

Time series analysis of Air Passenger

```
In [34]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt

from statsmodels.tsa.seasonal import seasonal_decompose
```

```
In [35]: # Read the data
df1 = pd.read_csv('AirPassenger.csv')
```

```
In [36]: # Check data types
df1.dtypes
```

```
Out[36]: Year-Month    object
Pax                  int64
dtype: object
```

```
In [37]: # We are providing inputs to tell pandas that we are trying to work with time series
df1 = pd.read_csv('AirPassenger.csv', parse_dates = ['Year-Month'])
```

```
In [38]: df1.dtypes
```

```
Out[38]: Year-Month    datetime64[ns]
Pax                  int64
dtype: object
```

```
In [39]: df1.head()
```

```
Out[39]:
```

	Year-Month	Pax
0	1949-01-01	112
1	1949-02-01	118
2	1949-03-01	132
3	1949-04-01	129
4	1949-05-01	121

```
In [40]: # It is recommended that we make our time series reference as the index  
df1 = pd.read_csv('AirPassenger.csv', parse_dates = ['Year-Month'], index_col = 'Year-Month')
```

```
In [41]: df1.head()
```

```
Out[41]:
```

	Pax
Year-Month	
1949-01-01	112
1949-02-01	118
1949-03-01	132
1949-04-01	129
1949-05-01	121

```
In [42]: # We can conveniently do slicing i.e. obtain data for a specific time period  
df1['1951-04-01':'1952-03-01']
```

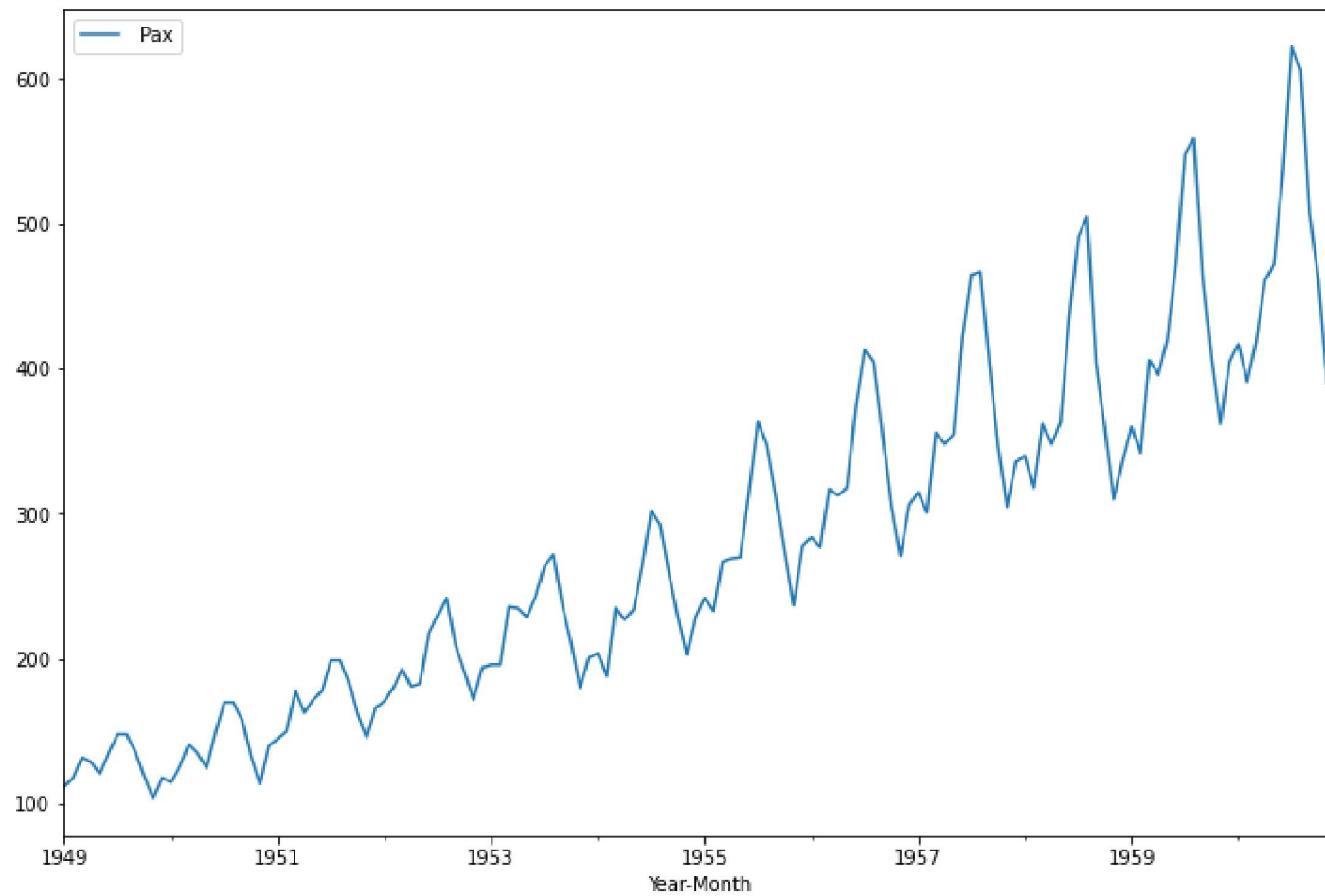
Out[42]:

	Pax
Year-Month	
1951-04-01	163
1951-05-01	172
1951-06-01	178
1951-07-01	199
1951-08-01	199
1951-09-01	184
1951-10-01	162
1951-11-01	146
1951-12-01	166
1952-01-01	171
1952-02-01	180
1952-03-01	193

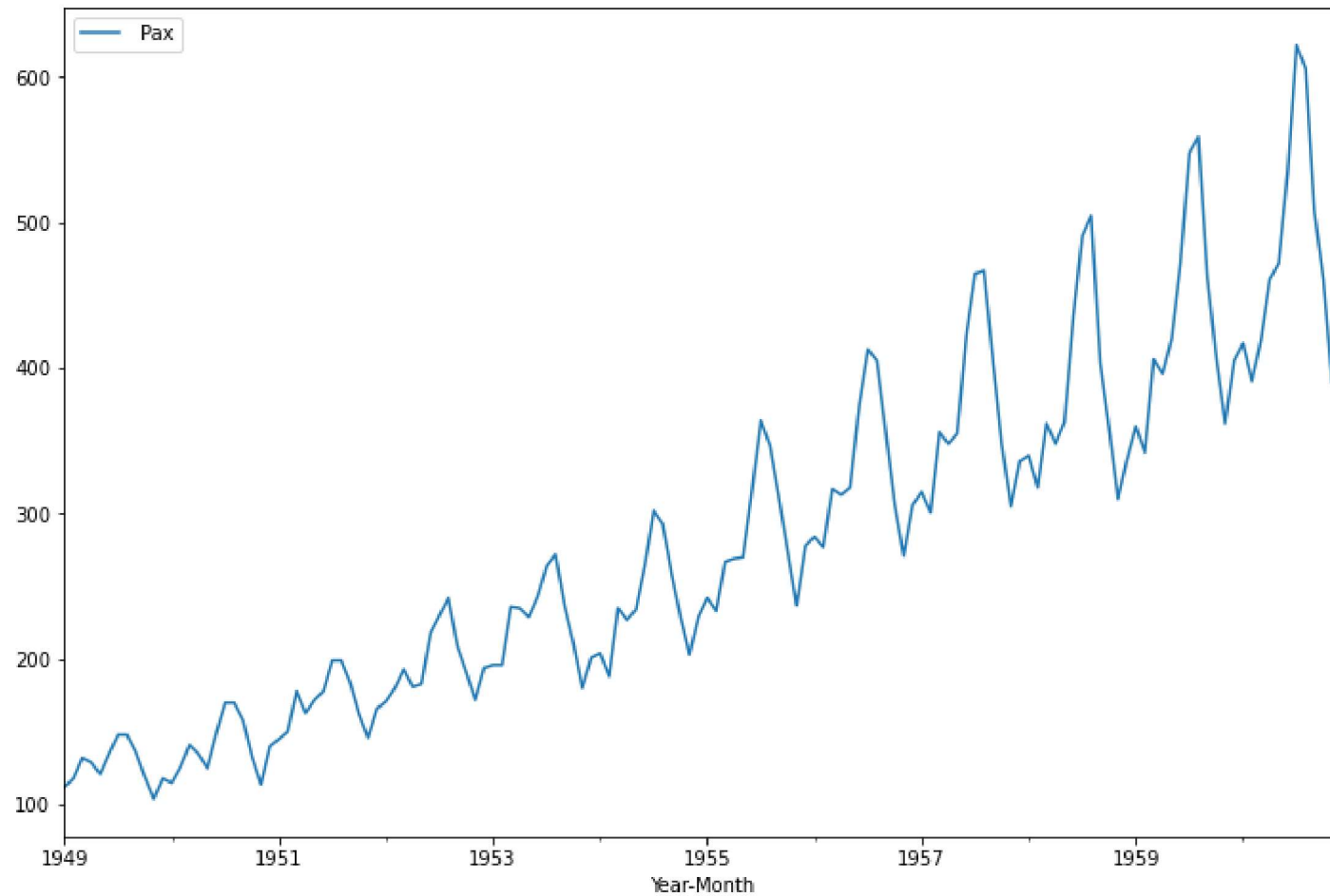
```
In [43]: # We can check values corresponding to a specific time point  
df1.loc['1960-05-01']
```

Out[43]: Pax 472
Name: 1960-05-01 00:00:00, dtype: int64

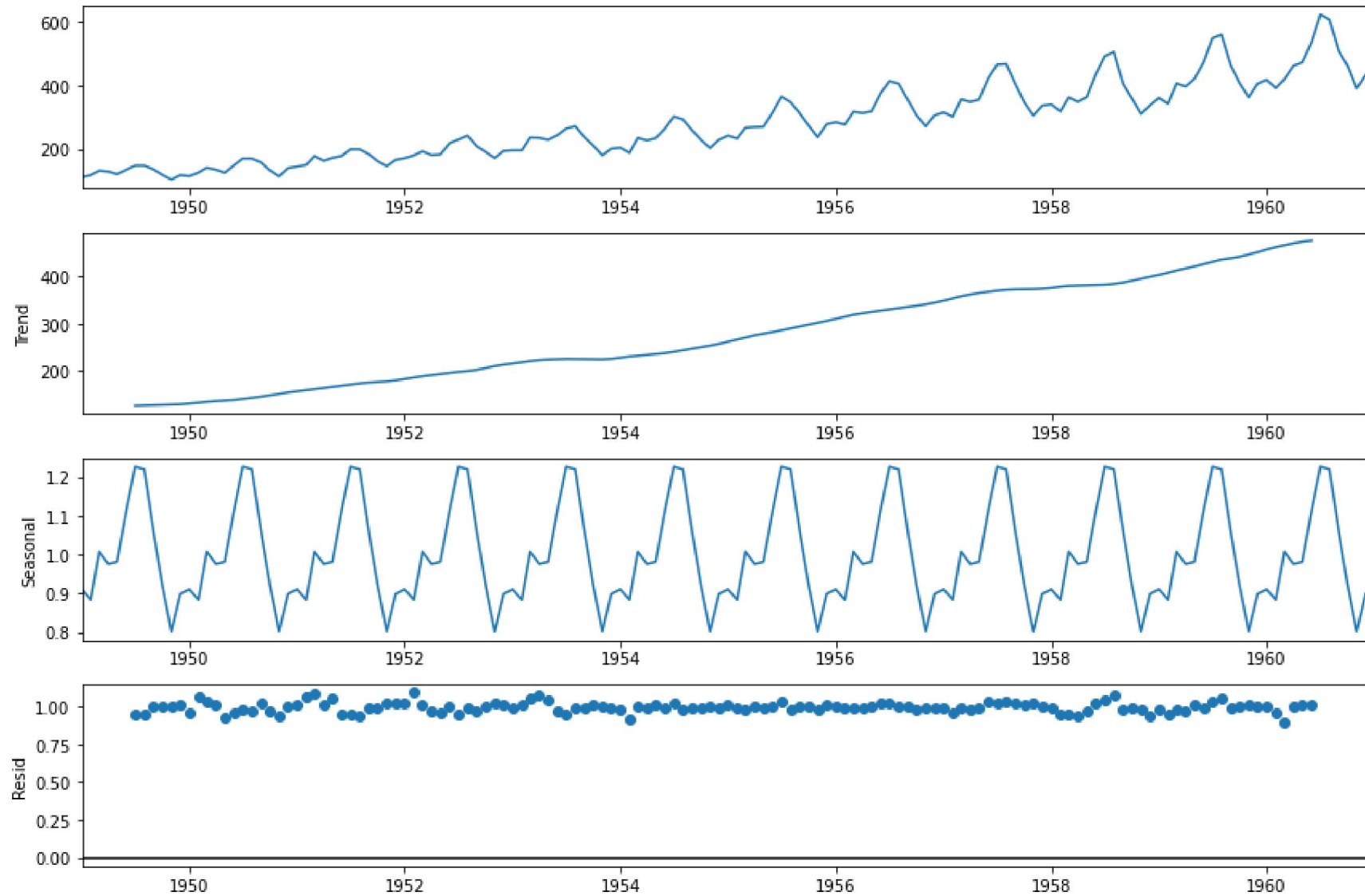
```
In [44]: # Plot the time series  
df1.plot()  
plt.show()
```



```
In [45]: # Increase the figure size
from pylab import rcParams
rcParams['figure.figsize'] = 12, 8
df1.plot()
plt.show()
```



```
In [46]: # Decompose the time series multiplicatively  
df1_mul_decompose = seasonal_decompose(df1,model="multiplicative")  
df1_mul_decompose.plot()  
plt.show()
```



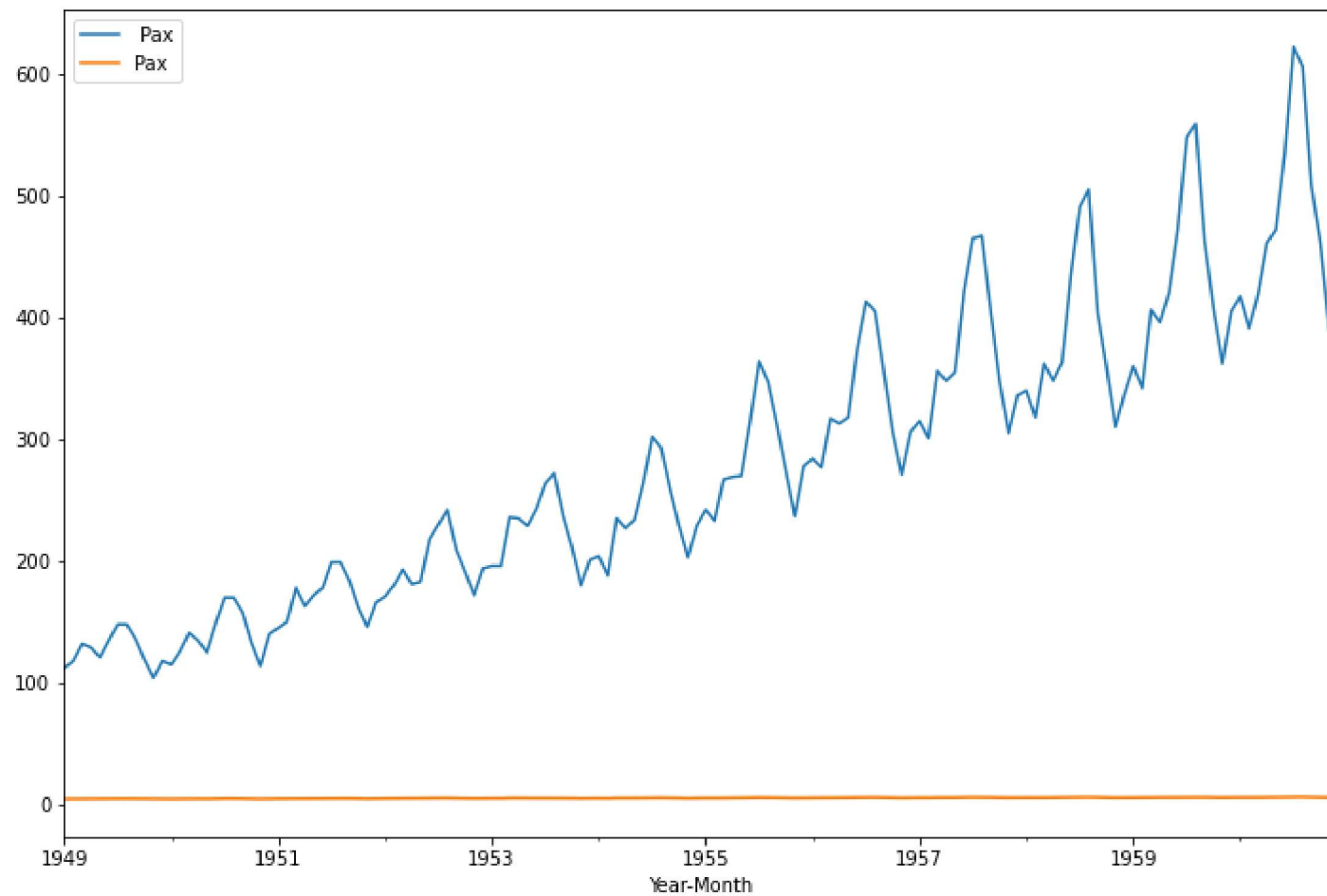
```
In [47]: # Lets try to do log transformation  
df1_log = df1.copy()
```

```
In [48]: df1_log['Pax'] = np.log(df1)
```

```
In [49]: df1_log.Pax
```

```
Out[49]: Year-Month  
1949-01-01    4.718499  
1949-02-01    4.770685  
1949-03-01    4.882802  
1949-04-01    4.859812  
1949-05-01    4.795791  
          ...  
1960-08-01    6.406880  
1960-09-01    6.230481  
1960-10-01    6.133398  
1960-11-01    5.966147  
1960-12-01    6.068426  
Name: Pax, Length: 144, dtype: float64
```

```
In [50]: # Visualize the log transformed series  
df1_log.plot()  
plt.show()
```



In [51]: *# Compare with the original series*

```
plt.subplot(2,1,1)
plt.title('Original Time Series')
plt.plot(df1)

plt.subplot(2,1,2)
plt.title('Log Transformed Time Series')
plt.plot(df1_log)
plt.tight_layout()
```



Analyzed by

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In []: