

Home ARIMA_PE4_project +

localhost:8888/notebooks/ARIMA_PE4_project.ipynb

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JupyterLab Python 3 (ipykernel)

```
[4]: 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 sklearn.metrics import mean_squared_error

df=pd.read_csv(r"C:\Users\sriga\Downloads\archive (2)\airline-passengers.csv")

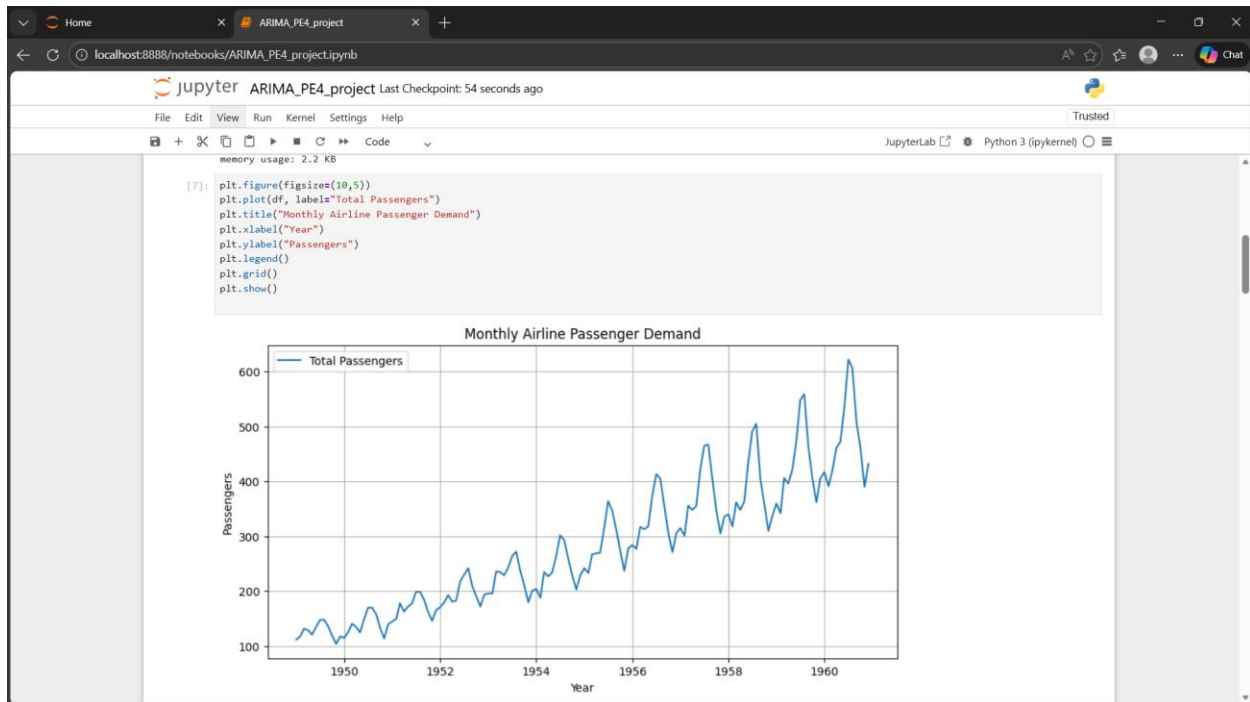
[5]: df[['month']] = pd.to_datetime(df['month'])
df.set_index('month', inplace=True)
df.head()
```

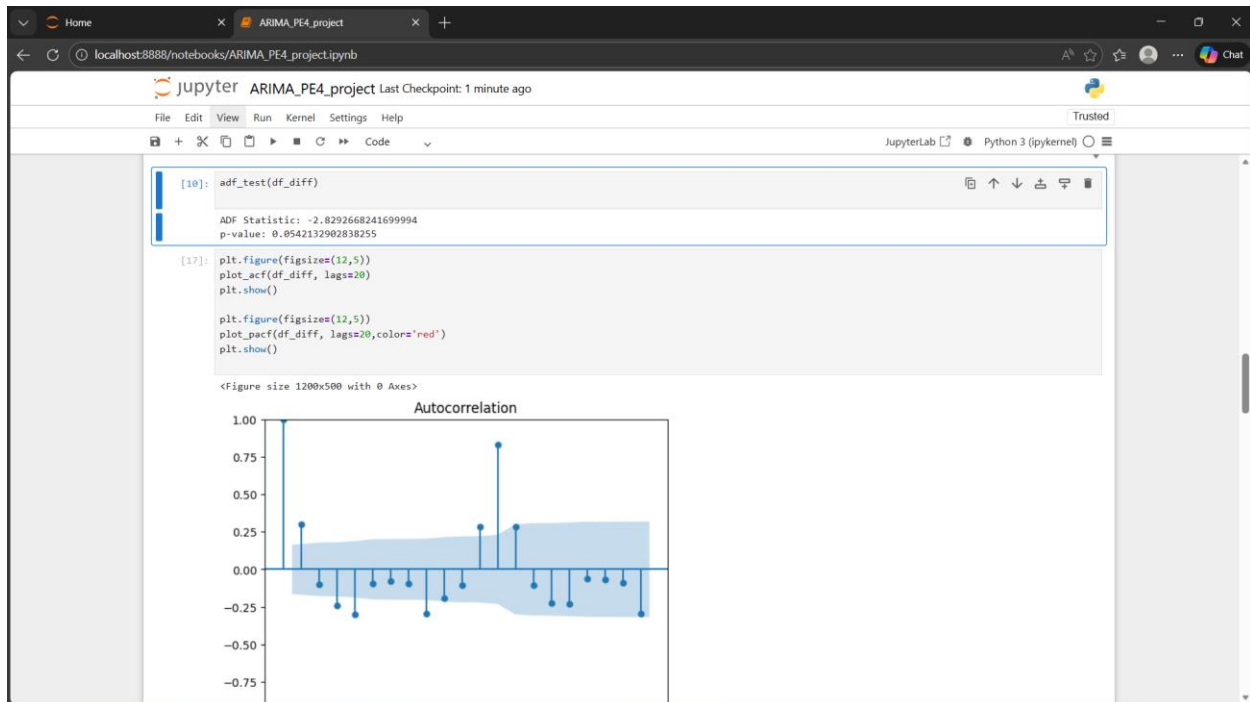
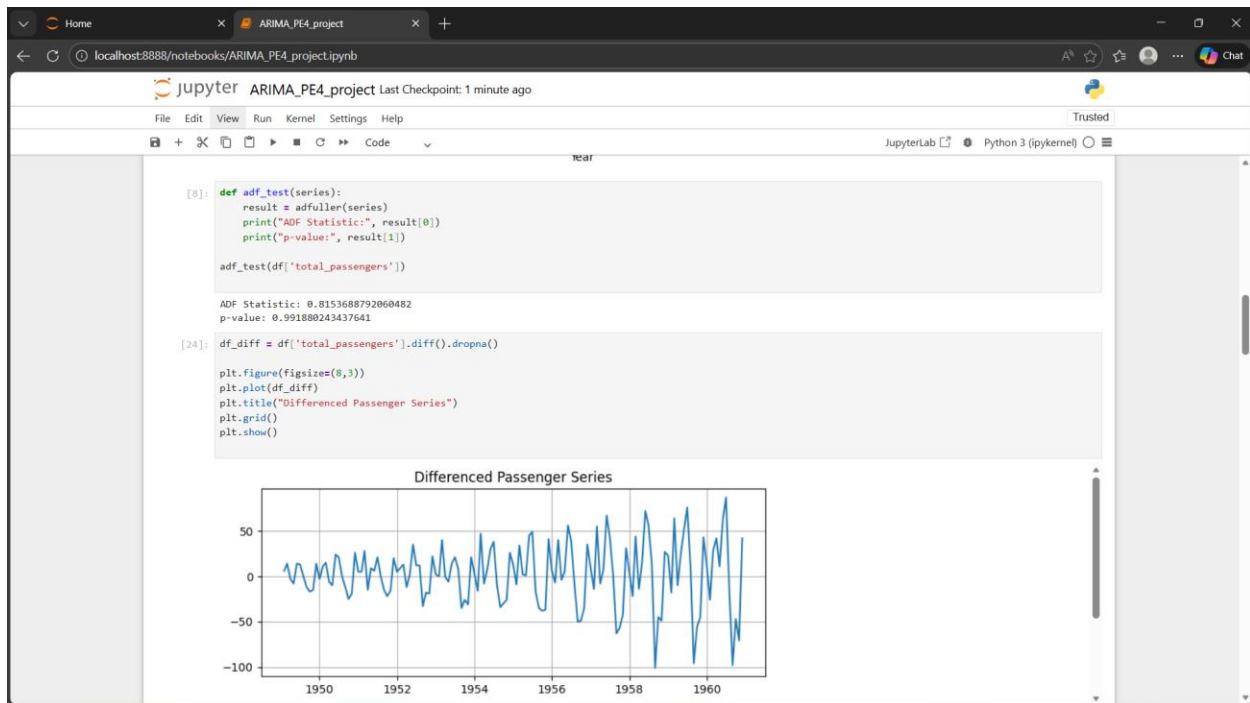
[5]:

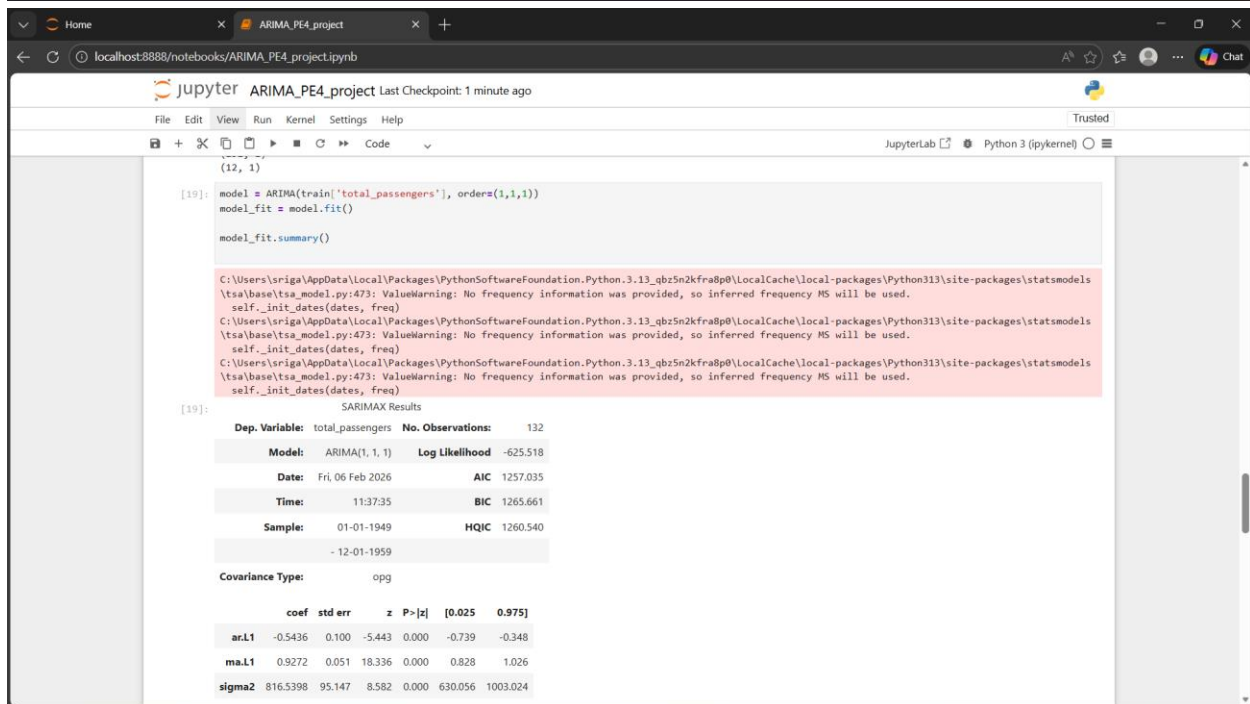
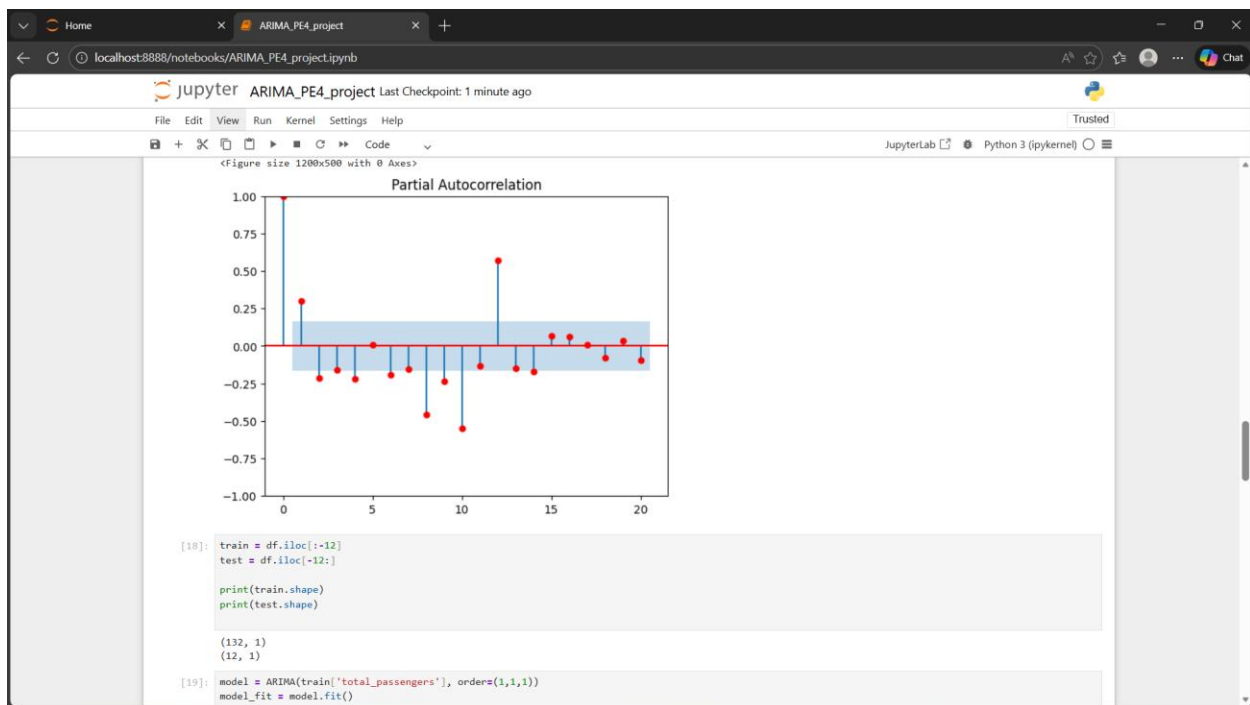
total_passengers	
month	
1949-01-01	112
1949-02-01	118
1949-03-01	132
1949-04-01	129
1949-05-01	121

```
[6]: df.info()

<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 144 entries, 1949-01-01 to 1968-12-01
```







```
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+ + + + + Code
Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

[20]: forecast = model_fit.forecast(steps=12)
      forecast

[20]: 1960-01-01    433.451927
      1960-02-01    417.984221
      1960-03-01    426.393139
      1960-04-01    421.821685
      1960-05-01    424.306927
      1960-06-01    422.955841
      1960-07-01    423.690350
      1960-08-01    423.291039
      1960-09-01    423.508122
      1960-10-01    423.390106
      1960-11-01    423.454265
      1960-12-01    423.419385
      Freq: MS, Name: predicted_mean, dtype: float64

[21]: rmse = np.sqrt(mean_squared_error(test['total_passengers'], forecast))
      print("RMSE:", rmse)

      RMSE: 91.22883941630958

[22]: plt.figure(figsize=(10,5))
      plt.plot(train, labels="Training Data")
      plt.plot(test, labels="Actual Data")
      plt.plot(forecast, labels="Forecast", color='red')
      plt.title("ARIMA Passenger Demand Forecast")
      plt.xlabel("Year")
      plt.ylabel("Passengers")
      plt.legend()
      plt.grid()
      plt.show()
```

