

西条 - Analysis of Ox Forecast (SARIMAX rolling)

Model Parameters:
Prefecture code: 38
Station code: 38206050
Station name: 西条
Target item: Ox(ppm)
Number of data points in the train set: 13367
Number of data points in the test set: 5730
Forecast horizon (hours): 24
Model: SARIMAX (rolling forecast)
Elapsed time: 20 min 12 sec
Number of used features: 140

Features:

NO(ppm), NO2(ppm), U, V, Ox(ppm)_lag1
Ox(ppm)_lag2, Ox(ppm)_lag3, Ox(ppm)_lag4, Ox(ppm)_lag5, Ox(ppm)_lag6
Ox(ppm)_lag7, Ox(ppm)_lag8, Ox(ppm)_lag9, Ox(ppm)_lag10, Ox(ppm)_lag11
Ox(ppm)_lag12, Ox(ppm)_lag13, Ox(ppm)_lag14, Ox(ppm)_lag15, Ox(ppm)_lag16
Ox(ppm)_lag17, Ox(ppm)_lag18, Ox(ppm)_lag19, Ox(ppm)_lag20, Ox(ppm)_lag21
Ox(ppm)_lag22, Ox(ppm)_lag23, NO(ppm)_lag1, NO(ppm)_lag2, NO(ppm)_lag3
NO(ppm)_lag4, NO(ppm)_lag5, NO(ppm)_lag6, NO(ppm)_lag7, NO(ppm)_lag8
NO(ppm)_lag9, NO(ppm)_lag10, NO(ppm)_lag11, NO(ppm)_lag12, NO(ppm)_lag13
NO(ppm)_lag14, NO(ppm)_lag15, NO(ppm)_lag16, NO(ppm)_lag17, NO(ppm)_lag18
NO(ppm)_lag19, NO(ppm)_lag20, NO(ppm)_lag21, NO(ppm)_lag22, NO(ppm)_lag23
NO2(ppm)_lag1, NO2(ppm)_lag2, NO2(ppm)_lag3, NO2(ppm)_lag4, NO2(ppm)_lag5
NO2(ppm)_lag6, NO2(ppm)_lag7, NO2(ppm)_lag8, NO2(ppm)_lag9, NO2(ppm)_lag10
NO2(ppm)_lag11, NO2(ppm)_lag12, NO2(ppm)_lag13, NO2(ppm)_lag14, NO2(ppm)_lag15
NO2(ppm)_lag16, NO2(ppm)_lag17, NO2(ppm)_lag18, NO2(ppm)_lag19, NO2(ppm)_lag20
NO2(ppm)_lag21, NO2(ppm)_lag22, NO2(ppm)_lag23, U_lag1, U_lag2
U_lag3, U_lag4, U_lag5, U_lag6, U_lag7
U_lag8, U_lag9, U_lag10, U_lag11, U_lag12
U_lag13, U_lag14, U_lag15, U_lag16, U_lag17
U_lag18, U_lag19, U_lag20, U_lag21, U_lag22
U_lag23, V_lag1, V_lag2, V_lag3, V_lag4
V_lag5, V_lag6, V_lag7, V_lag8, V_lag9
V_lag10, V_lag11, V_lag12, V_lag13, V_lag14
V_lag15, V_lag16, V_lag17, V_lag18, V_lag19
V_lag20, V_lag21, V_lag22, V_lag23, Ox(ppm)_roll_mean_3
Ox(ppm)_roll_std_6, NO(ppm)_roll_mean_3, NO(ppm)_roll_std_6, NO2(ppm)_roll_mean_3, NO2(ppm)_roll_std_6
U_roll_mean_3, U_roll_std_6, V_roll_mean_3, V_roll_std_6, Ox(ppm)_diff_1
Ox(ppm)_diff_2, Ox(ppm)_diff_3, NO(ppm)_diff_3, NO2(ppm)_diff_3, U_diff_3
V_diff_3, hour_sin, hour_cos, dayofweek, is_weekend

Metrics per Forecast Step:

Ox(ppm)_t+01 - R²: nan, MAE: 0.0017, RMSE: 0.0017
Ox(ppm)_t+02 - R²: nan, MAE: 0.0004, RMSE: 0.0004
Ox(ppm)_t+03 - R²: nan, MAE: 0.0006, RMSE: 0.0006
Ox(ppm)_t+04 - R²: nan, MAE: 0.0001, RMSE: 0.0001
Ox(ppm)_t+05 - R²: nan, MAE: 0.0004, RMSE: 0.0004
Ox(ppm)_t+06 - R²: nan, MAE: 0.0047, RMSE: 0.0047
Ox(ppm)_t+07 - R²: nan, MAE: 0.0060, RMSE: 0.0060
Ox(ppm)_t+08 - R²: nan, MAE: 0.0034, RMSE: 0.0034
Ox(ppm)_t+09 - R²: nan, MAE: 0.0012, RMSE: 0.0012
Ox(ppm)_t+10 - R²: nan, MAE: 0.0057, RMSE: 0.0057
Ox(ppm)_t+11 - R²: nan, MAE: 0.0059, RMSE: 0.0059
Ox(ppm)_t+12 - R²: nan, MAE: 0.0025, RMSE: 0.0025
Ox(ppm)_t+13 - R²: nan, MAE: 0.0122, RMSE: 0.0122
Ox(ppm)_t+14 - R²: nan, MAE: 0.0015, RMSE: 0.0015
Ox(ppm)_t+15 - R²: nan, MAE: 0.0108, RMSE: 0.0108
Ox(ppm)_t+16 - R²: nan, MAE: 0.0008, RMSE: 0.0008
Ox(ppm)_t+17 - R²: nan, MAE: 0.0001, RMSE: 0.0001
Ox(ppm)_t+18 - R²: nan, MAE: 0.0003, RMSE: 0.0003
Ox(ppm)_t+19 - R²: nan, MAE: 0.0018, RMSE: 0.0018
Ox(ppm)_t+20 - R²: nan, MAE: 0.0018, RMSE: 0.0018
Ox(ppm)_t+21 - R²: nan, MAE: 0.0006, RMSE: 0.0006
Ox(ppm)_t+22 - R²: nan, MAE: 0.0035, RMSE: 0.0035
Ox(ppm)_t+23 - R²: nan, MAE: 0.0153, RMSE: 0.0153
Ox(ppm)_t+24 - R²: nan, MAE: 0.0031, RMSE: 0.0031

MAE, RMSE, and R² for each Forecast Step

