# **AdEase Case Study**

# Introduction

- AdEase is an ads and marketing-based company helping businesses elicit maximum clicks @ minimum cost.
- AdEase is an ad infrastructure to help businesses promote themselves easily, effectively, and economically
- AdEase is trying to understand the per page view report for different wikipedia pages for 550 days, and forecasting the number of views so that you can predict and optimize the ad placement for your clients.
- By leveraging data science and time series, Ad Ease can forecast page visits for different languages.

# What is expected?

You are working in the Data Science team of Ad ease trying to understand the per page view report for different wikipedia pages for 550 days, and forecasting the number of views so that you can predict and optimize the ad placement for your clients. You are provided with the data of 145k wikipedia pages and daily view count for each of them. Your clients belong to different regions and need data on how their ads will perform on pages in different languages.

# 1. Data Ingestion

Read data from gdrive

```
import os
import gdown
import zipfile

# file_id = "1AbCDEfGhIJklMNopQRstuVWxyz12345"
# output_path = "train_1.csv" # rename if needed
# gdown.download(f"https://drive.google.com/uc?id={file_id}", output_path, quiet=Fa

zip_id = "11ulnI8MB1BSMzzI4ox1jK7jbAwsxdbqo"
zip_path = "train_1.zip"

# Download the zip only if it doesn't already exist
if not os.path.exists(zip_path):
    gdown.download(f"https://drive.google.com/uc?id={zip_id}", zip_path, quiet=Falselse:
```

```
print(f"{zip_path} already exists. Skipping download.")

# Extract directly into current working directory (no subfolder)

# Skip extraction if the expected main file already exists

expected_file = "train_1.csv"

if not os.path.exists(expected_file):
    with zipfile.ZipFile(zip_path) as z:
        z.extractall(path=".")
    print("Extraction complete to current directory.")

else:
    print(f"{expected_file} already present. Skipping extraction.")
```

```
Downloading...

From (original): https://drive.google.com/uc?id=11uLnI8MB1BSMzzI4ox1jK7jbAwsxdbqo

From (redirected): https://drive.google.com/uc?id=11uLnI8MB1BSMzzI4ox1jK7jbAwsxdbqo&
confirm=t&uuid=a75cf7e2-d6e9-470a-a5c3-02bf603e7af1

To: c:\Users\FPK1COB\Documents\Learning\TimeSeries\AdEase_CaseStudy\train_1.zip
100%| 101M/101M [05:47<00:00, 292kB/s]
```

Extraction complete to current directory.

# 2.Libraries

**Required Libraries** 

```
In [31]: # libraries to analyze data
         import numpy as np
         import pandas as pd
         # libraries to visualize data
         import matplotlib.pyplot as plt
         import seaborn as sns
         import re
         import statsmodels.api as sm
         from statsmodels.tsa.seasonal import seasonal decompose
         from statsmodels.graphics.tsaplots import plot_acf
         from statsmodels.graphics.tsaplots import plot_pacf
         from sklearn.metrics import (
             mean_squared_error as mse,
             mean absolute error as mae,
             mean_absolute_percentage_error as mape
         from statsmodels.tsa.arima.model import ARIMA
```

# 3. Import Data

```
In [32]: # read the file into a pandas dataframe
df = pd.read_csv('train_1.csv')
# look at the datatypes of the columns
```

```
print(df.info())
     print(f'Shape of the dataset is {df.shape}')
     print(f'Number of nan/null values in each column: \n{df.isna().sum()}')
     *************
    <class 'pandas.core.frame.DataFrame'>
    RangeIndex: 145063 entries, 0 to 145062
    Columns: 551 entries, Page to 2016-12-31
    dtypes: float64(550), object(1)
    memory usage: 609.8+ MB
    None
    **************
    ****************
    Shape of the dataset is (145063, 551)
    *************
    *****************
    Number of nan/null values in each column:
    Page
              0
    2015-07-01
           20740
    2015-07-02 20816
    2015-07-03
           20544
    2015-07-04
            20654
            . . .
           3701
    2016-12-27
    2016-12-28
           3822
    2016-12-29
           3826
    2016-12-30
           3635
    2016-12-31
            3465
    Length: 551, dtype: int64
    ***************
In [33]: print(f'Number of unique values in each column: \n{df.nunique()}')
     print(f'Duplicate entries: \n{df.duplicated().value_counts()}')
```

```
Number of unique values in each column:
           145063
Page
2015-07-01
             6898
2015-07-02
             6823
2015-07-03
             6707
2015-07-04
             6995
2016-12-27
             8938
2016-12-28
             8819
2016-12-29
             8761
2016-12-30
             8733
2016-12-31
             8826
Length: 551, dtype: int64
**************
*************
Duplicate entries:
False
       145063
```

In [34]: df.head(20)

Name: count, dtype: int64

Out[34]:

	Page	2015- 07-01	2015- 07-02	2015- 07-03	2015- 07-04	2015- 07-05	2015 07-0
0	2NE1_zh.wikipedia.org_all-access_spider	18.0	11.0	5.0	13.0	14.0	9.
1	2PM_zh.wikipedia.org_all-access_spider	11.0	14.0	15.0	18.0	11.0	13.
2	3C_zh.wikipedia.org_all-access_spider	1.0	0.0	1.0	1.0	0.0	4.
3	4minute_zh.wikipedia.org_all-access_spider	35.0	13.0	10.0	94.0	4.0	26.
4	52_Hz_I_Love_You_zh.wikipedia.org_all-access_s	NaN	NaN	NaN	NaN	NaN	Nai
5	5566_zh.wikipedia.org_all-access_spider	12.0	7.0	4.0	5.0	20.0	8.
6	91 Days_zh.wikipedia.org_all-access_spider	NaN	NaN	NaN	NaN	NaN	Nai
7	A'N'D_zh.wikipedia.org_all-access_spider	118.0	26.0	30.0	24.0	29.0	127.
8	AKB48_zh.wikipedia.org_all-access_spider	5.0	23.0	14.0	12.0	9.0	9.
9	ASCII_zh.wikipedia.org_all-access_spider	6.0	3.0	5.0	12.0	6.0	5.
10	ASTRO_zh.wikipedia.org_all-access_spider	NaN	NaN	NaN	NaN	NaN	1.
11	Ahq_e-Sports_Club_zh.wikipedia.org_all-access	2.0	1.0	4.0	4.0	2.0	6.
12	All_your_base_are_belong_to_us_zh.wikipedia.or	2.0	5.0	5.0	1.0	3.0	3.
13	AlphaGo_zh.wikipedia.org_all-access_spider	NaN	NaN	NaN	NaN	NaN	Nai
14	Android_zh.wikipedia.org_all-access_spider	8.0	27.0	9.0	25.0	25.0	10.
15	Angelababy_zh.wikipedia.org_all-access_spider	40.0	17.0	25.0	42.0	41.0	7.
16	Apink_zh.wikipedia.org_all-access_spider	61.0	33.0	21.0	10.0	26.0	11.
17	Apple_II_zh.wikipedia.org_all-access_spider	4.0	8.0	4.0	9.0	7.0	4.
18	As_One_zh.wikipedia.org_all-access_spider	13.0	7.0	14.0	11.0	20.0	5.
19	B-PROJECT_zh.wikipedia.org_all-access_spider	NaN	NaN	NaN	NaN	NaN	Nai

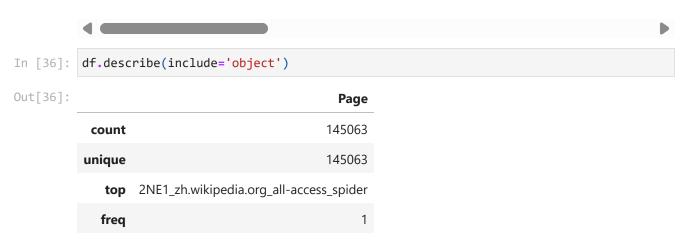
20 rows × 551 columns



In [35]: df.describe()

Out[35]:		2015-07-01	2015-07-02	2015-07-03	2015-07-04	2015-07-05	2015-07-0
	count	1.243230e+05	1.242470e+05	1.245190e+05	1.244090e+05	1.244040e+05	1.245800e+(
	mean	1.195857e+03	1.204004e+03	1.133676e+03	1.170437e+03	1.217769e+03	1.290273e+(
	std	7.275352e+04	7.421515e+04	6.961022e+04	7.257351e+04	7.379612e+04	8.054448e+(
	min	0.000000e+00	0.000000e+00	0.000000e+00	0.000000e+00	0.000000e+00	0.000000e+0
	25%	1.300000e+01	1.300000e+01	1.200000e+01	1.300000e+01	1.400000e+01	1.100000e+(
	50%	1.090000e+02	1.080000e+02	1.050000e+02	1.050000e+02	1.130000e+02	1.130000e+(
	75%	5.240000e+02	5.190000e+02	5.040000e+02	4.870000e+02	5.400000e+02	5.550000e+(
	max	2.038124e+07	2.075219e+07	1.957397e+07	2.043964e+07	2.077211e+07	2.254467e+(

8 rows × 550 columns



## Observation

- There are **145063** entries with 551 columns,
- Which means there are 145063 wikipedia pages with views for 550 days
- There are null/missing values in each of the dates
- But there are no duplicates
- There are **145063** unique wikipedia pages

reading Exog\_Campaign\_eng file containing flag for each date indicating if those dates had a campaign/significant event which could have influenced the page views

```
In [37]: file_id = "1GvWoXIxe1RaMWMSp1nNow46Nxh_7vdzE"
    output_path = "Exog_Campaign_eng"  # rename if needed
    gdown.download(f"https://drive.google.com/uc?id={file_id}", output_path, quiet=Fals

Downloading...
From: https://drive.google.com/uc?id=1GvWoXIxe1RaMWMSp1nNOw46Nxh_7vdzE
    To: c:\Users\FPK1COB\Documents\Learning\TimeSeries\AdEase_CaseStudy\Exog_Campaign_en
    g
    100%| 1.10k/1.10k [00:00<00:00, 1.15MB/s]</pre>
```

```
Out[37]: 'Exog Campaign eng'
In [38]: exog_en = pd.read_csv('Exog_Campaign_eng')
     # look at the datatypes of the columns
     print(exog_en.info())
     print('**********************************\n')
     print(f'Shape of the dataset is {exog_en.shape}')
     print(f'Number of nan/null values in each column: \n{exog_en.isna().sum()}')
     print(f'Number of unique values in each column: \n{exog en.nunique()}')
     print(f'Duplicate entries: \n{exog_en.duplicated().value_counts()}')
    *************
    <class 'pandas.core.frame.DataFrame'>
    RangeIndex: 550 entries, 0 to 549
    Data columns (total 1 columns):
     # Column Non-Null Count Dtype
       Exog
           550 non-null
                    int64
     0
    dtypes: int64(1)
    memory usage: 4.4 KB
    None
    **************
    **************
    Shape of the dataset is (550, 1)
    *************
    **************
    Number of nan/null values in each column:
    Exog
    dtype: int64
    *************
    **************
    Number of unique values in each column:
    Exog
         2
    dtype: int64
    ****************
    **************
    Duplicate entries:
    True
         548
    False
    Name: count, dtype: int64
In [39]: exog_en.head()
```

Out[39]:		Exog
	0	0
	1	0
	2	0
	3	0
	4	0

## Observation

- For every **550** entries in **Exog\_Campaign\_eng** there are corresponding 550 days in the **train\_1.csv** dataset
- No null/missing values
- 2 unique values 1 ans 0

## 4. EDA

## 4.1 Date Columns

```
data_columns = df.columns[1:]
 df[data_columns].isna().sum().plot(figsize=(12,6))
 plt.show()
20000
17500
15000
12500
10000
7500
5000
2500
     2015-07-01
                     2015-10-09
                                     2016-01-17
                                                     2016-04-26
                                                                      2016-08-04
                                                                                      2016-11-12
```

## Observation

- The null values are keep decreasing with dates(time)
- We can infer that pages which are launched recently will not have views prior to launch

We can fill those values with zeros.

```
df[data_columns] = df[data_columns].fillna(0)
         df.isna().sum()
In [42]:
Out[42]: Page
          2015-07-01
                        a
          2015-07-02
                        0
          2015-07-03
          2015-07-04
          2016-12-27
          2016-12-28
          2016-12-29
          2016-12-30
          2016-12-31
          Length: 551, dtype: int64
```

# 4.2 Extract information from page column

like

- page name
- Language
- domain
- Device type used to access data
- access origin

# 4.2. Extracting Page name from page column

```
In [43]:
         df.Page.sample(10)
         100627
                     Myхаммед ru.wikipedia.org all-access all-agents
Out[43]:
         16317
                   Руни,_Уэйн_ru.wikipedia.org_mobile-web_all-agents
                   Liste_de_noms_de_couleur_fr.wikipedia.org_all-...
         26176
         106447
                       萊文斯基醜聞_zh.wikipedia.org_mobile-web_all-agents
         140469
                   Jutta_Winkelmann_de.wikipedia.org_all-access_a...
         120089
                        田中みな実_ja.wikipedia.org_all-access_all-agents
                   File:Roger_Waters_18_May_2008_London_02_Arena....
         78688
         59075
                         武田梨奈_ja.wikipedia.org_mobile-web_all-agents
                           藜麥_zh.wikipedia.org_mobile-web_all-agents
         105261
         133263
                             松たか子_ja.wikipedia.org_all-access_spider
         Name: Page, dtype: object
```

The page column contains data in the below format:

#### SPECIFIC NAME \_ LANGUAGE.wikipedia.org \_ ACCESS TYPE \_ ACCESS ORIGIN

having information about page name, the domain, device type used to access the page, aso the request origin(spider or browser age 2.)

#### Why we commented above code?

- The above code findall tries to scan entire page name and lists with similar format
- But re.search only returns the first entry which would be sufficient and fast

```
In [45]:
    def extract_page_name(page):
        try:
            return re.search(r'^(.*?)_', page).group(1)
        except:
            return page

df['name'] = df.Page.apply(extract_page_name)
df[['Page', 'name']].head(10)
```

C:\Users\FPK1COB\AppData\Local\Temp\ipykernel\_27144\4170752469.py:7: PerformanceWarn ing: DataFrame is highly fragmented. This is usually the result of calling `frame.i nsert` many times, which has poor performance. Consider joining all columns at once using pd.concat(axis=1) instead. To get a de-fragmented frame, use `newframe = fram e.copy()`

df['name'] = df.Page.apply(extract\_page\_name)

Out[45]:		Page	name
	0	2NE1_zh.wikipedia.org_all-access_spider	2NE1
	1	2PM_zh.wikipedia.org_all-access_spider	2PM
	2	3C_zh.wikipedia.org_all-access_spider	3C
	3	4minute_zh.wikipedia.org_all-access_spider	4minute
	4	52_Hz_I_Love_You_zh.wikipedia.org_all-access_s	52
	5	5566_zh.wikipedia.org_all-access_spider	5566
	6	91 Days_zh.wikipedia.org_all-access_spider	91Days
	7	A'N'D_zh.wikipedia.org_all-access_spider	A'N'D
	8	AKB48_zh.wikipedia.org_all-access_spider	AKB48
	9	ASCII_zh.wikipedia.org_all-access_spider	ASCII

# 4.2.2 Extracting Language from Page column

re.search(r'\_\w{2}.wikipedia.org')

```
['zh' 'fr' 'en' 'un' 'ru' 'de' 'ja' 'es']
```

C:\Users\FPK1COB\AppData\Local\Temp\ipykernel\_27144\3534192211.py:6: PerformanceWarn
ing: DataFrame is highly fragmented. This is usually the result of calling `frame.i
nsert` many times, which has poor performance. Consider joining all columns at once
using pd.concat(axis=1) instead. To get a de-fragmented frame, use `newframe = fram
e.copy()`

df['language'] = df.Page.apply(extract\_language)

In [47]: df.head(10)

Out[47]:	Page	2015-	2015-	2015-	2015-	2015-	2015-	2015-
	rage	07-01	07-02	07-03	07-04	07-05	07-06	07-07

	Luge	07-01	07-02	07-03	07-04	07-05	07-06	07-07
0	2NE1_zh.wikipedia.org_all- access_spider	18.0	11.0	5.0	13.0	14.0	9.0	9.0
1	2PM_zh.wikipedia.org_all- access_spider	11.0	14.0	15.0	18.0	11.0	13.0	22.0
2	3C_zh.wikipedia.org_all-access_spider	1.0	0.0	1.0	1.0	0.0	4.0	0.0
3	4minute_zh.wikipedia.org_all- access_spider	35.0	13.0	10.0	94.0	4.0	26.0	14.0
4	52_Hz_I_Love_You_zh.wikipedia.org_all-access_s	0.0	0.0	0.0	0.0	0.0	0.0	0.0
5	5566_zh.wikipedia.org_all- access_spider	12.0	7.0	4.0	5.0	20.0	8.0	5.0
6	91Days_zh.wikipedia.org_all- access_spider	0.0	0.0	0.0	0.0	0.0	0.0	0.0
7	A'N'D_zh.wikipedia.org_all- access_spider	118.0	26.0	30.0	24.0	29.0	127.0	53.0
8	AKB48_zh.wikipedia.org_all- access_spider	5.0	23.0	14.0	12.0	9.0	9.0	35.0
9	ASCII_zh.wikipedia.org_all- access_spider	6.0	3.0	5.0	12.0	6.0	5.0	4.0

10 rows × 553 columns

```
In [48]:
    language_name_mapping ={
        'zh': 'Chinese',
        'fr': 'French',
        'en': 'English',
        'un': 'unknown',
        'ru': 'Russian',
        'de': 'German',
        'ja': 'Japanese',
        'es': 'Spanish'
    }
    df['language'] = df['language'].map(language_name_mapping)
    df['language'].value_counts().plot(kind='bar', title='Number of pages by language')
    plt.show()
```

# Number of pages by language 25000 15000 Chinese Chinese Russian Russi

```
In [49]: ## % pages of different Languages
round(df['language'].value_counts(normalize=True)*100, 2)
```

```
Out[49]: language
          English
                      16.62
                      14.08
          Japanese
                     12.79
          German
          unknown
                     12.31
          French
                     12.27
          Chinese
                     11.88
                     10.36
          Russian
                      9.70
          Spanish
         Name: proportion, dtype: float64
```

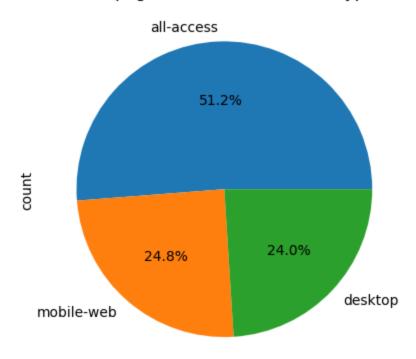
#### Observation

- Maximum number of pages are in English with 16.62%
- Followed by Japanese with 14.08%

## 4.2.3 Extracting access type

file:///C:/Users/FPK1COB/Downloads/AdEase CaseStudy.html

## % of pages with diffrent access type



#### Observation

- Nearly half of the pages have all access
- Rest half are either accessible on mobile or desktop with almost equal percentage

# 4.2.4 Extracting access origin

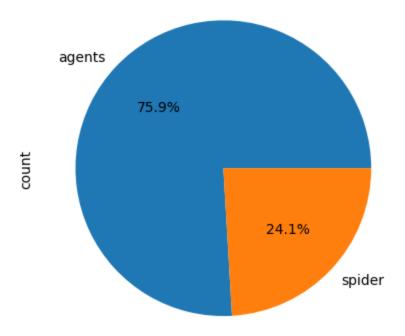
```
In [51]: df['access_origin'] = df['Page'].str.findall('spider|agents').apply(lambda x: x[0])
    df['access_origin'].value_counts().plot(kind='pie', autopct='%1.1f%', title='% of
    plt.show()
C:\Users\FPK1COB\AppData\Local\Temp\ipykernel_27144\1560931515.py:1: PerformanceWarn
ing: DataFrame is highly fragmented. This is usually the result of calling `frame is
```

ing: DataFrame is highly fragmented. This is usually the result of calling `frame.i nsert` many times, which has poor performance. Consider joining all columns at once using pd.concat(axis=1) instead. To get a de-fragmented frame, use `newframe = fram e.copy()`

df['access\_origin'] = df['Page'].str.findall('spider|agents').apply(lambda x: x
[0])

10/10/25, 2:59 PM AdEase\_CaseStudy

# % of pages with diffrent access origin



# Observations

• Most pages(75.9%) have **agents** as access origin

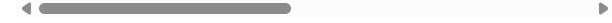
# **5.Aggregating and Pivoting**

In [52]: df.head(10)

Out[52]:

	Page	2015- 07-01	2015- 07-02	2015- 07-03	2015- 07-04	2015- 07-05	2015- 07-06	2015- 07-07
0	2NE1_zh.wikipedia.org_all- access_spider	18.0	11.0	5.0	13.0	14.0	9.0	9.0
1	2PM_zh.wikipedia.org_all- access_spider	11.0	14.0	15.0	18.0	11.0	13.0	22.0
2	3C_zh.wikipedia.org_all-access_spider	1.0	0.0	1.0	1.0	0.0	4.0	0.0
3	4minute_zh.wikipedia.org_all- access_spider	35.0	13.0	10.0	94.0	4.0	26.0	14.0
4	52_Hz_I_Love_You_zh.wikipedia.org_all-access_s	0.0	0.0	0.0	0.0	0.0	0.0	0.0
5	5566_zh.wikipedia.org_all- access_spider	12.0	7.0	4.0	5.0	20.0	8.0	5.0
6	91Days_zh.wikipedia.org_all- access_spider	0.0	0.0	0.0	0.0	0.0	0.0	0.0
7	A'N'D_zh.wikipedia.org_all- access_spider	118.0	26.0	30.0	24.0	29.0	127.0	53.0
8	AKB48_zh.wikipedia.org_all- access_spider	5.0	23.0	14.0	12.0	9.0	9.0	35.0
9	ASCII_zh.wikipedia.org_all- access_spider	6.0	3.0	5.0	12.0	6.0	5.0	4.0

10 rows × 555 columns



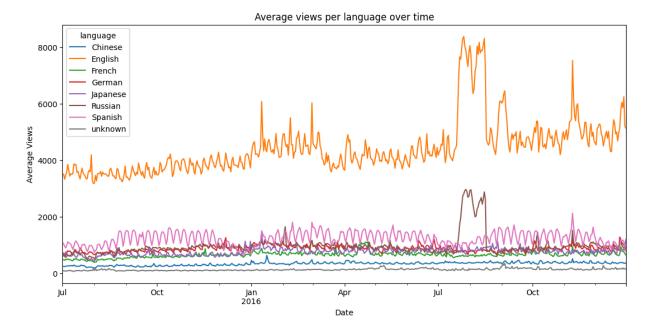
#### Aggregating on language by taking average views per language for each date

```
In [53]: df_agg = df.drop(columns=['Page', 'name', 'access_type', 'access_origin'])
    df_agg = df_agg.groupby(['language']).mean().T.reset_index()
    df_agg['index'] = pd.to_datetime(df_agg['index'])
    df_agg = df_agg.set_index('index')
    df_agg.head(10)
```

Out[53]:	language	Chinese	English	French	German	Japanese	Russian	Sp
	index							
	2015-07- 01	240.582042	3513.862203	475.150994	714.968405	580.647056	629.999601	1085.97
	2015-07- 02	240.941958	3502.511407	478.202000	705.229741	666.672801	640.902876	1037.81
	2015-07- 03	239.344071	3325.357889	459.837659	676.877231	602.289805	594.026295	954.41
	2015-07- 04	241.653491	3462.054256	491.508932	621.145145	756.509177	558.728132	896.05
	2015-07- 05	257.779674	3575.520035	482.557746	722.076185	725.720914	595.029157	974.50
	2015-07- 06	259.114864	3849.736021	502.741209	794.832480	632.399148	640.986287	1110.63
	2015-07- 07	258.832260	3643.523063	485.945399	770.814256	615.184181	626.293436	1082.56
	2015-07- 08	265.589529	3437.871080	476.998820	782.077641	611.462337	623.360205	1050.66
	2015-07- 09	263.964420	3517.459391	472.061903	752.939990	596.067642	638.550726	1030.84
	2015-07- 10	274.414592	3497.571594	445.495057	701.702593	619.299300	731.252297	937.12

# 5.1 Time Series plot for all languages

```
In [54]: df_agg.plot(figsize=(13,6), title='Average views per language over time')
  plt.xlabel('Date')
  plt.ylabel('Average Views')
  plt.show()
```



#### **Observations:**

- English pages are the most visited pages
- Followed by Spanish
- English pages have upward trend
- There is an unusual peak from mid of July to end of August 2016 for English and Russian pages

# 6 Stationarity, Detrending, ACF and PACF plots

## **6.1 Stationarity Test**

#### **Using Augmented Dickey-Fuller test to check for stationarity**

- H0: The series is not stationary
- H1: The series is stationary

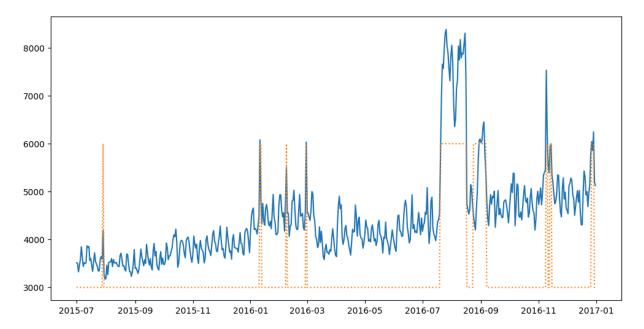
```
ADF test for Chinese:
Time series is non-stationary
-----
ADF test for English:
Time series is non-stationary
_____
ADF test for French:
Time series is non-stationary
-----
ADF test for German:
Time series is non-stationary
ADF test for Japanese:
Time series is non-stationary
_____
ADF test for Russian:
Time series is stationary
-----
ADF test for Spanish:
Time series is stationary
ADF test for unknown:
Time series is stationary
-----
```

## **Observations:**

- Only Spanish, Russian page visits are stationary
- Chinese, English, French, German and Japanese page visits are not stationary.

#### Starting with English

```
In [57]: english_ts = df_agg['English']
In [58]: fig, ax = plt.subplots(figsize=(12,6))
    ax.plot(english_ts.index, english_ts)
    ax.plot(english_ts.index, (exog_en + 1)*3000, ":") ## As english pages min mean is plt.show()
```



## **Observation:**

- From above plot the ts looks like linear upward trend and linear seasonality
- Unusual spikes in page visits during the special events marked with orange peaks

# 6.2 De-Trending and De-seasoning

```
In [59]: english_ts.diff(1).dropna().plot(figsize=(12, 3))
plt.show()

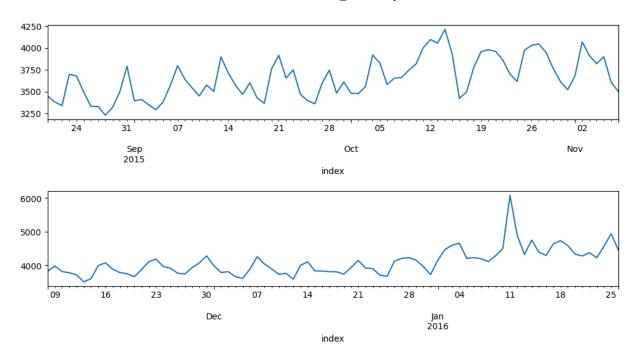
2000-
1000-
0-1000-
-1000-
-2000-
Oct Jan Apr Jul Oct
```

```
In [60]: adfuller_test(english_ts.diff(1).dropna())
```

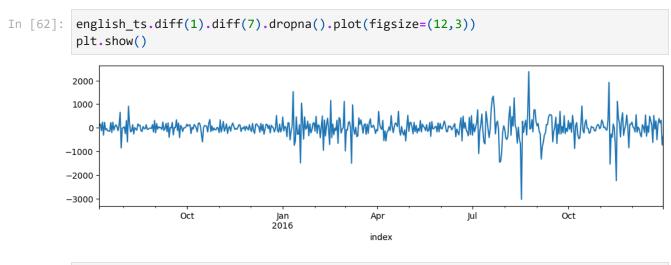
Time series is stationary

Series become stationary by doing first order diffrencing => d = 1

```
In [61]: ## Deseasoning
    ## check any small part of series
    english_ts[50:130].plot(figsize=(12,2))
    plt.show()
    english_ts[130:210].plot(figsize=(12,2))
    plt.show()
```



Seasonality is observed for every 7 days ==> s=7



In [63]: adfuller\_test(english\_ts.diff(1).diff(7).dropna())

Time series is stationary

As **Trend** and **Seasonality** are removed manually, ADF test gives **time series is stationary** 

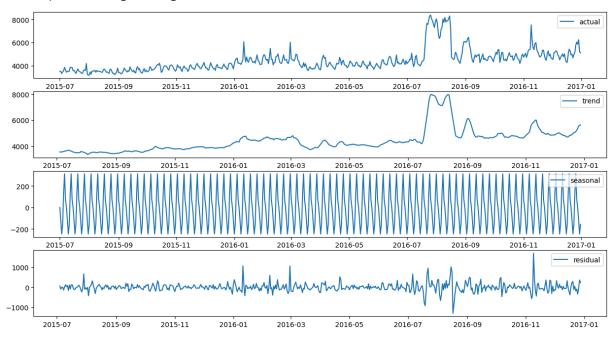
# 6.3. Auto de-composition

Auto decomposition using statsmodel library to decompose time series

```
In [64]: decom = seasonal_decompose(english_ts)
    english_ts_trend = decom.trend
    english_ts_seasonal = decom.seasonal
    english_ts_res = decom.resid
    plt.figure(figsize=(15,8))
    plt.subplot(411)
    plt.plot(english_ts, label = 'actual')
```

```
plt.legend()
plt.subplot(412)
plt.plot(english_ts_trend, label = 'trend')
plt.legend()
plt.subplot(413)
plt.plot(english_ts_seasonal, label = 'seasonal')
plt.legend()
plt.subplot(414)
plt.plot(english_ts_res, label = 'residual')
plt.legend()
```

Out[64]: <matplotlib.legend.Legend at 0x297a5937510>



# 6.4 ACF and PACF plots

```
In [65]: fig, ax = plt.subplots(1,2,figsize=(12,3))
            plot_acf(ax=ax[0], x=english_ts.diff(1).dropna())
           plot_pacf(ax=ax[1], x=english_ts.diff(1).dropna())
           plt.show()
                                                                                 Partial Autocorrelation
                               Autocorrelation
           1.00
                                                                1.00
           0.75
                                                                0.75
           0.50
                                                                0.50
           0.25
                                                                0.25
           0.00
                                                                0.00
          -0.25
                                                                -0.25
          -0.50
                                                                -0.50
          -0.75
                                                                -0.75
          -1.00
                                                                -1.00
                        5
                              10
                                      15
                                             20
                                                    25
                                                                                           15
                                                                                                   20
                                                                                                          25
                                                                             5
                                                                                    10
```

 From the PACF plot, we can see that there are 3 significant lags, at 5, 7 and 21. So P=1,2 or 3

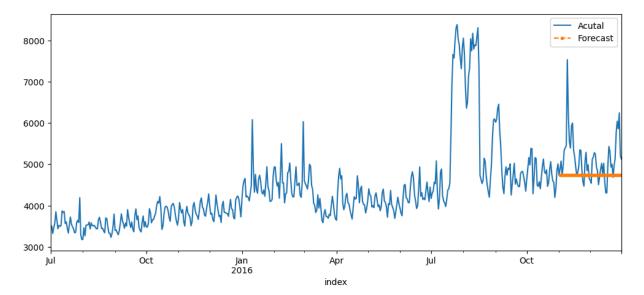
- From the ACF plot, we can see that there are 3 significant lags, at 7, 14 and 21. So Q=1,2 or 3
- From the PACF plot, the cut-off is right from lag 0 and same for ACF plot.
   hence, p and q = 0 or 1

# 7. Model building and Evaluation

```
In [66]: # Creating a function to print values of all these metrics.
def performance(actual, predicted, print_metrics=True):
    MAE = round(mae(actual, predicted), 3)
    RMSE = round(mse(actual, predicted)**0.5, 3)
    MAPE = round(mape(actual, predicted), 3)
    if(print_metrics==True):
        print('MAE :', MAE)
        print('RMSE :', RMSE)
        print('MAPE:', MAPE)
    return MAE, RMSE, MAPE
```

#### 7.1 ARIMA model

```
In [67]: timeSeries = english_ts.copy(deep=True)
In [68]: n_forecast = 60
         model = ARIMA(timeSeries[:-n_forecast], order=(0,1,0))
         model = model.fit()
         predicted = model.forecast(steps=n_forecast, alpha=0.05)
         plt.figure(figsize=(12,5))
         timeSeries.plot(label='Acutal')
         predicted.plot(label='Forecast', linestyle='dashed', marker='.')
         plt.legend(loc='upper right')
         plt.show()
         (_,_,) = performance(timeSeries.values[-n_forecast:], predicted.values, print_metr
        c:\Users\FPK1COB\Documents\Learning\TimeSeries\venv\Lib\site-packages\statsmodels\ts
        a\base\tsa_model.py:473: ValueWarning: No frequency information was provided, so inf
        erred frequency D will be used.
          self._init_dates(dates, freq)
        c:\Users\FPK1COB\Documents\Learning\TimeSeries\venv\Lib\site-packages\statsmodels\ts
        a\base\tsa_model.py:473: ValueWarning: No frequency information was provided, so inf
        erred frequency D will be used.
          self. init dates(dates, freq)
        c:\Users\FPK1COB\Documents\Learning\TimeSeries\venv\Lib\site-packages\statsmodels\ts
        a\base\tsa_model.py:473: ValueWarning: No frequency information was provided, so inf
        erred frequency D will be used.
          self._init_dates(dates, freq)
        c:\Users\FPK1COB\Documents\Learning\TimeSeries\venv\Lib\site-packages\statsmodels\ts
        a\statespace\representation.py:374: FutureWarning: Unknown keyword arguments: dict_k
        eys(['alpha']).Passing unknown keyword arguments will raise a TypeError beginning in
        version 0.15.
          warnings.warn(msg, FutureWarning)
```



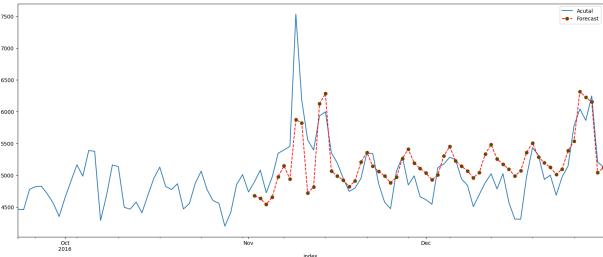
MAE : 477.636 RMSE : 672.778 MAPE: 0.086

model is not doing good job even for diff comb of p and q

#### 7.2 SARIMAX model

```
In [69]:
        from statsmodels.tsa.statespace.sarimax import SARIMAX
In [70]: ## let's try to include exogenous model
         exog = exog_en['Exog'].to_numpy()
         p,d,q,P,D,Q,S = 1,1,1,1,1,1,7
         n_forecast = 60
         model = SARIMAX(timeSeries[:-n_forecast],
                         order=(p,d,q),
                         seasonal_order=(P, D, Q, S),
                         exog= exog[:-n_forecast],
                         initialization='approximate_diffuse'
         model = model.fit()
         moder_forecast = model.forecast(steps=n_forecast, dynamic = True, exog = pd.DataFra
         plt.figure(figsize=(20,8))
         timeSeries[-100:].plot(label='Acutal')
         moder_forecast[-100:].plot(label = 'Forecast', color = 'red', linestyle='dashed', m
         plt.legend(loc='upper right')
         plt.show()
         (_,_,) = performance(timeSeries.values[-n_forecast:], predicted.values, print_metr
```

c:\Users\FPK1COB\Documents\Learning\TimeSeries\venv\Lib\site-packages\statsmodels\ts
a\base\tsa\_model.py:473: ValueWarning: No frequency information was provided, so inf
erred frequency D will be used.
 self.\_init\_dates(dates, freq)
c:\Users\FPK1COB\Documents\Learning\TimeSeries\venv\Lib\site-packages\statsmodels\ts
a\base\tsa\_model.py:473: ValueWarning: No frequency information was provided, so inf
erred frequency D will be used.
 self.\_init\_dates(dates, freq)



MAE : 477.636 RMSE : 672.778 MAPE: 0.086

#### Observation

SARIMAX model results are better, we need to do grid search to find the best params

```
In [71]: def SARIMAX_search(timeSeries, forecast, p_list, d_list, q_list, P_list, D_list, Q_
             counter = 0
             perf_df = pd.DataFrame(columns=['serial', 'pdq', 'PDQs', 'mape', 'rmse'])
             for p in p_list:
                  for d in d_list:
                     for q in q list:
                          for P in P_list:
                              for D in D_list:
                                  for Q in Q_list:
                                      for s in s_list:
                                          try:
                                              model = SARIMAX(timeSeries[:-n forecast],
                                                              order =(p,d,q),
                                                              seasonal_order=(P, D, Q, s),
                                                              exog = exog[:-n_forecast],
                                                              initialization='approximate_dif
                                              model = model.fit()
                                              model_forecast = model.forecast(n_forecast, dyn
                                              MAE, RMSE, MAPE = performance(timeSeries.values
                                              counter += 1
                                              list_row = [counter, (p,d,q), (P,D,Q,s), MAPE,
```

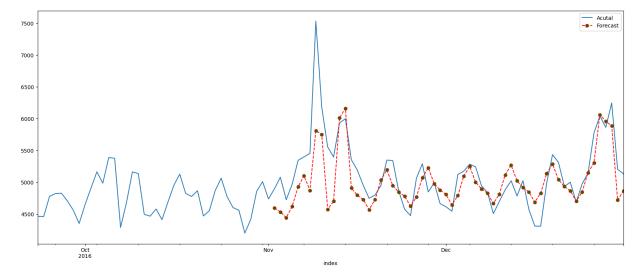
```
In [72]: import warnings
         warnings.filterwarnings("ignore")
         timeSeries = english_ts.copy(deep=True)
         n forecast = 60
         p_list = [0,1]
         d_{list} = [1]
         q_list = [0,1]
         P_{list} = [2,3]
         D_{list} = [1]
         Q_{list} = [2,3]
         s_list = [7]
         exog = exog_en['Exog'].to_numpy()
         perf_df = SARIMAX_search(timeSeries, n_forecast, p_list, d_list, q_list, P_list, D_
         perf_df.sort_values(['mape', 'rmse'])
        Combination 1 out of 16
        Combination 2 out of 16
        Combination 3 out of 16
        Combination 4 out of 16
        Combination 5 out of 16
        Combination 6 out of 16
        Combination 7 out of 16
        Combination 8 out of 16
        Combination 9 out of 16
        Combination 10 out of 16
        Combination 11 out of 16
        Combination 12 out of 16
        Combination 13 out of 16
        Combination 14 out of 16
        Combination 15 out of 16
```

Combination 16 out of 16

Out[72]:		serial	pdq	PDQs	mape	rmse
	13	14	(1, 1, 1)	(2, 1, 3, 7)	0.051	378.666
	12	13	(1, 1, 1)	(2, 1, 2, 7)	0.054	372.375
	11	12	(1, 1, 0)	(3, 1, 3, 7)	0.056	411.755
	9	10	(1, 1, 0)	(2, 1, 3, 7)	0.056	412.042
	15	16	(1, 1, 1)	(3, 1, 3, 7)	0.057	384.258
	5	6	(0, 1, 1)	(2, 1, 3, 7)	0.057	416.966
	14	15	(1, 1, 1)	(3, 1, 2, 7)	0.059	392.151
	7	8	(0, 1, 1)	(3, 1, 3, 7)	0.061	437.273
	3	4	(0, 1, 0)	(3, 1, 3, 7)	0.061	437.976
	10	11	(1, 1, 0)	(3, 1, 2, 7)	0.062	444.530
	6	7	(0, 1, 1)	(3, 1, 2, 7)	0.062	444.976
	2	3	(0, 1, 0)	(3, 1, 2, 7)	0.062	447.552
	1	2	(0, 1, 0)	(2, 1, 3, 7)	0.063	448.904
	4	5	(0, 1, 1)	(2, 1, 2, 7)	0.064	456.425
	8	9	(1, 1, 0)	(2, 1, 2, 7)	0.064	456.481
	0	1	(0, 1, 0)	(2, 1, 2, 7)	0.064	458.305

p,d,q,P,D,Q,s = 1,1,1,2,1,3,7 gives lowest mape

```
In [73]: exog = exog_en['Exog'].to_numpy()
         p,d,q,P,D,Q,S = 1,1,1,2,1,3,7
         n_forecast = 60
         model = SARIMAX(timeSeries[:-n_forecast],
                         order=(p,d,q),
                         seasonal_order=(P, D, Q, S),
                         exog= exog[:-n_forecast],
                         initialization='approximate_diffuse'
         model = model.fit()
         moder_forecast = model.forecast(steps=n_forecast, dynamic = True, exog = pd.DataFra
         plt.figure(figsize=(20,8))
         timeSeries[-100:].plot(label='Acutal')
         moder_forecast[-100:].plot(label = 'Forecast', color = 'red', linestyle='dashed', m
         plt.legend(loc='upper right')
         plt.show()
         (_,_,_) = performance(timeSeries.values[-n_forecast:], moder_forecast.values, print
```



MAE : 269.539 RMSE : 378.666 MAPE: 0.051

#### Observation

• SARIMAX model has shown best results after tuning the parameters

# 7.4 Facebook Prophet

```
In [74]: # Install required dependencies for Prophet
         # %pip install cython
         # %pip install prophet
In [75]: timeSeries = english_ts.copy(deep=True).reset_index()
         timeSeries = timeSeries[['index', 'English']]
         timeSeries.columns = ['ds', 'y']
         timeSeries['ds'] = pd.to_datetime(timeSeries['ds'])
         exog = exog_en['Exog']
         timeSeries['exog'] = exog.values
         timeSeries.tail()
Out[75]:
                      ds
                                   y exog
         545 2016-12-27 6040.680728
         546 2016-12-28 5860.227559
         547 2016-12-29 6245.127510
          548 2016-12-30 5201.783018
          549 2016-12-31 5127.916418
                                         0
In [76]:
         from prophet import Prophet
         model = Prophet(interval_width=0.95, weekly_seasonality=True)
         model.add_regressor('exog')
         n_forecast = 60
```

```
model.fit(timeSeries)
forecast_dates = model.make_future_dataframe(periods=0)
forecast_dates['exog'] = timeSeries['exog']
forecast = model.predict(forecast_dates)

timeSeries['yhat'] = forecast['yhat']
timeSeries['yhat_upper'] = forecast['yhat_upper']
timeSeries['yhat_lower'] = forecast['yhat_lower']

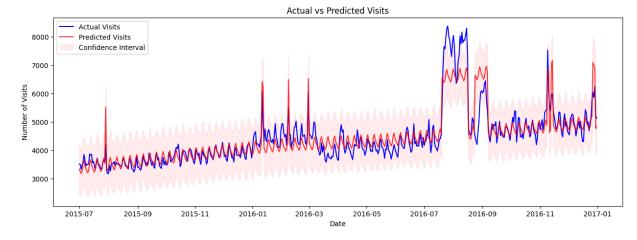
(_,_,) = performance(timeSeries['y'], timeSeries['yhat'], print_metrics=True)
```

```
Importing plotly failed. Interactive plots will not work.
14:45:22 - cmdstanpy - INFO - Chain [1] start processing
14:45:22 - cmdstanpy - INFO - Chain [1] done processing
MAE : 287.499
```

RMSE : 441.92 MAPE: 0.06

```
In [77]: plt.figure(figsize=(15, 5))
  plt.plot(timeSeries['ds'], timeSeries['y'], label='Actual Visits', color='blue')
  plt.plot(timeSeries['ds'], timeSeries['yhat'], label='Predicted Visits', color='red
  plt.fill_between(timeSeries['ds'], timeSeries['yhat_lower'], timeSeries['yhat_upper

  plt.xlabel('Date')
  plt.ylabel('Number of Visits')
  plt.title('Actual vs Predicted Visits')
  plt.legend()
  plt.show()
```



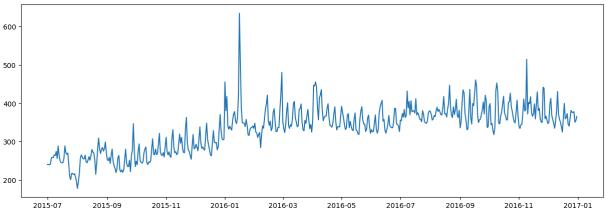
## Observation

- Prophet capturing more efficiently trend and unusual peak
- Even seasonality capturing is very well

# 7.5 Other Languages

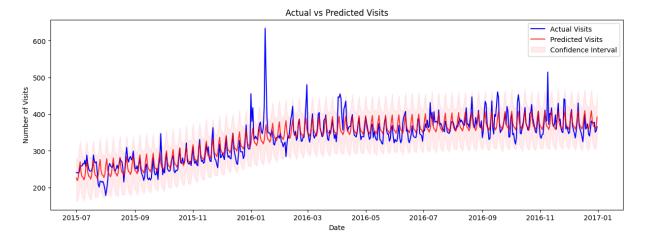
#### 7.5.1 Chinese

```
In [78]: timeSeries = df_agg['Chinese'].copy(deep=True)
         fig, ax = plt.subplots(figsize=(15, 5))
         ax.plot(timeSeries.index, timeSeries)
         plt.show()
         timeSeries = timeSeries.reset_index()
         timeSeries = timeSeries[['index', 'Chinese']]
         timeSeries.columns = ['ds', 'y']
         timeSeries['ds'] = pd.to_datetime(timeSeries['ds'])
         timeSeries.tail()
         model = Prophet(interval_width=0.95, weekly_seasonality=True)
         model.fit(timeSeries)
         forecast_dates = model.make_future_dataframe(periods=0)
         forecast = model.predict(forecast_dates)
         timeSeries['yhat'] = forecast['yhat']
         timeSeries['yhat_upper'] = forecast['yhat_upper']
         timeSeries['yhat_lower'] = forecast['yhat_lower']
         (_,_,) = performance(timeSeries['y'], timeSeries['yhat'], print_metrics=True)
         # Plot actual vs predicted visits
         plt.figure(figsize=(15, 5))
         plt.plot(timeSeries['ds'], timeSeries['y'], label='Actual Visits', color='blue')
         plt.plot(timeSeries['ds'], timeSeries['yhat'], label='Predicted Visits', color='red
         plt.fill_between(timeSeries['ds'], timeSeries['yhat_lower'], timeSeries['yhat_upper']
         plt.xlabel('Date')
         plt.ylabel('Number of Visits')
         plt.title('Actual vs Predicted Visits')
         plt.legend()
         plt.show()
```



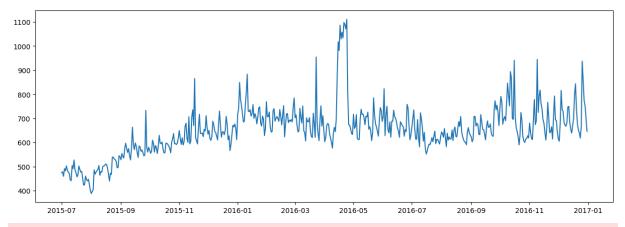
```
14:45:23 - cmdstanpy - INFO - Chain [1] start processing
14:45:23 - cmdstanpy - INFO - Chain [1] done processing
```

MAE : 19.352 RMSE : 28.702 MAPE: 0.058



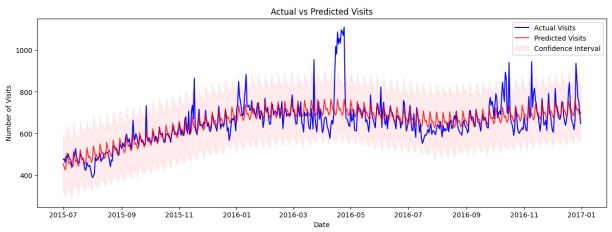
#### 7.5.2 French

```
In [79]: timeSeries = df_agg['French'].copy(deep=True)
         fig, ax = plt.subplots(figsize=(15, 5))
         ax.plot(timeSeries.index, timeSeries)
         plt.show()
         timeSeries = timeSeries.reset index()
         timeSeries = timeSeries[['index', 'French']]
         timeSeries.columns = ['ds', 'y']
         timeSeries['ds'] = pd.to_datetime(timeSeries['ds'])
         timeSeries.tail()
         model = Prophet(interval_width=0.95, weekly_seasonality=True)
         model.fit(timeSeries)
         forecast_dates = model.make_future_dataframe(periods=0)
         forecast = model.predict(forecast_dates)
         timeSeries['yhat'] = forecast['yhat']
         timeSeries['yhat_upper'] = forecast['yhat_upper']
         timeSeries['yhat_lower'] = forecast['yhat_lower']
         (_,_,) = performance(timeSeries['y'], timeSeries['yhat'], print_metrics=True)
         # Plot actual vs predicted visits
         plt.figure(figsize=(15, 5))
         plt.plot(timeSeries['ds'], timeSeries['y'], label='Actual Visits', color='blue')
         plt.plot(timeSeries['ds'], timeSeries['yhat'], label='Predicted Visits', color='red
         plt.fill_between(timeSeries['ds'], timeSeries['yhat_lower'], timeSeries['yhat_upper
         plt.xlabel('Date')
         plt.ylabel('Number of Visits')
         plt.title('Actual vs Predicted Visits')
         plt.legend()
         plt.show()
```



```
14:45:23 - cmdstanpy - INFO - Chain [1] start processing
14:45:23 - cmdstanpy - INFO - Chain [1] done processing
```

MAE : 42.004 RMSE : 68.664 MAPE: 0.061



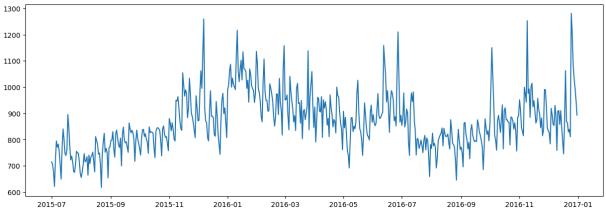
#### 7.5.3 German

```
In [80]:
         timeSeries = df_agg['German'].copy(deep=True)
         fig, ax = plt.subplots(figsize=(15, 5))
         ax.plot(timeSeries.index, timeSeries)
         plt.show()
         timeSeries = timeSeries.reset_index()
         timeSeries = timeSeries[['index', 'German']]
         timeSeries.columns = ['ds', 'y']
         timeSeries['ds'] = pd.to_datetime(timeSeries['ds'])
         timeSeries.tail()
         model = Prophet(interval_width=0.95, weekly_seasonality=True)
         model.fit(timeSeries)
         forecast_dates = model.make_future_dataframe(periods=0)
         forecast = model.predict(forecast_dates)
         timeSeries['yhat'] = forecast['yhat']
         timeSeries['yhat_upper'] = forecast['yhat_upper']
         timeSeries['yhat_lower'] = forecast['yhat_lower']
```

```
(_,_,_) = performance(timeSeries['y'], timeSeries['yhat'], print_metrics=True)

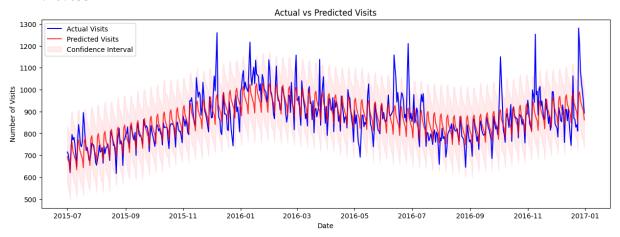
# Plot actual vs predicted visits
plt.figure(figsize=(15, 5))
plt.plot(timeSeries['ds'], timeSeries['y'], label='Actual Visits', color='blue')
plt.plot(timeSeries['ds'], timeSeries['yhat'], label='Predicted Visits', color='red
plt.fill_between(timeSeries['ds'], timeSeries['yhat_lower'], timeSeries['yhat_upper

plt.xlabel('Date')
plt.ylabel('Number of Visits')
plt.title('Actual vs Predicted Visits')
plt.legend()
plt.show()
```



14:45:24 - cmdstanpy - INFO - Chain [1] start processing 14:45:24 - cmdstanpy - INFO - Chain [1] done processing

MAE : 49.367 RMSE : 68.284 MAPE: 0.055

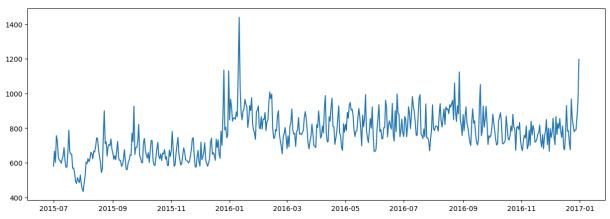


# 7.5.4 Japanese

```
In [81]: timeSeries = df_agg['Japanese'].copy(deep=True)
fig, ax = plt.subplots(figsize=(15, 5))
ax.plot(timeSeries.index, timeSeries)
plt.show()

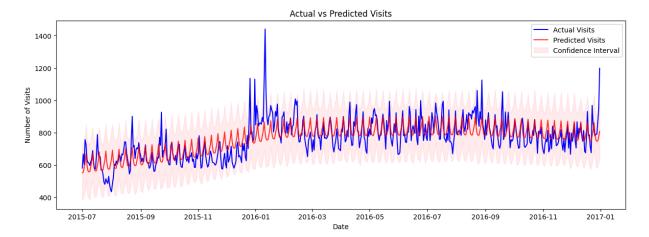
timeSeries = timeSeries.reset_index()
timeSeries = timeSeries[['index', 'Japanese']]
```

```
timeSeries.columns = ['ds', 'y']
timeSeries['ds'] = pd.to_datetime(timeSeries['ds'])
timeSeries.tail()
model = Prophet(interval_width=0.95, weekly_seasonality=True)
model.fit(timeSeries)
forecast_dates = model.make_future_dataframe(periods=0)
forecast = model.predict(forecast_dates)
timeSeries['yhat'] = forecast['yhat']
timeSeries['yhat_upper'] = forecast['yhat_upper']
timeSeries['yhat_lower'] = forecast['yhat_lower']
(_,_,) = performance(timeSeries['y'], timeSeries['yhat'], print_metrics=True)
# Plot actual vs predicted visits
plt.figure(figsize=(15, 5))
plt.plot(timeSeries['ds'], timeSeries['y'], label='Actual Visits', color='blue')
plt.plot(timeSeries['ds'], timeSeries['yhat'], label='Predicted Visits', color='red
plt.fill_between(timeSeries['ds'], timeSeries['yhat_lower'], timeSeries['yhat_upper']
plt.xlabel('Date')
plt.ylabel('Number of Visits')
plt.title('Actual vs Predicted Visits')
plt.legend()
plt.show()
```



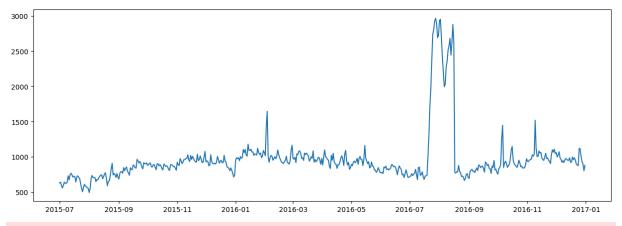
```
14:45:24 - cmdstanpy - INFO - Chain [1] start processing
14:45:24 - cmdstanpy - INFO - Chain [1] done processing
```

MAE : 61.17 RMSE : 84.08 MAPE: 0.08



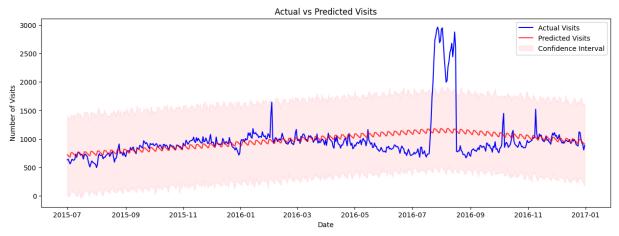
#### 7.5.5 Russian

```
In [82]: timeSeries = df_agg['Russian'].copy(deep=True)
         fig, ax = plt.subplots(figsize=(15, 5))
         ax.plot(timeSeries.index, timeSeries)
         plt.show()
         timeSeries = timeSeries.reset index()
         timeSeries = timeSeries[['index', 'Russian']]
         timeSeries.columns = ['ds', 'y']
         timeSeries['ds'] = pd.to_datetime(timeSeries['ds'])
         timeSeries.tail()
         model = Prophet(interval_width=0.95, weekly_seasonality=True)
         model.fit(timeSeries)
         forecast_dates = model.make_future_dataframe(periods=0)
         forecast = model.predict(forecast_dates)
         timeSeries['yhat'] = forecast['yhat']
         timeSeries['yhat_upper'] = forecast['yhat_upper']
         timeSeries['yhat_lower'] = forecast['yhat_lower']
         (_,_,) = performance(timeSeries['y'], timeSeries['yhat'], print_metrics=True)
         # Plot actual vs predicted visits
         plt.figure(figsize=(15, 5))
         plt.plot(timeSeries['ds'], timeSeries['y'], label='Actual Visits', color='blue')
         plt.plot(timeSeries['ds'], timeSeries['yhat'], label='Predicted Visits', color='red
         plt.fill_between(timeSeries['ds'], timeSeries['yhat_lower'], timeSeries['yhat_upper']
         plt.xlabel('Date')
         plt.ylabel('Number of Visits')
         plt.title('Actual vs Predicted Visits')
         plt.legend()
         plt.show()
```



```
14:45:25 - cmdstanpy - INFO - Chain [1] start processing
14:45:25 - cmdstanpy - INFO - Chain [1] done processing
```

MAE : 185.548 RMSE : 353.401 MAPE: 0.169



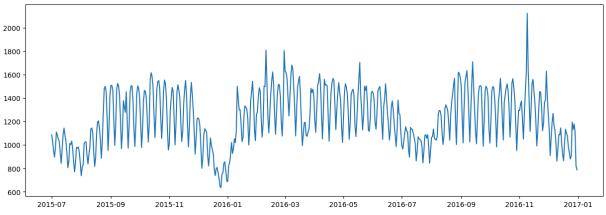
# 7.5.6 Spanish

```
In [83]:
         timeSeries = df_agg['Spanish'].copy(deep=True)
         fig, ax = plt.subplots(figsize=(15, 5))
         ax.plot(timeSeries.index, timeSeries)
         plt.show()
         timeSeries = timeSeries.reset_index()
         timeSeries = timeSeries[['index', 'Spanish']]
         timeSeries.columns = ['ds', 'y']
         timeSeries['ds'] = pd.to_datetime(timeSeries['ds'])
         timeSeries.tail()
         model = Prophet(interval_width=0.95, weekly_seasonality=True)
         model.fit(timeSeries)
         forecast_dates = model.make_future_dataframe(periods=0)
         forecast = model.predict(forecast_dates)
         timeSeries['yhat'] = forecast['yhat']
         timeSeries['yhat_upper'] = forecast['yhat_upper']
         timeSeries['yhat_lower'] = forecast['yhat_lower']
```

```
(_,_,_) = performance(timeSeries['y'], timeSeries['yhat'], print_metrics=True)

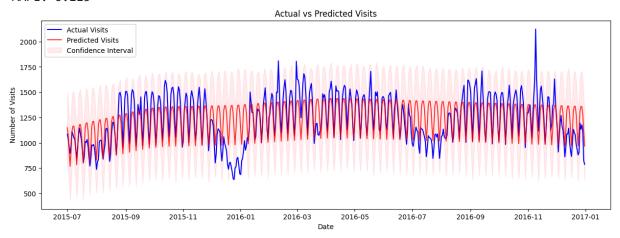
# Plot actual vs predicted visits
plt.figure(figsize=(15, 5))
plt.plot(timeSeries['ds'], timeSeries['y'], label='Actual Visits', color='blue')
plt.plot(timeSeries['ds'], timeSeries['yhat'], label='Predicted Visits', color='red
plt.fill_between(timeSeries['ds'], timeSeries['yhat_lower'], timeSeries['yhat_upper

plt.xlabel('Date')
plt.ylabel('Number of Visits')
plt.title('Actual vs Predicted Visits')
plt.legend()
plt.show()
```



14:45:25 - cmdstanpy - INFO - Chain [1] start processing 14:45:25 - cmdstanpy - INFO - Chain [1] done processing

MAE : 131.112 RMSE : 170.643 MAPE: 0.115



In [ ]: