

jupyter ARIMA_PE4_project Last Checkpoint: 38 seconds ago

```
[4]: import pandas as pd
import numpy as np
import matplotlib.pyplot as plt

from statsmodels.tsa.stattools import adfuller
from statsmodels.graphics.tsplots import plot_acf, plot_pacf
from statsmodels.tsa.arima.model import ARIMA

from sklearn.metrics import mean_squared_error

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

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

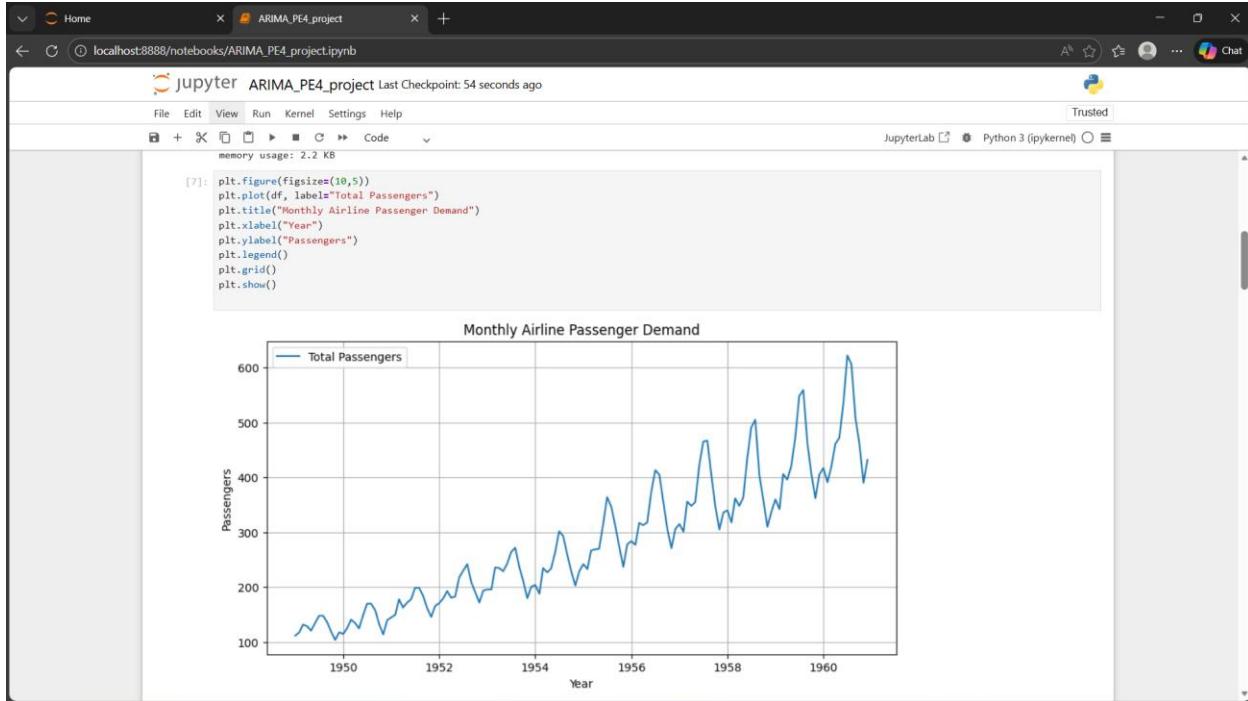
df.head()
```

[5]:

	total_passenger
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 1960-12-01



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```
[8]: def adf_test(series):
    result = adfuller(series)
    print("ADF Statistic:", result[0])
    print("p-value:", result[1])

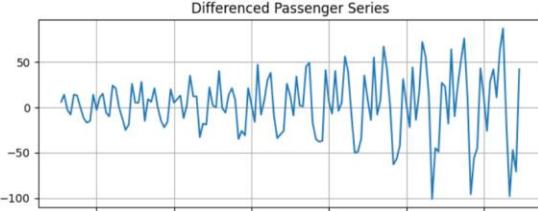
adf_test(df['total_passengers'])

ADF Statistic: 0.8153688792060482
p-value: 0.991880243437641
```

```
[24]: df_diff = df['total_passengers'].diff().dropna()

plt.figure(figsize=(8,3))
plt.plot(df_diff)
plt.title("Differenced Passenger Series")
plt.grid()
plt.show()
```

Differenced Passenger Series



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```
[10]: adf_test(df_diff)

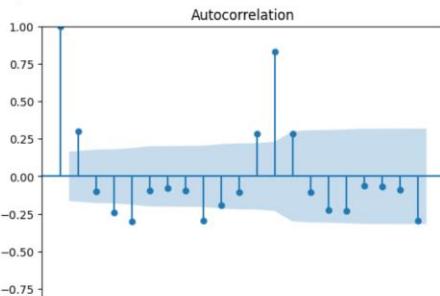
ADF Statistic: -2.8292668241699994
p-value: 0.0542132962838255
```

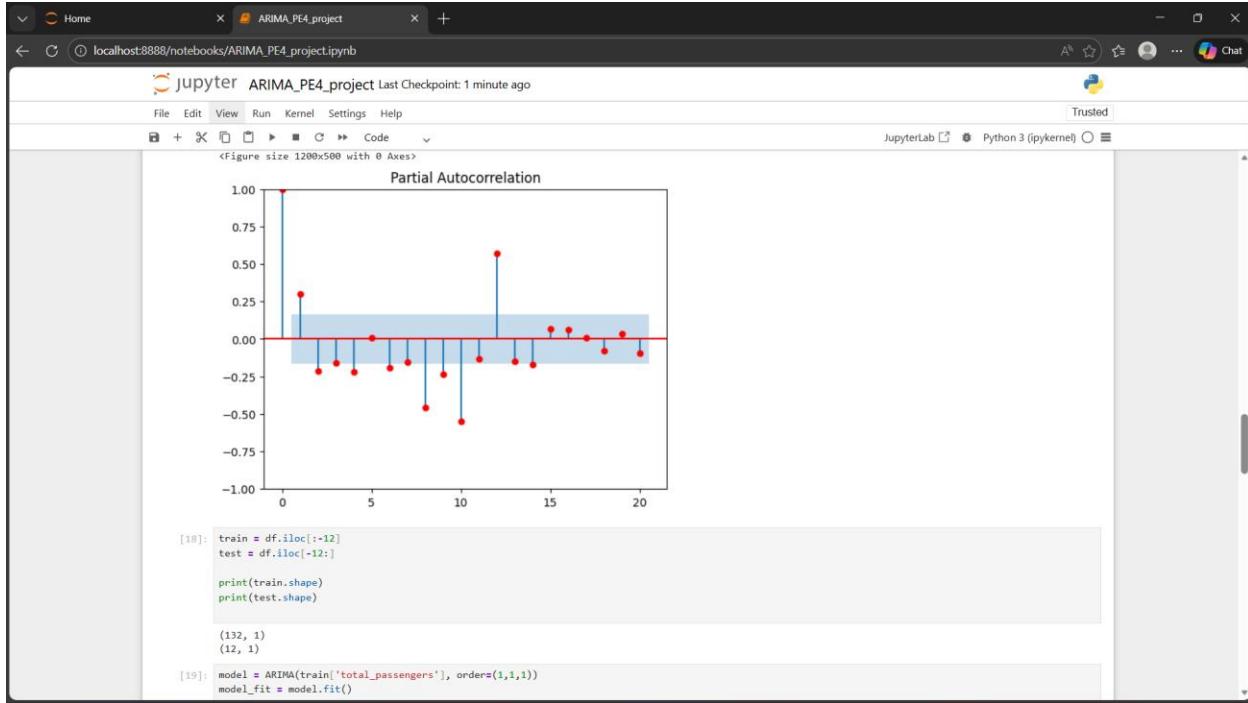
```
[17]: plt.figure(figsize=(12,5))
plot_acf(df_diff, lags=20)
plt.show()

plt.figure(figsize=(12,5))
plot_pacf(df_diff, lags=20, color='red')
plt.show()
```

<Figure size 1200x500 with 0 Axes>

Autocorrelation





The code cell [19] shows the ARIMA model summary:

```
[19]: model = ARIMA(train['total_passengers'], orders=(1,1,1))
model_fit = model.fit()

model_fit.summary()
```

The output shows the following details:

- C:\Users\sriga\AppData\Local\Packages\PythonSoftwareFoundation.Python.3.13_qbz5n2kfra8p0\LocalCache\local-packages\Python313\site-packages\statsmodels\tsa\base\tsa_model.py:473: ValueWarning: No frequency information was provided, so inferred frequency MS will be used.**
- C:\Users\sriga\AppData\Local\Packages\PythonSoftwareFoundation.Python.3.13_qbz5n2kfra8p0\LocalCache\local-packages\Python313\site-packages\statsmodels\tsa\base\tsa_model.py:473: ValueWarning: No frequency information was provided, so inferred frequency MS will be used.**
- C:\Users\sriga\AppData\Local\Packages\PythonSoftwareFoundation.Python.3.13_qbz5n2kfra8p0\LocalCache\local-packages\Python313\site-packages\statsmodels\tsa\base\tsa_model.py:473: ValueWarning: No frequency information was provided, so inferred frequency MS will be used.**

SARIMAX Results

Dep. Variable:	total_passengers	No. Observations:	132			
Model:	ARIMA(1, 1, 1)	Log Likelihood:	-625.518			
Date:	Fri, 06 Feb 2026	AIC:	1257.035			
Time:	11:37:35	BIC:	1265.661			
Sample:	01-01-1949	HQIC:	1260.540			
- 12-01-1959						
Covariance Type:	opg					
coef	std err	z	P> z	[0.025	0.975]	
ar.L1	-0.5436	0.100	-5.443	0.000	-0.739	-0.348
ma.L1	0.9272	0.051	18.336	0.000	0.828	1.026
sigma2	816.5398	95.147	8.582	0.000	630.056	1003.024

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```

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Trusted
JupyterLab Python 3 (ipykernel)
[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    423.690358
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, label="Training Data")
plt.plot(test, label="Actual Data")
plt.plot(forecast, label="Forecast", color='red')
plt.title("ARIMA Passenger Demand Forecast")
plt.xlabel("Year")
plt.ylabel("Passengers")
plt.legend()
plt.grid()
plt.show()

```

ARIMA Passenger Demand Forecast

