

TimeSeriesForecasting_ARIMA_ETTS

```
# Time Series Plots
```

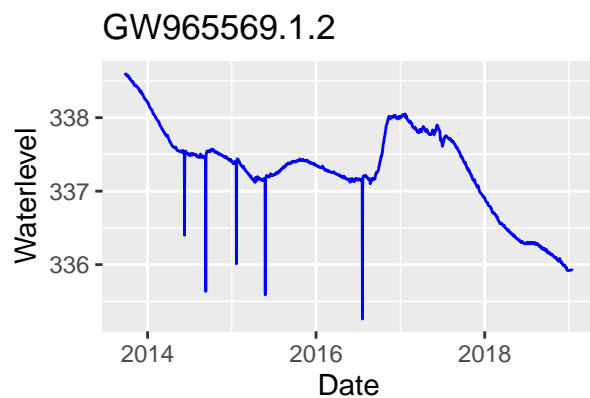
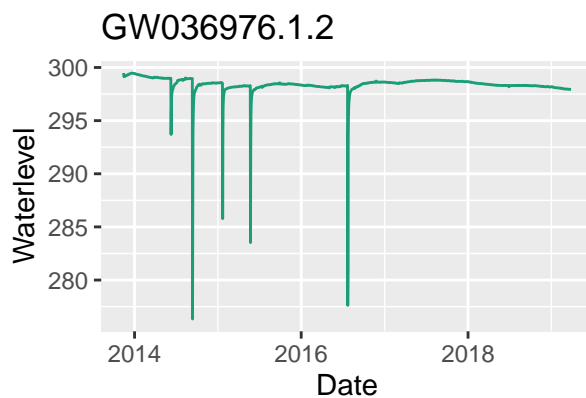
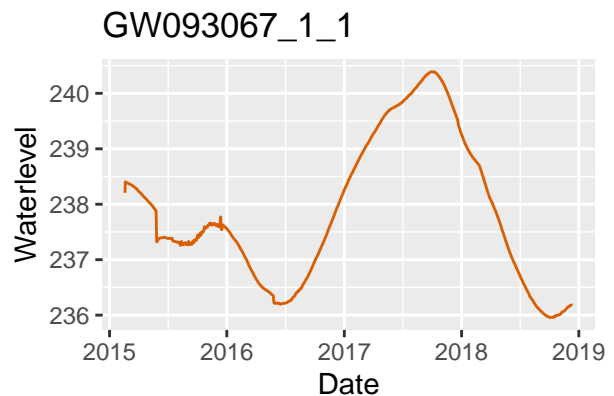
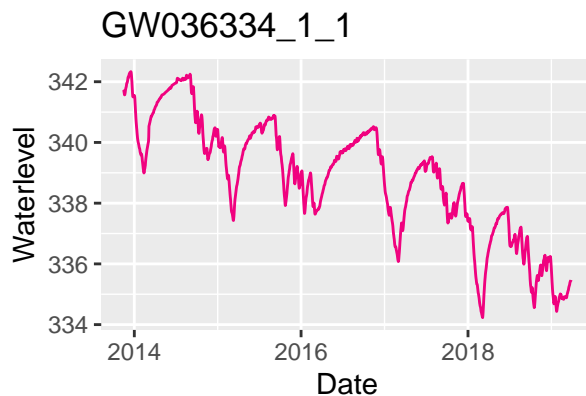
```
plot_GW036334_1_1data<-GW036334_1_1data %>% ggplot(aes(x = Date, y = WaterLevel)) +  
  geom_line(col="#f0027f")+labs(y= "Waterlevel", x = "Date",title = "GW036334_1_1")
```

```
plot_GW093067_1_1data<-GW093067_1_1data %>% ggplot(aes(x = Date, y = WaterLevel)) +  
  geom_line(col="#d95f02")+labs(y= "Waterlevel", x = "Date",title = "GW093067_1_1")
```

```
plot_GW036976.1.2data<-GW036976.1.2data %>% ggplot(aes(x = Date, y = WaterLevel)) +  
  geom_line(col="#1b9e77")+labs(y= "Waterlevel", x = "Date",title = "GW036976.1.2")
```

```
plot_GW965569.1.2data<-GW965569.1.2data %>% ggplot(aes(x = Date, y = WaterLevel)) +  
  geom_line(col="blue")+labs(y= "Waterlevel", x = "Date",title = "GW965569.1.2")
```

```
(plot_GW036334_1_1data|plot_GW093067_1_1data)/(plot_GW036976.1.2data|plot_GW965569.1.2data)
```



```
# STL decomposition
```

```
dcmp_GW036334_1_1data <- GW036334_1_1data %>% model(stl = STL(WaterLevel))
```

```

STL_GW036334_1_1data<-components(dcmp_GW036334_1_1data) %>% autoplot(col="#f0027f")+labs(title ="GW036334.1.1")

dcmp_GW093067_1_1data <- GW093067_1_1data %>% model(stl = STL(WaterLevel))
STL_GW093067_1_1data<-components(dcmp_GW093067_1_1data) %>% autoplot(col="#d95f02")+labs(title ="GW093067.1.1")

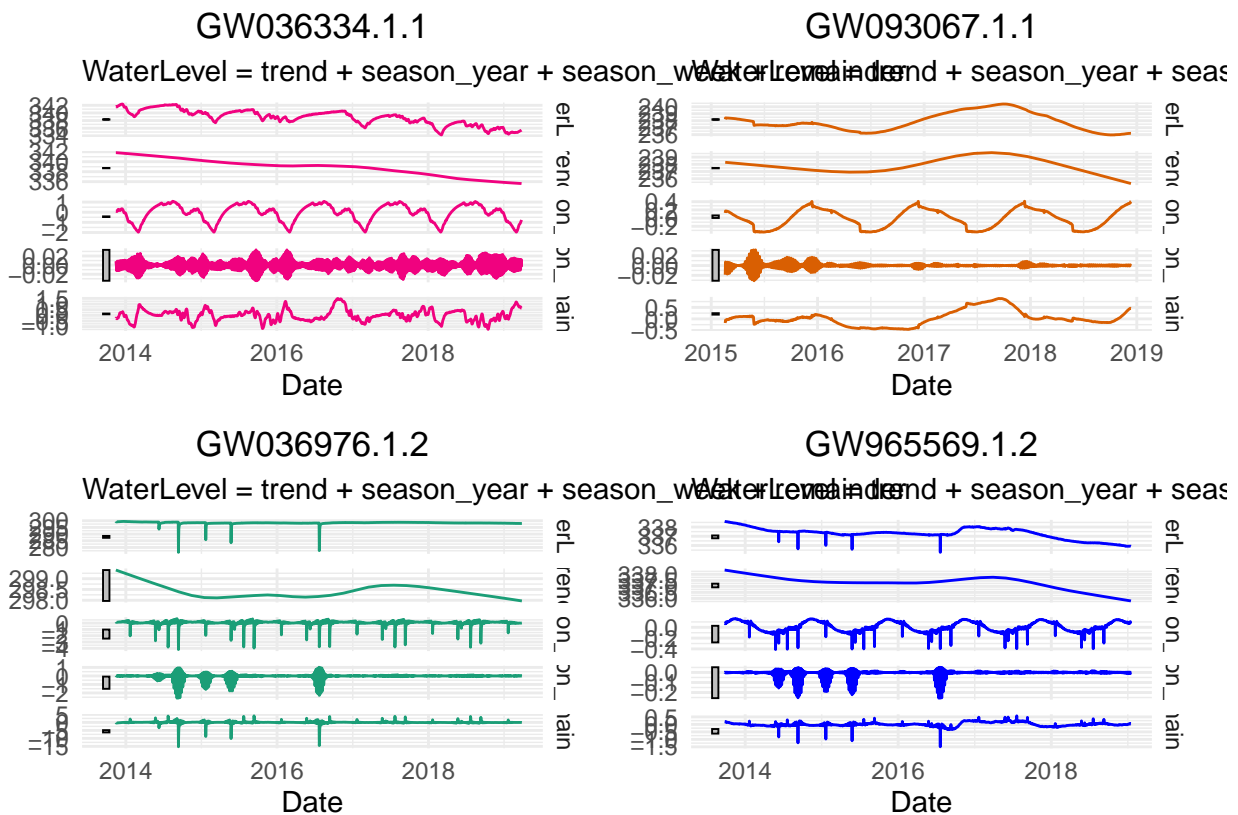
dcmp_GW036976.1.2data <- GW036976.1.2data %>% model(stl = STL(WaterLevel))
STL_GW036976.1.2data<-components(dcmp_GW036976.1.2data) %>% autoplot(col="#1b9e77")+labs(title ="GW036976.1.2")

dcmp_GW965569.1.2data <- GW965569.1.2data %>% model(stl = STL(WaterLevel))
STL_GW965569.1.2data<-components(dcmp_GW965569.1.2data) %>% autoplot(col="blue")+labs(title ="GW965569.1.2")

STL_decom_data<-(STL_GW036334_1_1data|STL_GW093067_1_1data)/(STL_GW036976.1.2data|STL_GW965569.1.2data)

STL_decom_data

```



Split the data into 70% of training and 30% of testing.

```

# Split train and test data

train_split_point <- floor(nrow(GW036334_1_1data)*0.8)
train_wl_GW036334_1_1 <- GW036334_1_1data[1:train_split_point,]

```

```

test_wl_GW036334_1_1 <- GW036334_1_1data[(train_split_point+1):nrow(GW036334_1_1data),]

train_split_point <- floor(nrow(GW093067_1_1data)*0.8)
train_wl_GW093067_1_1 <- GW093067_1_1data[1:train_split_point,]
test_wl_GW093067_1_1 <- GW093067_1_1data[(train_split_point+1):nrow(GW093067_1_1data),]

train_split_point <- floor(nrow(GW036976.1.2data)*0.8)
train_wl_GW036976.1.2 <- GW036976.1.2data[1:train_split_point,]
test_wl_GW036976.1.2 <- GW036976.1.2data[(train_split_point+1):nrow(GW036976.1.2data),]

train_split_point <- floor(nrow(GW965569.1.2data)*0.8)
train_wl_GW965569.1.2 <- GW965569.1.2data[1:train_split_point,]
test_wl_GW965569.1.2 <- GW965569.1.2data[(train_split_point+1):nrow(GW965569.1.2data),]

# Visualization of train and test set splitting
Train_Vs_Test_GW036334_1_1data <- GW036334_1_1data %>% ggplot(aes(x = Date, y = WaterLevel)) +
  geom_line(size=1,col="#f0027f")+labs(y= "Water Level", x = "Date",title = "GW036334.1.1")+
  geom_vline(xintercept = as.numeric(as.Date(test_wl_GW036334_1_1$Date[1], format="%m/%d/%Y")), linetype="solid",
    color = "black", size=1.5)+ theme_minimal()+theme(plot.title=element_text(hjust=0.5))

Train_Vs_Test_GW093067_1_1data <- GW093067_1_1data %>% ggplot(aes(x = Date, y = WaterLevel)) +
  geom_line(size=1,col="#d95f02")+labs(y= "Water Level", x = "Date",title = "GW093067.1.1")+
  geom_vline(xintercept = as.numeric(as.Date(test_wl_GW093067_1_1$Date[1], format="%m/%d/%Y")), linetype="solid",
    color = "black", size=1.5)+ theme_minimal()+theme(plot.title=element_text(hjust=0.5))

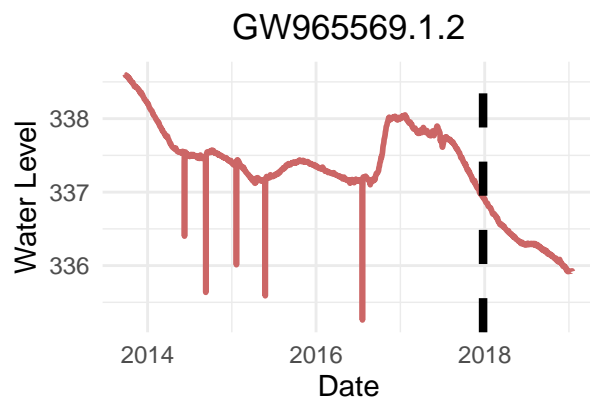
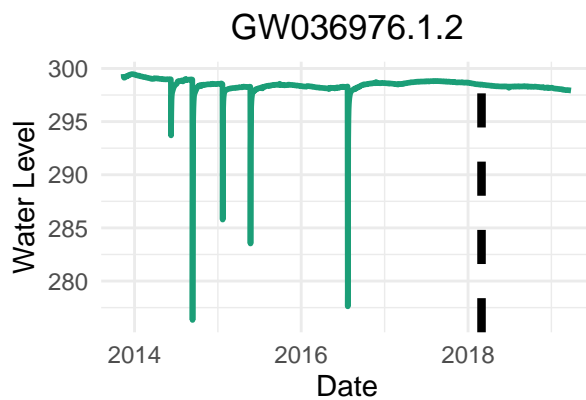
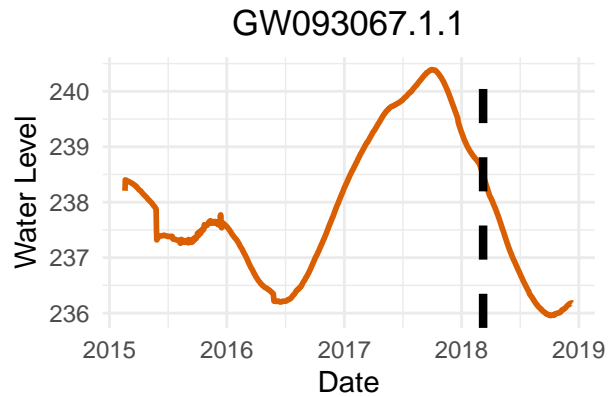
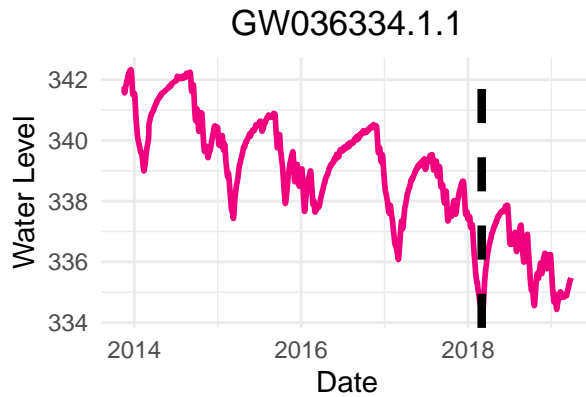
Train_Vs_Test_GW036976.1.2data <- GW036976.1.2data %>% ggplot(aes(x = Date, y = WaterLevel)) +
  geom_line(size=1,col="#1b9e77")+labs(y= "Water Level", x = "Date",title = "GW036976.1.2")+
  geom_vline(xintercept = as.numeric(as.Date(test_wl_GW036976.1.2$Date[1], format="%m/%d/%Y")), linetype="solid",
    color = "black", size=1.5)+ theme_minimal()+theme(plot.title=element_text(hjust=0.5))

Train_Vs_Test_GW965569.1.2data <- GW965569.1.2data %>% ggplot(aes(x = Date, y = WaterLevel)) +
  geom_line(size=1,col="#CC6666")+labs(y= "Water Level", x = "Date",title = "GW965569.1.2")+
  geom_vline(xintercept = as.numeric(as.Date(test_wl_GW965569.1.2$Date[1], format="%m/%d/%Y")), linetype="solid",
    color = "black", size=1.5)+ theme_minimal()+theme(plot.title=element_text(hjust=0.5))

Train_Vs_Test<-(Train_Vs_Test_GW036334_1_1data|Train_Vs_Test_GW093067_1_1data)/(Train_Vs_Test_GW036976.1.2data|Train_Vs_Test_GW965569.1.2data)

Train_Vs_Test

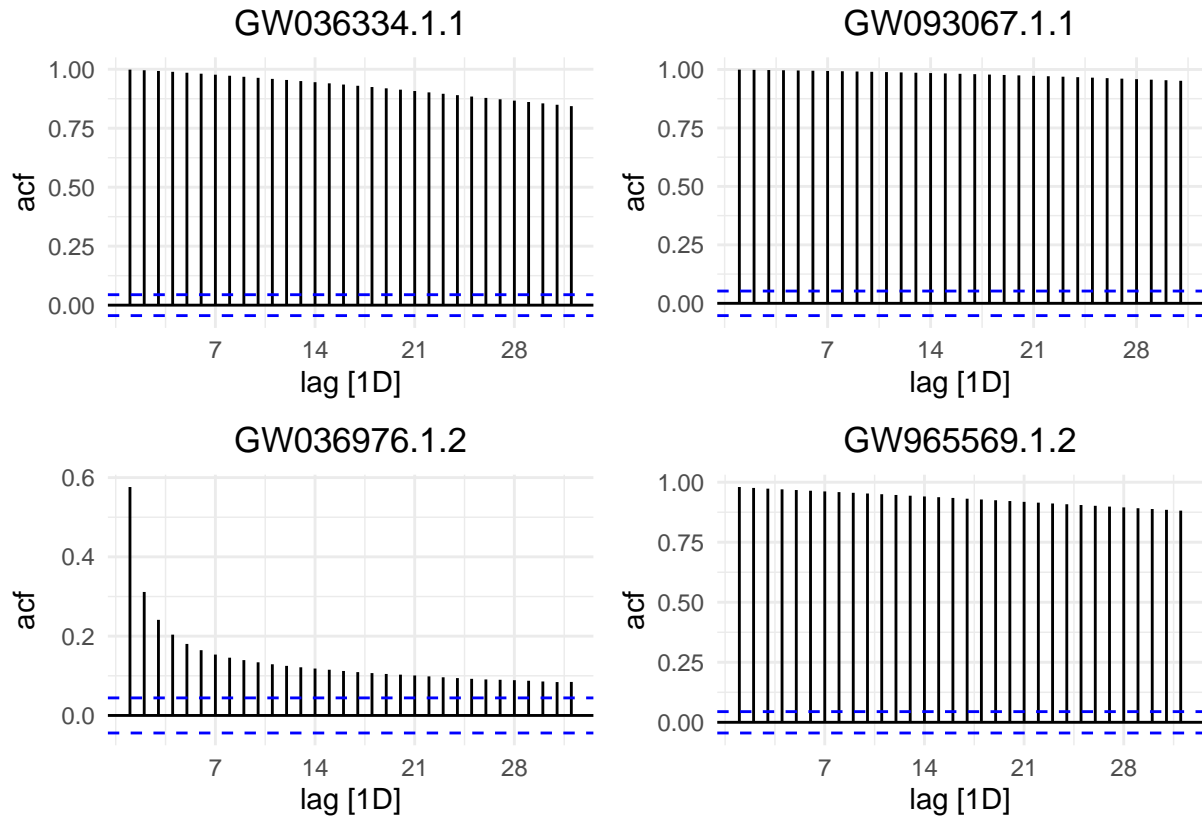
```



```
# Checking Stationarity
# acf plot
```

```
AC1<-GW036334_1_1data %>% ACF(WaterLevel) %>% autoplot()+labs(title ="GW036334.1.1" )+ theme_minimal()+
AC2<-GW093067_1_1data %>% ACF(WaterLevel) %>% autoplot()+labs(title ="GW093067.1.1" )+ theme_minimal()+
AC3<-GW036976.1.2data %>% ACF(WaterLevel) %>% autoplot()+labs(title ="GW036976.1.2" )+ theme_minimal()+
AC4<-GW965569.1.2data %>% ACF(WaterLevel) %>% autoplot()+labs(title ="GW965569.1.2" )+ theme_minimal()+
```

```
ACF_PLOTS<-(AC1|AC2)/(AC3|AC4)
ACF_PLOTS
```



ARIMA Modeling

```
# Checking number of seasonal and non-seasonal difference required-by Unit Root Test
GW036334_1_1Ndiff<-GW036334_1_1data %>%features(WaterLevel, unitroot_ndiffs)
GW036334_1_1NSdiff<-GW036334_1_1data %>%features(WaterLevel, unitroot_nsdiffs)
GW036334_1_1Ndiff
```

```
## # A tibble: 1 x 1
##   ndiffs
##   <int>
## 1     1
```

```
GW036334_1_1NSdiff
```

```
## # A tibble: 1 x 1
##   nsdiffs
##   <int>
## 1     0
```

```
GW093067_1_1Ndiff<-GW093067_1_1data %>%features(WaterLevel, unitroot_ndiffs)
GW093067_1_1NSdiff<-GW093067_1_1data %>%features(WaterLevel, unitroot_nsdiffs)
GW093067_1_1Ndiff
```

```
## # A tibble: 1 x 1
##   ndiffs
##   <int>
## 1     2
```

```
GW093067_1_1NSdiff
```

```
## # A tibble: 1 x 1
##   nsdiffs
##   <int>
## 1       0
```

```
GW036976.1.2Ndiff<-GW036976.1.2data %>%features(WaterLevel, unitroot_ndiffs)
GW036976.1.2NSdiff<-GW036976.1.2data %>%features(WaterLevel, unitroot_nsdiffs)
GW036976.1.2Ndiff
```

```
## # A tibble: 1 x 1
##   nsdiffs
##   <int>
## 1       1
```

```
GW036976.1.2NSdiff
```

```
## # A tibble: 1 x 1
##   nsdiffs
##   <int>
## 1       0
```

```
GW965569.1.2Ndiff<-GW965569.1.2data %>%features(WaterLevel, unitroot_ndiffs)
GW965569.1.2NSdiff<-GW965569.1.2data %>%features(WaterLevel, unitroot_nsdiffs)
GW965569.1.2Ndiff
```

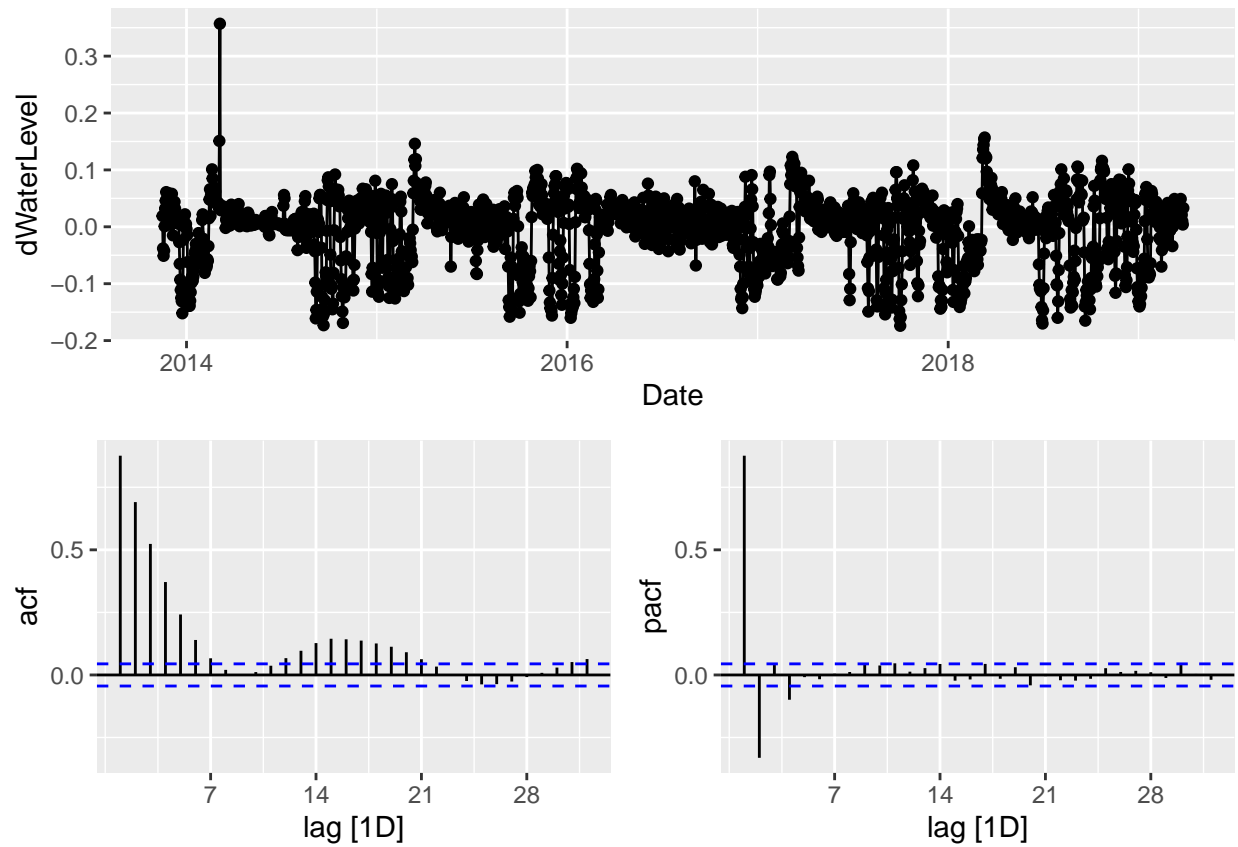
```
## # A tibble: 1 x 1
##   nsdiffs
##   <int>
## 1       1
```

```
GW965569.1.2NSdiff
```

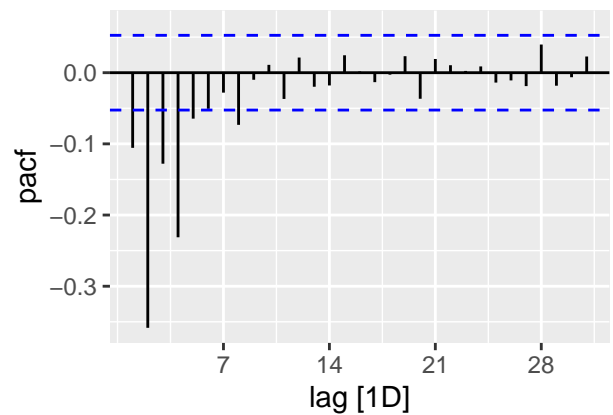
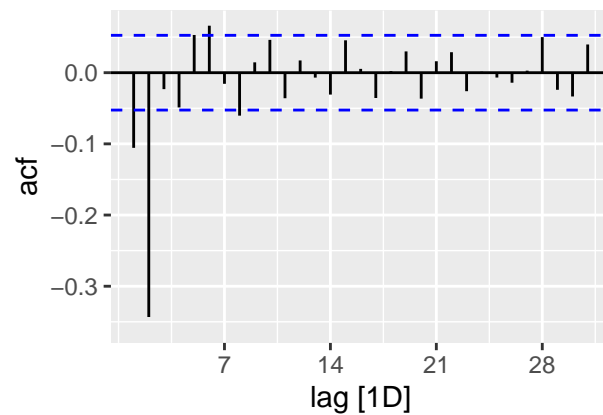
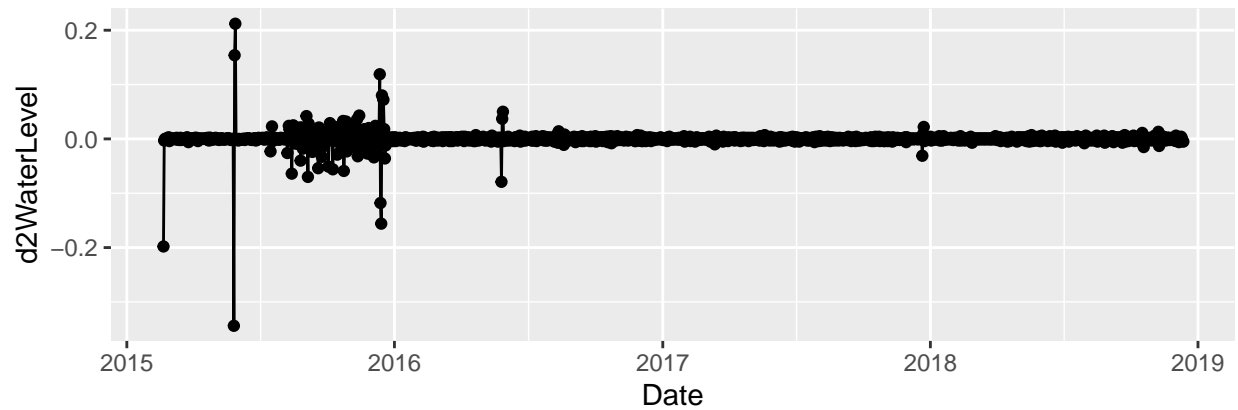
```
## # A tibble: 1 x 1
##   nsdiffs
##   <int>
## 1       0
```

```
# Convert the data into stationary-ACF and PACF plots-GW036334.1.1
```

```
GW036334_1_1data %>%
  mutate(dWaterLevel = difference(WaterLevel)) %>%
  gg_tsdisplay(dWaterLevel, plot_type='partial')
```



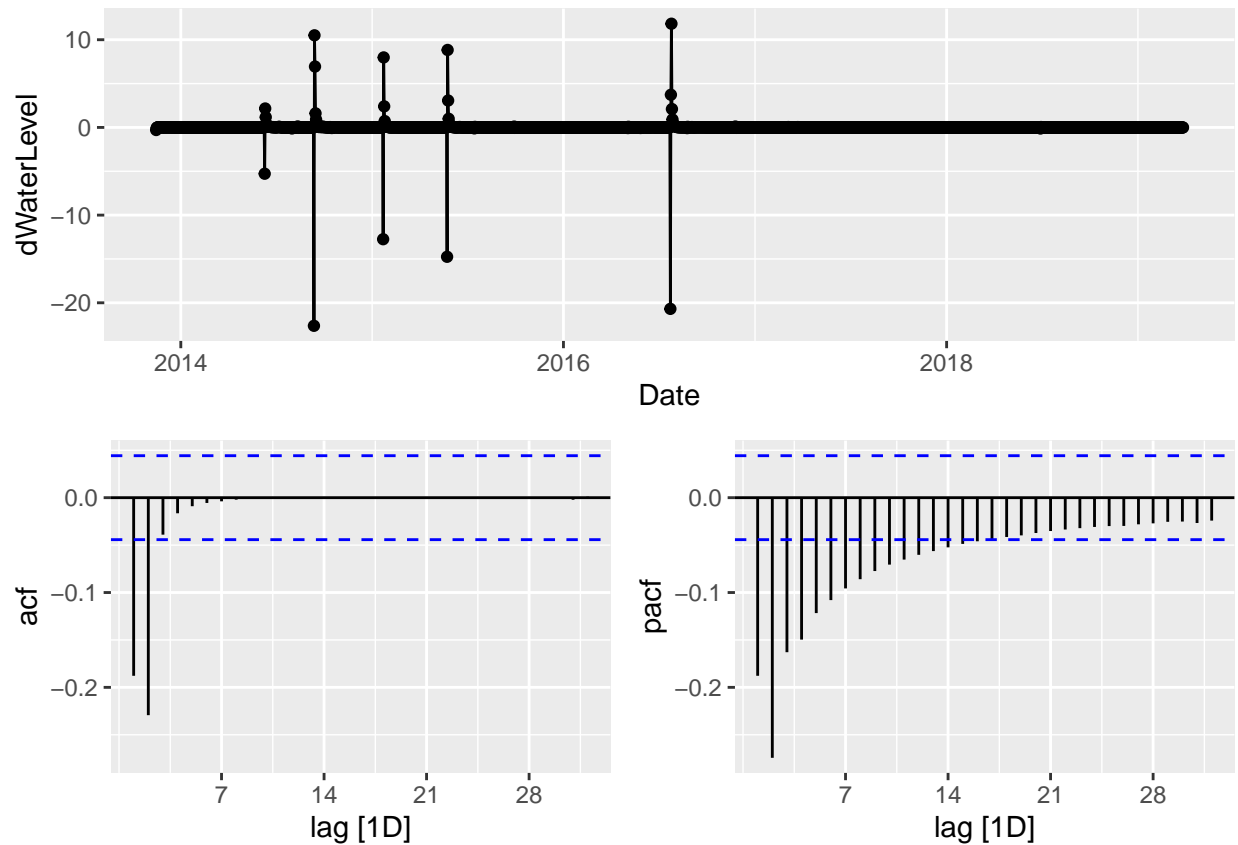
```
# Convert the data into stationary-ACF and PACF plots-GW093067.1.1
GW093067_1_1data %>%
  mutate(dWaterLevel = difference(WaterLevel)) %>%
  mutate(d2WaterLevel = difference(dWaterLevel)) %>%
  gg_tsdisplay(d2WaterLevel, plot_type='partial')
```



```
# Convert the data into stationary-ACF and PACF plots-GW036976.1.2
GW036976.1.2data %>%
  mutate(dWaterLevel = difference(WaterLevel)) %>%
  gg_tsdisplay(dWaterLevel, plot_type='partial')
```

```
## Warning: Removed 1 row(s) containing missing values (geom_path).
```

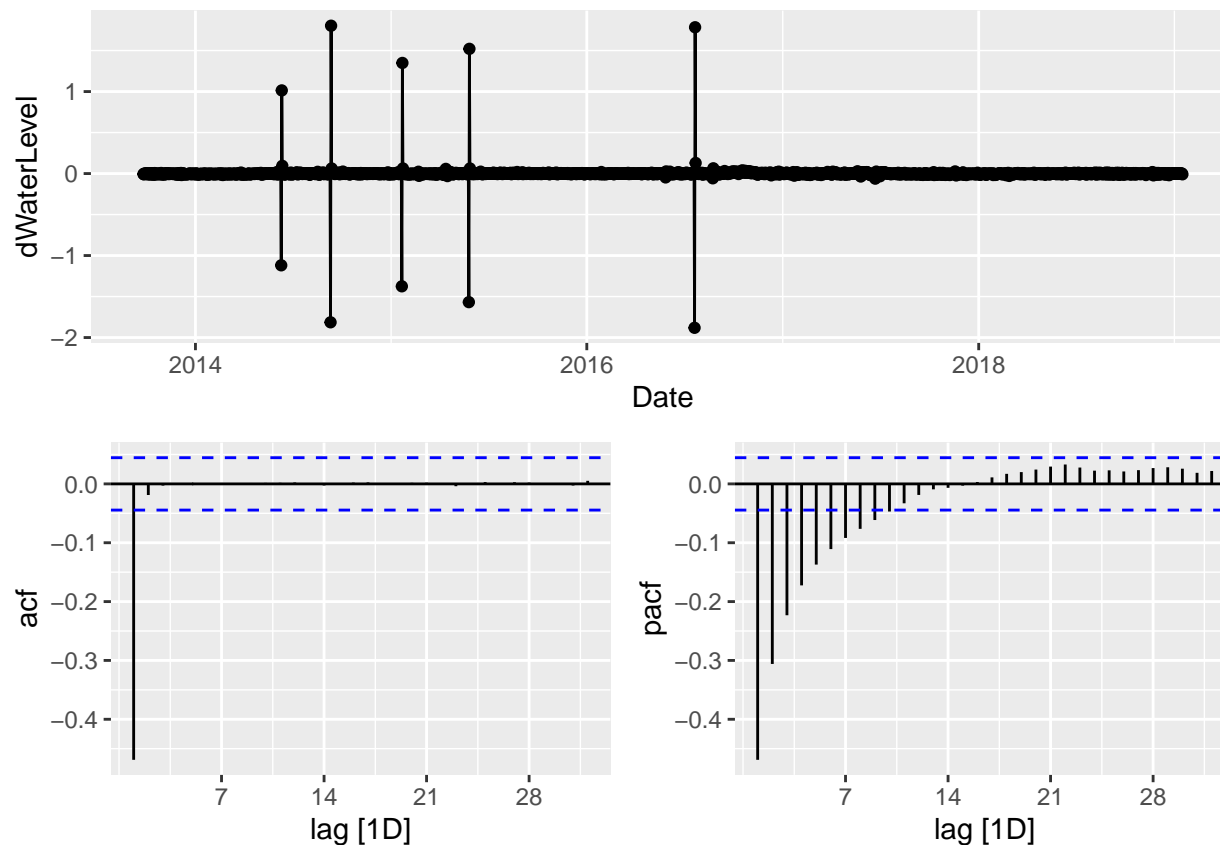
```
## Warning: Removed 1 rows containing missing values (geom_point).
```

```
# Convert the data into stationary-ACF and PACF plots-GW965569.1.2
GW965569.1.2data %>%
  mutate(dWaterLevel = difference(WaterLevel)) %>%
  gg_tsdisplay(dWaterLevel, plot_type='partial')
```

```
## Warning: Removed 1 row(s) containing missing values (geom_path).
```

```
## Warning: Removed 1 rows containing missing values (geom_point).
```



ARIMA Modeling

```

arima_fit_GW036334_1_1 <- train_wl_GW036334_1_1 %>%
  model( arima210 = ARIMA(WaterLevel ~ pdq(2,1,0)),
        stepwise = ARIMA(WaterLevel),
        search = ARIMA(WaterLevel, stepwise=FALSE))

```

Accuracy Checking

```

arima_fit_GW036334_1_1 %>% forecast(h = length(test_wl_GW036334_1_1$Date)) %>% accuracy(test_wl_GW036334_1_1)

```

```

## # A tibble: 3 x 10
##   .model .type ME RMSE MAE MPE MAPE MASE RMSSE ACF1
##   <chr>   <chr> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
## 1 stepwise Test  1.73  2.00  1.73  0.515  0.515  NaN  NaN  0.993
## 2 arima210 Test  1.76  2.02  1.76  0.522  0.522  NaN  NaN  0.993
## 3 search   Test  1.77  2.03  1.77  0.525  0.526  NaN  NaN  0.993

```

Checking the residuals of the lowest accuracy model

```

report(arima_fit_GW036334_1_1 %>% select(stepwise))

```

```

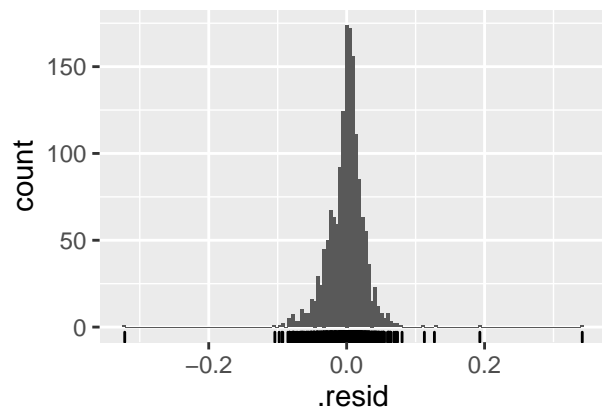
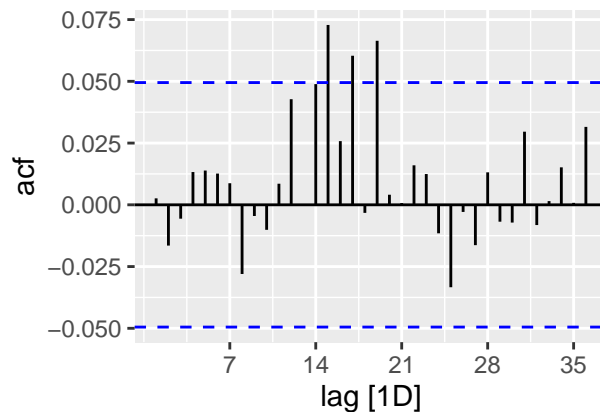
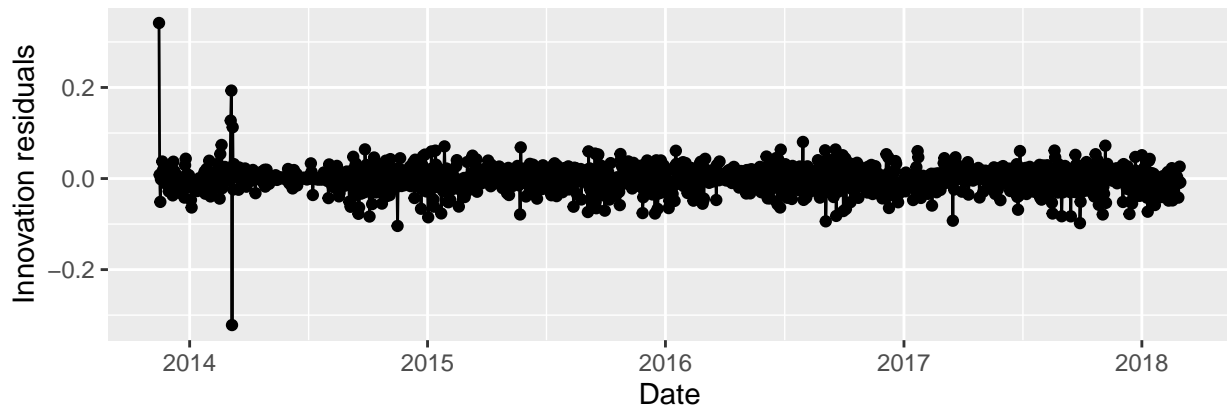
## Series: WaterLevel
## Model: ARIMA(2,1,3)
##
## Coefficients:
##      ar1      ar2      ma1      ma2      ma3
##      1.4247 -0.5475 -0.2679 -0.1592  0.0838

```

```
## s.e. 0.1088 0.0853 0.1111 0.0503 0.0331
##
## sigma^2 estimated as 0.0007787: log likelihood=3465.47
## AIC=-6918.94 AICc=-6918.89 BIC=-6886.8
```

Residual Analysis

```
arima_fit_GW036334_1_1 %>% select(stepwise) %>% gg_tsresiduals(lag=36)
```



Checking the hypothesis (H0: Residuals are WN vs H1: Residuals show autocorrelation)

```
augment(arima_fit_GW036334_1_1) %>%
  filter(.model=='stepwise') %>%
  features(.innov, ljung_box, lag = 10, dof = 3)
```

```
## # A tibble: 1 x 3
##   .model lb_stat lb_pvalue
##   <chr>   <dbl>   <dbl>
## 1 stepwise 2.87    0.896
```

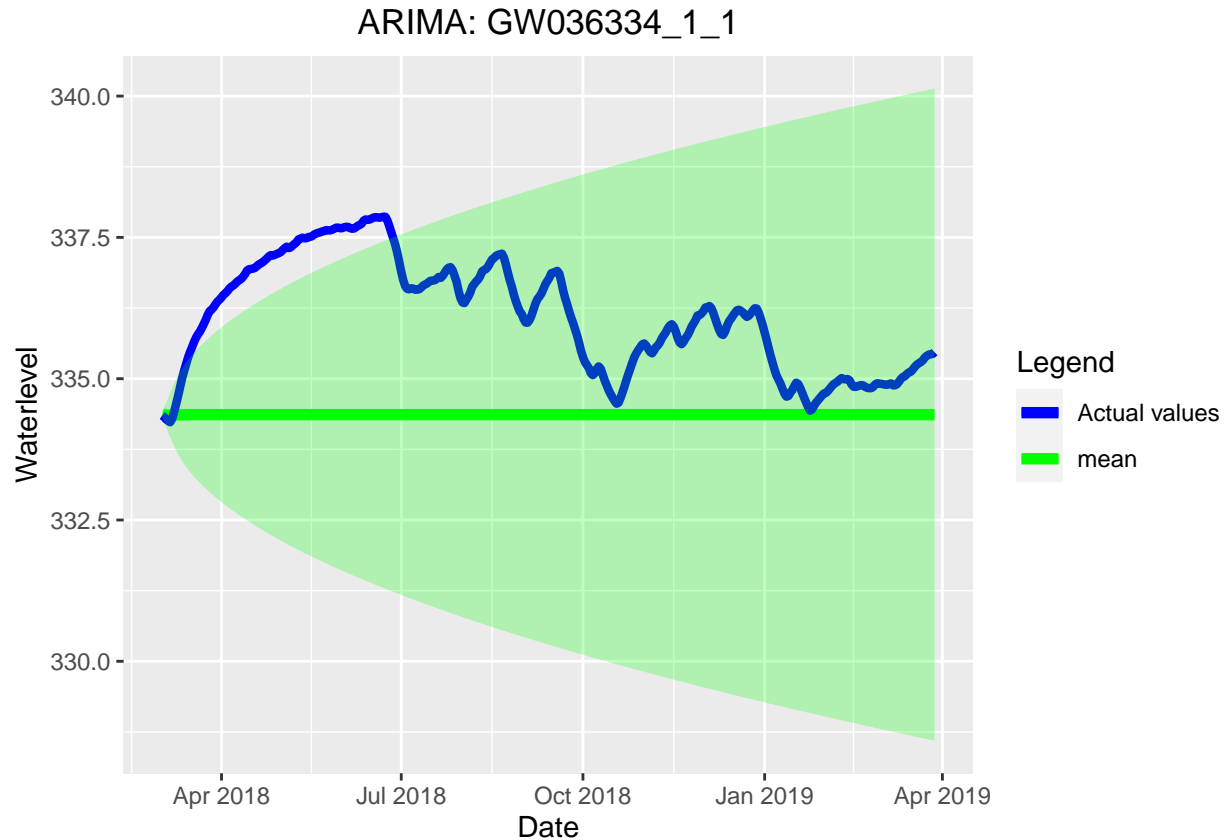
H0 is not rejected. Hence, Residuals are WN

```
Forecast_GW036334_1_1<-arima_fit_GW036334_1_1 %>% select(stepwise) %>%
  forecast(h = length(test_wl_GW036334_1_1$Date))%>%hilo(level=c(95))
Actual_values<-test_wl_GW036334_1_1$WaterLevel
Forecast_GW036334_1_1$Actual_values<-Actual_values

colors <- c("Actual values" = "blue", "mean" = "green")
```

```
Plot_AvsFitted_GW036334_1_1<-Forecast_GW036334_1_1%>%ggplot(aes(x = Date))+      geom_line(aes(y = .mean,
geom_line(aes(y = Actual_values,color="Actual values"),size=1.5)+
geom_ribbon(aes(ymin = Forecast_GW036334_1_1$`95%`$lower, ymax =      Forecast_GW036334_1_1$`95%`$upper,
labs(y= "Waterlevel", x = "Date",color = "Legend",title = "ARIMA: GW036334_1_1")+
scale_color_manual(values = colors)+theme(plot.title=element_text(hjust=0.5))
```

Plot_AvsFitted_GW036334_1_1



ARIMA Modeling

```
arima_fit_GW093067_1_1 <- train_wl_GW093067_1_1 %>%
  model( arima222 = ARIMA(WaterLevel ~ pdq(2,2,2)),
        stepwise = ARIMA(WaterLevel),
        search = ARIMA(WaterLevel, stepwise=FALSE))
```

Accuracy Checking

```
arima_fit_GW093067_1_1 %>% forecast(h = length(test_wl_GW093067_1_1$Date)) %>% accuracy(test_wl_GW093067_1_1)
```

```
## # A tibble: 3 x 10
##   .model   .type      ME  RMSE  MAE      MPE  MAPE  MASE  RMSSE  ACF1
##   <chr>   <chr>   <dbl> <dbl> <dbl>   <dbl> <dbl> <dbl> <dbl> <dbl>
## 1 arima222 Test    0.00678 0.413 0.316 0.00309 0.134  NaN   NaN  0.985
## 2 stepwise Test    0.0513 0.436 0.319 0.0219 0.135  NaN   NaN  0.985
## 3 search  Test    0.0540 0.437 0.319 0.0231 0.135  NaN   NaN  0.985
```

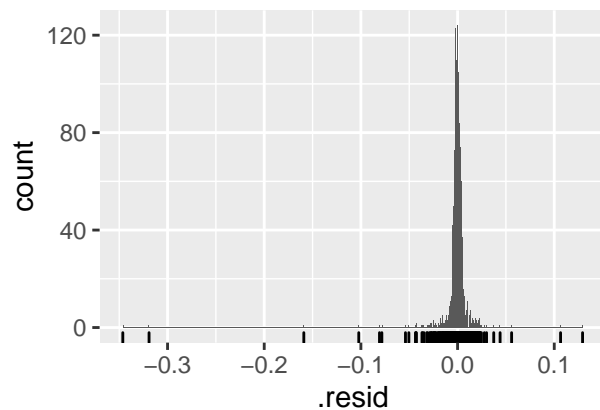
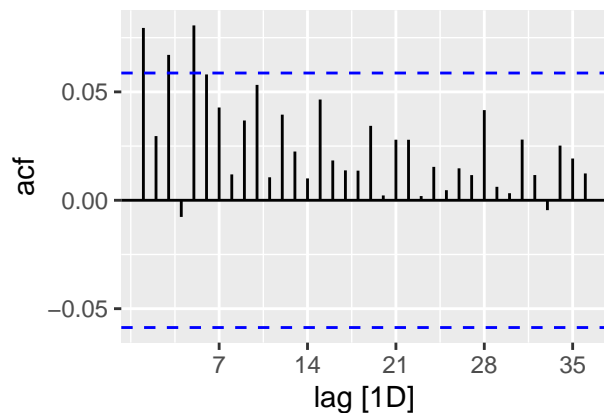
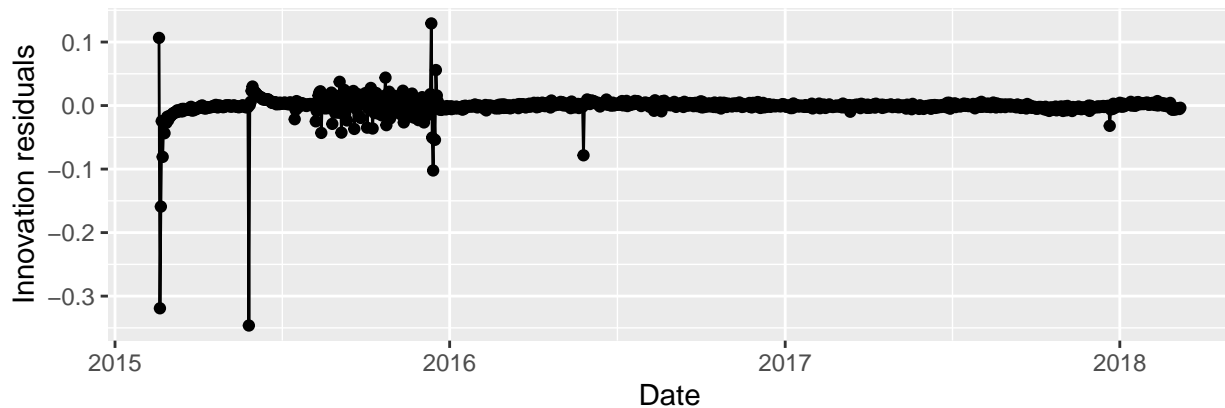
Checking the residuals of the lowest accuracy model

```
report(arima_fit_GW093067_1_1 %>% select(arima222))
```

```
## Series: WaterLevel
## Model: ARIMA(2,2,2)
##
## Coefficients:
##          ar1          ar2          ma1          ma2
##       -0.0360   -0.0878   -0.4024   -0.5250
## s.e.    0.0958    0.0598    0.0931    0.0909
##
## sigma^2 estimated as 0.0003271:  log likelihood=3095.85
## AIC=-6181.7   AICc=-6181.64   BIC=-6156.62
```

Residual Analysis

```
arima_fit_GW093067_1_1 %>% select(arima222) %>% gg_tsresiduals(lag=36)
```



Checking the Hypothesis

```
augment(arima_fit_GW093067_1_1) %>%
  filter(.model=='arima222') %>%
  features(.innov, lbjung_box, lag = 10, dof = 3)
```

```
## # A tibble: 1 x 3
##   .model  lb_stat lb_pvalue
##   <chr>    <dbl>    <dbl>
## 1 arima222  31.2 0.0000580
```

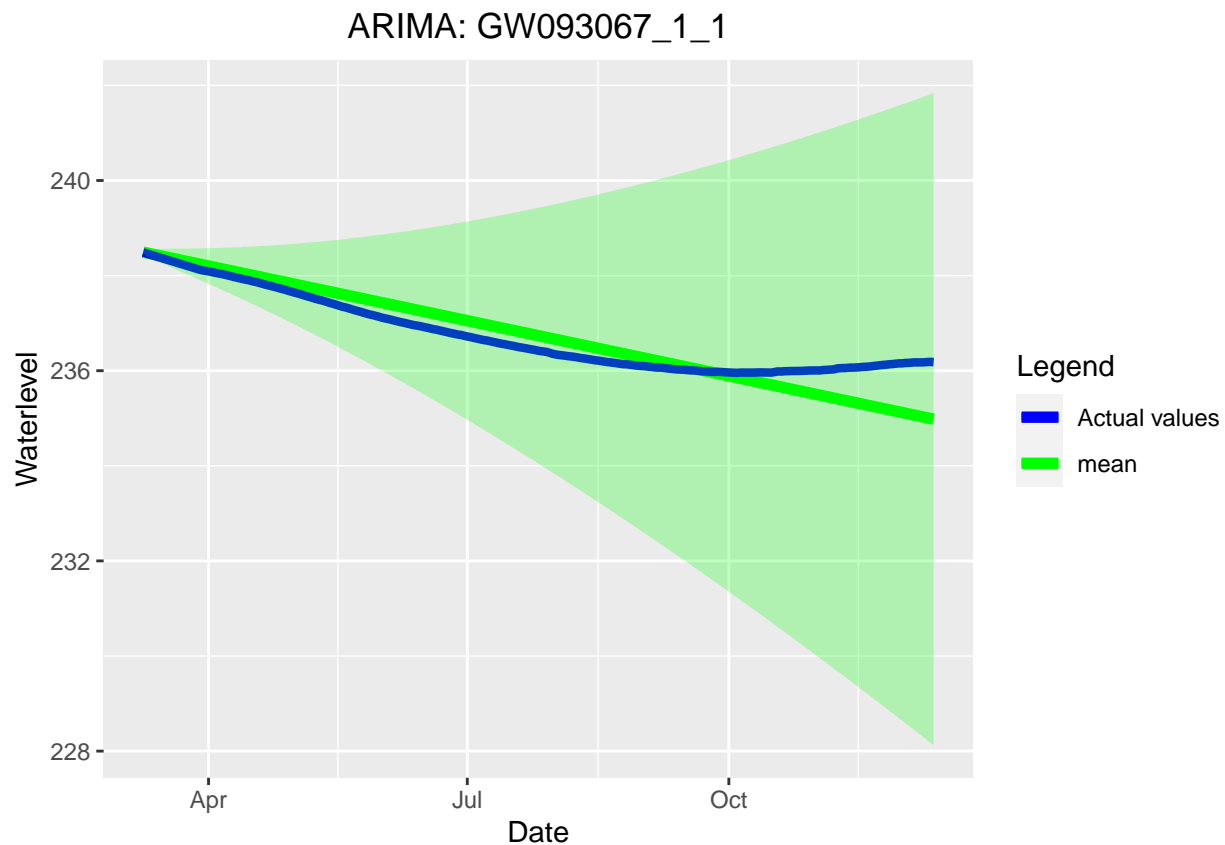
```

# Reject H0. Hence, residuals are not WN.
Forecast_GW093067_1_1<-arima_fit_GW093067_1_1 %>% select(arima222) %>%
  forecast(h = length(test_wl_GW093067_1_1$Date))%>%hilo(level=c(95))
Actual_values<-test_wl_GW093067_1_1$WaterLevel
Forecast_GW093067_1_1$Actual_values<-Actual_values

colors <- c("Actual values" = "blue", "mean" = "green")

Plot_AvsFitted_GW093067_1_1<-Forecast_GW093067_1_1%>%ggplot(aes(x = Date))+
  geom_line(aes(y = .mean,color="mean"),size=2)+
  geom_line(aes(y = Actual_values,color="Actual values"),size=1.5)+
  geom_ribbon(aes(ymin = Forecast_GW093067_1_1$`95%`$lower, ymax = Forecast_GW093067_1_1$`95%`$upper),
    labs(y= "Waterlevel", x = "Date",color = "Legend",title = "ARIMA: GW093067_1_1")+
    scale_color_manual(values = colors)+theme(plot.title=element_text(hjust=0.5))
Plot_AvsFitted_GW093067_1_1

```



```

# ARIMA Modeling

arima_fit_GW036976.1.2 <- train_wl_GW036976.1.2 %>%
  model( arima012 = ARIMA(WaterLevel ~ pdq(0,1,2)),
        stepwise = ARIMA(WaterLevel),
        search = ARIMA(WaterLevel, stepwise=FALSE))

# Accuracy Checking
arima_fit_GW036976.1.2 %>% forecast(h = length(test_wl_GW036976.1.2$Date)) %>% accuracy(test_wl_GW036976.1.2$Date)

```

```
## # A tibble: 3 x 10
##   .model .type      ME RMSE  MAE      MPE  MAPE  MASE RMSSE  ACF1
##   <chr>  <chr>  <dbl> <dbl> <dbl>   <dbl> <dbl> <dbl> <dbl>
## 1 arima012 Test  -0.260 0.291 0.260 -0.0874 0.0874  NaN  NaN 0.985
## 2 search  Test  -0.361 0.383 0.361 -0.121  0.121  NaN  NaN 0.983
## 3 stepwise Test  -0.361 0.383 0.361 -0.121  0.121  NaN  NaN 0.983
```

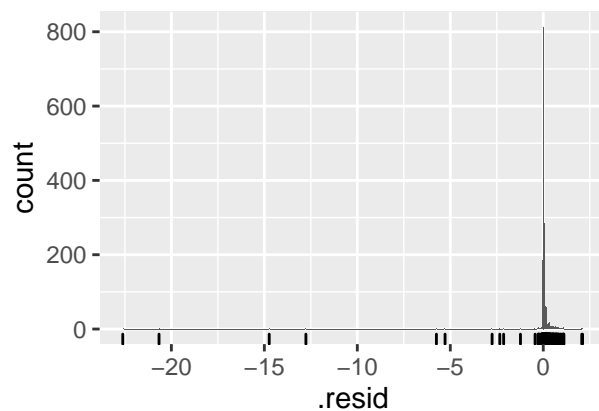
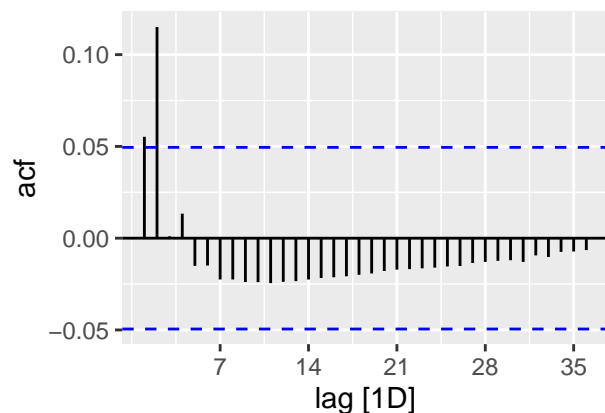
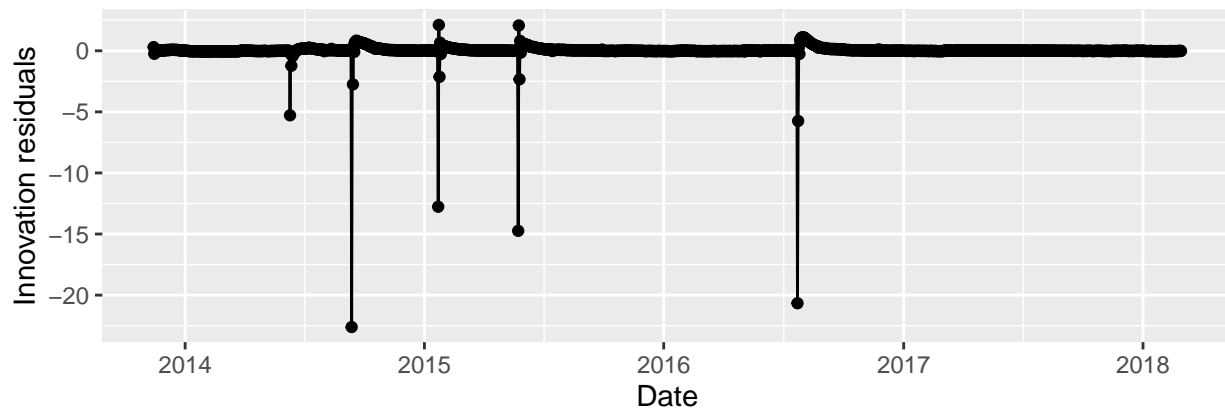
```
# Checking the residuals of the lowest accuracy model
```

```
report(arima_fit_GW036976.1.2 %>% select(arima012))
```

```
## Series: WaterLevel
## Model: ARIMA(0,1,2)
##
## Coefficients:
##      ma1      ma2
##    -0.4591 -0.4313
## s.e.    0.0227  0.0248
##
## sigma^2 estimated as 0.9247: log likelihood=-2161.79
## AIC=4329.59  AICc=4329.6  BIC=4345.66
```

```
# Residual Analysis
```

```
arima_fit_GW036976.1.2 %>% select(arima012) %>% gg_tsresiduals(lag=36)
```



```
# Hypothesis testing
```

```
augment(arima_fit_GW036976.1.2) %>%
```

```

filter(.model=='arima012') %>%
features(.innov, ljung_box, lag = 10, dof = 3)

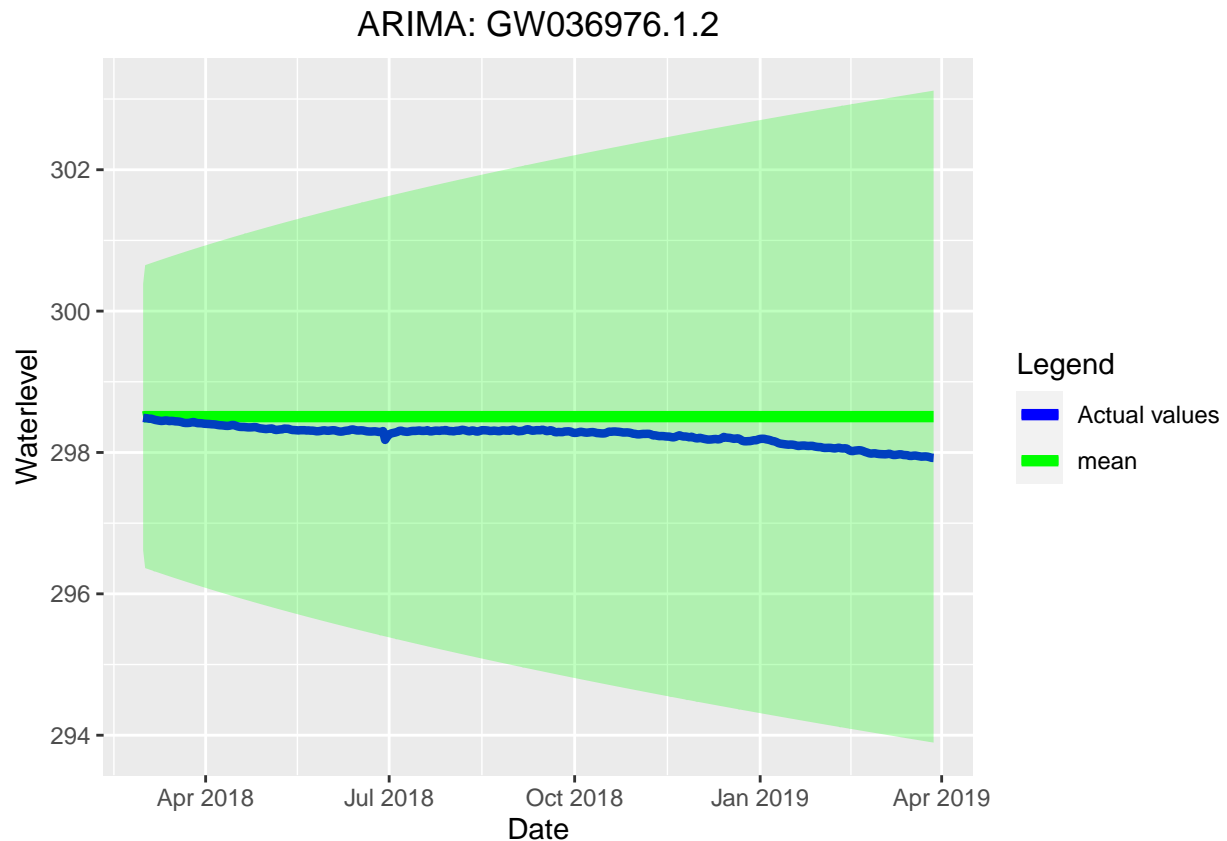
## # A tibble: 1 x 3
##   .model  lb_stat lb_pvalue
##   <chr>    <dbl>    <dbl>
## 1 arima012    30.0 0.0000947
# Reject H0. Hence, residuals are WN.

Forecast_GW036976.1.2<-arima_fit_GW036976.1.2 %>% select(arima012) %>%
  forecast(h = length(test_wl_GW036976.1.2$Date))%>%hilo(level=c(95))
Actual_values<-test_wl_GW036976.1.2$WaterLevel
Forecast_GW036976.1.2$Actual_values<-Actual_values

colors <- c("Actual values" = "blue", "mean" = "green")

Plot_AvsFitted_GW036976.1.2<-Forecast_GW036976.1.2%>%ggplot(aes(x = Date))+
  geom_line(aes(y = .mean,color="mean"),size=2)+
  geom_line(aes(y = Actual_values,color="Actual values"),size=1.5)+
  geom_ribbon(aes(ymin = Forecast_GW036976.1.2$`95%`$lower, ymax = Forecast_GW036976.1.2$`95%`$upper),
    labs(y= "Waterlevel", x = "Date",color = "Legend",title = "ARIMA: GW036976.1.2")+
    scale_color_manual(values = colors)+theme(plot.title=element_text(hjust=0.5))
Plot_AvsFitted_GW036976.1.2

```



```

# ARIMA Modeling
arima_fit_GW965569.1.2 <- train_wl_GW965569.1.2 %>%

```



```

model(  arima011 = ARIMA(WaterLevel ~ pdq(0,1,1)),
        stepwise = ARIMA(WaterLevel),
        search = ARIMA(WaterLevel, stepwise=FALSE))

# Accuracy Checking
arima_fit_GW965569.1.2 %>% forecast(h = length(test_wl_GW965569.1.2$Date)) %>% accuracy(test_wl_GW965569.1.2$Date)

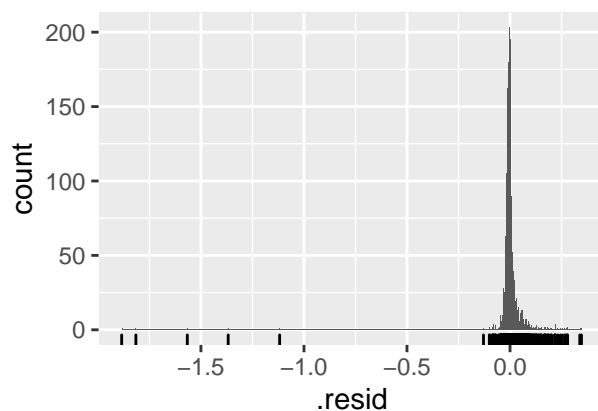
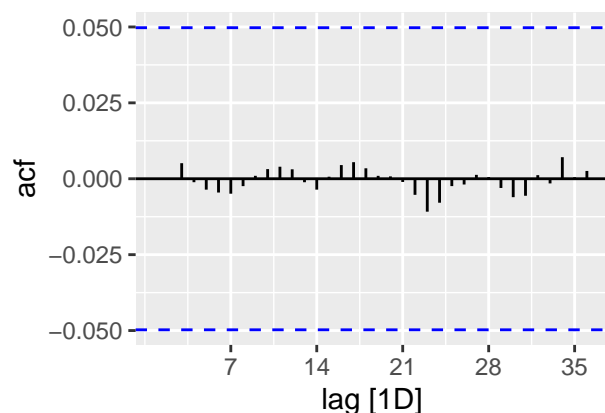
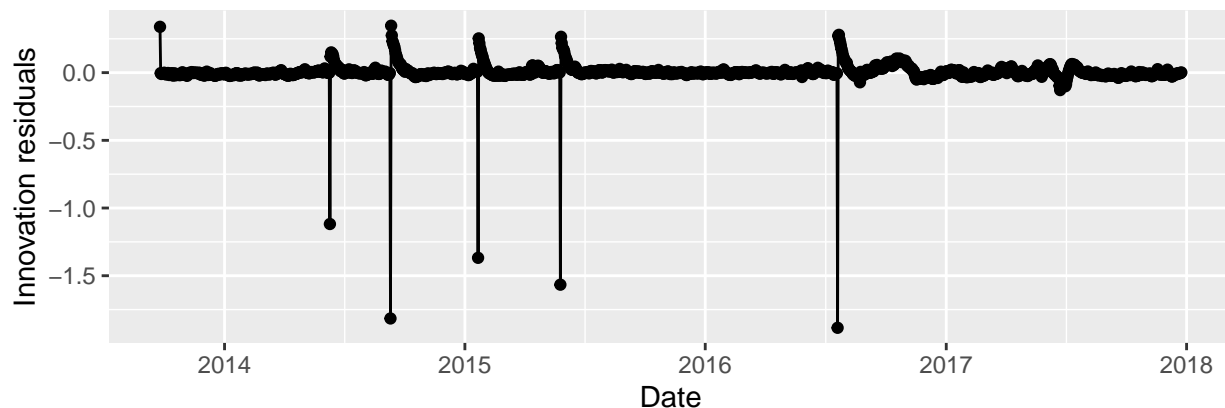
## # A tibble: 3 x 10
##   .model .type ME RMSE MAE MPE MAPE MASE RMSSE ACF1
##   <chr>  <chr> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
## 1 search Test -0.229 0.252 0.229 -0.0682 0.0682 NaN NaN 0.988
## 2 arima011 Test -0.409 0.434 0.409 -0.122 0.122 NaN NaN 0.987
## 3 stepwise Test -0.409 0.434 0.409 -0.122 0.122 NaN NaN 0.987

# Checking the residuals of the lowest accuracy model
report(arima_fit_GW965569.1.2 %>% select(search))

## Series: WaterLevel
## Model: ARIMA(1,1,4) w/ drift
##
## Coefficients:
##          ar1          ma1          ma2          ma3          ma4  constant
##          0.9851 -1.7875  0.7542  0.0246  0.0154             0
## s.e.    0.0080   0.0264  0.0526  0.0522  0.0254             0
##
## sigma^2 estimated as 0.00958:  log likelihood=1412.05
## AIC=-2810.09  AICc=-2810.02  BIC=-2772.67

# Residual Analysis
arima_fit_GW965569.1.2 %>% select(search) %>% gg_tsresiduals(lag=36)

```



Hypothesis Testing

```
augment(arima_fit_GW965569.1.2) %>%
  filter(.model=='search') %>%
  features(.innov, ljung_box, lag = 10, dof = 3)
```

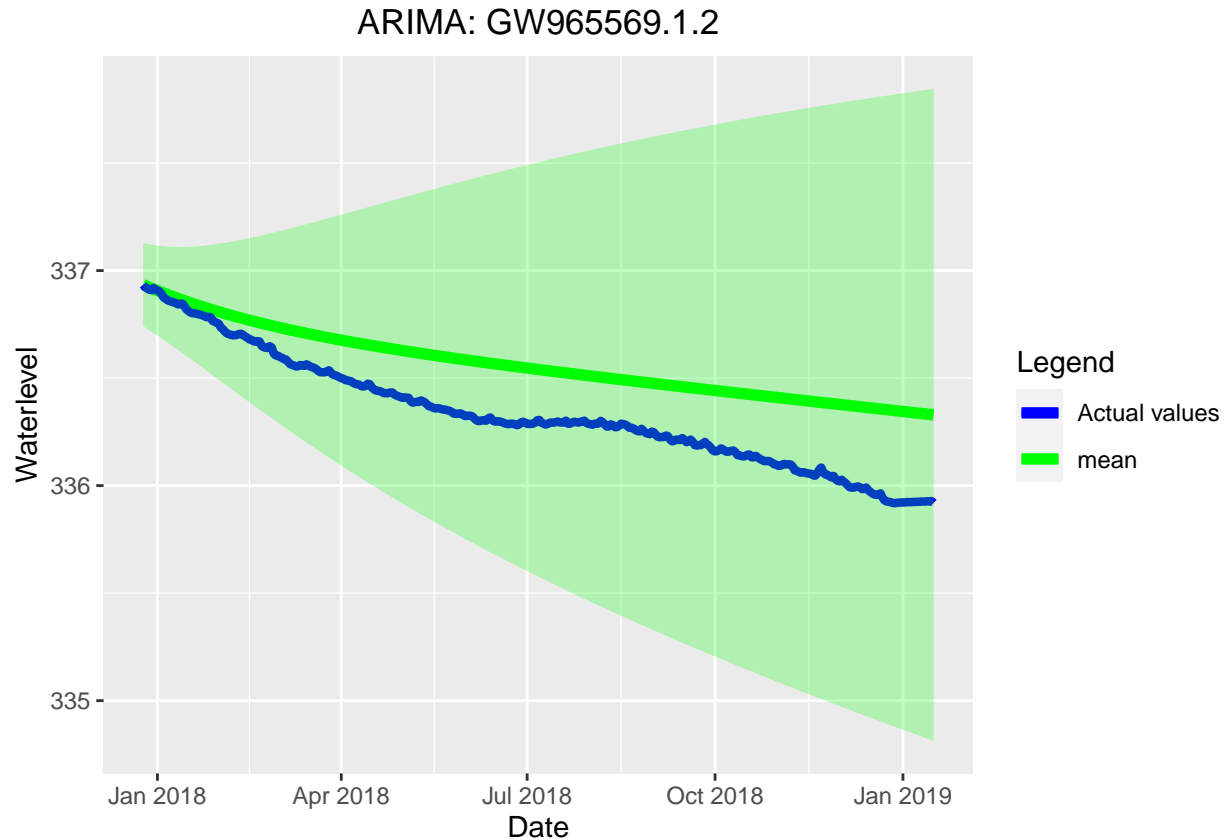
```
## # A tibble: 1 x 3
##   .model lb_stat lb_pvalue
##   <chr>   <dbl>   <dbl>
## 1 search 0.160     1.00
```

Does not reject H_0 . Hence, residuals are WN.

```
Forecast_GW965569.1.2<-arima_fit_GW965569.1.2 %>% select(search) %>%
  forecast(h = length(test_wl_GW965569.1.2$Date))%>%hilo(level=c(95))
Actual_values<-test_wl_GW965569.1.2$WaterLevel
Forecast_GW965569.1.2$Actual_values<-Actual_values
```

```
colors <- c("Actual values" = "blue", "mean" = "green")
```

```
Plot_AvsFitted_GW965569.1.2<-Forecast_GW965569.1.2%>%ggplot(aes(x = Date))+
  geom_line(aes(y = .mean,color="mean"),size=2)+
  geom_line(aes(y = Actual_values,color="Actual values"),size=1.5)+
  geom_ribbon(aes(ymin = Forecast_GW965569.1.2$`95%`$lower, ymax = Forecast_GW965569.1.2$`95%`$upper),
    fill="lightblue",color="lightblue",size=1)+
  labs(y= "Waterlevel", x = "Date",color = "Legend",title = "ARIMA: GW965569.1.2")+
  scale_color_manual(values = colors)+theme(plot.title=element_text(hjust=0.5))
```



ETS Modeling

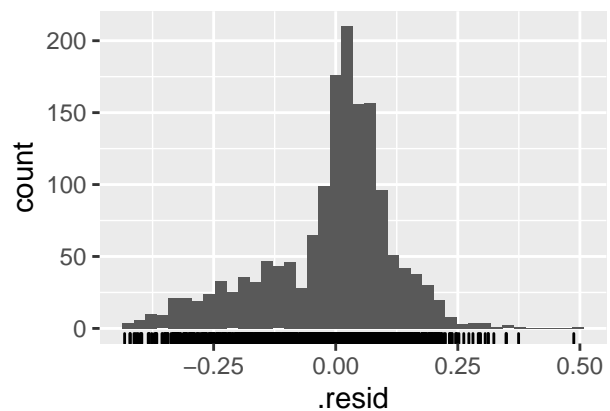
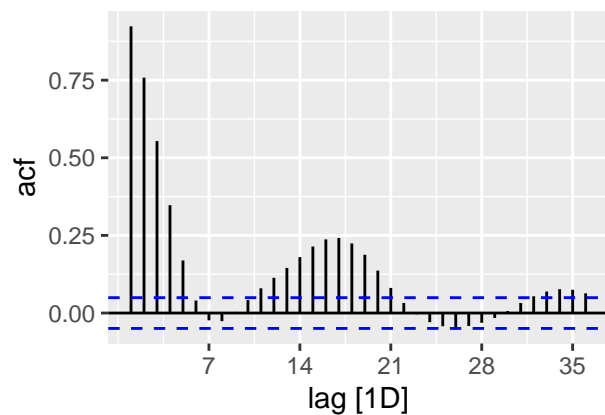
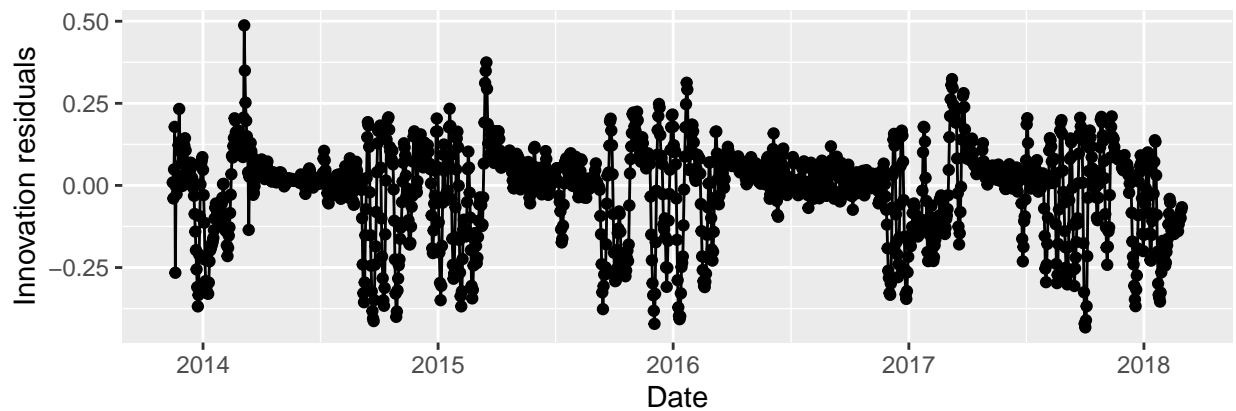
```
fit1<-train_wl_GW036334_1_1 %>%
  model(ses = ETS(WaterLevel ~ error("A") + trend("N") + season("N")),
        hlm = ETS(WaterLevel ~ error("A") + trend("N") + season("A")),
        ahw = ETS(WaterLevel ~ error("A") + trend("A") + season("A")),
        auto1 = ETS(WaterLevel ~ error("A") + trend("N") + season("M")),
        auto2 = ETS(WaterLevel ~ error("A") + trend("A") + season("N")),
        auto3 = ETS(WaterLevel ~ error("A") + trend("A") + season("M")),
        auto4 = ETS(WaterLevel ~ error("A") + trend("Ad") + season("N")),
        auto5 = ETS(WaterLevel ~ error("A") + trend("Ad") + season("A")),
        auto6 = ETS(WaterLevel ~ error("A") + trend("Ad") + season("M")),
        ses1 = ETS(WaterLevel ~ error("M") + trend("N") + season("N")),
        hlm1 = ETS(WaterLevel ~ error("M") + trend("N") + season("A")),
        ahw1 = ETS(WaterLevel ~ error("M") + trend("A") + season("A")),
        auto11 = ETS(WaterLevel ~ error("M") + trend("N") + season("M")),
        auto21 = ETS(WaterLevel ~ error("M") + trend("A") + season("N")),
        auto31 = ETS(WaterLevel ~ error("M") + trend("A") + season("M")),
        auto41 = ETS(WaterLevel ~ error("M") + trend("Ad") + season("N")),
        auto51 = ETS(WaterLevel ~ error("M") + trend("Ad") + season("A")),
        auto61 = ETS(WaterLevel ~ error("M") + trend("Ad") + season("M"))
  )
```

```
fit1 %>% forecast(h = length(test_wl_GW036334_1$Date)) %>% accuracy(test_wl_GW036334_1_1) %>% arrange
```

```
## # A tibble: 18 x 10
```

##	.model	.type	ME	RMSE	MAE	MPE	MAPE	MASE	RMSSE	ACF1	
##	<chr>	<chr>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	
##	1	auto1	Test	1.68	1.95	1.68	0.498	0.499	NaN	NaN	0.993
##	2	auto11	Test	1.70	1.97	1.70	0.505	0.506	NaN	NaN	0.993
##	3	hlm1	Test	1.70	1.97	1.71	0.506	0.507	NaN	NaN	0.993
##	4	ses	Test	1.71	1.97	1.71	0.506	0.507	NaN	NaN	0.993
##	5	ses1	Test	1.71	1.97	1.71	0.506	0.507	NaN	NaN	0.993
##	6	hlm	Test	1.71	1.97	1.71	0.507	0.507	NaN	NaN	0.993
##	7	auto41	Test	1.87	2.12	1.87	0.554	0.555	NaN	NaN	0.993
##	8	auto4	Test	1.88	2.13	1.88	0.559	0.559	NaN	NaN	0.993
##	9	auto51	Test	1.90	2.15	1.90	0.565	0.565	NaN	NaN	0.993
##	10	auto6	Test	2.40	2.63	2.40	0.714	0.714	NaN	NaN	0.991
##	11	auto5	Test	2.63	2.82	2.63	0.781	0.781	NaN	NaN	0.989
##	12	auto61	Test	3.02	3.20	3.02	0.898	0.898	NaN	NaN	0.987
##	13	auto2	Test	6.02	6.36	6.03	1.79	1.79	NaN	NaN	0.984
##	14	auto21	Test	6.03	6.36	6.03	1.79	1.79	NaN	NaN	0.984
##	15	ahw1	Test	8.83	9.52	8.83	2.63	2.63	NaN	NaN	0.988
##	16	ahw	Test	9.96	10.8	9.96	2.97	2.97	NaN	NaN	0.989
##	17	auto31	Test	10.6	11.6	10.6	3.16	3.16	NaN	NaN	0.989
##	18	auto3	Test	12.1	13.2	12.1	3.60	3.60	NaN	NaN	0.990

```
fit1 %>% select(auto1) %>% gg_tsresiduals(lag=36)
```



```
augment(fit1) %>%
  features(.innov, ljung_box, lag=24, dof=4)
```

```
## # A tibble: 18 x 3
##   .model lb_stat lb_pvalue
##   <chr>   <dbl>   <dbl>
## 1 ahw     1587.     0
## 2 ahw1    1320.     0
## 3 auto1   3518.     0
## 4 auto11  2461.     0
## 5 auto2    262.     0
## 6 auto21   262.     0
## 7 auto3   2775.     0
## 8 auto31  1457.     0
## 9 auto4    255.     0
## 10 auto41  259.     0
## 11 auto5  1060.     0
## 12 auto51 1269.     0
## 13 auto6   977.     0
## 14 auto61 1421.     0
## 15 hlm    2507.     0
## 16 hlm1   2508.     0
## 17 ses    3084.     0
## 18 ses1   3088.     0
```

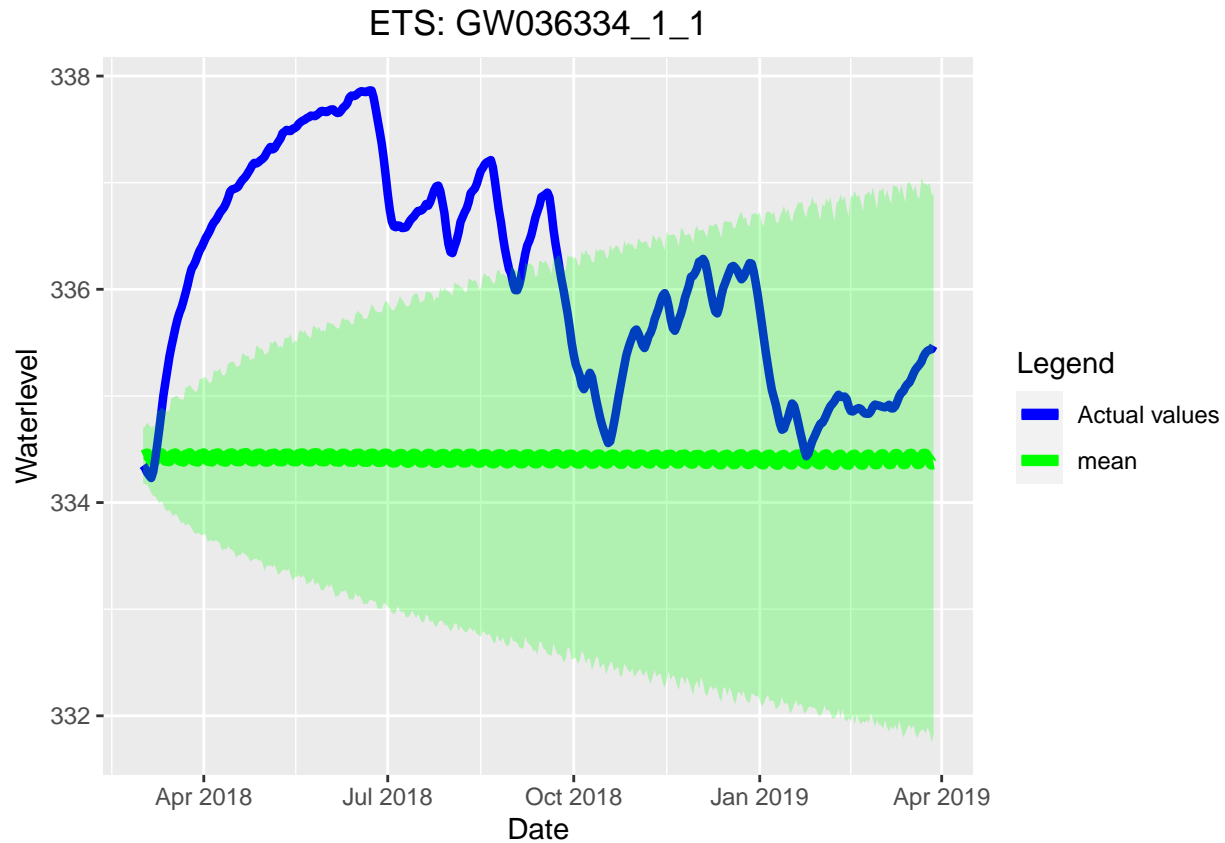
```
# auto1 is the best model, but residuals are not WN
```

```
Forecast_GW036334_1_1_ETS<-fit1 %>% select(auto1) %>%
  forecast(h = length(test_wl_GW036334_1_1$Date))%>%hilo(level=c(95))
Actual_values<-test_wl_GW036334_1_1$WaterLevel
Forecast_GW036334_1_1_ETS$Actual_values<-Actual_values
```

```
colors <- c("Actual values" = "blue", "mean" = "green")
```

```
Plot_AvsFitted_GW036334_1_1_ETS<-Forecast_GW036334_1_1_ETS%>%ggplot(aes(x = Date))+
  geom_line(aes(y = .mean,color="mean"),size=2)+
  geom_line(aes(y = Actual_values,color="Actual values"),size=1.5)+
  geom_ribbon(aes(ymin = Forecast_GW036334_1_1_ETS$`95%`$lower, ymax = Forecast_GW036334_1_1_ETS$`95%`$upper),
    fill="red",color="red",size=1)+
  labs(y= "Waterlevel", x = "Date",color = "Legend",title = "ETS: GW036334_1_1")+
  scale_color_manual(values = colors)+theme(plot.title=element_text(hjust=0.5))
```

```
Plot_AvsFitted_GW036334_1_1_ETS
```



```
fit2<-train_wl_GW093067_1_1 %>%
  model(ses = ETS(WaterLevel ~ error("A") + trend("N") + season("N")),
        hlm = ETS(WaterLevel ~ error("A") + trend("N") + season("A")),
        ahw = ETS(WaterLevel ~ error("A") + trend("A") + season("A")),
        auto1 = ETS(WaterLevel ~ error("A") + trend("N") + season("M")),
        auto2 = ETS(WaterLevel ~ error("A") + trend("A") + season("N")),
        auto3 = ETS(WaterLevel ~ error("A") + trend("A") + season("M")),
        auto4 = ETS(WaterLevel ~ error("A") + trend("Ad") + season("N")),
        auto5 = ETS(WaterLevel ~ error("A") + trend("Ad") + season("A")),
        auto6 = ETS(WaterLevel ~ error("A") + trend("Ad") + season("M")),
        ses1 = ETS(WaterLevel ~ error("M") + trend("N") + season("N")),
        hlm1 = ETS(WaterLevel ~ error("M") + trend("N") + season("A")),
        ahw1 = ETS(WaterLevel ~ error("M") + trend("A") + season("A")),
        auto11 = ETS(WaterLevel ~ error("M") + trend("N") + season("M")),
        auto21 = ETS(WaterLevel ~ error("M") + trend("A") + season("N")),
        auto31 = ETS(WaterLevel ~ error("M") + trend("A") + season("M")),
        auto41 = ETS(WaterLevel ~ error("M") + trend("Ad") + season("N")),
        auto51 = ETS(WaterLevel ~ error("M") + trend("Ad") + season("A")),
        auto61 = ETS(WaterLevel ~ error("M") + trend("Ad") + season("M"))
  )

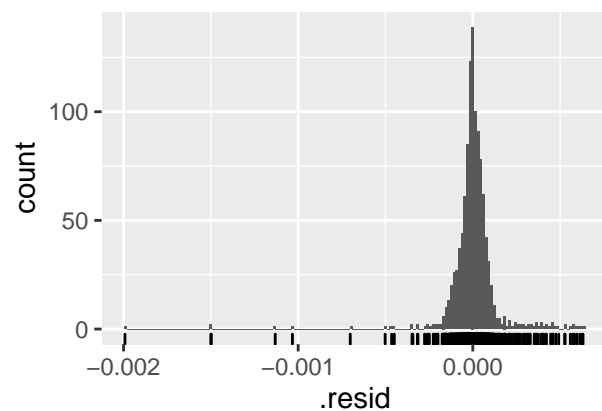
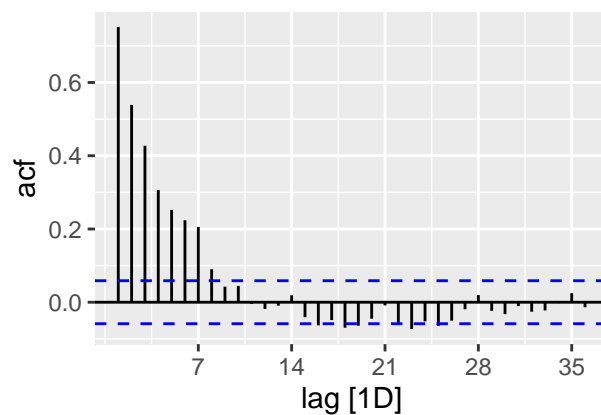
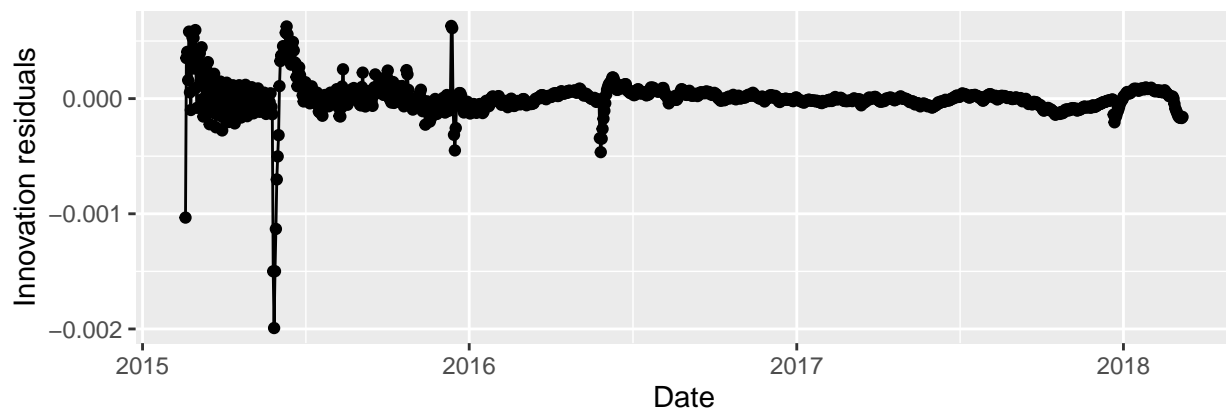
fit2 %>% forecast(h = length(test_wl_GW093067_1_1$Date)) %>% accuracy(test_wl_GW093067_1_1) %>% arrange(
  desc(ACF1)
)
```

A tibble: 18 x 10

##	.model	.type	ME	RMSE	MAE	MPE	MAPE	MASE	RMSSE	ACF1
----	--------	-------	----	------	-----	-----	------	------	-------	------

##	<chr>	<chr>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>
##	1	auto31	Test	-0.123	0.394	0.342	-0.0518	0.144	NaN	NaN 0.984
##	2	ahw	Test	-0.0412	0.397	0.320	-0.0172	0.135	NaN	NaN 0.985
##	3	auto2	Test	0.0990	0.463	0.321	0.0421	0.136	NaN	NaN 0.985
##	4	auto21	Test	0.102	0.465	0.322	0.0435	0.136	NaN	NaN 0.985
##	5	ahw1	Test	0.718	1.04	0.719	0.304	0.304	NaN	NaN 0.987
##	6	auto3	Test	0.970	1.33	0.970	0.411	0.411	NaN	NaN 0.987
##	7	auto41	Test	-1.36	1.53	1.36	-0.575	0.575	NaN	NaN 0.992
##	8	auto4	Test	-1.37	1.54	1.37	-0.580	0.580	NaN	NaN 0.992
##	9	auto51	Test	-1.42	1.58	1.42	-0.599	0.599	NaN	NaN 0.992
##	10	auto5	Test	-1.43	1.59	1.43	-0.604	0.604	NaN	NaN 0.992
##	11	auto61	Test	-1.46	1.62	1.46	-0.616	0.616	NaN	NaN 0.991
##	12	auto6	Test	-1.46	1.62	1.46	-0.616	0.616	NaN	NaN 0.991
##	13	ses	Test	-1.76	1.93	1.76	-0.746	0.746	NaN	NaN 0.990
##	14	ses1	Test	-1.76	1.93	1.76	-0.746	0.746	NaN	NaN 0.990
##	15	hlm	Test	-1.76	1.93	1.76	-0.746	0.746	NaN	NaN 0.990
##	16	hlm1	Test	-1.77	1.94	1.77	-0.748	0.748	NaN	NaN 0.990
##	17	auto11	Test	-1.77	1.94	1.77	-0.749	0.749	NaN	NaN 0.990
##	18	auto1	Test	-1.86	2.01	1.86	-0.785	0.785	NaN	NaN 0.990

```
fit2 %>% select(auto31) %>% gg_tsresiduals(lag=36)
```



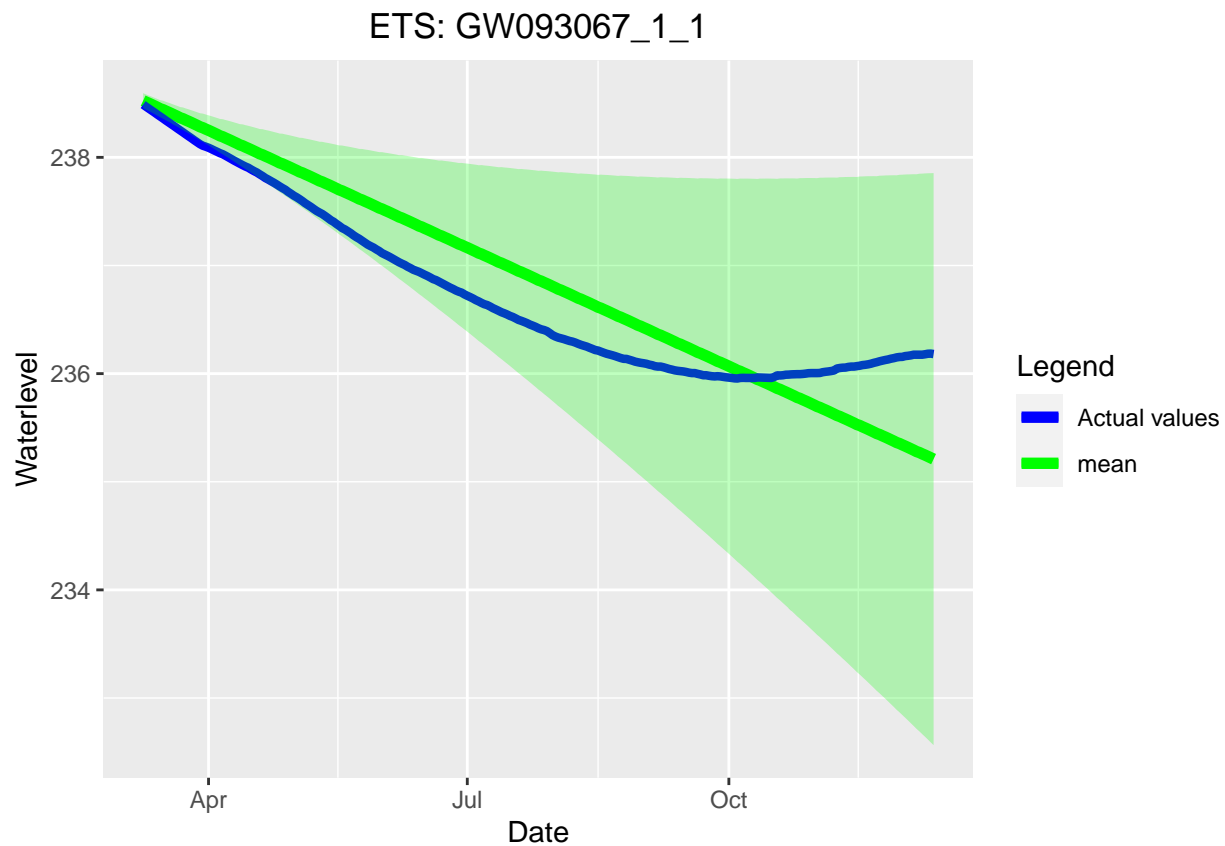
auto31 is the best model, but fails the WN

```
Forecast_GW093067_1_1_ETS<-fit2 %>% select(auto31) %>%
  forecast(h = length(test_wl_GW093067_1_1$Date))%>%hilo(level=c(95))
Actual_values<-test_wl_GW093067_1_1$WaterLevel
```

```
Forecast_GW093067_1_1_ETS$Actual_values<-Actual_values
```

```
colors <- c("Actual values" = "blue", "mean" = "green")
```

```
Plot_AvsFitted_GW093067_1_1_ETS<-Forecast_GW093067_1_1_ETS%>%ggplot(aes(x = Date))+
  geom_line(aes(y = .mean,color="mean"),size=2)+
  geom_line(aes(y = Actual_values,color="Actual values"),size=1.5)+
  geom_ribbon(aes(ymin = Forecast_GW093067_1_1_ETS$`95%`$lower, ymax = Forecast_GW093067_1_1_ETS$`95%`$upper),color="green",size=1)+
  labs(y= "Waterlevel", x = "Date",color = "Legend",title = "ETS: GW093067_1_1")+
  scale_color_manual(values = colors)+theme(plot.title=element_text(hjust=0.5))
Plot_AvsFitted_GW093067_1_1_ETS
```



```
fit3<-train_wl_GW036976.1.2 %>%
```

```
  model(ses = ETS(WaterLevel ~ error("A") + trend("N") + season("N")),
        hlm = ETS(WaterLevel ~ error("A") + trend("N") + season("A")),
        ahw = ETS(WaterLevel ~ error("A") + trend("A") + season("A")),
        auto1 = ETS(WaterLevel ~ error("A") + trend("N") + season("M")),
        auto2 = ETS(WaterLevel ~ error("A") + trend("A") + season("N")),
        auto3 = ETS(WaterLevel ~ error("A") + trend("A") + season("M")),
        auto4 = ETS(WaterLevel ~ error("A") + trend("Ad") + season("N")),
        auto5 = ETS(WaterLevel ~ error("A") + trend("Ad") + season("A")),
        auto6 = ETS(WaterLevel ~ error("A") + trend("Ad") + season("M")),
        ses1 = ETS(WaterLevel ~ error("M") + trend("N") + season("N")),
        hlm1 = ETS(WaterLevel ~ error("M") + trend("N") + season("A")),
        ahw1 = ETS(WaterLevel ~ error("M") + trend("A") + season("A")),
        auto11 = ETS(WaterLevel ~ error("M") + trend("N") + season("M")),
```



```

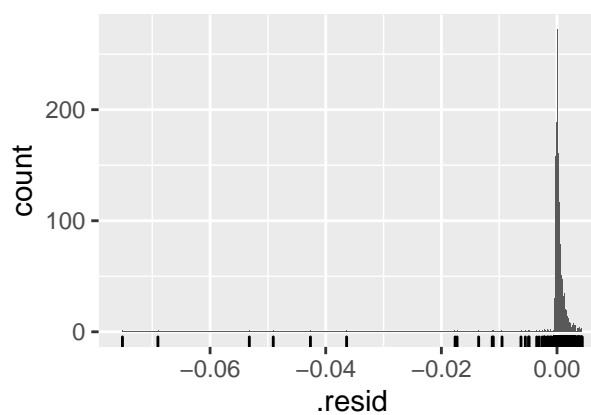
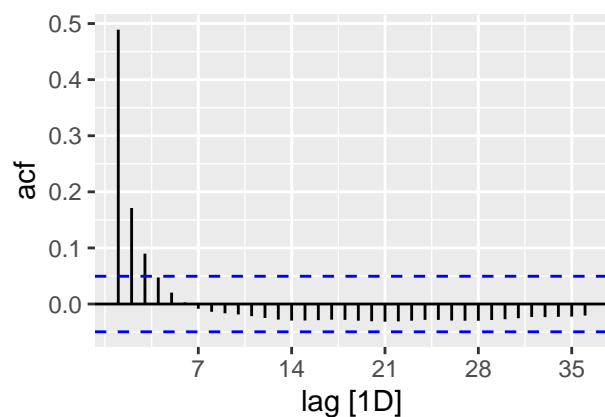
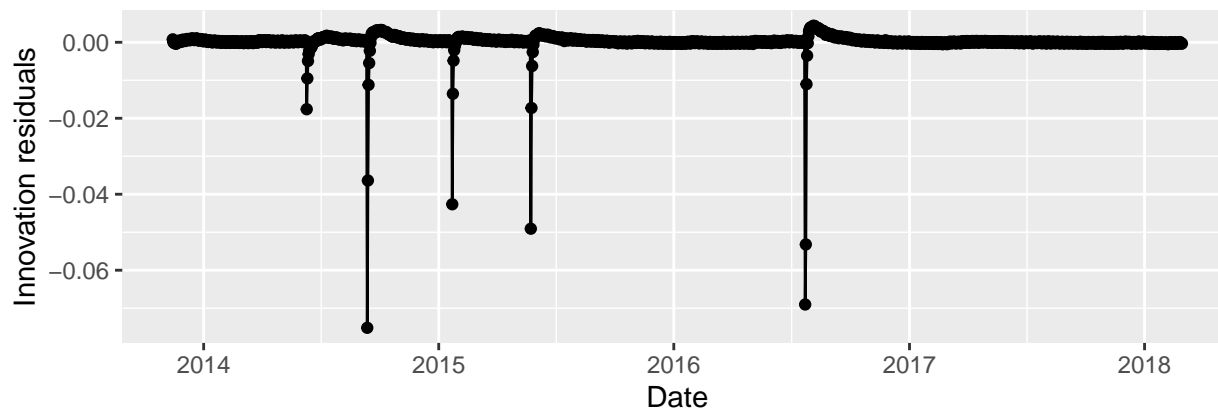
    auto21 = ETS(WaterLevel ~ error("M") + trend("A") + season("N")),
    auto31 = ETS(WaterLevel ~ error("M") + trend("A") + season("M")),
    auto41 = ETS(WaterLevel ~ error("M") + trend("Ad") + season("N")),
    auto51 = ETS(WaterLevel ~ error("M") + trend("Ad") + season("A")),
    auto61 = ETS(WaterLevel ~ error("M") + trend("Ad") + season("M"))
  )

fit3 %>% forecast(h = length(test_wl_GW036976.1.2$Date)) %>% accuracy(test_wl_GW036976.1.2) %>% arrange

## # A tibble: 18 x 10
##   .model .type      ME RMSE  MAE      MPE  MAPE  MASE RMSSE  ACF1
##   <chr>  <chr>    <dbl> <dbl> <dbl>   <dbl> <dbl> <dbl> <dbl>
## 1 auto31 Test   -0.212 0.239 0.212 -0.0710 0.0711    NaN    NaN 0.897
## 2 hlm    Test   -0.194 0.241 0.199 -0.0649 0.0668    NaN    NaN 0.880
## 3 hlm1   Test   -0.199 0.243 0.203 -0.0666 0.0680    NaN    NaN 0.911
## 4 auto61 Test   -0.200 0.244 0.204 -0.0670 0.0683    NaN    NaN 0.919
## 5 auto5  Test   -0.203 0.247 0.207 -0.0681 0.0694    NaN    NaN 0.920
## 6 ahw1   Test    0.205 0.248 0.211  0.0687 0.0707    NaN    NaN 0.923
## 7 auto51 Test   -0.209 0.251 0.212 -0.0703 0.0712    NaN    NaN 0.929
## 8 auto1  Test   -0.238 0.269 0.238 -0.0799 0.0800    NaN    NaN 0.967
## 9 auto4  Test   -0.243 0.275 0.243 -0.0814 0.0814    NaN    NaN 0.985
## 10 auto41 Test   -0.243 0.275 0.243 -0.0814 0.0814    NaN    NaN 0.985
## 11 ses    Test   -0.243 0.275 0.243 -0.0815 0.0815    NaN    NaN 0.985
## 12 ses1   Test   -0.243 0.275 0.243 -0.0815 0.0815    NaN    NaN 0.985
## 13 auto3  Test   -0.257 0.285 0.257 -0.0860 0.0860    NaN    NaN 0.944
## 14 auto11 Test   -0.263 0.293 0.263 -0.0881 0.0881    NaN    NaN 0.984
## 15 auto21 Test   -0.308 0.349 0.308 -0.103  0.103    NaN    NaN 0.987
## 16 auto2  Test   -0.316 0.358 0.316 -0.106  0.106    NaN    NaN 0.987
## 17 auto6  Test   -0.351 0.405 0.356 -0.118  0.119    NaN    NaN 0.956
## 18 ahw    Test   -0.430 0.503 0.433 -0.144  0.145    NaN    NaN 0.962

fit3 %>% select(auto31) %>% gg_tsresiduals(lag=36)

```



auto31 is the best model

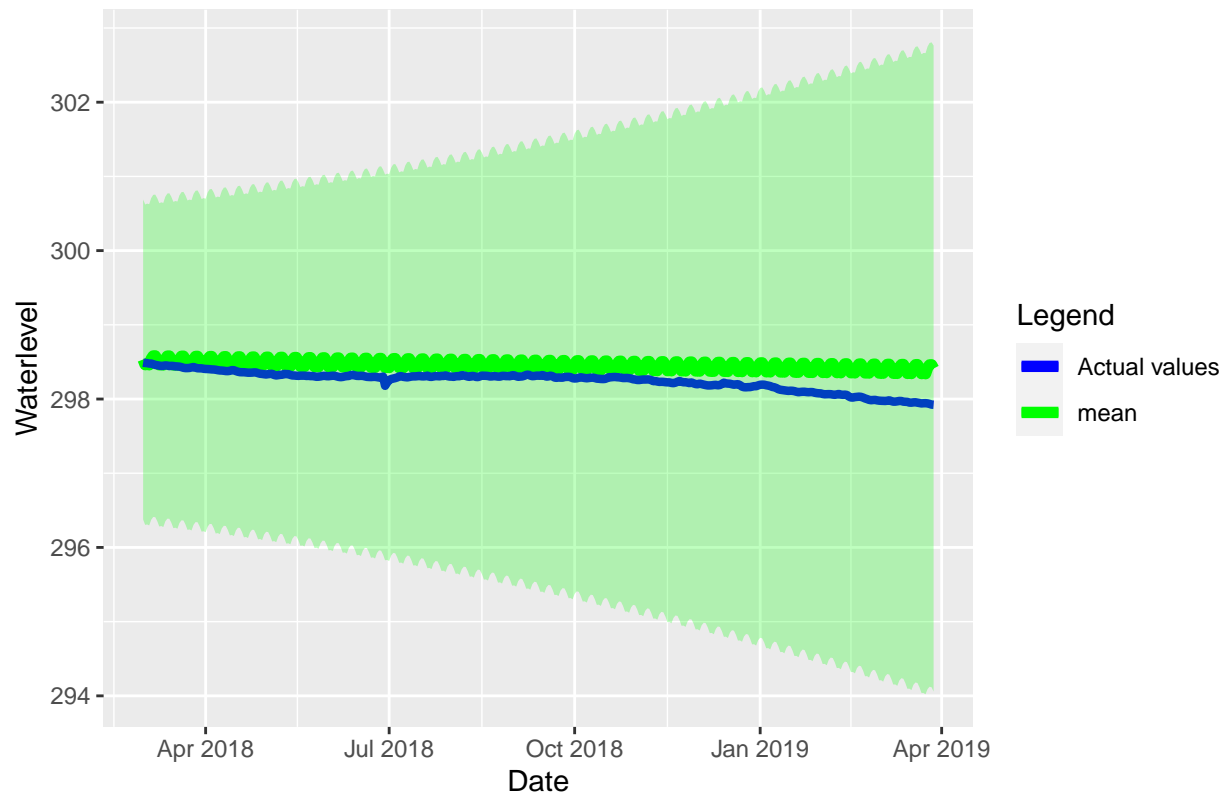
```
Forecast_GW036976.1.2_ETS<-fit3 %>% select(auto31) %>%
  forecast(h = length(test_wl_GW036976.1.2$Date))%>%hilo(level=c(95))
Actual_values<-test_wl_GW036976.1.2$WaterLevel
Forecast_GW036976.1.2_ETS$Actual_values<-Actual_values
```

```
colors <- c("Actual values" = "blue", "mean" = "green")
```

```
Plot_AvsFitted_GW036976.1.2_ETS<-Forecast_GW036976.1.2_ETS%>%ggplot(aes(x = Date))+
  geom_line(aes(y = .mean,color="mean"),size=2)+
  geom_line(aes(y = Actual_values,color="Actual values"),size=1.5)+
  geom_ribbon(aes(ymin = Forecast_GW036976.1.2_ETS$`95%`$lower, ymax = Forecast_GW036976.1.2_ETS$`95%`$upper),
    color="red",size=1)+
  labs(y= "Waterlevel", x = "Date",color = "Legend",title = "ETS: GW036976.1.2")+
  scale_color_manual(values = colors)+theme(plot.title=element_text(hjust=0.5))
```

```
Plot_AvsFitted_GW036976.1.2_ETS
```

ETS: GW036976.1.2



```
fit4<-train_wl_GW965569.1.2 %>%
```

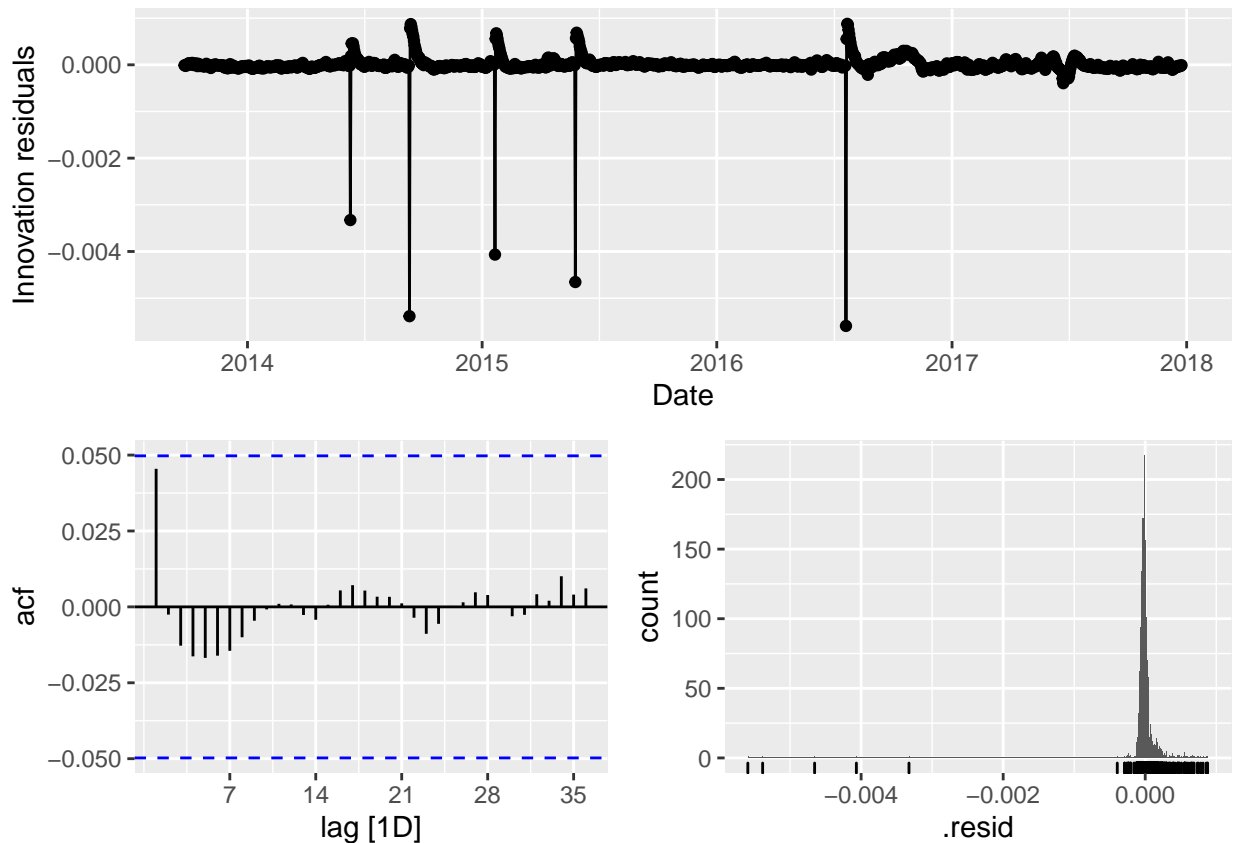
```
  model(ses = ETS(WaterLevel ~ error("A") + trend("N") + season("N")),
        hlm = ETS(WaterLevel ~ error("A") + trend("N") + season("A")),
        ahw = ETS(WaterLevel ~ error("A") + trend("A") + season("A")),
        auto1 = ETS(WaterLevel ~ error("A") + trend("N") + season("M")),
        auto2 = ETS(WaterLevel ~ error("A") + trend("A") + season("N")),
        auto3 = ETS(WaterLevel ~ error("A") + trend("A") + season("M")),
        auto4 = ETS(WaterLevel ~ error("A") + trend("Ad") + season("N")),
        auto5 = ETS(WaterLevel ~ error("A") + trend("Ad") + season("A")),
        auto6 = ETS(WaterLevel ~ error("A") + trend("Ad") + season("M")),
        ses1 = ETS(WaterLevel ~ error("M") + trend("N") + season("N")),
        hlm1 = ETS(WaterLevel ~ error("M") + trend("N") + season("A")),
        ahw1 = ETS(WaterLevel ~ error("M") + trend("A") + season("A")),
        auto11 = ETS(WaterLevel ~ error("M") + trend("N") + season("M")),
        auto21 = ETS(WaterLevel ~ error("M") + trend("A") + season("N")),
        auto31 = ETS(WaterLevel ~ error("M") + trend("A") + season("M")),
        auto41 = ETS(WaterLevel ~ error("M") + trend("Ad") + season("N")),
        auto51 = ETS(WaterLevel ~ error("M") + trend("Ad") + season("A")),
        auto61 = ETS(WaterLevel ~ error("M") + trend("Ad") + season("M"))
  )
```

```
fit4 %>% forecast(h = length(test_wl_GW965569.1.2$Date)) %>% accuracy(test_wl_GW965569.1.2) %>% arrange
```

```
## # A tibble: 18 x 10
```

##	.model	.type	ME	RMSE	MAE	MPE	MAPE	MASE	RMSSE	ACF1
##	<chr>	<chr>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>
## 1	auto41	Test	-0.462	0.516	0.462	-0.138	0.138	NaN	NaN	0.991
## 2	auto4	Test	-0.468	0.522	0.468	-0.139	0.139	NaN	NaN	0.991
## 3	auto61	Test	-0.468	0.523	0.468	-0.139	0.139	NaN	NaN	0.990
## 4	auto5	Test	-0.472	0.526	0.472	-0.140	0.140	NaN	NaN	0.990
## 5	auto6	Test	-0.476	0.529	0.476	-0.142	0.142	NaN	NaN	0.990
## 6	auto51	Test	-0.505	0.561	0.505	-0.150	0.150	NaN	NaN	0.990
## 7	auto31	Test	0.461	0.584	0.461	0.137	0.137	NaN	NaN	0.994
## 8	ahw	Test	0.466	0.590	0.466	0.139	0.139	NaN	NaN	0.993
## 9	auto3	Test	0.469	0.594	0.469	0.140	0.140	NaN	NaN	0.994
## 10	auto2	Test	0.479	0.606	0.479	0.143	0.143	NaN	NaN	0.994
## 11	auto21	Test	0.480	0.606	0.480	0.143	0.143	NaN	NaN	0.994
## 12	ahw1	Test	0.491	0.619	0.491	0.146	0.146	NaN	NaN	0.993
## 13	hlm1	Test	-0.613	0.666	0.613	-0.182	0.182	NaN	NaN	0.989
## 14	hlm	Test	-0.617	0.669	0.617	-0.183	0.183	NaN	NaN	0.989
## 15	ses	Test	-0.619	0.671	0.619	-0.184	0.184	NaN	NaN	0.990
## 16	ses1	Test	-0.619	0.671	0.619	-0.184	0.184	NaN	NaN	0.990
## 17	auto1	Test	-0.625	0.677	0.625	-0.186	0.186	NaN	NaN	0.989
## 18	auto11	Test	-0.625	0.677	0.625	-0.186	0.186	NaN	NaN	0.990

```
fit4 %>% select(auto41) %>% gg_tsresiduals(lag=36)
```



```
# auto41 is the best model
```

```
Forecast_GW965569.1.2_ETS<-fit4 %>% select(auto41) %>%
```

```

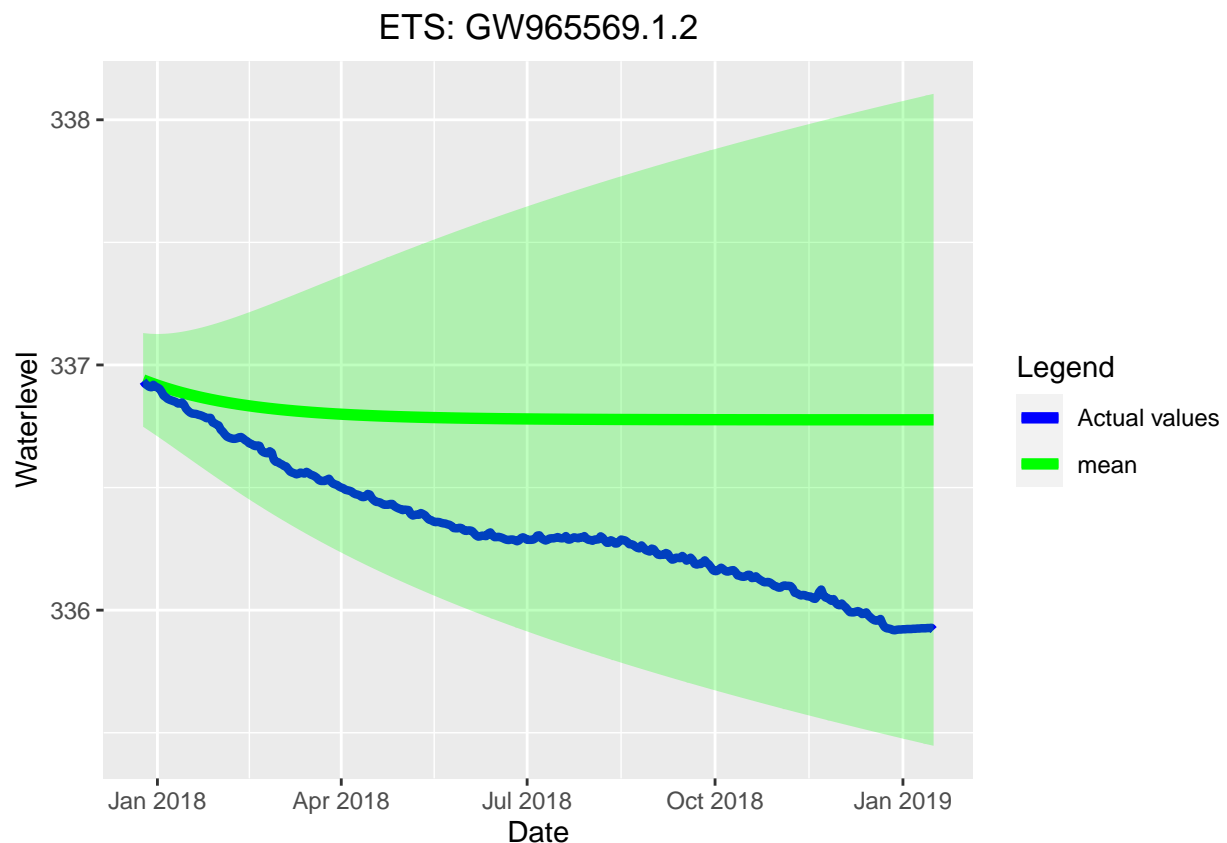
forecast(h = length(test_wl_GW965569.1.2$Date))%>%hilo(level=c(95))
Actual_values<-test_wl_GW965569.1.2$WaterLevel
Forecast_GW965569.1.2_ETS$Actual_values<-Actual_values

colors <- c("Actual values" = "blue", "mean" = "green")

Plot_AvsFitted_GW965569.1.2_ETS<-Forecast_GW965569.1.2_ETS%>%ggplot(aes(x = Date))+
  geom_line(aes(y = .mean,color="mean"),size=2)+
  geom_line(aes(y = Actual_values,color="Actual values"),size=1.5)+
  geom_ribbon(aes(ymin = Forecast_GW965569.1.2_ETS$`95%`$lower, ymax = Forecast_GW965569.1.2_ETS$`95%`$upper),color="green",size=2)+
  labs(y= "Waterlevel", x = "Date",color = "Legend",title = "ETS: GW965569.1.2")+
  scale_color_manual(values = colors)+theme(plot.title=element_text(hjust=0.5))

Plot_AvsFitted_GW965569.1.2_ETS

```



Comparison of best modeling structure out of ARIMA and ETS

```

# Time Series Cross Validation

train_wl_GW036334_1_1 %>%
  slice(-n()) %>%
  stretch_tsibble(.init = 1560,.step = 1) %>%
  model(
    stepwise = ARIMA(WaterLevel),

```

```

    auto1 = ETS(WaterLevel ~ error("A") + trend("N") + season("M"))
  ) %>%
  forecast(h = 1) %>%
  accuracy(train_wl_GW036334_1_1, by=c(".model")) %>%
  select(.model, RMSE:MAPE) %>%
  arrange(MAPE)

## Warning in sqrt(diag(best$var.coef)): NaNs produced

## Warning in sqrt(diag(best$var.coef)): NaNs produced

## Warning in sqrt(diag(best$var.coef)): NaNs produced

## Warning in sqrt(diag(best$var.coef)): NaNs produced

## # A tibble: 2 x 5
##   .model      RMSE      MAE      MPE      MAPE
##   <chr>      <dbl>    <dbl>    <dbl>    <dbl>
## 1 stepwise 0.0188 0.0133 -0.00174 0.00397
## 2 auto1    0.0837 0.0826 -0.0247 0.0247

#####
# Time Series Cross Validation

train_wl_GW093067_1_1 %>%
  slice(-n()) %>%
  stretch_tsibble(.init = 1107, .step = 1) %>%
  model(
    arima222 = ARIMA(WaterLevel ~ pdq(2,2,2)),
    auto31 = ETS(WaterLevel ~ error("M") + trend("A") + season("M"))
  ) %>%
  forecast(h = 1) %>%
  accuracy(train_wl_GW093067_1_1, by=c(".model")) %>%
  select(.model, RMSE:MAPE) %>%
  arrange(MAPE)

## # A tibble: 2 x 5
##   .model      RMSE      MAE      MPE      MAPE
##   <chr>      <dbl>    <dbl>    <dbl>    <dbl>
## 1 arima222 0.00510 0.00504 -0.00211 0.00211
## 2 auto31   0.0391 0.0378 -0.0159 0.0159

#####
# Time Series Cross Validation

train_wl_GW036976.1.2 %>%
  slice(-n()) %>%
  stretch_tsibble(.init = 1544, .step = 1) %>%
  model(
    arima012 = ARIMA(WaterLevel ~ pdq(0,1,2)),
    auto31 = ETS(WaterLevel ~ error("M") + trend("A") + season("M"))
  ) %>%
  forecast(h = 1) %>%
  accuracy(train_wl_GW036976.1.2, by=c(".model")) %>%
  select(.model, RMSE:MAPE) %>%

```

```

arrange(MAPE)

## # A tibble: 2 x 5
##   .model    RMSE    MAE    MPE    MAPE
##   <chr>    <dbl> <dbl> <dbl> <dbl>
## 1 arima012 0.0267 0.0256 -0.00857 0.00857
## 2 auto31   0.0683 0.0604 -0.0202 0.0202

#####
# Time Series Cross Validation

train_wl_GW965569.1.2 %>%
  slice(-n()) %>%
  stretch_tsibble(.init = 1544, .step = 1) %>%
  model(
    search = ARIMA(WaterLevel, stepwise=FALSE),
    auto41 = ETS(WaterLevel ~ error("M") + trend("Ad") + season("N"))
  ) %>%
  forecast(h = 1) %>%
  accuracy(train_wl_GW965569.1.2, by=c(".model")) %>%
  select(.model, RMSE:MAPE) %>%
  arrange(MAPE)

## # A tibble: 2 x 5
##   .model    RMSE    MAE    MPE    MAPE
##   <chr>    <dbl> <dbl> <dbl> <dbl>
## 1 search 0.00585 0.00494 -0.00130 0.00147
## 2 auto41 0.0100 0.00921 -0.00273 0.00273

# Residual plots

res1<-arima_fit_GW036334_1_1 %>% select(stepwise) %>% residuals()
res1_PLOT1<-res1 %>% ACF() %>% autoplot(size = 3)+
  labs(y= "acf", x = "lag", title = "GW036334.1.1")+
  theme(plot.title=element_text(hjust=0.5))

## Response variable not specified, automatically selected `var = .resid`

res2<-arima_fit_GW093067_1_1 %>% select(arima222) %>% residuals()
res2_PLOT1<-res2 %>% ACF() %>% autoplot(size = 3)+
  labs(y= "acf", x = "lag", title = "GW093067.1.1")+
  theme(plot.title=element_text(hjust=0.5))

## Response variable not specified, automatically selected `var = .resid`

res3<-arima_fit_GW036976.1.2 %>% select(arima012) %>% residuals()
res3_PLOT1<-res3 %>% ACF() %>% autoplot(size = 3)+
  labs(y= "acf", x = "lag", title = "GW036976.1.2")+
  theme(plot.title=element_text(hjust=0.5))

## Response variable not specified, automatically selected `var = .resid`

res4<-arima_fit_GW965569.1.2 %>% select(search) %>% residuals()
res4_PLOT1<-res4 %>% ACF() %>% autoplot(size = 3)+
  labs(y= "acf", x = "lag", title = "GW965569.1.2")+
  theme(plot.title=element_text(hjust=0.5))

```

```
## Response variable not specified, automatically selected `var = .resid`
```

```
Residual_Plots<-(res1_PLOT1|res2_PLOT1)/(res3_PLOT1|res4_PLOT1)
```

```
Residual_Plots
```

