.load_dataset('flights')
     df['year'] = df['year'].astype(str)
     df['month'] = df['month'].map({
         'Jan': '01', 'Feb': '02', 'Mar': '03', 'Apr': '04', 'May': '05', 'Jun':u
      'Jul': '07', 'Aug': '08', 'Sep': '09', 'Oct': '10', 'Nov': '11', 'Dec': '12'
     }).astype(str)
     df['date'] = pd.to_datetime(df['year'] + '-' + df['month'] + '-01')
     df.set_index('date', inplace=True)
     df.drop(['year', 'month'], axis=1, inplace=True)
     df.rename(columns={'passengers': 'y'}, inplace=True)
     # EDA: Line plot and seasonal decomposition
     plt.figure(figsize=(12, 6))
     plt.plot(df.index, df['y'], label='Passengers')
     plt.title('Monthly Number of Passengers')
     plt.xlabel('Date')
     plt.ylabel('Number of Passengers')
     plt.legend()
     plt.show()
     result = seasonal_decompose(df['y'], model='multiplicative')
     result.plot()
     plt.show()
     # Feature Engineering
```

```
df['month'] = df.index.month
df['year'] = df.index.year
# Train-test split
train_size = int(len(df) * 0.8)
train, test = df[:train_size], df[train_size:]
# Modeling and hyperparameter tuning
def sarima_grid_search(train, test, param_grid):
    tscv = TimeSeriesSplit(n_splits=3)
    best_score, best_cfg = float("inf"), None
    for p in param_grid['p']:
        for d in param_grid['d']:
            for q in param_grid['q']:
                for P in param_grid['P']:
                    for D in param_grid['D']:
                        for Q in param_grid['Q']:
                             for s in param_grid['s']:
                                 order = (p, d, q)
                                 seasonal_order = (P, D, Q, s)
                                 try:
                                     model = SARIMAX(train['y'], order=order,__
 ⇒seasonal_order=seasonal_order,
                                                     enforce_stationarity=False,_
 →enforce_invertibility=False)
                                     results = model.fit(disp=False)
                                     y pred = results.predict(start=test.
 →index[0], end=test.index[-1])
                                     mse = mean_squared_error(test['y'], y_pred)
                                     if mse < best_score:</pre>
                                         best_score, best_cfg = mse, (order,__
 ⇒seasonal_order)
                                 except:
                                     continue
    return best_cfg
param_grid = {
    'p': [0, 1, 2],
    'd': [0, 1],
    'q': [0, 1, 2],
    'P': [0, 1, 2],
    'D': [0, 1],
    'Q': [0, 1, 2],
    's': [12]
}
best_cfg = sarima_grid_search(train, test, param_grid)
```

```
print(f'Best SARIMA configuration: {best_cfg}')
# Train the best model
model = SARIMAX(train['y'], order=best_cfg[0], seasonal_order=best_cfg[1],
                enforce_stationarity=False, enforce_invertibility=False)
results = model.fit(disp=False)
# Predict and evaluate
y_pred = results.predict(start=test.index[0], end=test.index[-1])
print(f"Mean Squared Error: {mean_squared_error(test['y'], y_pred)}")
print(f"Mean Absolute Error: {mean_absolute_error(test['y'], y_pred)}")
# Plot predictions vs actual values
plt.figure(figsize=(12, 6))
plt.plot(train.index, train['y'], label='Train')
plt.plot(test.index, test['y'], label='Test')
plt.plot(test.index, y_pred, label='Predicted')
plt.title('SARIMA Model - Actual vs Predicted Passengers')
plt.xlabel('Date')
plt.ylabel('Number of Passengers')
plt.legend()
plt.show()
```





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Best SARIMA configuration: ((2, 0, 0), (2, 0, 0, 12))

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Mean Squared Error: 182.04711106090056 Mean Absolute Error: 11.074652845384096

