

```
1 from pandas import read_csv
2 series = read_csv('/content/daily-minimum-temperatures.csv', header=0, index_col=0)
3 print(series.describe())
```

```
Temp
count  3650.000000
mean    11.177753
std      4.071837
min       0.000000
25%      8.300000
50%     11.000000
75%     14.000000
max     26.300000
```

```
1 series.isnull().sum()

Temp    0
dtype: int64
```

```
1 series=series.dropna()
```

```
1 series.isnull().sum()

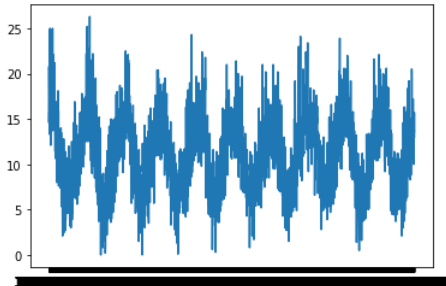
Temp    0
dtype: int64
```

```
1 series.isnull().values.any()

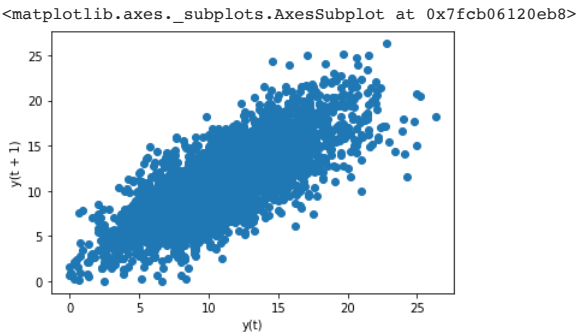
False
```

```
1 from pandas import read_csv
2 from matplotlib import pyplot
3 series = read_csv('/content/daily-minimum-temperatures.csv', header=0, index_col=0)
```

```
1 pyplot.plot(series)
2 pyplot.show()
```



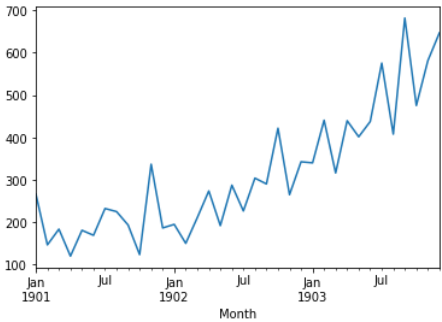
```
1 from pandas.plotting import lag_plot
2 lag_plot(series)
```



```
1 from pandas import read_csv
2 from pandas import datetime
3 from matplotlib import pyplot
4
5 def parser(x):
6     return datetime.strptime('190'+x, '%Y-%m')
7
8 series = read_csv('/content/shampoo-sales.csv', header=0, parse_dates=[0], index_col=0, squeeze=True, date_parser=parser)
9 print(series.head())
10 series.plot()
11 pyplot.show()
```

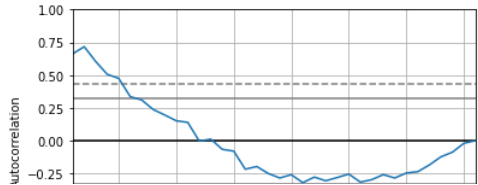
/usr/local/lib/python3.6/dist-packages/ipykernel\_launcher.py:6: FutureWarning: The pandas.datetime class is deprecated and will be removed from pandas in a future version. Import from datetime instead.

```
Month
1901-01-01    266.0
1901-02-01    145.9
1901-03-01    183.1
1901-04-01    119.3
1901-05-01    180.3
Name: Sales, dtype: float64
```



```
1 # Plot the autocorrelation graph
2 from pandas import read_csv
3 from pandas import datetime
4 from matplotlib import pyplot
5 from pandas.plotting import autocorrelation_plot
6
7 def parser(x):
8     return datetime.strptime('190'+x, '%Y-%m')
9
10 series = read_csv('shampoo-sales.csv', header=0, parse_dates=[0], index_col=0, squeeze=True, date_parser=parser)
11 autocorrelation_plot(series)
12 pyplot.show()
```

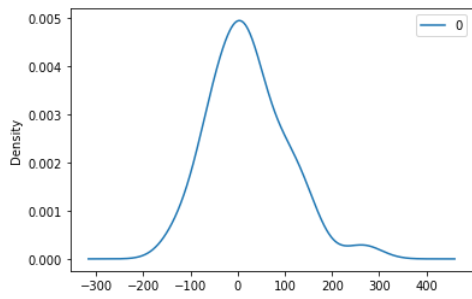
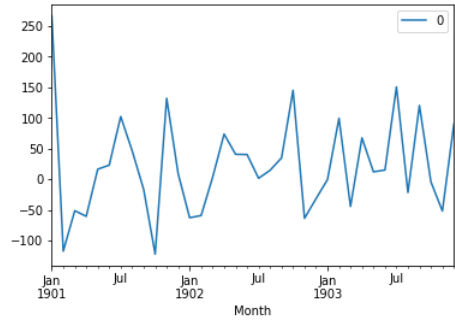
/usr/local/lib/python3.6/dist-packages/ipykernel\_launcher.py:8: FutureWarning: The pandas.datetime class is deprecated and will be removed from pandas in a future version. Import from datetime instead.



```
1 !pip install --upgrade statsmodels
2 # fit an ARIMA model and plot residual errors
3 from pandas import datetime
4 from pandas import read_csv
5 from pandas import DataFrame
6 from statsmodels.tsa.arima.model import ARIMA
7 from matplotlib import pyplot
8 # load dataset
9 def parser(x):
10     return datetime.strptime('190'+x, '%Y-%m')
11 series = read_csv('shampoo-sales.csv', header=0, index_col=0, parse_dates=True, squeeze=True, date_parser=parser)
12 series.index = series.index.to_period('M')
13 # fit model
14 model = ARIMA(series, order=(5,1,0))
15 model_fit = model.fit()
16 # summary of fit model
17 print(model_fit.summary())
18 # line plot of residuals
19 residuals = DataFrame(model_fit.resid)
20 residuals.plot()
21 pyplot.show()
22 # density plot of residuals
23 residuals.plot(kind='kde')
24 pyplot.show()
25 # summary stats of residuals
26 print(residuals.describe())
```

Covariance type:		OpG				
	coef	std err	z	P> z	[0.025	0.975]
ar.L1	-0.9014	0.247	-3.647	0.000	-1.386	-0.417
ar.L2	-0.2284	0.268	-0.851	0.395	-0.754	0.298
ar.L3	0.0747	0.291	0.256	0.798	-0.497	0.646
ar.L4	0.2519	0.340	0.742	0.458	-0.414	0.918
ar.L5	0.3344	0.210	1.593	0.111	-0.077	0.746
sigma2	4728.9608	1316.021	3.593	0.000	2149.607	7308.314
=====						
Ljung-Box (L1) (Q):		0.61	Jarque-Bera (JB):		0.96	
Prob(Q):		0.44	Prob(JB):		0.62	
Heteroskedasticity (H):		1.07	Skew:		0.28	
Prob(H) (two-sided):		0.90	Kurtosis:		2.41	
=====						

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



count	36.000000
mean	21.936144
std	80.774430
min	-122.292030
25%	-35.040859
50%	13.147219
75%	68.848286
max	266.000000

```
1 from pandas import read_csv
2 from pandas import datetime
3 from matplotlib import pyplot
4 from statsmodels.tsa.arima.model import ARIMA
5 from sklearn.metrics import mean_squared_error
6 from math import sqrt
7 # load dataset
8 def parser(x):
9     return datetime.strptime('190'+x, '%Y-%m')
10 series = read_csv('shampoo-sales.csv', header=0, index_col=0, parse_dates=True, squeeze=True, date_parser=parser)
11 series.index = series.index.to_period('M')
12 # split into train and test sets
13 x = series.values
```

```
14 size = int(len(X) * 0.66)
15 train, test = X[0:size], X[size:len(X)]
16 history = [x for x in train]
17 predictions = list()
18 # walk-forward validation
19 for t in range(len(test)):
20     model = ARIMA(history, order=(5,1,0))
21     model_fit = model.fit()
22     output = model_fit.forecast()
23     yhat = output[0]
24     predictions.append(yhat)
25     obs = test[t]
26     history.append(obs)
27     print('predicted=%f, expected=%f' % (yhat, obs))
28 # evaluate forecasts
29 rmse = sqrt(mean_squared_error(test, predictions))
30 print('Test RMSE: %.3f' % rmse)
31 # plot forecasts against actual outcomes
32 pyplot.plot(test)
33 pyplot.plot(predictions, color='red')
34 pyplot.show()
```

```

/usr/local/lib/python3.6/dist-packages/ipykernel_launcher.py:9: FutureWarning: The pandas.datetime class is deprecated and will be removed from pandas in a future version. Import from datetime instead.
if __name__ == '__main__':
predicted=343.272180, expected=342.300000
predicted=293.329674, expected=339.700000
predicted=368.668956, expected=440.400000
predicted=335.044741, expected=315.900000
predicted=363.220221, expected=439.300000
predicted=357.645324, expected=401.300000
predicted=443.047835, expected=437.400000
predicted=378.365674, expected=575.500000
predicted=459.415021, expected=407.600000
predicted=526.890876, expected=682.000000
predicted=457.231274, expected=475.300000
predicted=672.914943, expected=581.300000
predicted=531.541449, expected=646.900000
Test RMSE: 89.021
```

