

```
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_Dat

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

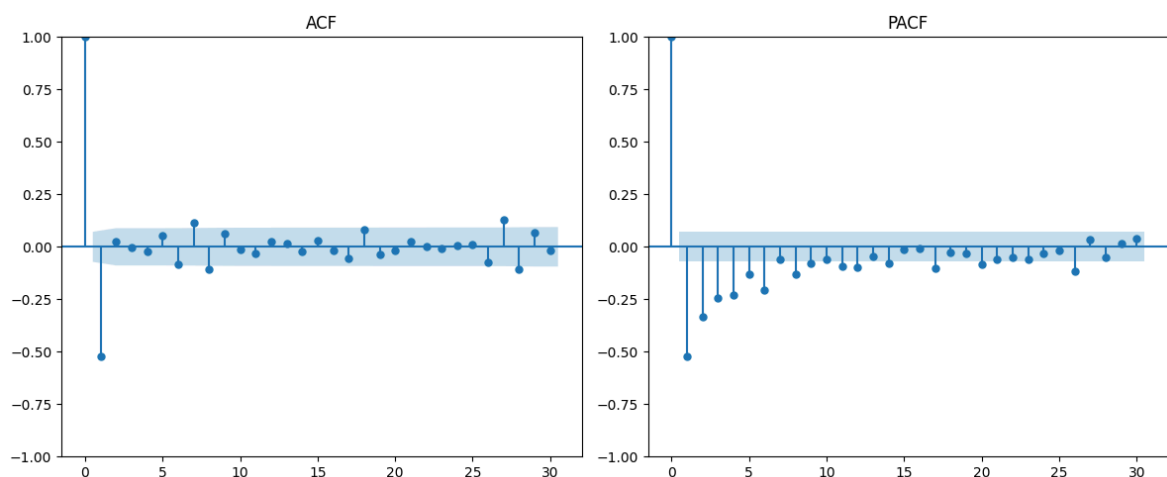
C:\Users\HP\AppData\Local\Temp\ipykernel\_18024\1205144428.py:5: FutureWarning: 'M' is deprecated and will be removed in a future version, please use 'ME' instead.

```
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='ywmm')
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
=====
==

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