prediction

March 28, 2021

1 Prediction of the number of bicycle passing between 00:01 AM and 09:00 AM on Friday, April 2nd

1.1 The required libraries

```
[144]: import pandas as pd
  import numpy as np
  import seaborn as sns
  import matplotlib
  import math
  import itertools
  import warnings
  from statsmodels import api as sm
  from statsmodels.graphics.tsaplots import plot_pacf
  from statsmodels.graphics.tsaplots import plot_acf
  from matplotlib import pyplot as plt
  warnings.filterwarnings("ignore")
  sns.set()
  sns.set_style('whitegrid')
  %matplotlib inline
```

1.2 The dataset

```
[363]: | serie_bike = serie_bike.drop([serie_bike.index[7],serie_bike.index[15],__
        ⇒serie_bike.index[16], serie_bike.index[20], serie_bike.index[25], serie_bike.
        →index[26], serie_bike.index[27], serie_bike.index[28], serie_bike.index[30]])
       serie bike = serie bike.resample("1D").sum() #1D for 1 day : day per day
       serie_bike['Weekday'] = pd.to_datetime(serie_bike.index)
       serie_bike['Weekday'] = serie_bike['Weekday'].dt.day_name()
       serie_bike['Weekday'] = serie_bike['Weekday'].apply(str)
       serie_bike.head(50)
[370]: for i in range(0,len(serie_bike)):
           if serie_bike.iat[i,0]==0 and (serie_bike.iat[i,1]=="Saturday" or_
        ⇔serie_bike.iat[i,1]=="Sunday"):
               serie_bike.loc[serie_bike.index[i],'Bicycle'] = 55
           elif serie_bike.iat[i,0]==0 and (serie_bike.iat[i,1]!="Saturday" and_
        ⇔serie_bike.iat[i,1]!="Sunday"):
                   serie_bike.loc[serie_bike.index[i],'Bicycle'] = 182
       serie_bike.head(50)
[370]:
                   Bicycle
                               Weekday
       Date
       2021-01-17
                        15
                                Sunday
       2021-01-18
                       188
                               Monday
       2021-01-19
                       182
                               Tuesday
       2021-01-20
                       182
                            Wednesday
       2021-01-21
                       186
                              Thursday
       2021-01-22
                       182
                                Friday
       2021-01-23
                        55
                             Saturday
                                Sunday
       2021-01-24
                        55
       2021-01-25
                       189
                                Monday
                               Tuesday
       2021-01-26
                       182
                            Wednesday
       2021-01-27
                       182
       2021-01-28
                       178
                              Thursday
                        35
                                Friday
       2021-01-29
       2021-01-30
                        55
                              Saturday
       2021-01-31
                               Sunday
                        55
       2021-02-01
                       182
                               Monday
       2021-02-02
                       182
                               Tuesday
       2021-02-03
                       182
                            Wednesday
       2021-02-04
                              Thursday
                       183
       2021-02-05
                       151
                               Friday
                              Saturday
       2021-02-06
                        55
       2021-02-07
                        55
                                Sunday
                               Monday
       2021-02-08
                       170
       2021-02-09
                       182
                               Tuesday
```

2021-02-10

2021-02-11

182

182

Wednesday

Thursday

```
55
       2021-02-13
                              Saturday
       2021-02-14
                         55
                                Sunday
                                Monday
       2021-02-15
                        182
       2021-02-16
                        182
                               Tuesday
                             Wednesday
       2021-02-17
                        182
       2021-02-18
                        182
                              Thursday
                        186
                                Friday
       2021-02-19
       2021-02-20
                         55
                              Saturday
       2021-02-21
                         55
                                Sunday
                        182
                                Monday
       2021-02-22
       2021-02-23
                        182
                               Tuesday
       2021-02-24
                        182
                             Wednesday
                              Thursday
       2021-02-25
                        182
                        182
                                Friday
       2021-02-26
       2021-02-27
                         15
                              Saturday
                         55
                                Sunday
       2021-02-28
       2021-03-01
                        182
                                Monday
                               Tuesday
       2021-03-02
                        182
       2021-03-03
                        182
                             Wednesday
                              Thursday
       2021-03-04
                        187
       2021-03-05
                        182
                                Friday
       2021-03-06
                         55
                              Saturday
       2021-03-07
                         55
                                Sunday
[373]: serie_bike = serie_bike.drop('Weekday',1)
```

```
[373]: serie_bike = serie_bike.drop('Weekday',1)

#serie_bike

[373]: Bicycle
```

[373]:		Bicycle
	Date	
	2021-01-17	15
	2021-01-18	188
	2021-01-19	182
	2021-01-20	182
	2021-01-21	186
	•••	•••
	2021-03-21	55
	2021-03-22	182
	2021-03-23	271
	2021-03-24	127
	2021-03-25	318

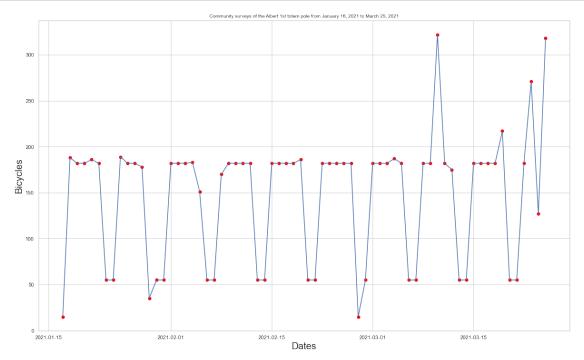
2021-02-12

182

Friday

[68 rows x 1 columns]

1.4 Data visualization



1.5 Creating a commonly used method for time-series, SARIMA

1.5.1 parameters set

```
[442]: p = d = q = range(0,2)
pdq = list(itertools.product(p,d,q))
ses = [(x[0], x[1], x[2], 7) for x in pdq]

[443]: for param in pdq:
    for ses_param in ses:
        mod1 = sm.tsa.statespace.
        →SARIMAX(serie_bike,order=param,seasonal_order=ses_param,enforce_stationarity=False,
        →enforce_invertibility=False)
        results = mod1.fit()
```

```
print(f'AIC:{results.aic}')
print("Done")
```

AIC:536.6855262864601 AIC:525.1787976162552 AIC:570.7886661888169 AIC:521.8523795973554 AIC:531.9164008427946 AIC:523.9759732606194 AIC:539.0700370425398 AIC:514.6300121719221 Done

1.5.2 Predicting observed values

```
[444]: pred = results.get_prediction(start=1, dynamic=False)
pred_conf_int = pred.conf_int()
```

```
[447]: ax = serie_bike.plot(label='Observed')
pred.predicted_mean.plot(ax=ax, label='One Step ahead forecast', alpha=.7,□

→figsize=(20, 7))

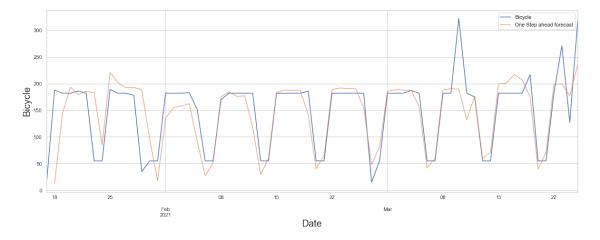
#ax.fill_between(pred_conf_int.index,

# pred_conf_int.iloc[:, 0],

# pred_conf_int.iloc[:, 1], color='k', alpha=.2)

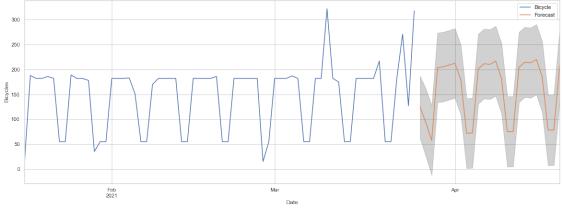
ax.set_xlabel('Date', size=20)
ax.set_ylabel('Bicycle',size=20)
plt.legend()
```

[447]: <matplotlib.legend.Legend at 0x7fe364d5b4c0>



1.5.3 Forecasting

```
[448]: predict = results.get_forecast(steps=25)
       predict_conf_int = predict.conf_int()
[449]: predict.predicted_mean.head()
[449]: 2021-03-26
                     124.201971
       2021-03-27
                      93.210020
       2021-03-28
                      57.573932
       2021-03-29
                     203.723651
       2021-03-30
                     205.392620
       Freq: D, Name: predicted_mean, dtype: float64
[451]: ax = serie_bike.plot(label='observed', figsize=(20, 7))
       predict.predicted_mean.plot(ax=ax, label='Forecast')
       ax.fill_between(predict_conf_int.index,
                       predict_conf_int.iloc[:, 0],
                       predict_conf_int.iloc[:, 1], color='k', alpha=.2)
       ax.set_xlabel('Date')
       ax.set_ylabel('Bicycles')
       plt.legend()
       plt.show()
```



[452]: Text(0, 0.5, 'Bicycles')



1.6 Bicycles passing between 00:01 - 09:00 on April 2, 2021

```
[453]: april_2_9AM = predict.predicted_mean['2021-04-02']

[454]: print(f"Predicted number: {round(april_2_9AM)}")
```

Predicted number: 179