

# Flight Training

## Library

```
library(fpp3)

## Warning: package 'fpp3' was built under R version 4.0.5

## -- Attaching packages ----- fpp3 0.4.0 --

## v tibble      3.1.4      v tsibble      1.0.1
## v dplyr       1.0.7      v tsibbledata 0.3.0
## v tidyr       1.1.4      v feasts      0.2.2
## v lubridate   1.7.10     v fable       0.3.1
## v ggplot2     3.3.5

## Warning: package 'tibble' was built under R version 4.0.5

## Warning: package 'dplyr' was built under R version 4.0.5

## Warning: package 'tidyr' was built under R version 4.0.5

## Warning: package 'lubridate' was built under R version 4.0.5

## Warning: package 'ggplot2' was built under R version 4.0.5

## Warning: package 'tsibble' was built under R version 4.0.5

## Warning: package 'tsibbledata' was built under R version 4.0.5

## Warning: package 'feasts' was built under R version 4.0.5

## Warning: package 'fabletools' was built under R version 4.0.5

## Warning: package 'fable' was built under R version 4.0.5

## -- Conflicts ----- fpp3_conflicts --
## x lubridate::date()      masks base::date()
## x dplyr::filter()        masks stats::filter()
## x tsibble::intersect()   masks base::intersect()
## x tsibble::interval()    masks lubridate::interval()
## x dplyr::lag()           masks stats::lag()
## x tsibble::setdiff()     masks base::setdiff()
## x tsibble::union()       masks base::union()
```

```
library(TTR)
```

```
## Warning: package 'TTR' was built under R version 4.0.5
```

```
library(ggplot2)
library(tsibble)
library(tsibbledata)
library(dplyr)
library(forecast)
```

```
## Warning: package 'forecast' was built under R version 4.0.5
```

```
## Registered S3 method overwritten by 'quantmod':
##   method      from
##   as.zoo.data.frame zoo
```

```
library(fpp)
```

```
## Warning: package 'fpp' was built under R version 4.0.5
```

```
## Loading required package: fma
```

```
## Warning: package 'fma' was built under R version 4.0.5
```

```
## Loading required package: expsmoother
```

```
## Warning: package 'expsmoother' was built under R version 4.0.5
```

```
## Loading required package: lmtest
```

```
## Warning: package 'lmtest' was built under R version 4.0.5
```

```
## Loading required package: zoo
```

```
## Warning: package 'zoo' was built under R version 4.0.5
```

```
##
## Attaching package: 'zoo'
```

```
## The following object is masked from 'package:tsibble':
##
##   index
```

```
## The following objects are masked from 'package:base':
##
##   as.Date, as.Date.numeric
```

```
## Loading required package: tseries
```

```
## Warning: package 'tseries' was built under R version 4.0.5
```

```
##
```

```
## Attaching package: 'fpp'
```

```
## The following object is masked from 'package:fpp3':
```

```
##
```

```
##      insurance
```

```
library(fpp2)
```

```
## Warning: package 'fpp2' was built under R version 4.0.5
```

```
##
```

```
## Attaching package: 'fpp2'
```

```
## The following objects are masked from 'package:fpp':
```

```
##
```

```
##      ausair, ausbeer, austa, austourists, debitcards, departures,
```

```
##      elecequip, euretail, guinearice, oil, sunspotarea, usmelec
```

```
## The following object is masked from 'package:fpp3':
```

```
##
```

```
##      insurance
```

```
library(bsts)
```

```
## Warning: package 'bsts' was built under R version 4.0.5
```

```
## Loading required package: BoomSpikeSlab
```

```
## Warning: package 'BoomSpikeSlab' was built under R version 4.0.5
```

```
## Loading required package: Boom
```

```
## Warning: package 'Boom' was built under R version 4.0.5
```

```
## Loading required package: MASS
```

```
##
```

```
## Attaching package: 'MASS'
```

```
## The following objects are masked from 'package:fma':
```

```
##
```

```
##      cement, housing, petrol
```

```
## The following object is masked from 'package:dplyr':
```

```
##
```

```
##      select
```

```
##
## Attaching package: 'Boom'

## The following object is masked from 'package:stats':
##
##      rWishart

##
## Attaching package: 'BoomSpikeSlab'

## The following object is masked from 'package:stats':
##
##      knots

## Loading required package: xts

## Warning: package 'xts' was built under R version 4.0.5

##
## Attaching package: 'xts'

## The following objects are masked from 'package:dplyr':
##
##      first, last

##
## Attaching package: 'bsts'

## The following object is masked from 'package:BoomSpikeSlab':
##
##      SuggestBurn
```

```
library(prophet)
```

```
## Warning: package 'prophet' was built under R version 4.0.5

## Loading required package: Rcpp

## Warning: package 'Rcpp' was built under R version 4.0.5

## Loading required package: rlang

## Warning: package 'rlang' was built under R version 4.0.5
```

```
library(repr)
```

```
## Warning: package 'repr' was built under R version 4.0.5
```

```
library(readxl)
```

```
## Warning: package 'readxl' was built under R version 4.0.5
```

```
Tng_Ctr_Hour <- read_excel("C:/Users/prach/Desktop/Rutgers/BF/Project/Tng_Ctr_Hour.xlsx")
View(Tng_Ctr_Hour)
summary(Tng_Ctr_Hour)
```

```
##      Year      Quarter      Month      Device_Hrs
## Length:81    Length:81    Length:81    Min.   : 222.8
## Class :character Class :character Class :character 1st Qu.: 899.0
## Mode  :character Mode  :character Mode  :character Median :1008.0
##                                     Mean  : 990.1
##                                     3rd Qu.:1101.7
##                                     Max.   :1519.9
## DH_Prev_Year  DH_YoY_Change  DH_YoY_Ch_Per  Total_Inst_Hrs
## Length:81    Length:81    Length:81    Min.   : 504.6
## Class :character Class :character Class :character 1st Qu.:1937.3
## Mode  :character Mode  :character Mode  :character Median :2203.2
##                                     Mean  :2165.7
##                                     3rd Qu.:2446.8
##                                     Max.   :3084.1
## Total_Inst_Hrs_Prev_Year Inst_Hrs_YoY_Change Total_Inst_Hrs_YoY_Change_Per2
## Length:81    Length:81    Length:81
## Class :character Class :character Class :character
## Mode  :character Mode  :character Mode  :character
##
##
##
```

## Converting Data Frame to Time Series

Converting the Dataset into training and testing set.

```
df_Tng = Tng_Ctr_Hour[,c(4)]
df_Tng
```

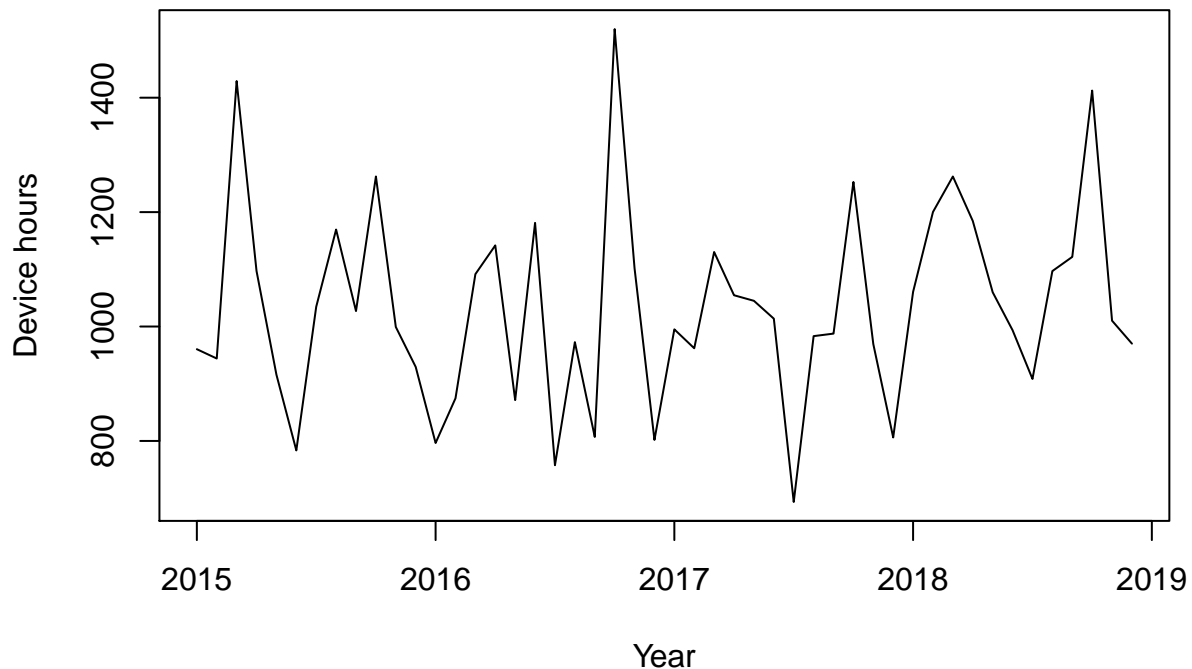
```
## # A tibble: 81 x 1
##   Device_Hrs
##   <dbl>
## 1    960.
## 2    944.
## 3   1429.
## 4   1097
## 5    916.
## 6    783.
## 7   1035.
## 8   1170.
## 9   1027.
## 10  1262.
## # ... with 71 more rows
```

```
train_tng = ts(data = df_Tng,frequency = 12,start = c(2015, 1),end = c(2018,12))
test_tng = ts(data = df_Tng,frequency = 12,start = c(2019, 1),end = c(2019,12))
train_tng
```

```
##           Jan      Feb      Mar      Apr      May      Jun      Jul      Aug      Sep
## 2015  960.42  944.08 1429.12 1097.00  915.85  783.45 1034.52 1169.50 1027.08
## 2016  796.42  874.55 1091.55 1141.84  871.36 1181.21  757.59  972.73  807.02
## 2017  995.09  962.00 1130.24 1054.71 1044.95 1013.73  693.33  983.25  987.64
## 2018 1060.57 1200.25 1262.25 1184.45 1059.92  993.55  908.37 1096.93 1121.75
##           Oct      Nov      Dec
## 2015 1262.32  999.25  929.42
## 2016 1519.92 1101.67  801.83
## 2017 1252.69  969.31  806.10
## 2018 1412.47 1010.25  970.12
```

## Plotting the time series

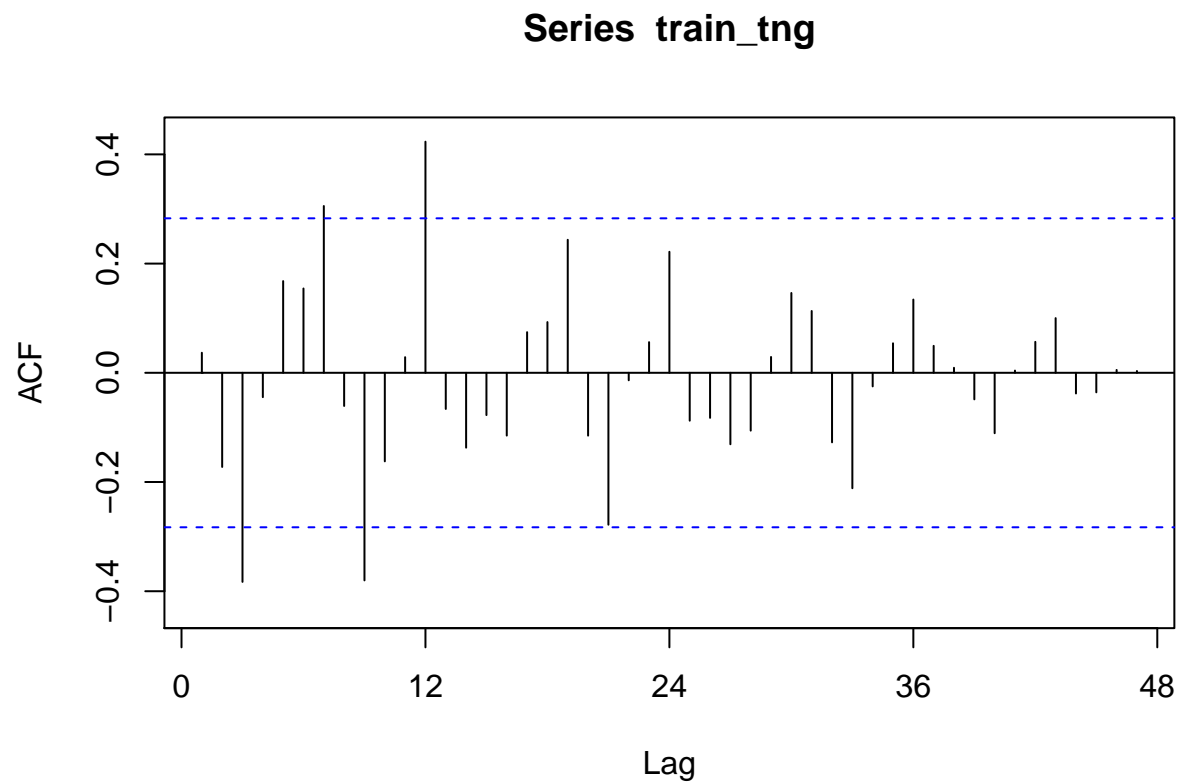
```
plot(train_tng,xlab = "Year", ylab = "Device hours")
```



## We can notice in the plot that there is seasonality and device hours are its peak mostly in the third quarter of every year.

## Acf

```
Acf(train_tng, lag = 48)
```

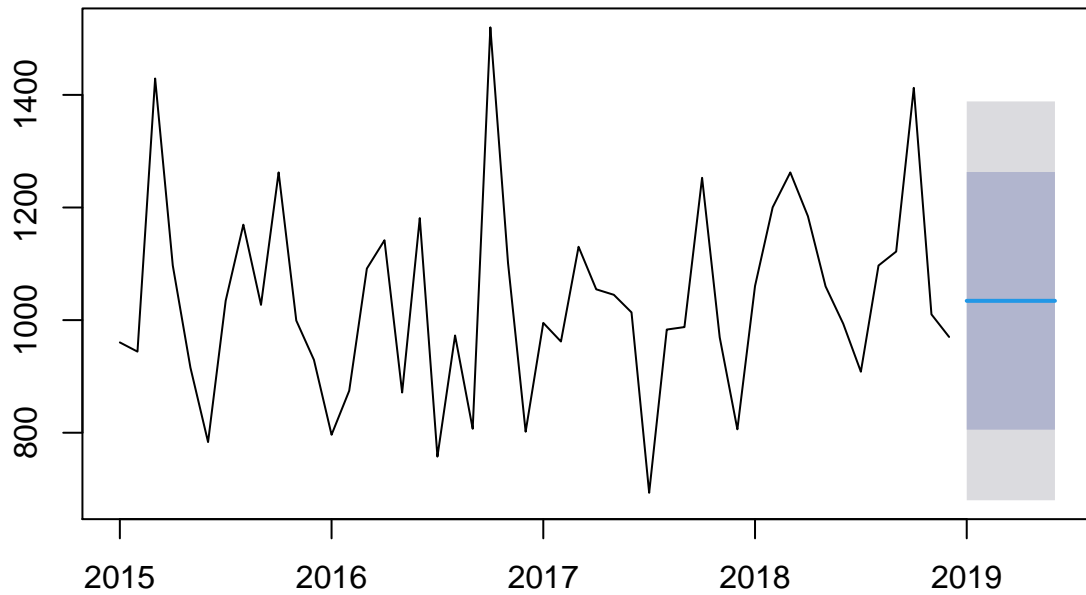


```
## Forecasting Methods
```

## Mean Forecast

```
mean_forecast = meanf(train_tng, h=6)  
plot(mean_forecast)
```

## Forecasts from Mean



```
summary(mean_forecast)
```

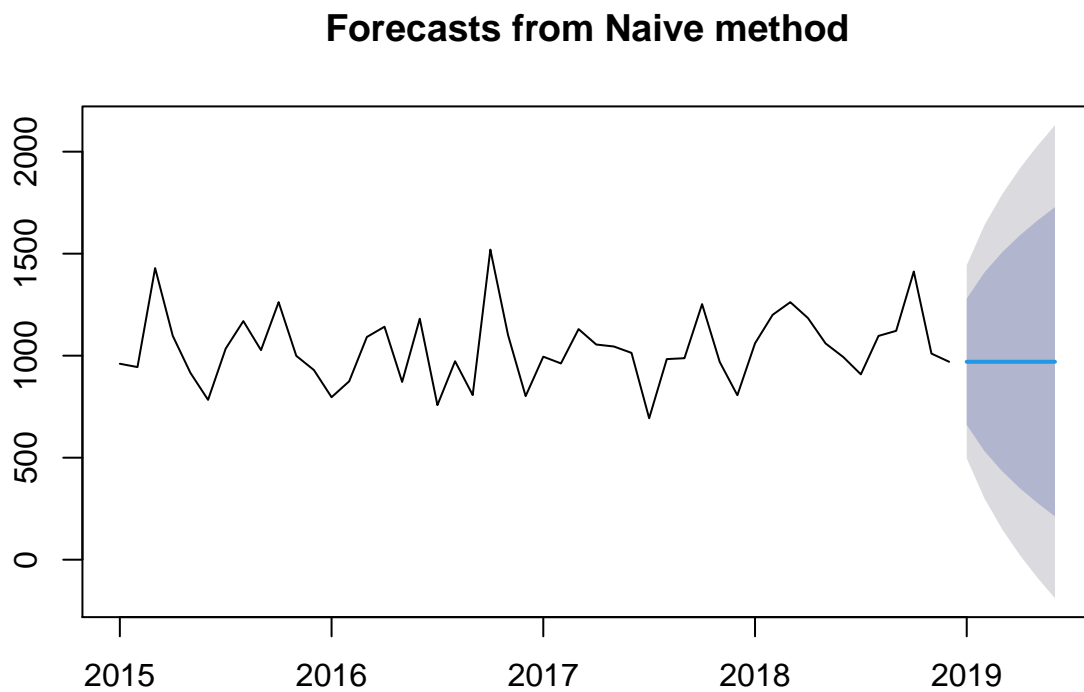
```
##
## Forecast method: Mean
##
## Model Information:
## $mu
## [1] 1034.242
##
## $mu.se
## [1] 25.14652
##
## $sd
## [1] 174.2202
##
## $bootstrap
## [1] FALSE
##
## $call
## meanf(y = train_tng, h = 6)
##
## attr("class")
## [1] "meanf"
##
## Error measures:
```



```
##           ME      RMSE      MAE      MPE      MAPE      MASE
## Training set 2.368331e-14 172.3958 131.521 -2.751125 13.03757 0.9320331
##           ACF1
## Training set 0.03671515
##
## Forecasts:
##      Point Forecast      Lo 80      Hi 80      Lo 95      Hi 95
## Jan 2019      1034.242 805.4396 1263.045 680.1242 1388.36
## Feb 2019      1034.242 805.4396 1263.045 680.1242 1388.36
## Mar 2019      1034.242 805.4396 1263.045 680.1242 1388.36
## Apr 2019      1034.242 805.4396 1263.045 680.1242 1388.36
## May 2019      1034.242 805.4396 1263.045 680.1242 1388.36
## Jun 2019      1034.242 805.4396 1263.045 680.1242 1388.36
```

## Naive Forecast

```
naive_forecast <- naive(train_tng,6)
plot(naive_forecast)
```



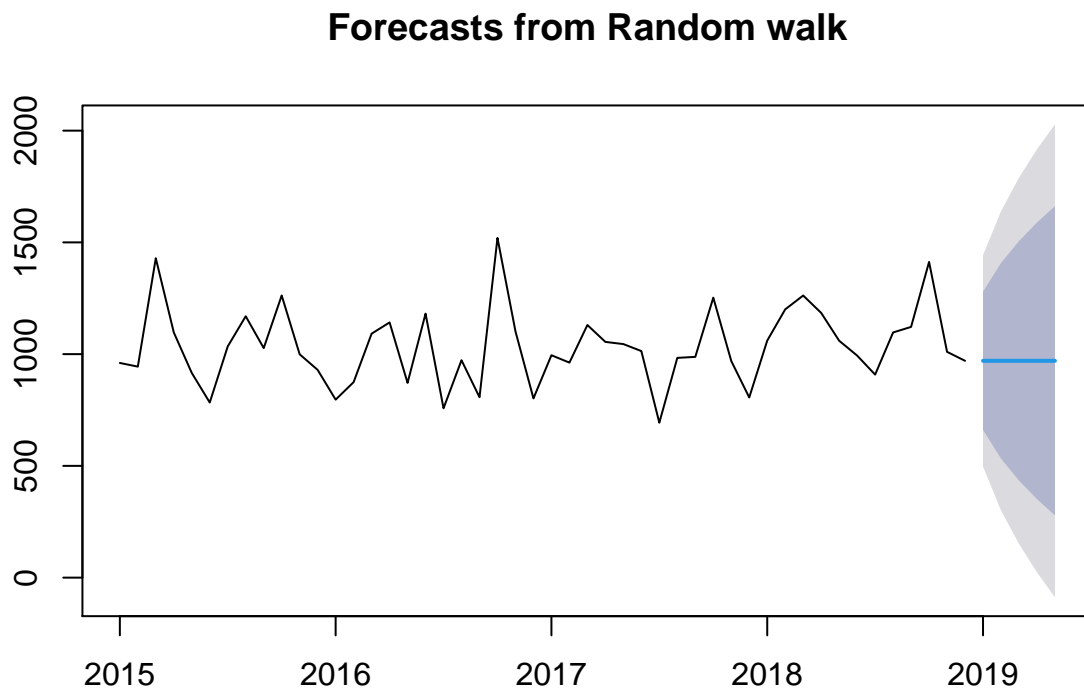
```
summary(naive_forecast)
```

```
##
## Forecast method: Naive method
```

```
##
## Model Information:
## Call: naive(y = train_tng, h = 6)
##
## Residual sd: 241.3982
##
## Error measures:
##           ME      RMSE      MAE      MPE      MAPE      MASE      ACF1
## Training set 0.206383 241.3982 194.2936 -2.591405 18.87992 1.376876 -0.3923039
##
## Forecasts:
##           Point Forecast      Lo 80      Hi 80      Lo 95      Hi 95
## Jan 2019           970.12 660.7557 1279.484 496.98816 1443.252
## Feb 2019           970.12 532.6128 1407.627 301.01053 1639.229
## Mar 2019           970.12 434.2853 1505.955 150.63161 1789.608
## Apr 2019           970.12 351.3914 1588.849 23.85631 1916.384
## May 2019           970.12 278.3604 1661.880 -87.83497 2028.075
## Jun 2019           970.12 212.3354 1727.905 -188.81160 2129.052
```

## Random Walk Forecast

```
rwf_forecast = rwf(train_tng,5)
plot(rwf_forecast)
```



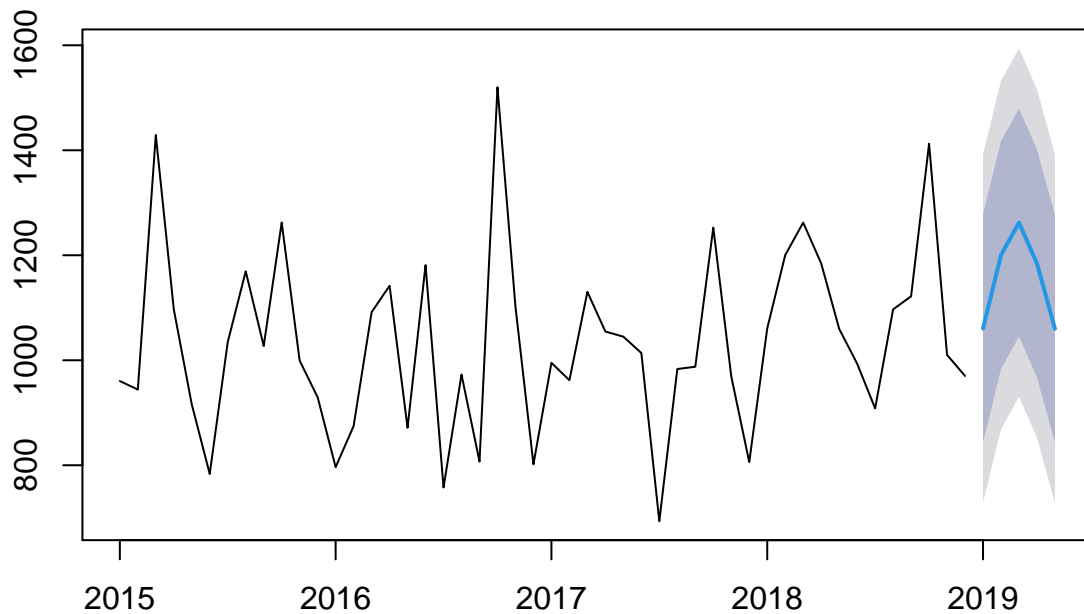
```
summary(rwf_forecast)
```

```
##
## Forecast method: Random walk
##
## Model Information:
## Call: rwf(y = train_tng, h = 5)
##
## Residual sd: 241.3982
##
## Error measures:
##           ME      RMSE      MAE      MPE      MAPE      MASE      ACF1
## Training set 0.206383 241.3982 194.2936 -2.591405 18.87992 1.376876 -0.3923039
##
## Forecasts:
##      Point Forecast    Lo 80    Hi 80    Lo 95    Hi 95
## Jan 2019      970.12 660.7557 1279.484 496.98816 1443.252
## Feb 2019      970.12 532.6128 1407.627 301.01053 1639.229
## Mar 2019      970.12 434.2853 1505.955 150.63161 1789.608
## Apr 2019      970.12 351.3914 1588.849  23.85631 1916.384
## May 2019      970.12 278.3604 1661.880 -87.83497 2028.075
```

## Seasonal Naive Forecast

```
snaive_forecast = snaive(train_tng,5)
plot(snaive_forecast)
```

## Forecasts from Seasonal naive method

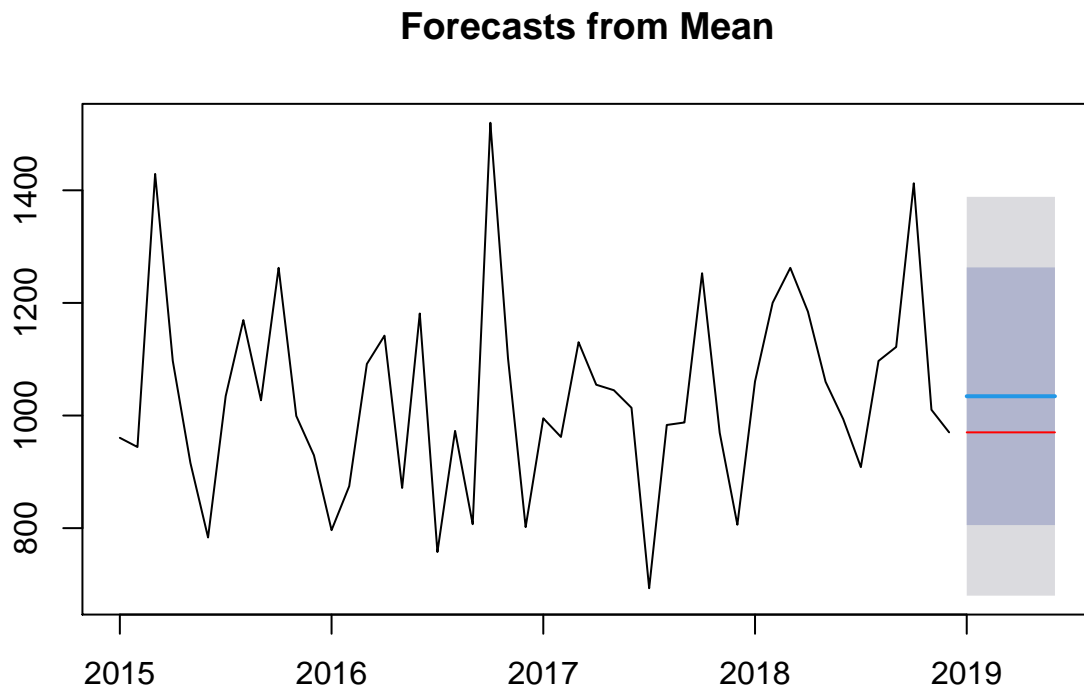


```
summary(snaive_forecast)
```

```
##
## Forecast method: Seasonal naive method
##
## Model Information:
## Call: snaive(y = train_tng, h = 5)
##
## Residual sd: 169.3329
##
## Error measures:
##           ME      RMSE      MAE      MPE      MAPE  MASE      ACF1
## Training set 20.24639 169.3329 141.1119 0.6758389 13.76509    1 0.0114484
##
## Forecasts:
##      Point Forecast      Lo 80      Hi 80      Lo 95      Hi 95
## Jan 2019      1060.57  843.5611 1277.579  728.6836 1392.456
## Feb 2019      1200.25  983.2411 1417.259  868.3636 1532.136
## Mar 2019      1262.25 1045.2411 1479.259  930.3636 1594.136
## Apr 2019      1184.45  967.4411 1401.459  852.5636 1516.336
## May 2019      1059.92  842.9111 1276.929  728.0336 1391.806
```

## Plotting mean and naive forecasting together

```
plot(mean_forecast)
lines(naive_forecast$mean,col="red")
```



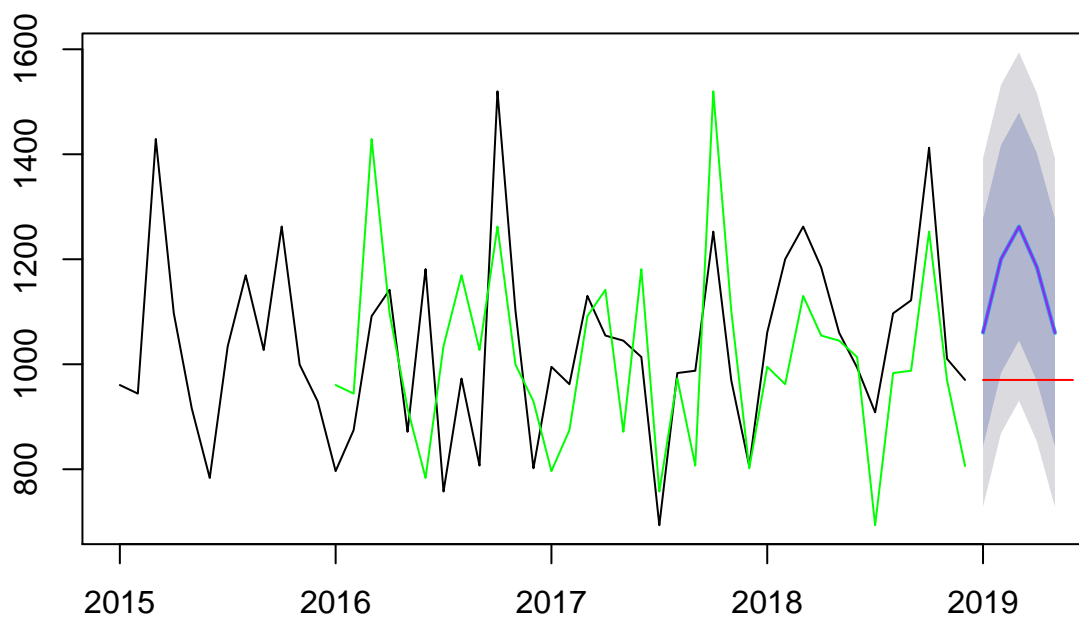
```
attributes(naive_forecast)
```

```
## $names
## [1] "method"      "model"      "lambda"     "x"          "fitted"     "residuals"
## [7] "series"      "mean"       "level"      "lower"      "upper"
##
## $class
## [1] "forecast"
```

## Plotting other attributes

```
plot(snaive_forecast)
lines(rwf_forecast$mean,col="yellow")
lines(snaive_forecast$mean,col="purple")
lines(snaive_forecast$fitted, col = "green")
lines(naive_forecast$mean,col="red")
```

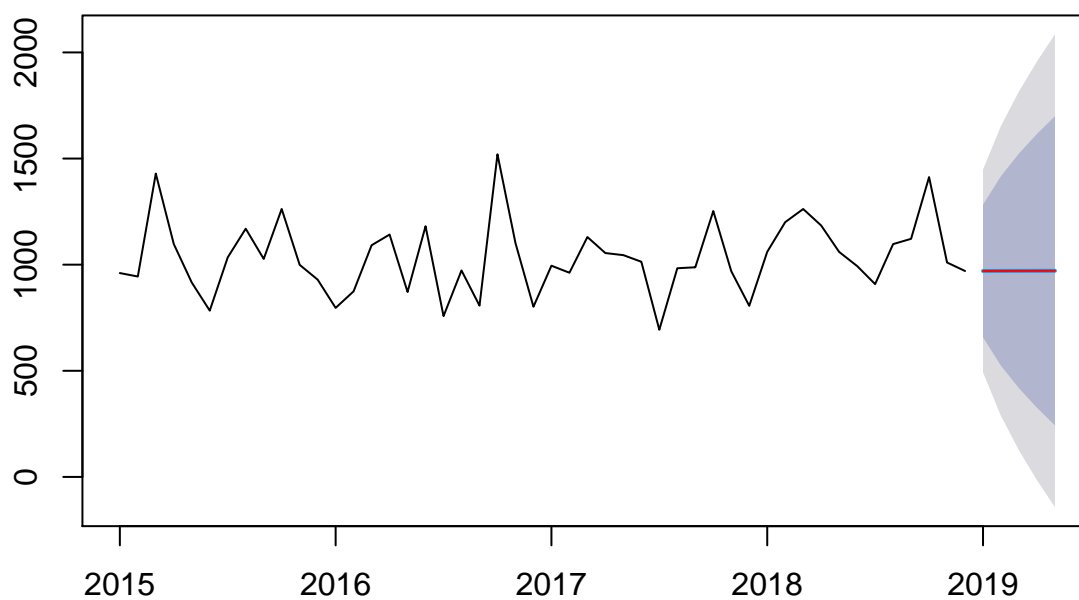
## Forecasts from Seasonal naive method



## Drift with RWF

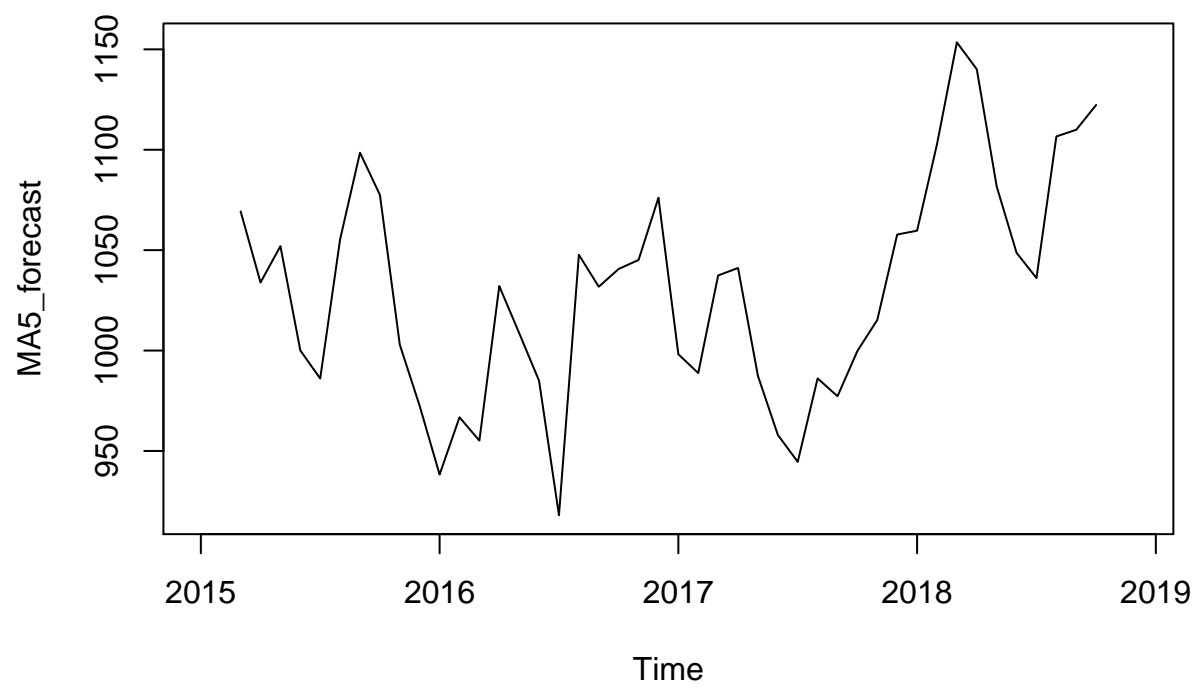
```
rwf_drift = rwf(train_tng,5,drift = TRUE)
plot(rwf_drift)
lines(rwf_drift$mean, col = "red")
```

## Forecasts from Random walk with drift



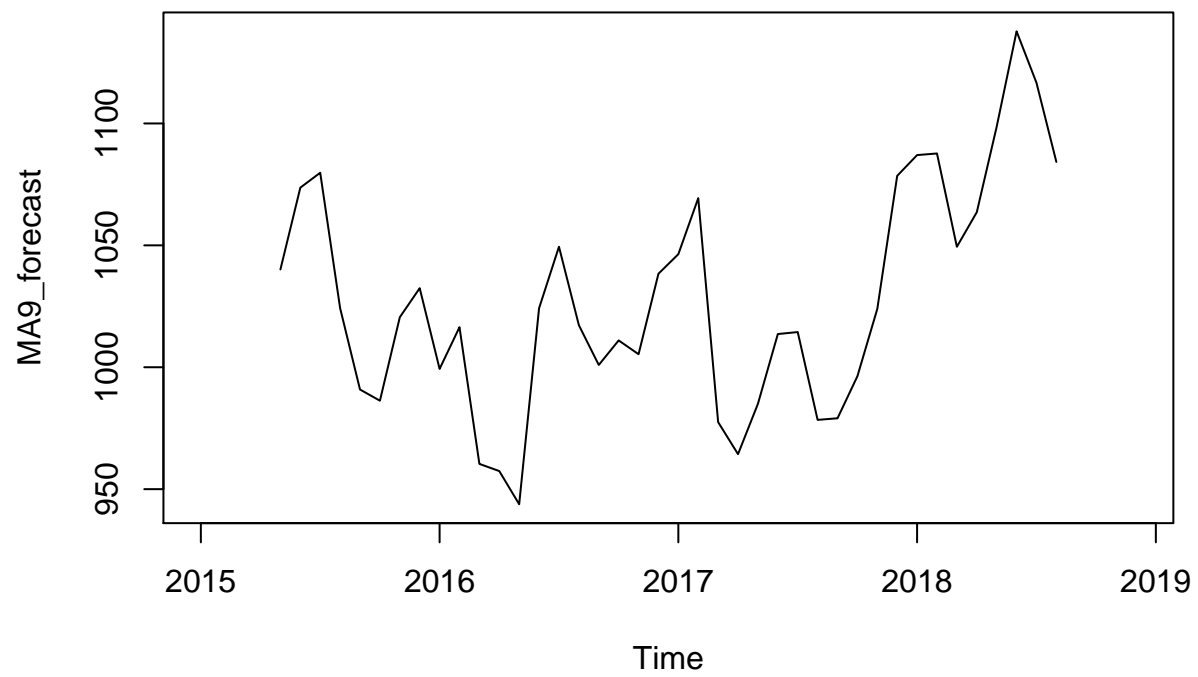
## Moving Average Forecast

```
MA5_forecast <- ma(train_tng,order=5)
MA9_forecast <- ma(train_tng,order=9)
MA20_forecast <- ma(train_tng,order=20)
plot(MA5_forecast)
```

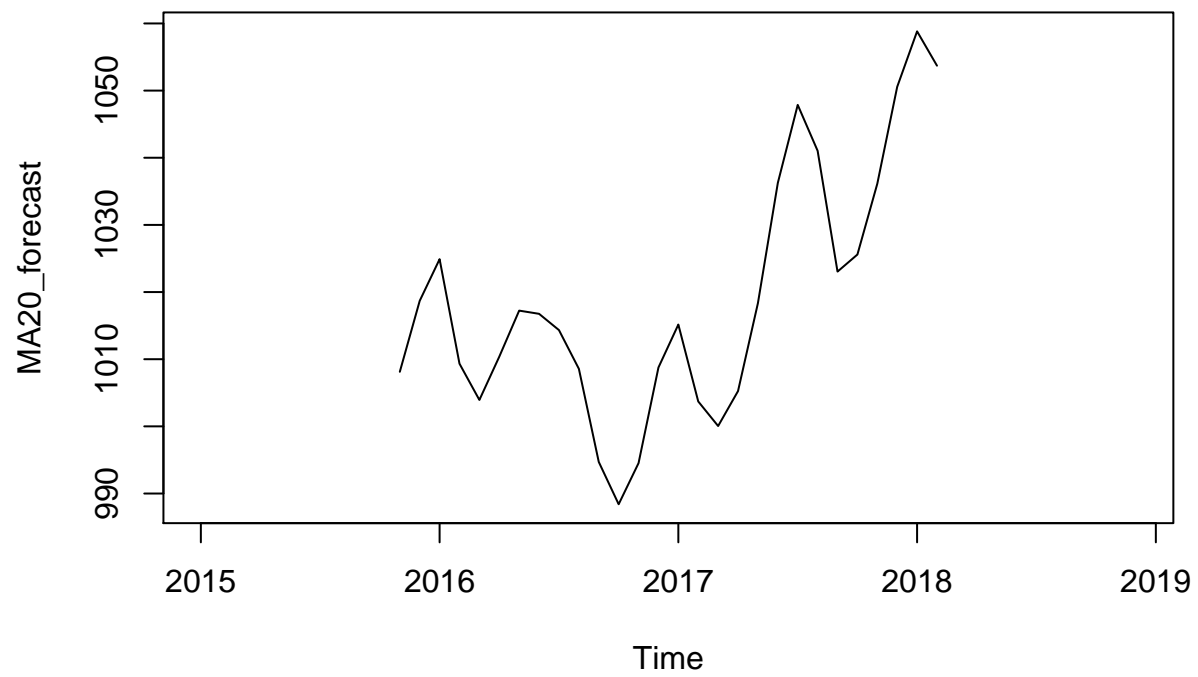


```
plot(MA9_forecast)
```

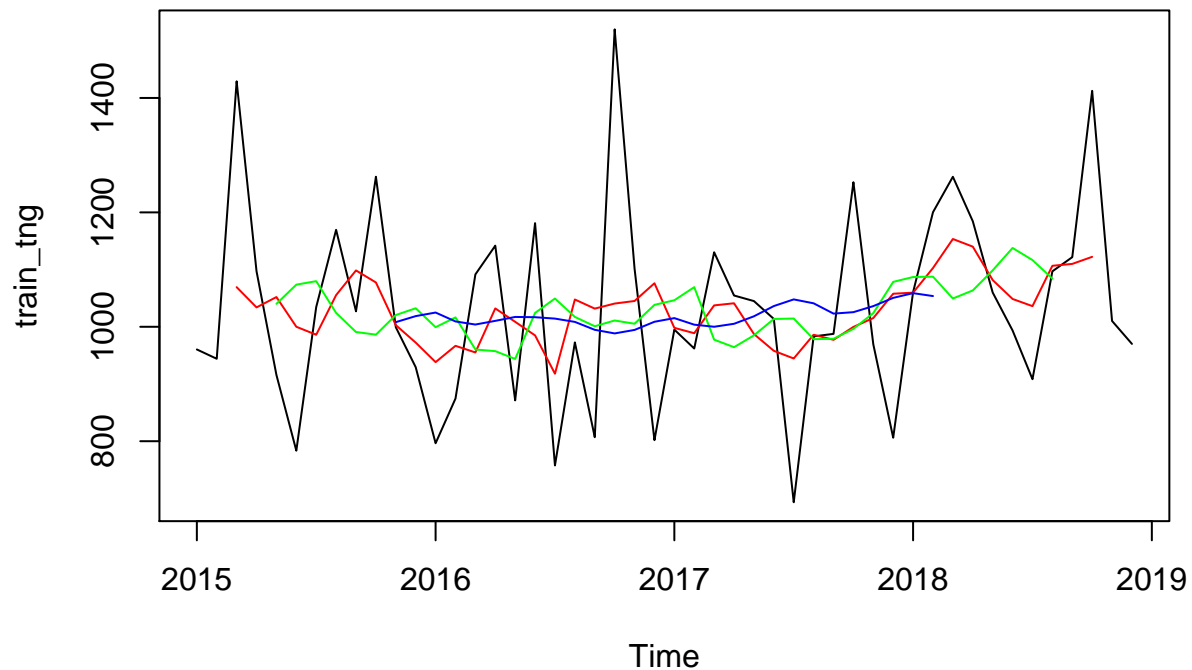




```
plot(MA20_forecast)
```



```
plot(train_tng)
lines(MA5_forecast, col = "Red")
lines(MA9_forecast, col = "Green")
lines(MA20_forecast, col = "Blue")
```



```
summary(MA5_forecast)
```

```
##      Min. 1st Qu.  Median    Mean 3rd Qu.    Max.     NA's
##    918.0   987.1  1035.0  1030.6  1062.1  1153.5         4
```

As we increase the order, the graph becomes smoother and randomness in the data is decreased.

## ETS

```
ets(train_tng)
```

```
## ETS(M,N,M)
##
## Call:
## ets(y = train_tng)
##
## Smoothing parameters:
##   alpha = 0.0523
##   gamma = 0.0012
##
## Initial states:
```

```
##      l = 1032.3831
##      s = 0.8324 0.9804 1.3176 0.9464 1.0033 0.8335
##          0.9825 0.9549 1.078 1.1775 0.9744 0.9192
##
##      sigma: 0.1249
##
##      AIC      AICc      BIC
## 664.3594 679.3594 692.4274
```

## Holt Winters

```
HoltWinters(train_tng)
```

```
## Holt-Winters exponential smoothing with trend and additive seasonal component.
##
## Call:
## HoltWinters(x = train_tng)
##
## Smoothing parameters:
##   alpha: 0.01670918
##   beta : 1
##   gamma: 0.7138949
##
## Coefficients:
##           [,1]
## a    1090.033935
## b      12.085411
## s1     38.103050
## s2    134.598709
## s3    226.239016
## s4    153.356954
## s5     32.759172
## s6     -1.165754
## s7   -163.195873
## s8     39.529001
## s9     36.894803
## s10    337.423704
## s11   -45.657127
## s12  -135.072455
```

## SSE without trend and without seasonality

```
HoltWinters(train_tng,beta=FALSE,gamma=FALSE)
```

```
## Holt-Winters exponential smoothing without trend and without seasonal component.
##
## Call:
## HoltWinters(x = train_tng, beta = FALSE, gamma = FALSE)
##
```

```
## Smoothing parameters:
## alpha: 0.04889481
## beta : FALSE
## gamma: FALSE
##
## Coefficients:
##      [,1]
## a 1042.894
```

```
hw_forecast_level = HoltWinters(train_tng,beta=FALSE,gamma=FALSE)
hw_forecast_level
```

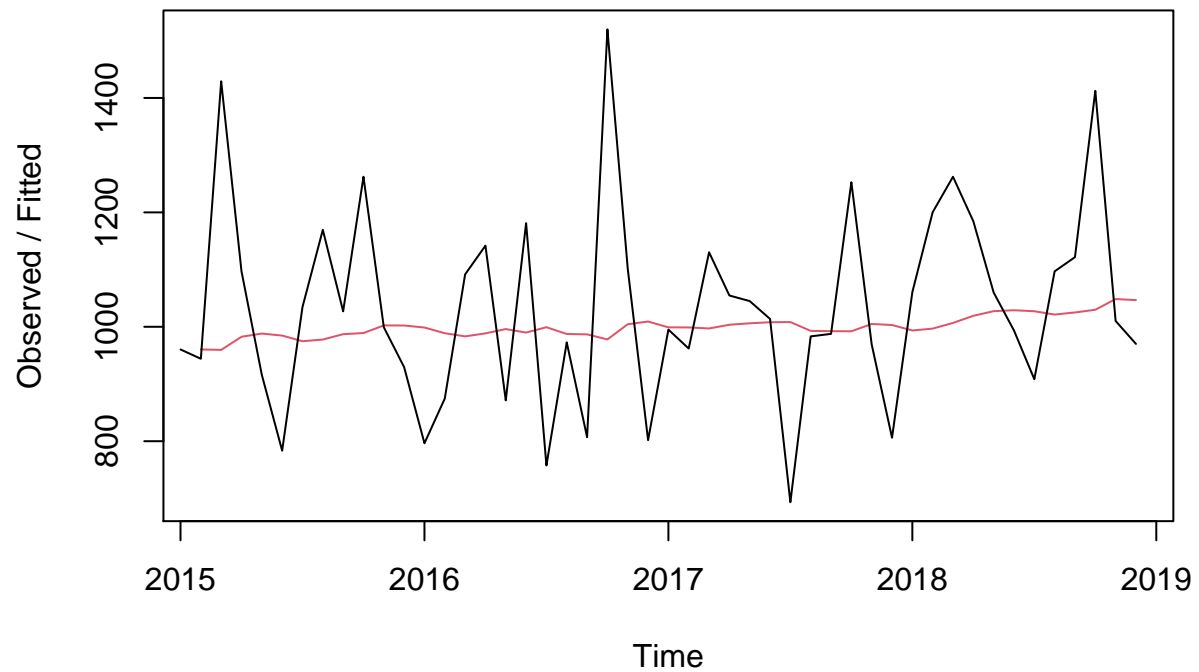
```
## Holt-Winters exponential smoothing without trend and without seasonal component.
##
## Call:
## HoltWinters(x = train_tng, beta = FALSE, gamma = FALSE)
##
## Smoothing parameters:
## alpha: 0.04889481
## beta : FALSE
## gamma: FALSE
##
## Coefficients:
##      [,1]
## a 1042.894
```

```
attributes(hw_forecast_level)
```

```
## $names
## [1] "fitted"      "x"           "alpha"       "beta"        "gamma"
## [6] "coefficients" "seasonal"    "SSE"         "call"
##
## $class
## [1] "HoltWinters"
```

```
plot(hw_forecast_level)
```

## Holt-Winters filtering



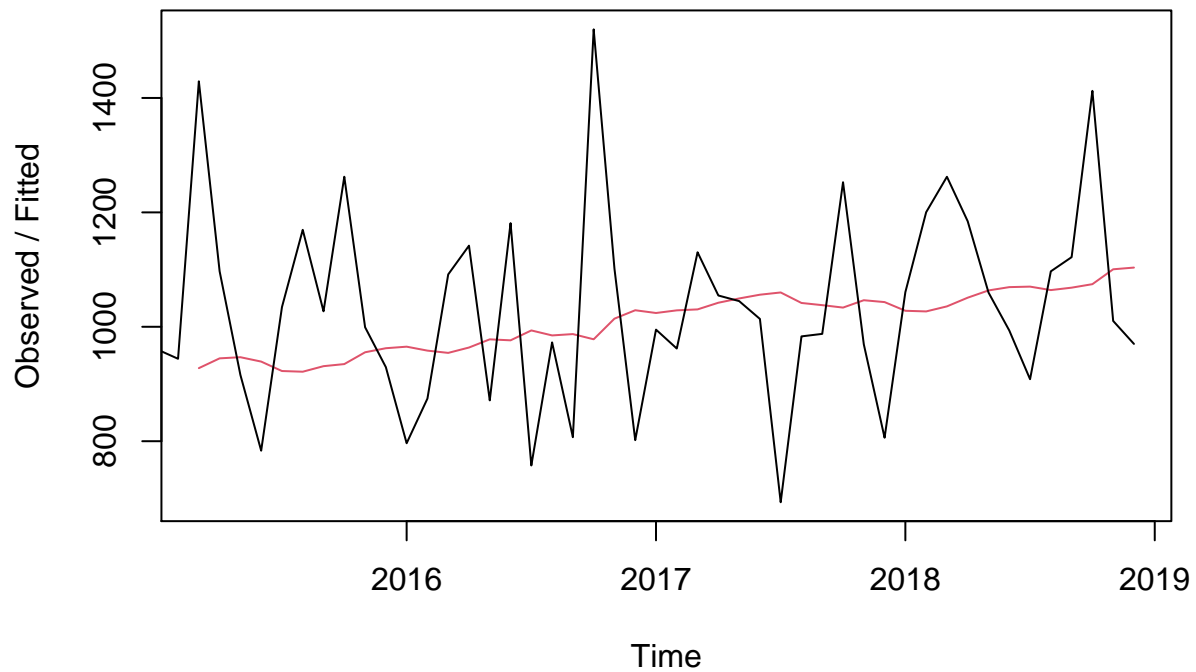
```
hw_forecast_level$SSE
```

```
## [1] 1534136
```

SSE with Trend but no Seasonlaity

```
hw_forecast_trend = HoltWinters(train_tng,gamma=FALSE)  
plot(hw_forecast_trend)
```

## Holt-Winters filtering



```
hw_forecast_trend
```

```
## Holt-Winters exponential smoothing with trend and without seasonal component.
##
## Call:
## HoltWinters(x = train_tng, gamma = FALSE)
##
## Smoothing parameters:
##   alpha: 0.05023002
##   beta : 0.3269799
##   gamma: FALSE
##
## Coefficients:
##           [,1]
## a 1096.799914
## b    5.336964
```

```
hw_forecast_trend$SSE #Check the residual error magnitude
```

```
## [1] 1617916
```

SSE with trend and seasonality

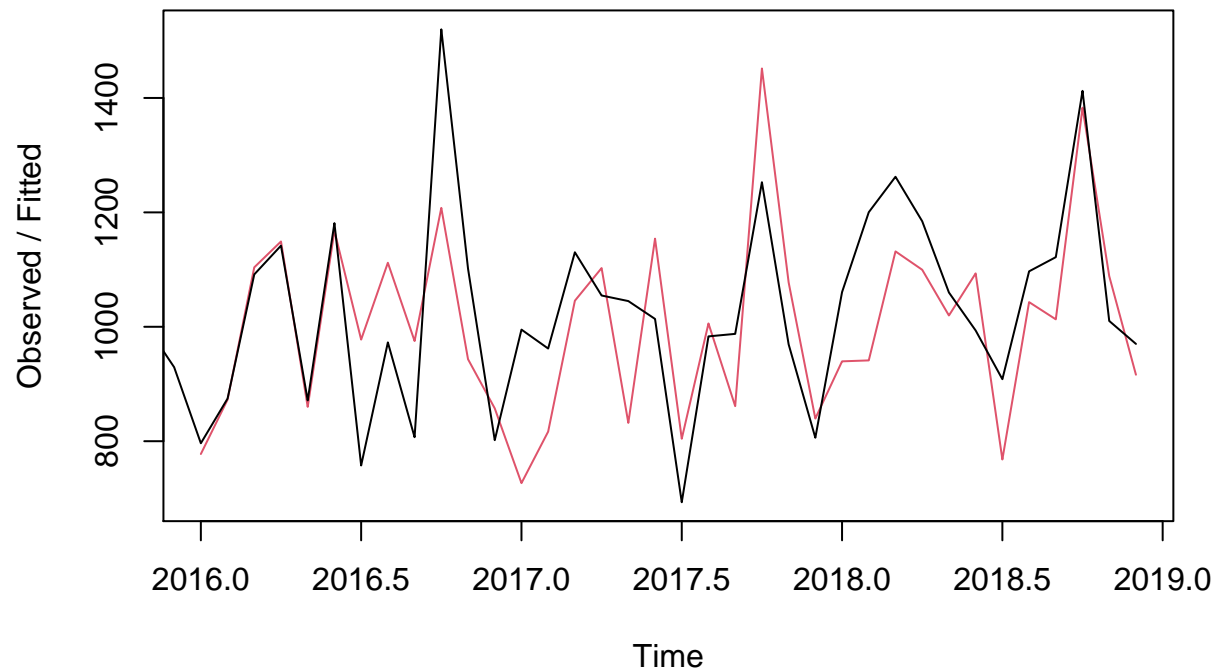
```
hw_forecast_season = HoltWinters(train_tng)
hw_forecast_season
```

```
## Holt-Winters exponential smoothing with trend and additive seasonal component.
##
## Call:
## HoltWinters(x = train_tng)
##
## Smoothing parameters:
##   alpha: 0.01670918
##   beta : 1
##   gamma: 0.7138949
##
## Coefficients:
##              [,1]
## a    1090.033935
## b      12.085411
## s1     38.103050
## s2    134.598709
## s3    226.239016
## s4    153.356954
## s5     32.759172
## s6     -1.165754
## s7   -163.195873
## s8     39.529001
## s9     36.894803
## s10    337.423704
## s11   -45.657127
## s12  -135.072455
```

```
plot(hw_forecast_season)
```



## Holt-Winters filtering



```
hw_forecast_season$SSE
```

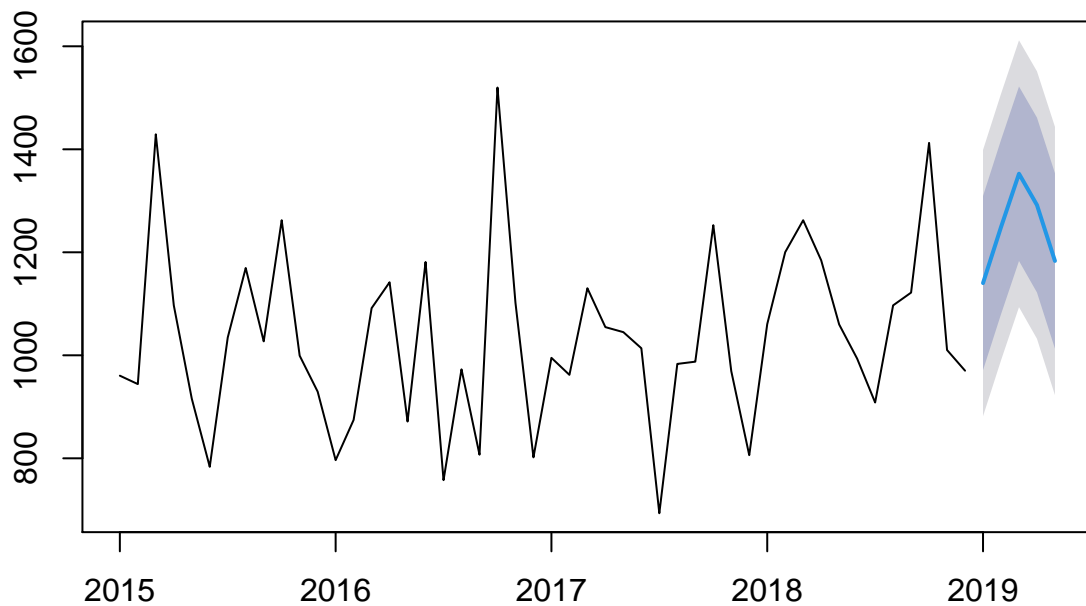
```
## [1] 633072
```

```
hw_forecast_all = forecast(hw_forecast_season,h =5)
hw_forecast_all
```

```
##          Point Forecast      Lo 80      Hi 80      Lo 95      Hi 95
## Jan 2019      1140.222    971.1777 1309.267    881.6908 1398.754
## Feb 2019      1248.803   1079.6644 1417.943    990.1276 1507.479
## Mar 2019      1352.529   1183.1780 1521.880   1093.5288 1611.530
## Apr 2019      1291.733   1122.0048 1461.460   1032.1564 1551.309
## May 2019      1183.220   1012.9059 1353.534    922.7470 1443.693
```

```
plot(hw_forecast_all)
```

## Forecasts from HoltWinters



```
accuracy(hw_forecast_all)
```

```
##           ME      RMSE      MAE      MPE      MAPE      MASE      ACF1
## Training set 25.87229 132.6097 106.0589 1.555031 10.36601 0.7515941 0.1503594
```

SSE of HoltWinters with Trend and Seasonality is smaller than the SSE of Holtwinter without trend, without seasonality and SSE of Holtwinters with Trend and without seasonality.

Ets

```
ets(train_tng)
```

```
## ETS(M,N,M)
##
## Call:
## ets(y = train_tng)
##
## Smoothing parameters:
##   alpha = 0.0523
##   gamma = 0.0012
##
```

```
## Initial states:
## l = 1032.3831
## s = 0.8324 0.9804 1.3176 0.9464 1.0033 0.8335
##      0.9825 0.9549 1.078 1.1775 0.9744 0.9192
##
## sigma: 0.1249
##
##      AIC      AICc      BIC
## 664.3594 679.3594 692.4274
```

```
ets_forecast = ets(train_tng)
attributes(ets)
```

```
## NULL
```

```
attributes(ets_forecast)
```

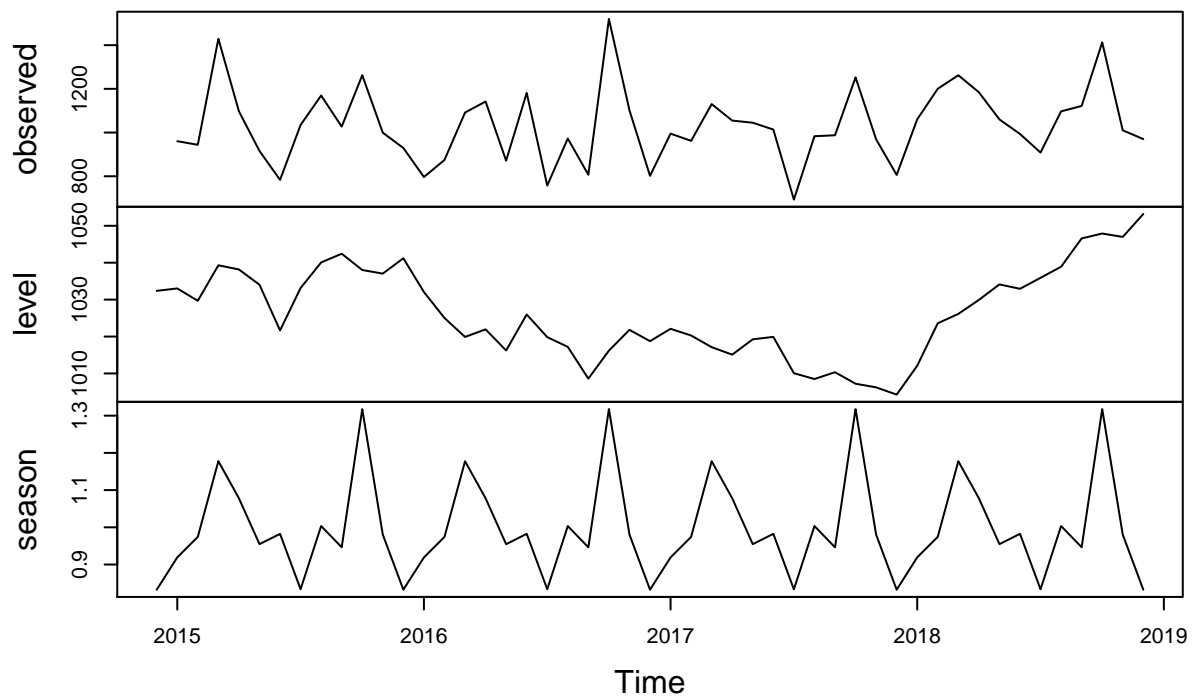
```
## $names
## [1] "loglik"      "aic"         "bic"         "aicc"        "mse"
## [6] "amse"        "fit"         "residuals"   "fitted"      "states"
## [11] "par"         "m"           "method"      "series"      "components"
## [16] "call"        "initstate"   "sigma2"      "x"
##
## $class
## [1] "ets"
```

```
ets_forecast$mse
```

```
## [1] 11215.5
```

```
plot(ets_forecast)
```

## Decomposition by ETS(M,N,M) method



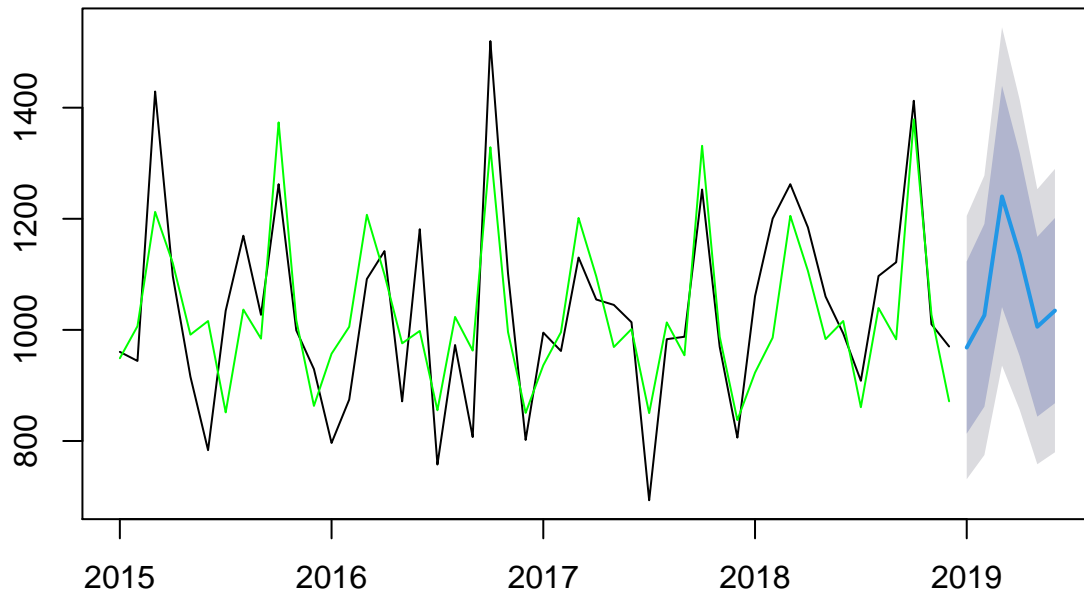
## Forecast with Ets

```
forecast.ets(ets_forecast, h=6)
```

```
##          Point Forecast      Lo 80      Hi 80      Lo 95      Hi 95
## Jan 2019          968.184  813.2283 1123.140  731.1997 1205.168
## Feb 2019         1026.268  861.7881 1190.748  774.7176 1277.818
## Mar 2019         1240.202 1041.1600 1439.245  935.7933 1544.611
## Apr 2019         1135.404  952.9295 1317.879  856.3332 1414.475
## May 2019         1005.668  843.8214 1167.515  758.1447 1253.192
## Jun 2019         1034.692  867.9455 1201.439  779.6752 1289.709
```

```
forecast_ets = forecast.ets(ets_forecast, h=6)
plot(forecast_ets)
lines(forecast_ets$fitted, col="green")
```

## Forecasts from ETS(M,N,M)



```
accuracy(forecast_ets)
```

```
##               ME      RMSE      MAE      MPE      MAPE      MASE
## Training set  8.442611 105.9033  87.19015 -0.2842957  8.633811  0.6178793
##               ACF1
## Training set  0.02967374
```

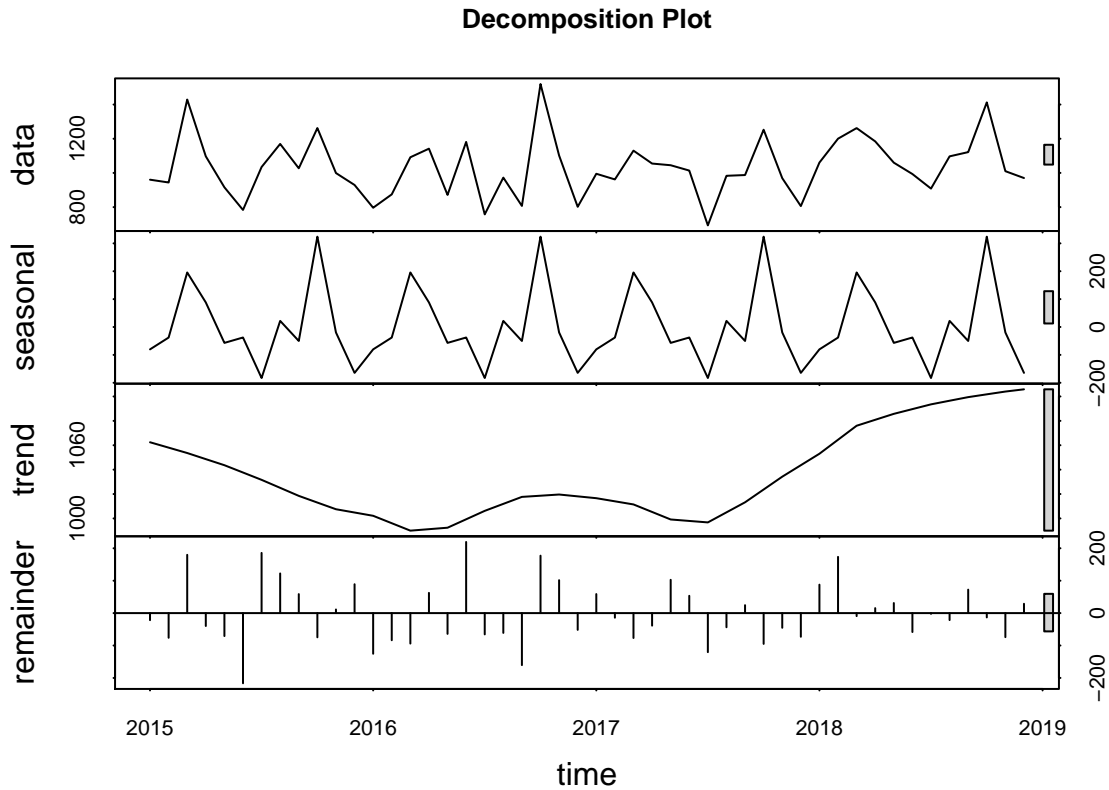
## Decomposition

```
stl_decomp = stl(train_tng, s.window = "periodic")
stl_decomp
```

```
## Call:
## stl(x = train_tng, s.window = "periodic")
##
## Components
##      seasonal      trend  remainder
## Jan 2015 -80.24561 1062.4550 -21.789419
## Feb 2015 -37.81585 1058.0382 -76.142381
## Mar 2015 195.58890 1053.6214 179.909677
## Apr 2015  88.16603 1048.6299 -39.795893
## May 2015 -56.94693 1043.6383 -70.841376
## Jun 2015 -37.66431 1037.6384 -216.524096
```

```
## Jul 2015 -182.87953 1031.6385 185.761019
## Aug 2015 21.95281 1025.0648 122.482424
## Sep 2015 -50.09491 1018.4910 58.683883
## Oct 2015 324.02207 1013.0154 -74.717425
## Nov 2015 -19.56858 1007.5397 11.278884
## Dec 2015 -164.51421 1004.8528 89.081460
## Jan 2016 -80.24561 1002.1658 -125.500201
## Feb 2016 -37.81585 996.0810 -83.715141
## Mar 2016 195.58890 989.9962 -94.035062
## Apr 2016 88.16603 991.1921 62.481865
## May 2016 -56.94693 992.3881 -64.081122
## Jun 2016 -37.66431 999.3013 219.573013
## Jul 2016 -182.87953 1006.2145 -65.745018
## Aug 2016 21.95281 1011.9359 -61.158694
## Sep 2016 -50.09491 1017.6572 -160.542316
## Oct 2016 324.02207 1018.6284 177.269570
## Nov 2016 -19.56858 1019.5995 101.639074
## Dec 2016 -164.51421 1018.0979 -51.753707
## Jan 2017 -80.24561 1016.5963 58.739275
## Feb 2017 -37.81585 1014.0360 -14.220179
## Mar 2017 195.58890 1011.4757 -76.824613
## Apr 2017 88.16603 1005.3158 -38.771854
## May 2017 -56.94693 999.1559 102.740991
## Jun 2017 -37.66431 997.9515 53.442775
## Jul 2017 -182.87953 996.7471 -120.537606
## Aug 2017 21.95281 1004.9838 -43.686579
## Sep 2017 -50.09491 1013.2204 24.514502
## Oct 2017 324.02207 1023.7274 -95.059453
## Nov 2017 -19.56858 1034.2344 -45.355789
## Dec 2017 -164.51421 1043.6364 -73.022142
## Jan 2018 -80.24561 1053.0383 87.777269
## Feb 2018 -37.81585 1064.5129 173.552900
## Mar 2018 195.58890 1075.9876 -9.326450
## Apr 2018 88.16603 1080.8642 15.419734
## May 2018 -56.94693 1085.7409 31.126005
## Jun 2018 -37.66431 1089.6332 -58.418844
## Jul 2018 -182.87953 1093.5254 -2.275859
## Aug 2018 21.95281 1096.4897 -21.512523
## Sep 2018 -50.09491 1099.4540 72.390867
## Oct 2018 324.02207 1101.7365 -13.288588
## Nov 2018 -19.56858 1104.0190 -74.200425
## Dec 2018 -164.51421 1105.8608 28.773428
```

```
plot(stl_decomp, main="Decomposition Plot")
```



```
attributes(stl_decomp)
```

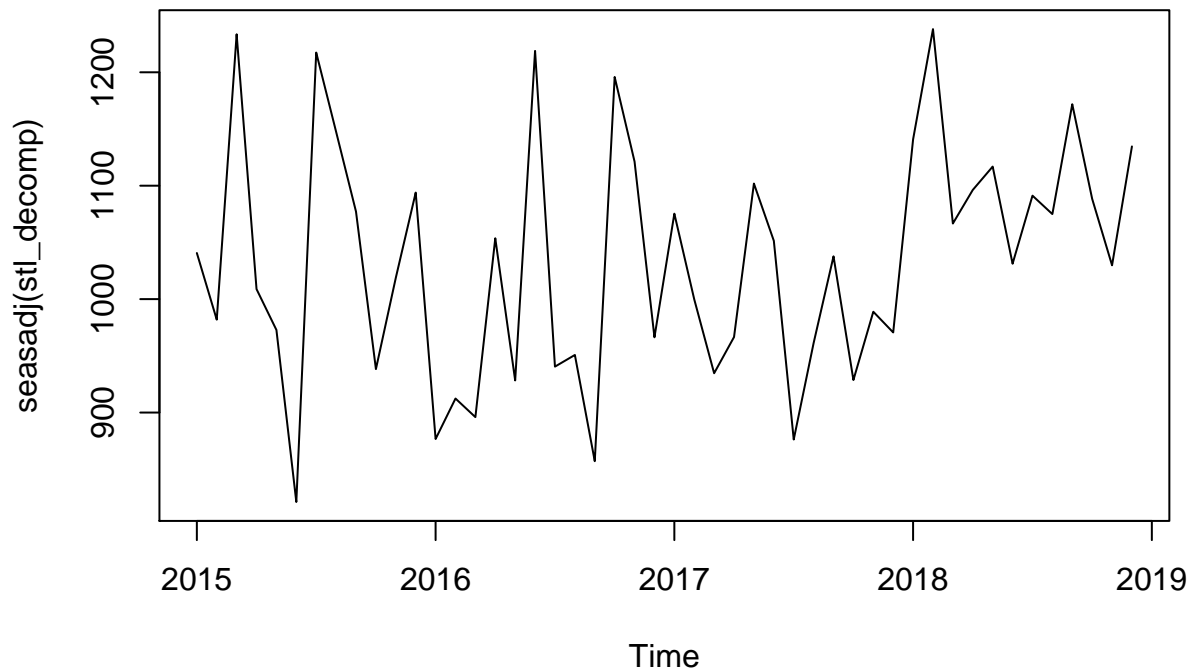
```
## $names
## [1] "time.series" "weights"      "call"          "win"           "deg"
## [6] "jump"        "inner"         "outer"
##
## $class
## [1] "stl"
```

## Seasonal Adjustment

```
seasadj(stl_decomp)
```

```
##           Jan           Feb           Mar           Apr           May           Jun           Jul
## 2015 1040.6656  981.8958 1233.5311 1008.8340  972.7969  821.1143 1217.3995
## 2016  876.6656  912.3658  895.9611 1053.6740  928.3069 1218.8743  940.4695
## 2017 1075.3356  999.8158  934.6511  966.5440 1101.8969 1051.3943  876.2095
## 2018 1140.8156 1238.0658 1066.6611 1096.2840 1116.8669 1031.2143 1091.2495
##           Aug           Sep           Oct           Nov           Dec
## 2015 1147.5472 1077.1749  938.2979 1018.8186 1093.9342
## 2016  950.7772  857.1149 1195.8979 1121.2386  966.3442
## 2017  961.2972 1037.7349  928.6679  988.8786  970.6142
## 2018 1074.9772 1171.8449 1088.4479 1029.8186 1134.6342
```

```
plot(seasadj(stl_decomp))
```



## Default Period Forecast

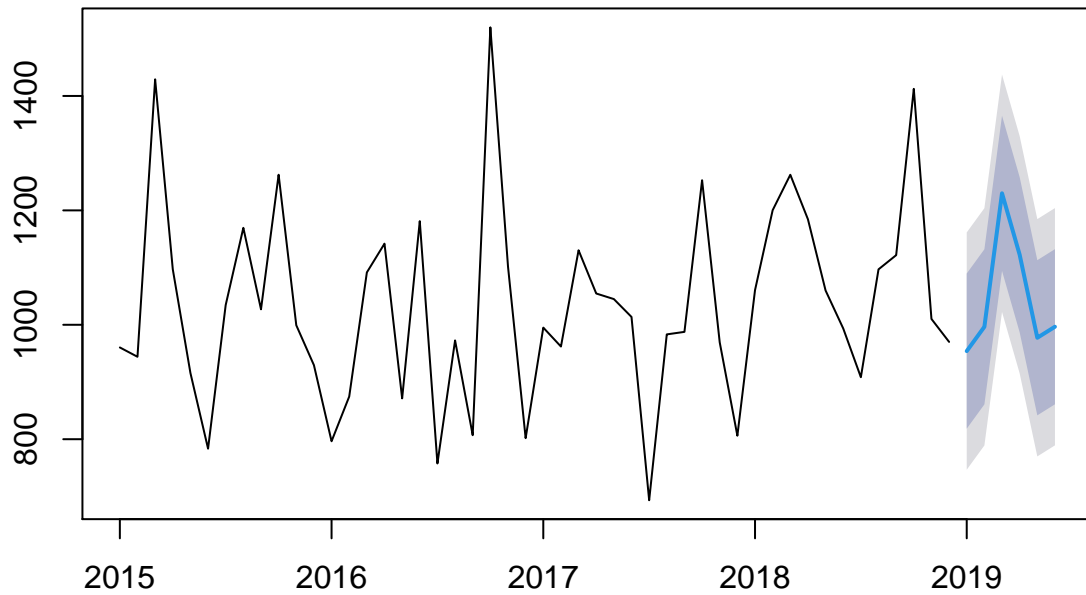
```
f_stl = forecast(stl_decomp,h = 6)
f_stl
```

##	Point Forecast	Lo 80	Hi 80	Lo 95	Hi 95
## Jan 2019	954.0297	818.4401	1089.619	746.6632	1161.396
## Feb 2019	996.4595	860.8698	1132.049	789.0930	1203.826
## Mar 2019	1229.8642	1094.2746	1365.454	1022.4977	1437.231
## Apr 2019	1122.4414	986.8517	1258.031	915.0749	1329.808
## May 2019	977.3284	841.7387	1112.918	769.9619	1184.695
## Jun 2019	996.6110	861.0214	1132.201	789.2445	1203.978

```
plot(f_stl)
```



### Forecasts from STL + ETS(M,N,N)



```
accuracy(f_stl)
```

```
##               ME      RMSE      MAE      MPE      MAPE      MASE
## Training set -0.00529333 103.5708 86.01888 -1.071521 8.579715 0.609579
##               ACF1
## Training set 0.05904374
```

Accuracy is improved for stl decomp as MAPE is slightly lower compared to other forecasts.