

```
In [32]: import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
from statsmodels.tsa.stattools import adfuller
from statsmodels.graphics.tsaplots import plot_acf, plot_pacf
from statsmodels.tsa.arima.model import ARIMA
from statsmodels.stats.diagnostic import acorr_ljungbox
from sklearn.metrics import mean_absolute_error, mean_squared_error
```

```
In [33]: df = pd.read_excel(r"C:\Users\HP\OneDrive\Desktop\NLP\Data\ML470_S3_Diabetes_Data.xlsx")

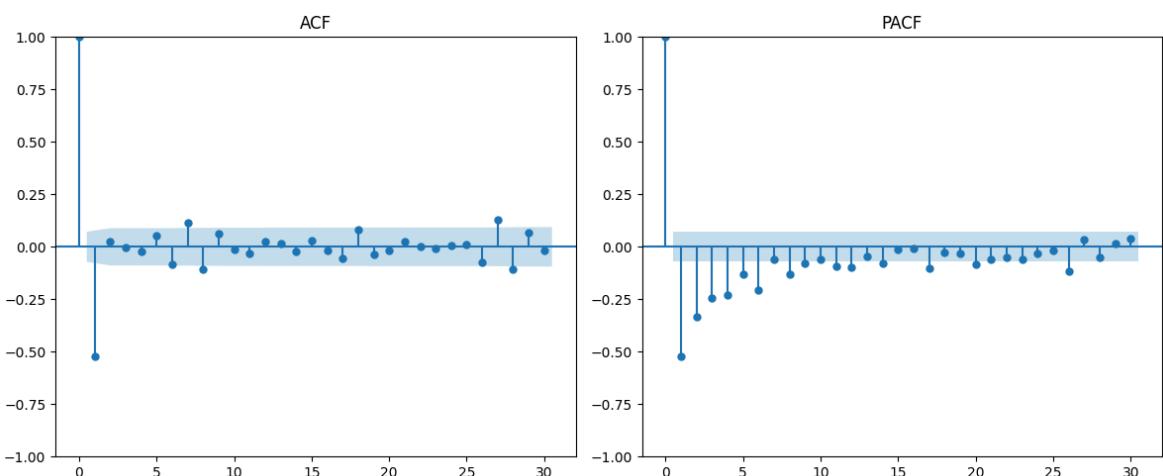
# Use HbA1c as time series
series = df['HbA1c']
series.index = pd.date_range(start='2020-01-01', periods=len(series), freq='M')

C:\Users\HP\AppData\Local\Temp\ipykernel_18024\1205144428.py:5: FutureWarning:
'M' is deprecated and will be removed in a future version, please use 'ME' instead.
series.index = pd.date_range(start='2020-01-01', periods=len(series), freq='M')
```

```
In [34]: series_diff = series.diff().dropna()
```

```
In [35]: plt.figure(figsize=(12,5))
plt.subplot(1,2,1)
plot_acf(series_diff, lags=30, ax=plt.gca())
plt.title("ACF")

plt.subplot(1,2,2)
plot_pacf(series_diff, lags=30, ax=plt.gca(), method='ywm')
plt.title("PACF")
plt.tight_layout()
plt.show()
```



```
In [36]: p, q = 1, 1

train_size = int(len(series_diff) * 0.8)
train = series_diff[:train_size]
test = series_diff[train_size:]

print("Training data size:", len(train))
print("Testing data size:", len(test))
```

```
Training data size: 600
Testing data size: 151
```

```
In [37]: model = ARIMA(train, order=(p,0,q))
model_fit = model.fit()

print(model_fit.summary())
print("AIC:", model_fit.aic)
print("BIC:", model_fit.bic)
```

```
SARIMAX Results
=====
Dep. Variable: HbA1c No. Observations: 600
Model: ARIMA(1, 0, 1) Log Likelihood: -858.095
Date: Fri, 30 Jan 2026 AIC: 1724.190
Time: 13:08:52 BIC: 1741.777
Sample: 02-29-2020 HQIC: 1731.036
- 01-31-2070
Covariance Type: opg
=====
            coef    std err      z   P>|z|      [0.025     0.975]
-----
const    -7.318e-05    0.000   -0.310    0.757    -0.001     0.000
ar.L1     -0.0569     0.041   -1.386    0.166    -0.137     0.024
ma.L1     -0.9999     0.321   -3.116    0.002    -1.629     -0.371
sigma2     1.0116     0.340    2.972    0.003     0.345     1.679
=====
==

Ljung-Box (L1) (Q):          0.00  Jarque-Bera (JB):        43.
99
Prob(Q):                  0.98  Prob(JB):           0.
00
Heteroskedasticity (H):    1.11  Skew:                 0.
13
Prob(H) (two-sided):       0.46  Kurtosis:            1.
70
=====
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Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex-step).
AIC: 1724.1896625362126
BIC: 1741.7773811570771
```

```
In [38]: lb_test = acorr_ljungbox(model_fit.resid, lags=[10], return_df=True)
print("\nLjung-Box Test:")
print(lb_test)
```

```
Ljung-Box Test:
      lb_stat  lb_pvalue
10  10.072812  0.434129
```

```
In [39]: forecast = model_fit.forecast(steps=len(test))
forecast.index = test.index
```

```
In [40]: mae = mean_absolute_error(test, forecast)
rmse = np.sqrt(mean_squared_error(test, forecast))
mape = np.mean(np.abs((test - forecast) / test)) * 100

print("\nAccuracy Metrics:")
```

```
print("MAE : ", mae)
print("RMSE:", rmse)
print("MAPE:", mape)
```

Accuracy Metrics:
MAE : 1.0635062517463454
RMSE: 1.3605800509927835
MAPE: inf