

## impoting libraries:

```
In [1]: 1 import pandas as pd
2 import numpy as np
3 import matplotlib.pyplot as plt
4 import seaborn as sns
5 sns.set(style = "darkgrid")
6 pd.set_option("display.max_columns",None)
7 pd.options.display.max_colwidth = 100
8
9 import warnings
10 warnings.filterwarnings("ignore")
```

```
In [2]: 1 raw_data = pd.read_csv(r"C:\Users\lenovo\Downloads\train_1.csv")
2      exo_var = pd.read_csv(r"C:\Users\lenovo\Downloads\Exog_Campaign_eng")
```

```
In [3]: 1 data = raw_data.copy(deep = True)
```

```
In [4]: 1 data.sample(100).head()
```

Out[4]:

		Page	2015-07-01	2015-07-02	2015-07-03	2015-07-04	2015-07-05	2015-07-06	2015-07-07	2015-07-08	2015-07-09
56606	市川実日子_ja.wikipedia.org_mobile-web_all-agents	166.0	259.0	622.0	533.0	457.0	283.0	306.0	239.0	272.0	201.0
92278	Florida_Cup_2017_es.wikipedia.org_all-access_all-agents	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN
68672	Malaria_de.wikipedia.org_desktop_all-agents	578.0	552.0	501.0	372.0	515.0	635.0	638.0	707.0	606.0	606.0
117873	The_World's_End_de.wikipedia.org_mobile-web_all-agents	75.0	61.0	106.0	131.0	208.0	81.0	74.0	77.0	109.0	109.0
64696	西部世界_zh.wikipedia.org_desktop_all-agents	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN	NaN

```
In [5]: 1 data.duplicated().sum()
2      data.drop_duplicates(keep="last",inplace=True)
```

```
In [6]: 1 data.info()
```

```
<class 'pandas.core.frame.DataFrame'>
Int64Index: 145063 entries, 0 to 145062
Columns: 551 entries, Page to 2016-12-31
dtypes: float64(550), object(1)
memory usage: 610.9+ MB
```

```
In [7]: 1 print("-"*80)
2 print(f"shape of the Data: {data.shape}")
3 print("-"*80)
4 print(f"Shape of the Exogenous variable:{exo_var.shape}")
5 print("-"*80)
```

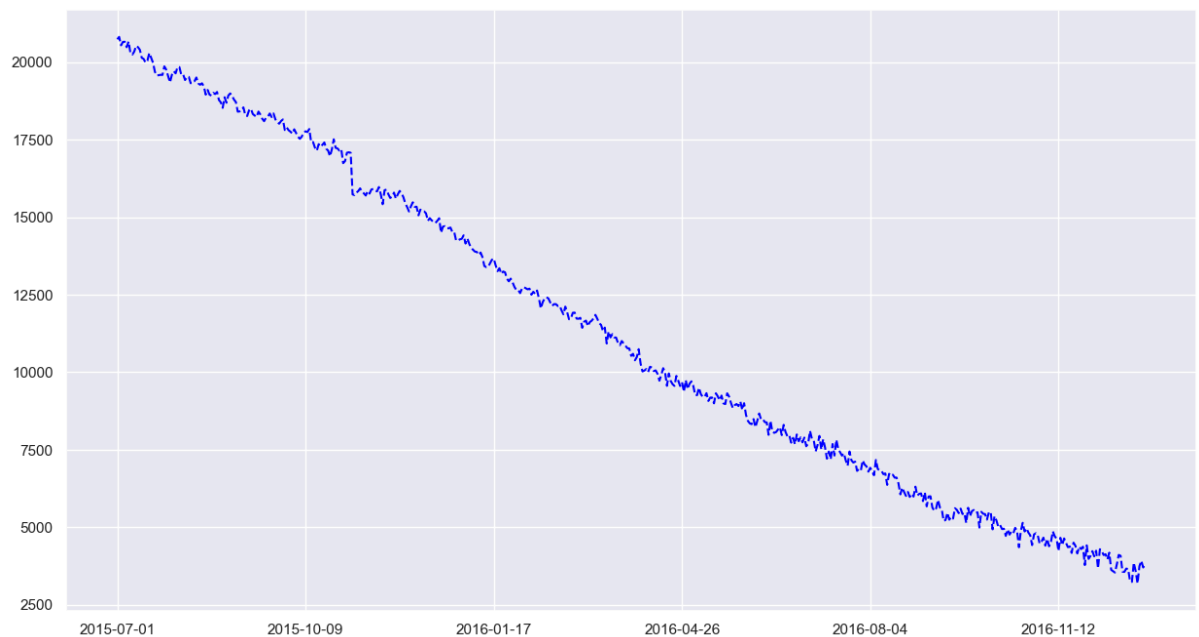
```
-----
shape of the Data: (145063, 551)
-----
```

```
Shape of the Exogenous variable:(550, 1)
-----
```

```
In [8]: 1 (data.isnull().sum()[range(1,550,25)]/len(data)*100)
```

```
Out[8]: 2015-07-01    14.297236
        2015-07-26    13.694050
        2015-08-20    13.044677
        2015-09-14    12.688970
        2015-10-09    12.250539
        2015-11-03    10.846322
        2015-11-28    10.924219
        2015-12-23    10.096992
        2016-01-17     9.421424
        2016-02-11     8.311561
        2016-03-07     7.917250
        2016-04-01     7.158959
        2016-04-26     6.672273
        2016-05-21     6.353102
        2016-06-15     5.563790
        2016-07-10     5.401791
        2016-08-04     4.768273
        2016-08-29     4.151300
        2016-09-23     3.761814
        2016-10-18     3.348890
        2016-11-12     2.918732
        2016-12-07     2.847039
dtype: float64
```

```
In [9]: 1 plt.figure(figsize=(15,8))
        2 data.iloc[:,1:-3].isnull().sum().plot(color="blue",linestyle="dashed")
        3 plt.show()
```



```
In [10]: 1 data.dropna(thresh = 300 , inplace=True)
        2 print(data.shape)

(133617, 551)
```

```
In [11]: 1 data.fillna(0,inplace = True)
```

```
In [12]: 1 (data.isnull().sum()[range(1,550,25)]/len(data)*100)
```

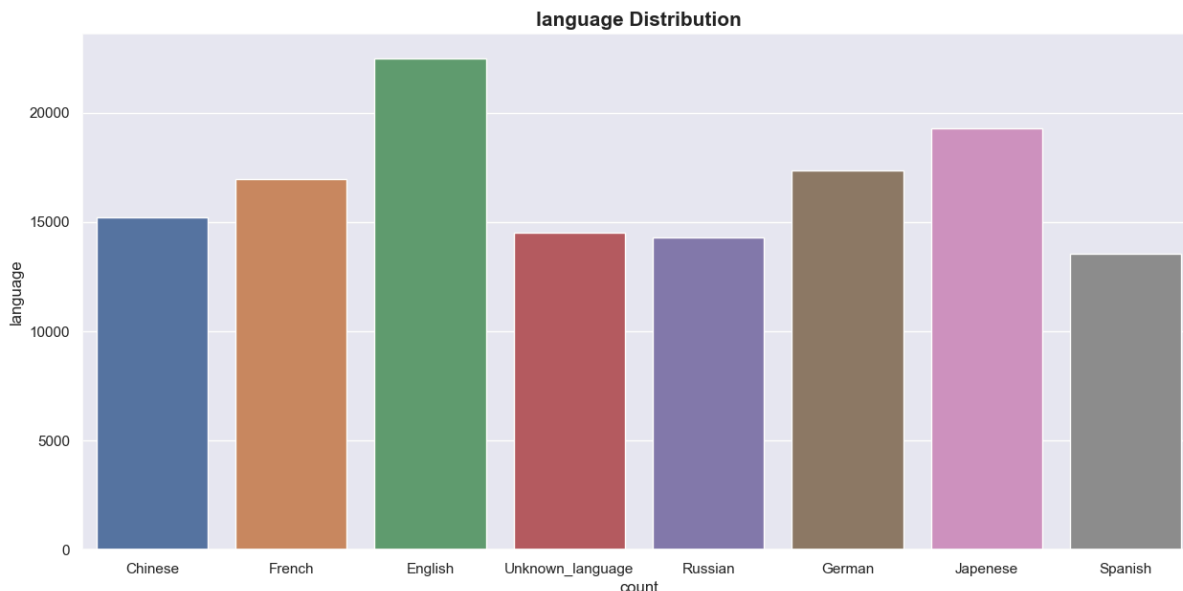
```
Out[12]: 2015-07-01    0.0
2015-07-26    0.0
2015-08-20    0.0
2015-09-14    0.0
2015-10-09    0.0
2015-11-03    0.0
2015-11-28    0.0
2015-12-23    0.0
2016-01-17    0.0
2016-02-11    0.0
2016-03-07    0.0
2016-04-01    0.0
2016-04-26    0.0
2016-05-21    0.0
2016-06-15    0.0
2016-07-10    0.0
2016-08-04    0.0
2016-08-29    0.0
2016-09-23    0.0
2016-10-18    0.0
2016-11-12    0.0
2016-12-07    0.0
dtype: float64
```

## 2. Exploratory Data Analysis & Feature Engineering

### 2.1 Extracting Language , Access\_Type & Access\_Origin from Page

```
In [13]: 1 import re
2
3 #Function to Extract Language from Page using Regex
4 def get_language(name):
5     if len(re.findall(r'_{2}).wikipedia.org_', name)) == 1 :
6         return re.findall(r'_{2}).wikipedia.org_', name)[0]
7     else: return 'Unknown_language'
8
9 data['language'] = data['Page'].apply(get_language)
10
11
12 language_dict ={'de':'German',
13                 'en':'English',
14                 'es': 'Spanish',
15                 'fr': 'French',
16                 'ja': 'Japenese' ,
17                 'ru': 'Russian',
18                 'zh': 'Chinese',
19                 'Unknown_language': 'Unknown_language'}
20
21 data['language'] = data['language'].map(language_dict)
```

```
In [14]: 1 y = "language"
2
3 plt.figure(figsize=(15,7))
4 sns.countplot(x=y,data = data)
5 plt.title(f"{y} Distribution")
6 plt.xlabel("count")
7 plt.ylabel(f"{y}")
8 plt.title(f'{y} Distribution', fontsize = 15, fontweight = 'bold')
9 plt.show()
```



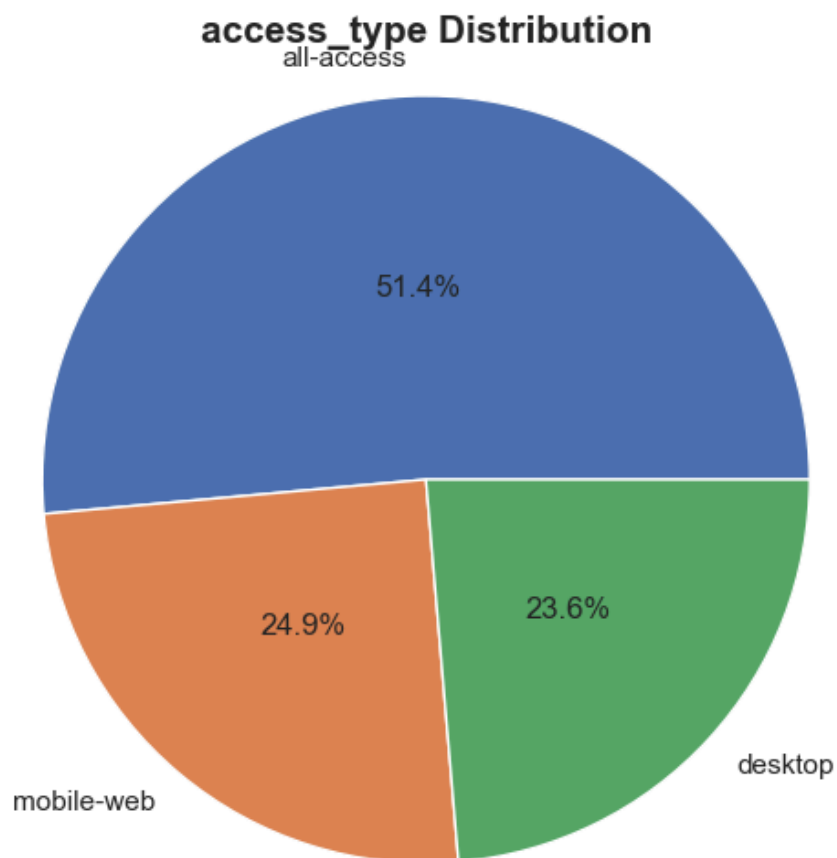
```
In [15]: 1 (data.loc[data['language'] == 'Unknown_language', 'Page'].sample(100).head(10))
```

```
Out[15]: 79199      Category:Videos_of_female_masturbation_commons.wikimedia.org_mobile-web_all-
agents
79516      File:MimiRogersApr09.jpg_commons.wikimedia.org_mobile-web_all-
agents
80499      Category:Belief_commons.wikimedia.org_desktop_all-
agents
84451      Skin:Nostalgia_www.mediawiki.org_all-access_
spider
82992      API:Allpages_www.mediawiki.org_all-access_
spider
22361      User_talk:Grind24_www.mediawiki.org_mobile-web_all-
agents
43760      UNC_links_www.mediawiki.org_desktop_all-
agents
78384      File:Gnome-dev-camera.svg_commons.wikimedia.org_mobile-web_all-
agents
80176      File:Chicxulub-animation.gif_commons.wikimedia.org_mobile-web_all-
agents
19802      Git/Workflow_www.mediawiki.org_all-access_all-
agents
Name: Page, dtype: object
```

**=> Around 10.8% of rows (~14k) don't have Language information**

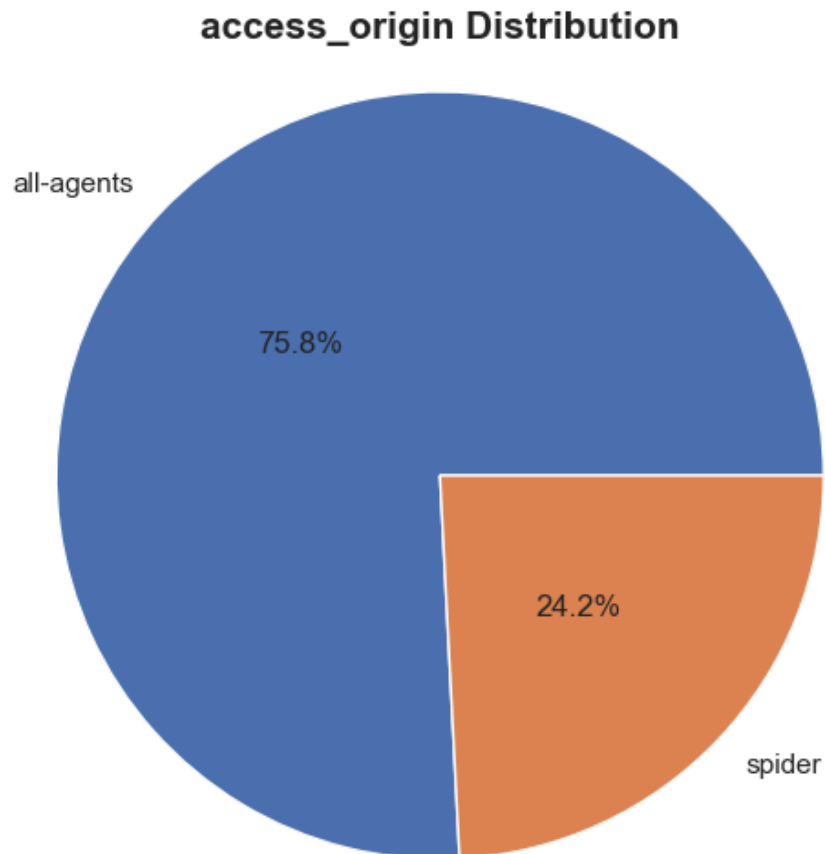
```
In [16]: 1 def get_access_type(name):
2         if len(re.findall(r'all-access|mobile-web|desktop', name)) == 1 :
3             return re.findall(r'all-access|mobile-web|desktop', name)[0]
4         else: return 'No Access_type'
5
6 data['access_type'] = data['Page'].apply(get_access_type)
```

```
In [17]: 1 # visualizing access types Distribution
2 var = "access_type"
3 x = data[var].value_counts().values
4 y = data[var].value_counts().index
5
6 plt.figure(figsize=(7,6))
7 plt.pie(x,labels = y, center = (0,0), radius= 1.5, autopct="%1.1f%%", pctdistance=
8 plt.title(f"{var} Distribution", fontsize = 15, fontweight= "bold")
9 plt.axis("equal")
10 plt.show()
```



```
In [18]: 1 # Function to extract Access Origin from page using Regex
2
3 def get_access_origin(name):
4     if len(re.findall(r'[ai].org_(.*)_(.*)$', name)) == 1 :
5         return re.findall(r'[ai].org_(.*)_(.*)$', name)[0][1]
6     else:
7         return "No Access_origin"
8 data["access_origin"] = data["Page"].apply(get_access_origin)
```

```
In [19]: 1 var = "access_origin"
2 x = data[var].value_counts().values
3 y = data[var].value_counts().index
4
5 plt.figure(figsize=(7,6))
6 plt.pie(x,labels = y, center = (0,0), radius= 1.5, autopct="%1.1f%%", pctdistance=
7 plt.title(f"{var} Distribution", fontsize = 15, fontweight= "bold")
8 plt.axis("equal")
9 plt.show()
```



### 3. Data Pre-processing

### 3.1 Creating dataframe: mean page visit per language

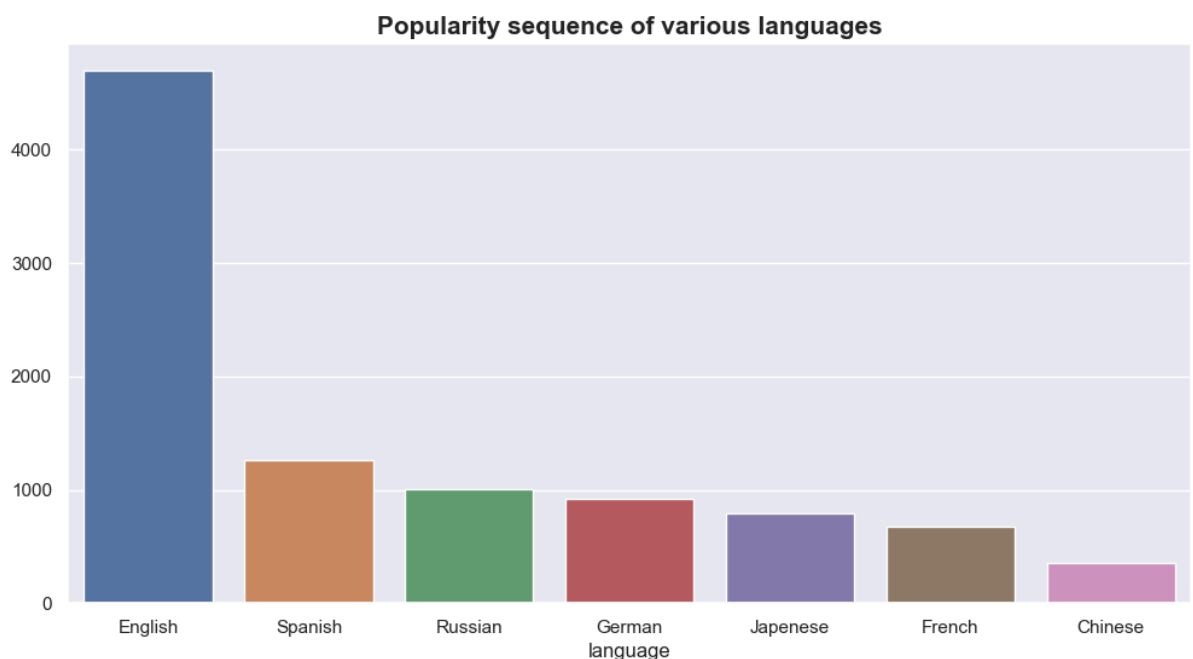
```
In [20]: 1 data_language = pd.DataFrame()
2 data_language = data.groupby('language').mean().transpose()
3 data_language.drop(['Unknown_language'], inplace = True, axis = 1)
4 data_language.reset_index(inplace = True)
5 data_language.set_index('index', inplace = True)
6 data_language
```

```
Out[20]:
```

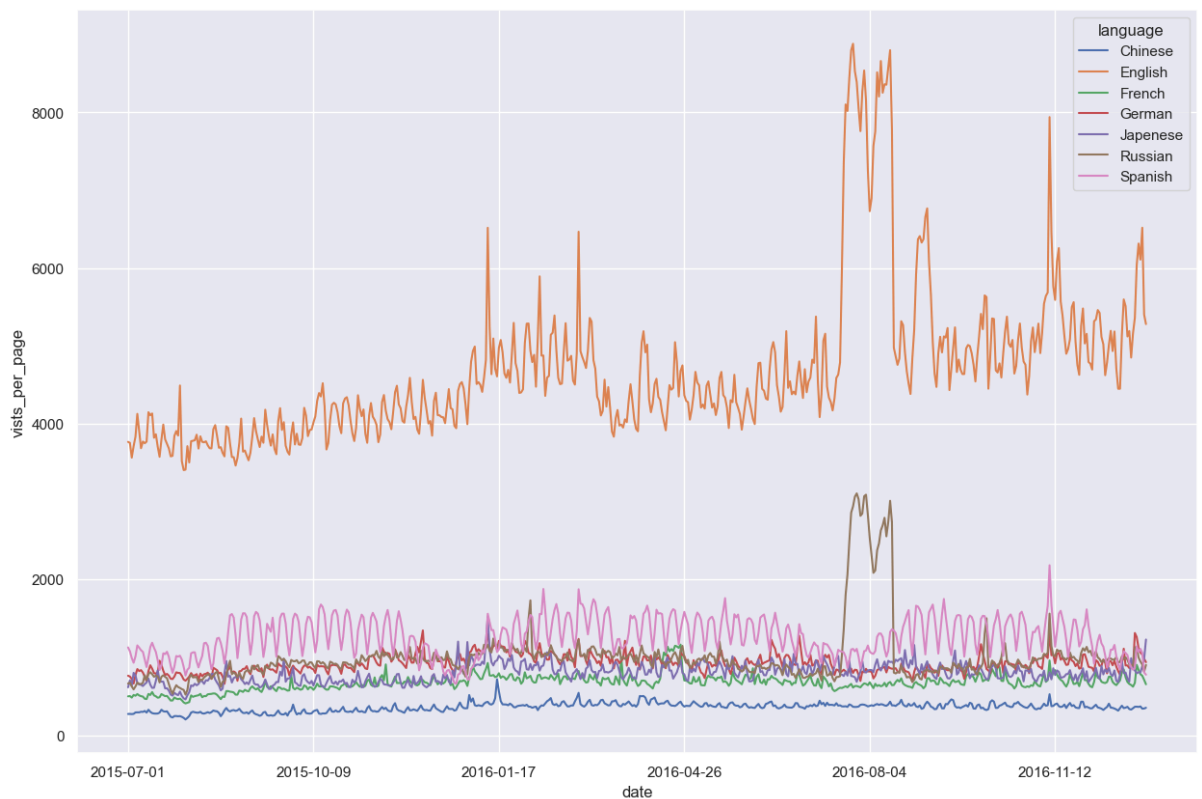
language	Chinese	English	French	German	Japanese	Russian	Spanish
index							
2015-07-01	272.498521	3767.328604	499.092872	763.765926	614.637160	663.199229	1127.485204
2015-07-02	272.906778	3755.158765	502.297852	753.362861	705.813216	674.677015	1077.485425
2015-07-03	271.097167	3565.225696	483.007553	723.074415	637.451671	625.329783	990.895949
2015-07-04	273.712379	3711.782932	516.275785	663.537323	800.897435	588.171829	930.303151
2015-07-05	291.977713	3833.433025	506.871666	771.358657	768.352319	626.385354	1011.759575
...	...	...	...	...	...	...	...
2016-12-27	363.066991	6314.335275	840.590217	1119.596936	808.541436	998.374071	1070.923400
2016-12-28	369.049701	6108.874144	783.585379	1062.284069	807.430163	945.054730	1108.996753
2016-12-29	340.526330	6518.058525	763.209169	1033.939062	883.752786	909.352207	1058.660320
2016-12-30	342.745316	5401.792360	710.502773	981.786430	979.278777	815.475123	807.551177
2016-12-31	352.184275	5280.643467	654.060656	937.842875	1228.720808	902.600210	776.934322

550 rows × 7 columns

```
In [21]: 1 x = data_language.mean().sort_values(ascending = False).index
2 y = data_language.mean().sort_values(ascending = False).values
3
4 plt.figure(figsize=(12, 6))
5 sns.barplot(x=x,y=y)
6 plt.title('Popularity sequence of various languages', fontsize = 15, fontweight =
7 plt.show()
8
9
```



```
In [22]: 1 data_language.plot(label = data_language.columns, figsize=(15,10))
2 plt.xlabel("date")
3 plt.ylabel("visits_per_page")
4 plt.show()
```



## 4. Checking Stationarity using ADF (Augmented Dickey Fuller) Test

### ADF Test

- **Null Hypothesis:** The series has a unit root (value of  $\alpha=1$ ). The series is non-stationary.
- **Alternate Hypothesis:** The series has no unit root. The series is stationary.
- If we fail to reject the null hypothesis, we can say that the series is non-stationary.
- If  $p\_value < 0.05$  (alpha) or test statistic is less than the critical value, then we can reject the null hypothesis (aka the series is stationary)

```
In [23]: 1 from statsmodels.tsa.stattools import adfuller
2 def adf_test(timeseries):
3     print ('Results of Dickey-Fuller Test:')
4     df_test = adfuller(timeseries, autolag='AIC')
5     df_output = pd.Series(df_test[0:4], index=['Test Statistic', 'p-value', '#Lags Us
6     for key, value in df_test[4].items():
7
8         df_output['Critical Value (%)' %key] = value
9     print (df_output)
```



```
In [24]: 1 adf_test(data_language["English"])
```

Results of Dickey-Fuller Test:

Test Statistic	-2.373563
p-value	0.149337
#Lags Used	14.000000
Number of Observations Used	535.000000
Critical Value (1%)	-3.442632
Critical Value (5%)	-2.866957
Critical Value (10%)	-2.569655

dtype: float64

- **The test statistic > critical value / p\_value > 5%.**
- **This implies that the series is not stationary.**

## 5. Decomposing Time Series

In this case we have used Additive Model for deconstructing the time series. The term additive means individual components (trend, seasonality, and residual) are added together as shown in equation below:

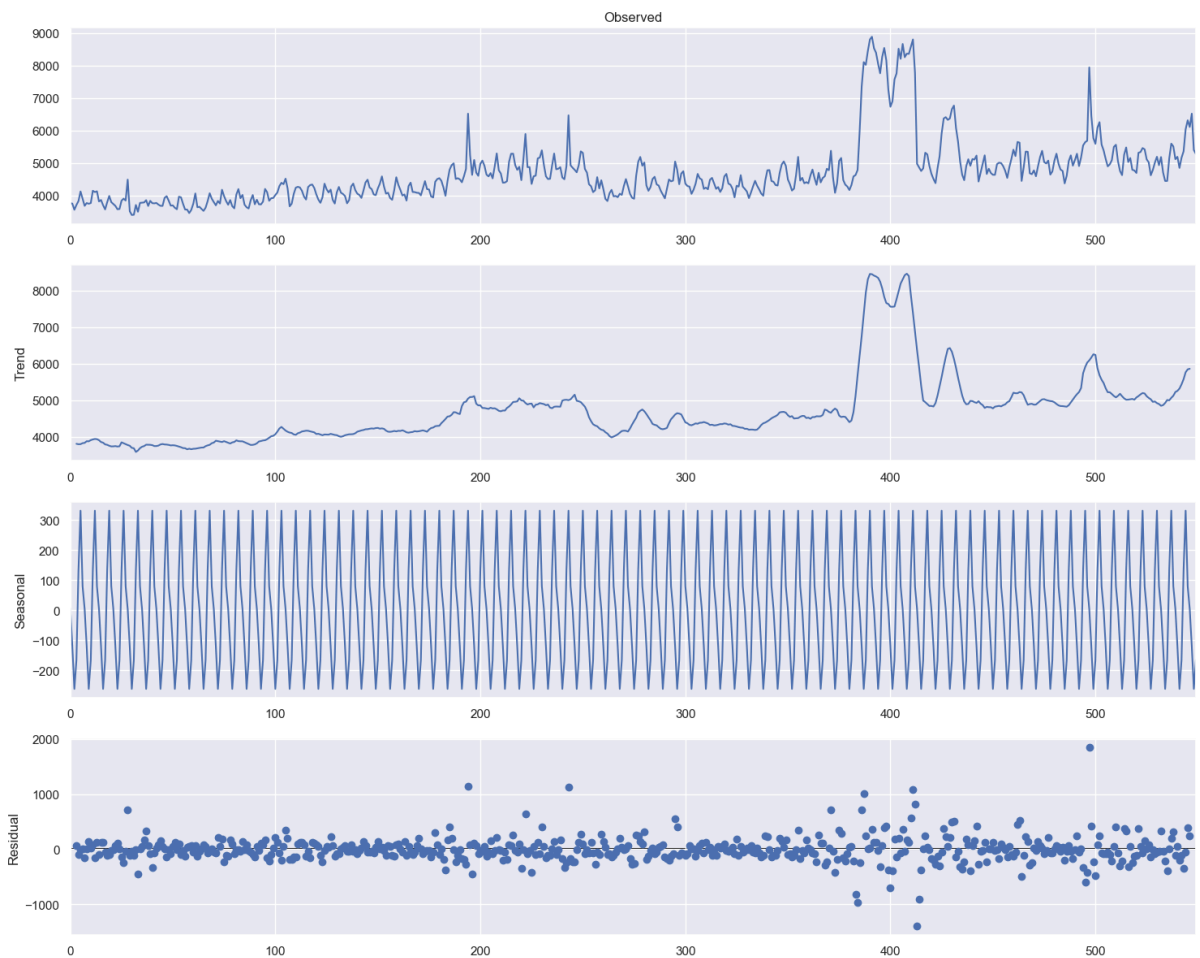
$$y_t = T_t + S_t + R_t$$

where

- **$y_t$**  = actual value in time series
- **$T_t$**  = trend in time series
- **$S_t$**  = seasonality in time series
- **$R_t$**  = residuals of time series

```
In [25]: 1 ts_english = data_language.English.values
```

```
In [26]: 1 from statsmodels.tsa.seasonal import seasonal_decompose
2 decomposition = seasonal_decompose(ts_english,model = "additive",period = 7)
3
4 fig = decomposition.plot()
5 fig.set_size_inches((15,12))
6 fig.tight_layout()
7 plt.show()
```



```
In [27]: 1 residual = pd.DataFrame(decomposition.resid).fillna(0)[0].values
2 adf_test(residual)
```

Results of Dickey-Fuller Test:

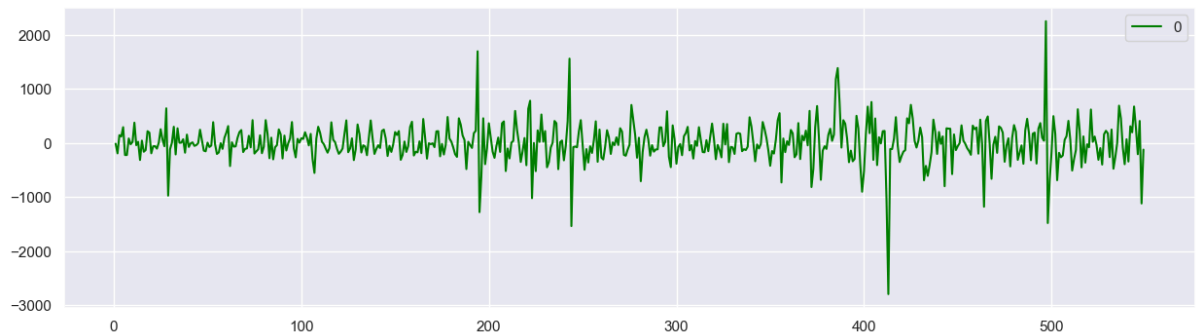
Test Statistic	-1.152195e+01
p-value	4.020092e-21
#Lags Used	1.700000e+01
Number of Observations Used	5.320000e+02
Critical Value (1%)	-3.442702e+00
Critical Value (5%)	-2.866988e+00
Critical Value (10%)	-2.569672e+00
dtype:	float64

- The test statistic < critical value / p\_value < 5%.
- From ADF (Augmented Dickey Fuller) Test it can be shown that **Residuals** from time-series decomposition is **Stationary**

## 6. Estimating (p,q,d) & Interpreting ACF and PACF plots

```
In [28]: 1 ts_diff = pd.DataFrame(ts_english).diff(1)
          2 ts_diff.dropna(inplace= True)
```

```
In [29]: 1 ts_diff.plot(color = "green",figsize=(15,4))
          2 plt.show()
```



```
In [30]: 1 #ADF Test for differenced time-series
          2 adf_test(ts_diff)
          3 #p_value < 5% ==> time series is stationary
```

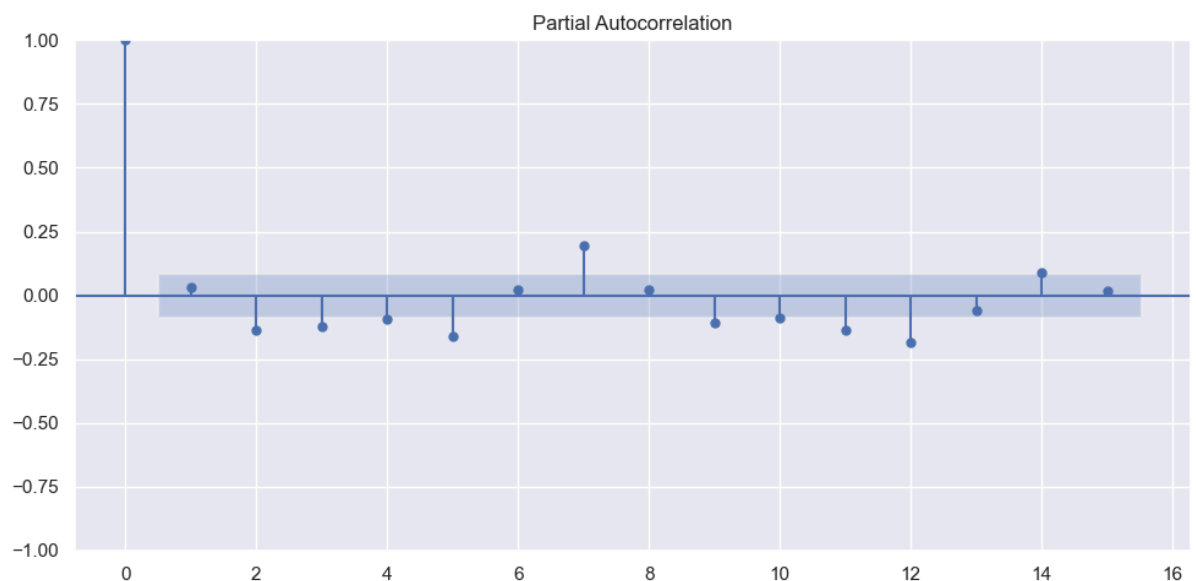
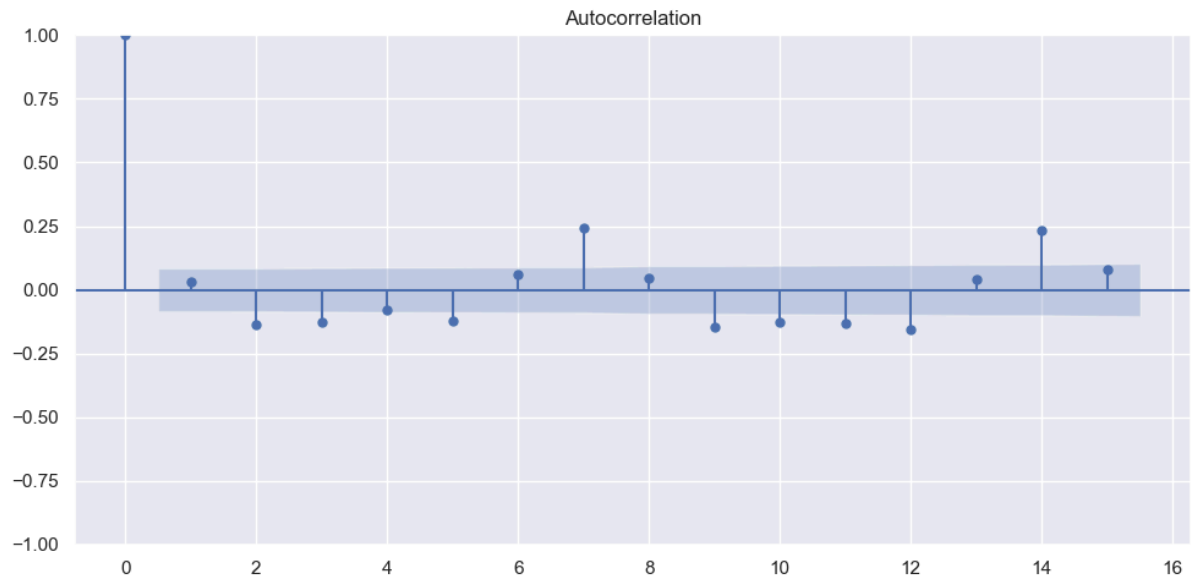
Results of Dickey-Fuller Test:

Test Statistic	-8.273590e+00
p-value	4.721272e-13
#Lags Used	1.300000e+01
Number of Observations Used	5.350000e+02
Critical Value (1%)	-3.442632e+00
Critical Value (5%)	-2.866957e+00
Critical Value (10%)	-2.569655e+00

dtype: float64

**==> After one differencing time-series becomes stationary. This indicates for ARIMA model, we can set d = 1.**

```
In [31]: 1 from statsmodels.graphics.tsaplots import plot_acf, plot_pacf
2 acf = plot_acf(ts_diff, lags=15)
3 acf.set_size_inches((10, 5))
4 acf.tight_layout()
5 pacf = plot_pacf(ts_diff, lags=15)
6 pacf.set_size_inches((10, 5))
7 pacf.tight_layout()
8
9
```

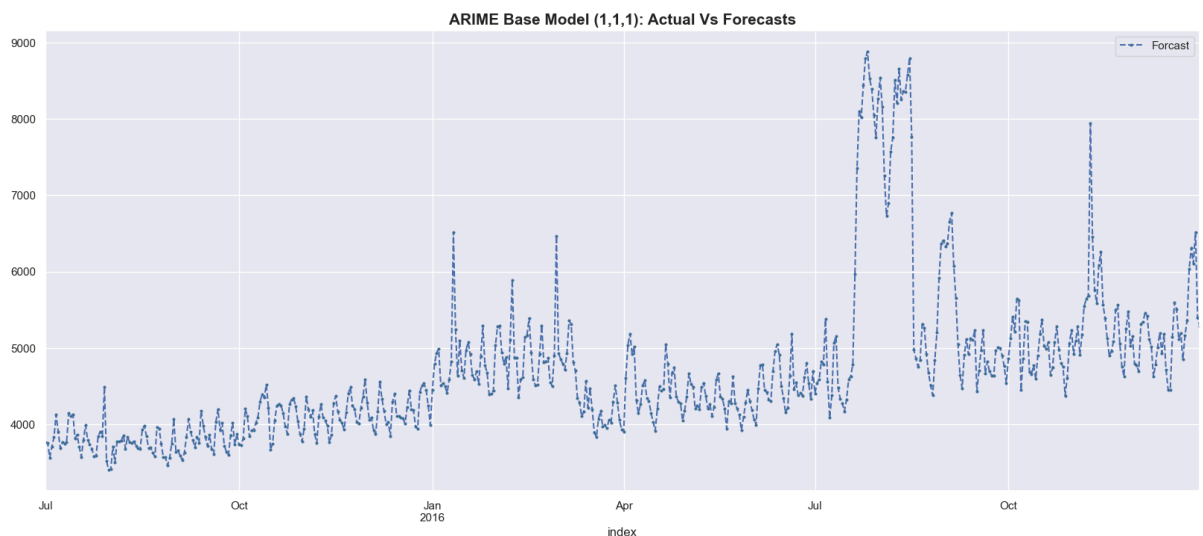


==> ACF & PACF indicates we should choose  $p = 0$  &  $q = 0$ . But we will start with  $p=1$  &  $q=1$  for base ARIMA Model==> ACF & PACF indicates we should choose  $p = 0$  &  $q = 0$ . But we will start with  $p=1$  &  $q=1$  for base ARIMA Model

## 7. Forecasting Model Creation

## 7.1 ARIMA Base Model

```
In [32]: 1 from statsmodels.tsa.arima.model import ARIMA
2
3 import warnings
4 warnings.filterwarnings("ignore")
5
6 n=30
7 time_series = data_language.English.copy(deep=True)
8
9 model = ARIMA(time_series[:-n],order=(1,1,1))
10 model_fit = model.fit()
11 #Creating forecast for last n-values
12 forecast = model_fit.forecast(steps = n, alpha = 0.05)
13
14 #plotting Actual & Forecasted values
15 time_series.index = time_series.index.astype("datetime64[ns]")
16 forecast.index = forecast.index.astype("datetime64[ns]")
17 plt.figure(figsize = (20,8))
18 time_series.plot(label = "Forecast", linestyle = "dashed", marker="o",markerfacecol
19 plt.legend(loc= "upper right")
20 plt.title("ARIME Base Model (1,1,1): Actual Vs Forecasts", fontsize = 15, fontweig
21 plt.show()
22
23
24
25 #calculating MAPE & RMSE
26 actuals = time_series.values[-n:]
27 errors = time_series.values[-n:] - forecast.values
28
29 mape = np.mean(np.abs(errors) / np.abs(actuals))
30 rmse = np.sqrt(np.mean(errors**2))
31
32 print("-"*80)
33 print(f"MAPE of Model : {np.round(mape,5)}")
34 print("-"*80)
35 print(f"RMSE of Model : {np.round(rmse,5)}")
36 print("-"*80)
```



```
-----
MAPE of Model : 0.06691
```

```
-----
RMSE of Model : 496.72036
-----
```

**==> ARIMA Base model has ~6% MAPE and RMSE ~ 500.**

```

In [33]: 1 from statsmodels.tsa.statespace.sarimax import SARIMAX
2
3 def sarimax_model(time_series, n, p=0, d=0, q=0, P=0, D=0, Q=0, s=0, exog = []):
4
5     #Creating SARIMAX Model with order(p,d,q) & seasonal_order=(P, D, Q, s)
6     model = SARIMAX(time_series[:-n], \
7                     order =(p,d,q),
8                     seasonal_order=(P, D, Q, s),
9                     exog = exog[:-n],
10                    initialization='approximate_diffuse')
11     model_fit = model.fit()
12
13     #Creating forecast for last n-values
14     model_forecast = model_fit.forecast(n, dynamic = True, exog = pd.DataFrame(exo
15
16     #plotting Actual & Forecasted values
17     time_series.index = time_series.index.astype('datetime64[ns]')
18     model_forecast.index = model_forecast.index.astype('datetime64[ns]')
19     plt.figure(figsize = (20,8))
20     time_series[-60:].plot(label = 'Actual')
21     model_forecast[-60:].plot(label = 'Forecast', color = 'red',
22                                linestyle='dashed', marker='o',markerfacecolor='green
23     plt.legend(loc="upper right")
24     plt.title(f'SARIMAX Model ({p},{d},{q}) ({P},{D},{Q},{s}) : Actual vs Forecast
25     plt.show()
26
27     #Calculating MAPE & RMSE
28     actuals = time_series.values[-n:]
29     errors = time_series.values[-n:] - model_forecast.values
30
31     mape = np.mean(np.abs(errors)/ np.abs(actuals))
32     rmse = np.sqrt(np.mean(errors**2))
33
34     print('-'*80)
35     print(f'MAPE of Model : {np.round(mape,5)}')
36     print('-'*80)
37     print(f'RMSE of Model : {np.round(rmse,3)}')
38     print('-'*80)

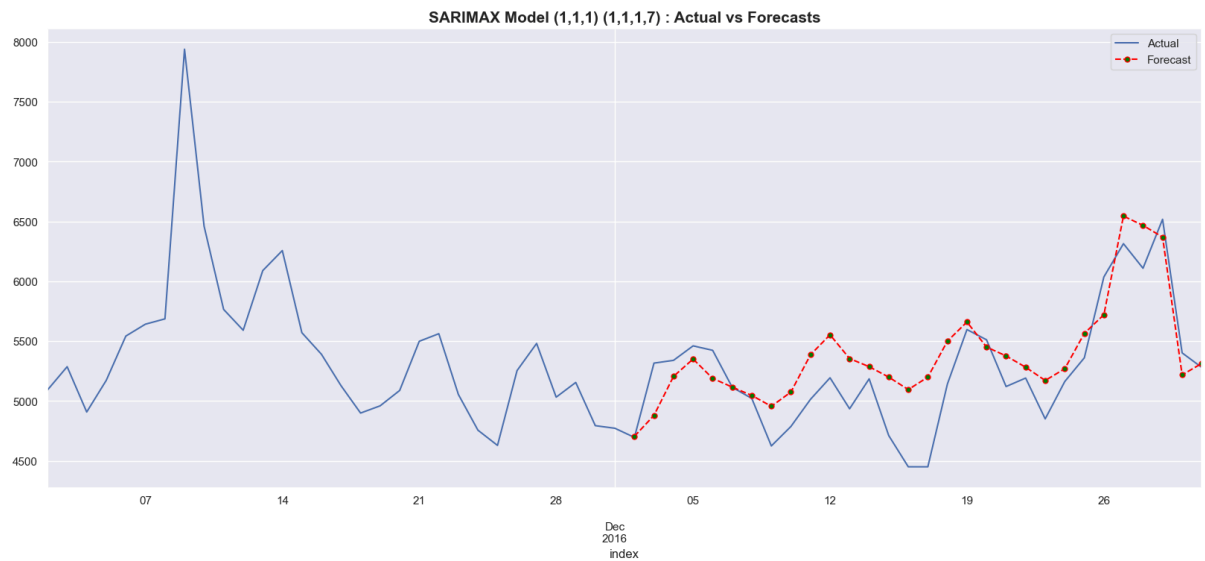
```

In [34]:

```

1
2 #Checking a SARIMAX model with seasonality (p,d,q,P,D,Q,s = 1,1,1,1,1,1,7)
3 exog = exo_var['Exog'].to_numpy()
4 time_series = data_language.English
5 test_size= 0.1
6 p,d,q, P,D,Q,s = 1,1,1,1,1,1,7
7 n = 30
8 sarimax_model(time_series, n, p=p, d=d, q=q, P=P, D=D, Q=Q, s=s, exog = exog)

```



-----

MAPE of Model : 0.04899

-----

RMSE of Model : 307.897

-----

=> **SIMPLE SARIMAX model has ~4.9% MAPE and RMSE ~ 300.**

=> Impact of Seasonality & exogenous variable was captured properly in this model.

```

In [35]: 1 def sarimax_grid_search(time_series, n, param, d_param, s_param, exog = []):
2         counter = 0
3         #creating df for storing results summary
4         param_df = pd.DataFrame(columns = ['serial', 'pdq', 'PDQs', 'mape', 'rmse'])
5
6         #Creating loop for every parameter to fit SARIMAX model
7         for p in param:
8             for d in d_param:
9                 for q in param:
10                    for P in param:
11                        for D in d_param:
12                            for Q in param:
13                                for s in s_param:
14                                    #Creating Model
15                                    model = SARIMAX(time_series[:-n],
16                                                    order=(p,d,q),
17                                                    seasonal_order=(P, D, Q, s),
18                                                    exog = exog[:-n],
19                                                    initialization='approximate_diffus
20                                model_fit = model.fit()
21
22                                #Creating forecast from Model
23                                model_forecast = model_fit.forecast(n, dynamic = T
24
25                                #Calculating errors for results
26                                actuals = time_series.values[-n:]
27                                errors = time_series.values[-n:] - model_forecast.
28
29                                #Calculating MAPE & RMSE
30                                mape = np.mean(np.abs(errors)/ np.abs(actuals))
31                                rmse = np.sqrt(np.mean(errors**2))
32                                mape = np.round(mape,5)
33                                rmse = np.round(rmse,3)
34
35                                #Storing the results in param_df
36                                counter += 1
37                                list_row = [counter, (p,d,q), (P,D,Q,s), mape, rms
38                                param_df.loc[len(param_df)] = list_row
39
40                                #print statement to check progress of Loop
41                                print(f'Possible Combination: {counter} out of { (len(param)**4)*1
42
43         return param_df

```



```
In [36]: 1 #Long time to execute
2 #Finding best parameters for English time series
3
4 exog = exo_var['Exog'].to_numpy()
5 time_series = data_language.English
6 n = 30
7 param = [0,1,2]
8 d_param = [0,1]
9 s_param = [7]
10
11 english_params = sarimax_grid_search(time_series, n, param, d_param,s_param, exog
```

Possible Combination: 18 out of 324 calculated  
 Possible Combination: 36 out of 324 calculated  
 Possible Combination: 54 out of 324 calculated  
 Possible Combination: 72 out of 324 calculated  
 Possible Combination: 90 out of 324 calculated  
 Possible Combination: 108 out of 324 calculated  
 Possible Combination: 126 out of 324 calculated  
 Possible Combination: 144 out of 324 calculated  
 Possible Combination: 162 out of 324 calculated  
 Possible Combination: 180 out of 324 calculated  
 Possible Combination: 198 out of 324 calculated  
 Possible Combination: 216 out of 324 calculated  
 Possible Combination: 234 out of 324 calculated  
 Possible Combination: 252 out of 324 calculated  
 Possible Combination: 270 out of 324 calculated  
 Possible Combination: 288 out of 324 calculated  
 Possible Combination: 306 out of 324 calculated  
 Possible Combination: 324 out of 324 calculated

```
In [37]: 1 english_params.sort_values(['mape', 'rmse']).head()
```

Out[37]:

	serial	pdq	PDQs	mape	rmse
<b>196</b>	197	(1, 1, 1)	(2, 1, 1, 7)	0.04198	273.438
<b>298</b>	299	(2, 1, 1)	(1, 1, 1, 7)	0.04281	273.662
<b>215</b>	216	(1, 1, 2)	(2, 1, 2, 7)	0.04308	269.523
<b>41</b>	42	(0, 0, 2)	(0, 1, 2, 7)	0.04325	287.493
<b>46</b>	47	(0, 0, 2)	(1, 1, 1, 7)	0.04332	285.475



```

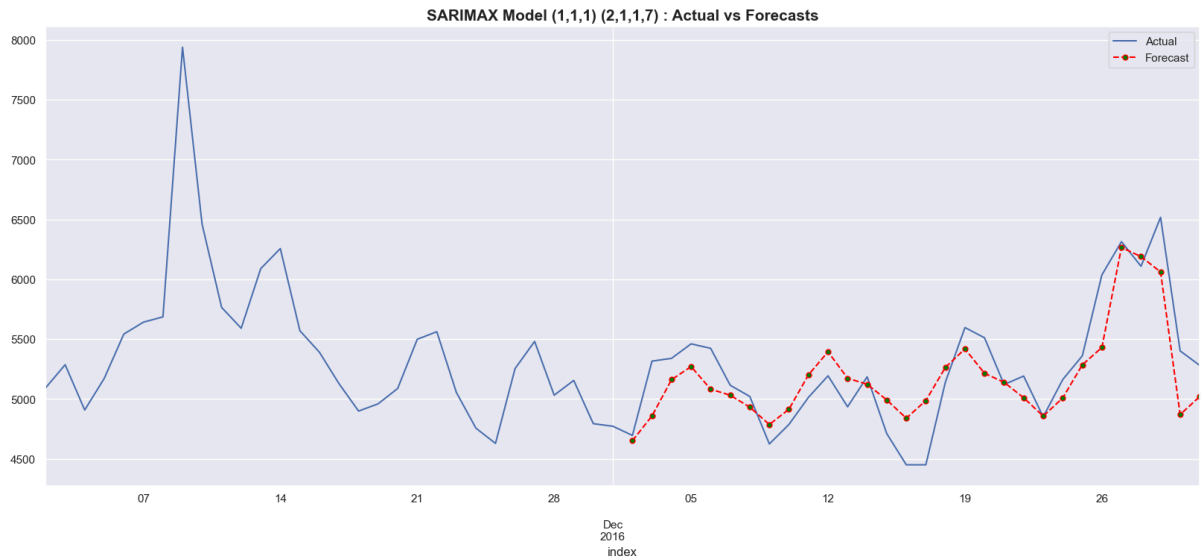
In [38]: 1 def pipeline_sarimax_grid_search_without_exog(languages, data_language, n, param,
2
3         best_param_df = pd.DataFrame(columns = ['language', 'p', 'd', 'q', 'P', 'D', 'Q'],
4         for lang in languages:
5             print('')
6             print('')
7             print(f'-----')
8             print(f'                Finding best parameters for {lang}                ')
9             print(f'-----')
10            counter = 0
11            time_series = data_language[lang]
12            #creating df for storing results summary
13            #param_df = pd.DataFrame(columns = ['serial', 'pdq', 'PDQs', 'mape', 'rmse']
14            best_mape = 100
15
16            #Creating loop for every paramater to fit SARIMAX model
17            for p in param:
18                for d in d_param:
19                    for q in param:
20                        for P in param:
21                            for D in d_param:
22                                for Q in param:
23                                    for s in s_param:
24                                        #Creating Model
25                                        model = SARIMAX(time_series[:-n],
26                                                        order=(p,d,q),
27                                                        seasonal_order=(P, D, Q, s),
28                                                        initialization='approximate_di
29                                        model_fit = model.fit()
30
31                                        #Creating forecast from Model
32                                        model_forecast = model_fit.forecast(n, dynamic
33
34                                        #Calculating errors for results
35                                        actuals = time_series.values[-n:]
36                                        errors = time_series.values[-n:] - model_forec
37
38                                        #Calculating MAPE & RMSE
39                                        mape = np.mean(np.abs(errors)/ np.abs(actuals))
40
41                                        counter += 1
42
43                                        if (mape < best_mape):
44                                            best_mape = mape
45                                            best_p = p
46                                            best_d = d
47                                            best_q = q
48                                            best_P = P
49                                            best_D = D
50                                            best_Q = Q
51                                            best_s = s
52                                        else: pass
53
54                                        #print statement to check progress of Loop
55                                        print(f'Possible Combination: {counter} out of {(len(param)**4)
56
57            best_mape = np.round(best_mape, 5)
58            print(f'-----')
59            print(f'Minimum MAPE for {lang} = {best_mape}')
60            print(f'Corresponding Best Parameters are {best_p , best_d, best_q, best_P
61            print(f'-----')
62
63            best_param_row = [lang, best_p, best_d, best_q, best_P, best_D, best_Q, be
64            best_param_df.loc[len(best_param_df)] = best_param_row
65

```

```
66 return best_param_df
```

In [39]:

```
1 #Plotting the SARIMAX model corresponding to best parameters
2 exog = exo_var['Exog'].to_numpy()
3 time_series = data_language.English
4 p,d,q, P,D,Q,s = 1,1,1, 2,1,1,7
5 n = 30
6 sarimax_model(time_series, n, p=p, d=d, q=q, P=P, D=D, Q=Q, s=s, exog = exog)
```



-----  
MAPE of Model : 0.04198  
-----

RMSE of Model : 273.438  
-----

## 7.4 Creating Pipeline to search Best parameters for all Pages

```
In [40]: 1 #Long time to execute
          2 #calculating best parameters for all languages
          3 languages = ['Chinese', 'French', 'German', 'Japanese', 'Russian', 'Spanish']
          4 n = 30
          5 param = [0,1,2]
          6 d_param = [0,1]
          7 s_param = [7]
          8
          9
          10 best_param_df = pipeline_sarimax_grid_search_without_exog(languages, data_language
```

---

### Finding best parameters for Chinese

---

Possible Combination: 18 out of 324 calculated  
Possible Combination: 36 out of 324 calculated  
Possible Combination: 54 out of 324 calculated  
Possible Combination: 72 out of 324 calculated  
Possible Combination: 90 out of 324 calculated  
Possible Combination: 108 out of 324 calculated  
Possible Combination: 126 out of 324 calculated  
Possible Combination: 144 out of 324 calculated  
Possible Combination: 162 out of 324 calculated  
Possible Combination: 180 out of 324 calculated  
Possible Combination: 198 out of 324 calculated  
Possible Combination: 216 out of 324 calculated  
Possible Combination: 234 out of 324 calculated  
Possible Combination: 252 out of 324 calculated  
Possible Combination: 270 out of 324 calculated  
Possible Combination: 288 out of 324 calculated  
Possible Combination: 306 out of 324 calculated  
Possible Combination: 324 out of 324 calculated

---

Minimum MAPE for Chinese = 0.03352

Corresponding Best Parameters are (0, 1, 1, 0, 0, 2, 7)

---

---

### Finding best parameters for French

---

Possible Combination: 18 out of 324 calculated  
Possible Combination: 36 out of 324 calculated  
Possible Combination: 54 out of 324 calculated  
Possible Combination: 72 out of 324 calculated  
Possible Combination: 90 out of 324 calculated  
Possible Combination: 108 out of 324 calculated  
Possible Combination: 126 out of 324 calculated  
Possible Combination: 144 out of 324 calculated  
Possible Combination: 162 out of 324 calculated  
Possible Combination: 180 out of 324 calculated  
Possible Combination: 198 out of 324 calculated  
Possible Combination: 216 out of 324 calculated  
Possible Combination: 234 out of 324 calculated  
Possible Combination: 252 out of 324 calculated  
Possible Combination: 270 out of 324 calculated  
Possible Combination: 288 out of 324 calculated  
Possible Combination: 306 out of 324 calculated  
Possible Combination: 324 out of 324 calculated

---

Minimum MAPE for French = 0.05989

Corresponding Best Parameters are (0, 0, 2, 2, 1, 2, 7)

---

---

### Finding best parameters for German

---

Possible Combination: 18 out of 324 calculated  
Possible Combination: 36 out of 324 calculated  
Possible Combination: 54 out of 324 calculated  
Possible Combination: 72 out of 324 calculated  
Possible Combination: 90 out of 324 calculated  
Possible Combination: 108 out of 324 calculated  
Possible Combination: 126 out of 324 calculated  
Possible Combination: 144 out of 324 calculated

Possible Combination: 162 out of 324 calculated  
Possible Combination: 180 out of 324 calculated  
Possible Combination: 198 out of 324 calculated  
Possible Combination: 216 out of 324 calculated  
Possible Combination: 234 out of 324 calculated  
Possible Combination: 252 out of 324 calculated  
Possible Combination: 270 out of 324 calculated  
Possible Combination: 288 out of 324 calculated  
Possible Combination: 306 out of 324 calculated  
Possible Combination: 324 out of 324 calculated

-----  
Minimum MAPE for German = 0.06553

Corresponding Best Parameters are (2, 1, 0, 0, 1, 1, 7)  
-----

-----  
Finding best parameters for Japanese  
-----

Possible Combination: 18 out of 324 calculated  
Possible Combination: 36 out of 324 calculated  
Possible Combination: 54 out of 324 calculated  
Possible Combination: 72 out of 324 calculated  
Possible Combination: 90 out of 324 calculated  
Possible Combination: 108 out of 324 calculated  
Possible Combination: 126 out of 324 calculated  
Possible Combination: 144 out of 324 calculated  
Possible Combination: 162 out of 324 calculated  
Possible Combination: 180 out of 324 calculated  
Possible Combination: 198 out of 324 calculated  
Possible Combination: 216 out of 324 calculated  
Possible Combination: 234 out of 324 calculated  
Possible Combination: 252 out of 324 calculated  
Possible Combination: 270 out of 324 calculated  
Possible Combination: 288 out of 324 calculated  
Possible Combination: 306 out of 324 calculated  
Possible Combination: 324 out of 324 calculated

-----  
Minimum MAPE for Japanese = 0.0735

Corresponding Best Parameters are (1, 0, 1, 1, 1, 2, 7)  
-----

-----  
Finding best parameters for Russian  
-----

Possible Combination: 18 out of 324 calculated  
Possible Combination: 36 out of 324 calculated  
Possible Combination: 54 out of 324 calculated  
Possible Combination: 72 out of 324 calculated  
Possible Combination: 90 out of 324 calculated  
Possible Combination: 108 out of 324 calculated  
Possible Combination: 126 out of 324 calculated  
Possible Combination: 144 out of 324 calculated  
Possible Combination: 162 out of 324 calculated  
Possible Combination: 180 out of 324 calculated  
Possible Combination: 198 out of 324 calculated  
Possible Combination: 216 out of 324 calculated  
Possible Combination: 234 out of 324 calculated  
Possible Combination: 252 out of 324 calculated  
Possible Combination: 270 out of 324 calculated  
Possible Combination: 288 out of 324 calculated  
Possible Combination: 306 out of 324 calculated  
Possible Combination: 324 out of 324 calculated

-----  
Minimum MAPE for Russian = 0.05133

Corresponding Best Parameters are (0, 0, 2, 2, 0, 1, 7)  
-----

---

---

### Finding best parameters for Spanish

---

Possible Combination: 18 out of 324 calculated  
Possible Combination: 36 out of 324 calculated  
Possible Combination: 54 out of 324 calculated  
Possible Combination: 72 out of 324 calculated  
Possible Combination: 90 out of 324 calculated  
Possible Combination: 108 out of 324 calculated  
Possible Combination: 126 out of 324 calculated  
Possible Combination: 144 out of 324 calculated  
Possible Combination: 162 out of 324 calculated  
Possible Combination: 180 out of 324 calculated  
Possible Combination: 198 out of 324 calculated  
Possible Combination: 216 out of 324 calculated  
Possible Combination: 234 out of 324 calculated  
Possible Combination: 252 out of 324 calculated  
Possible Combination: 270 out of 324 calculated  
Possible Combination: 288 out of 324 calculated  
Possible Combination: 306 out of 324 calculated  
Possible Combination: 324 out of 324 calculated

---

Minimum MAPE for Spanish = 0.08209

Corresponding Best Parameters are (0, 1, 0, 2, 1, 0, 7)

---



In [41]:

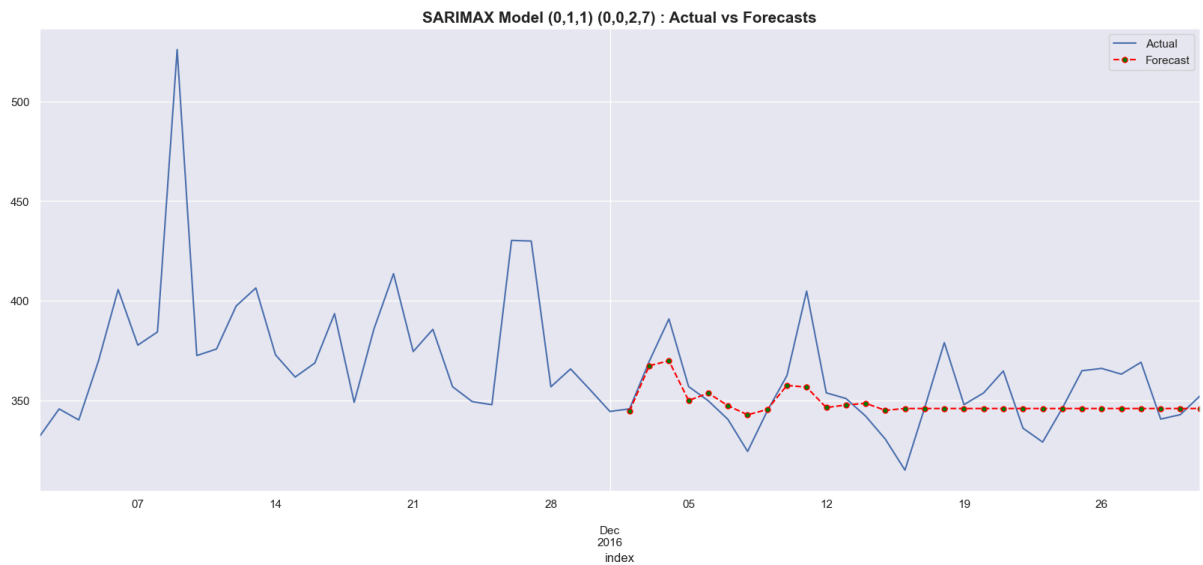
```

1  #Function to plot SARIMAX model for each Language
2
3  def plot_best_SARIMAX_model(languages, data_language, n, best_param_df):
4
5      for lang in languages:
6          #fetching respective best parameters for that Language
7          p = best_param_df.loc[best_param_df['language'] == lang, ['p']].values[0][
8          d = best_param_df.loc[best_param_df['language'] == lang, ['d']].values[0][
9          q = best_param_df.loc[best_param_df['language'] == lang, ['q']].values[0][
10         P = best_param_df.loc[best_param_df['language'] == lang, ['P']].values[0][
11         D = best_param_df.loc[best_param_df['language'] == lang, ['D']].values[0][
12         Q = best_param_df.loc[best_param_df['language'] == lang, ['Q']].values[0][
13         s = best_param_df.loc[best_param_df['language'] == lang, ['s']].values[0][
14
15         #Creating Language time-series
16         time_series = data_language[lang]
17
18         #Creating SARIMAX Model with order(p,d,q) & seasonal_order=(P, D, Q, s)
19         model = SARIMAX(time_series[:-n],
20                         order=(p,d,q),
21                         seasonal_order=(P, D, Q, s),
22                         initialization='approximate_diffuse')
23         model_fit = model.fit()
24
25         #Creating forecast for last n-values
26         model_forecast = model_fit.forecast(n, dynamic = True)
27
28         #Calculating MAPE & RMSE
29         actuals = time_series.values[-n:]
30         errors = time_series.values[-n:] - model_forecast.values
31
32         mape = np.mean(np.abs(errors)/ np.abs(actuals))
33         rmse = np.sqrt(np.mean(errors**2))
34
35         print('')
36         print('')
37         print(f'-----')
38         print(f'          SARIMAX model for {lang} Time Series
39         print(f'          Parameters of Model : ({p},{d},{q}) ({P},{D},{Q},{s})
40         print(f'          MAPE of Model      : {np.round(mape,5)}
41         print(f'          RMSE of Model      : {np.round(rmse,3)}
42         print(f'-----')
43
44         #plotting Actual & Forecasted values
45         time_series.index = time_series.index.astype('datetime64[ns]')
46         model_forecast.index = model_forecast.index.astype('datetime64[ns]')
47         plt.figure(figsize = (20,8))
48         time_series[-60:].plot(label = 'Actual')
49         model_forecast[-60:].plot(label = 'Forecast', color = 'red',
50                                   linestyle='dashed', marker='o',markerfacecolor='
51         plt.legend(loc="upper right")
52         plt.title(f'SARIMAX Model ({p},{d},{q}) ({P},{D},{Q},{s}) : Actual vs Fore
53         plt.show()
54
55     return 0

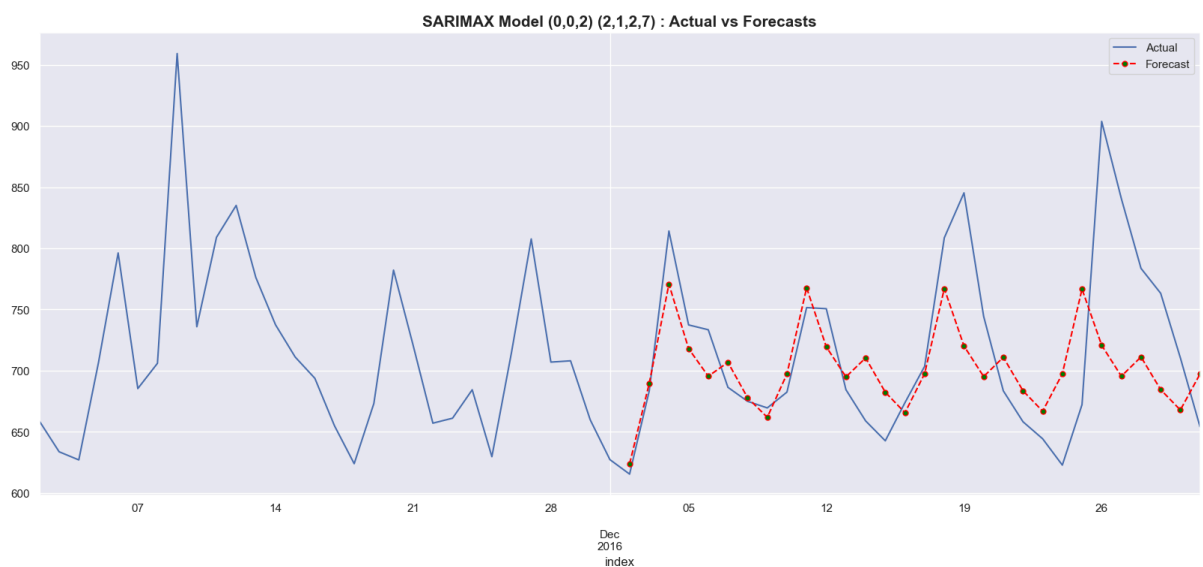
```

```
In [42]: 1 #Plotting SARIMAX model for each Language Time Series
2 languages = ['Chinese', 'French', 'German', 'Japanese', 'Russian', 'Spanish']
3 n = 30
4 plot_best_SARIMAX_model(languages, data_language, n, best_param_df)
```

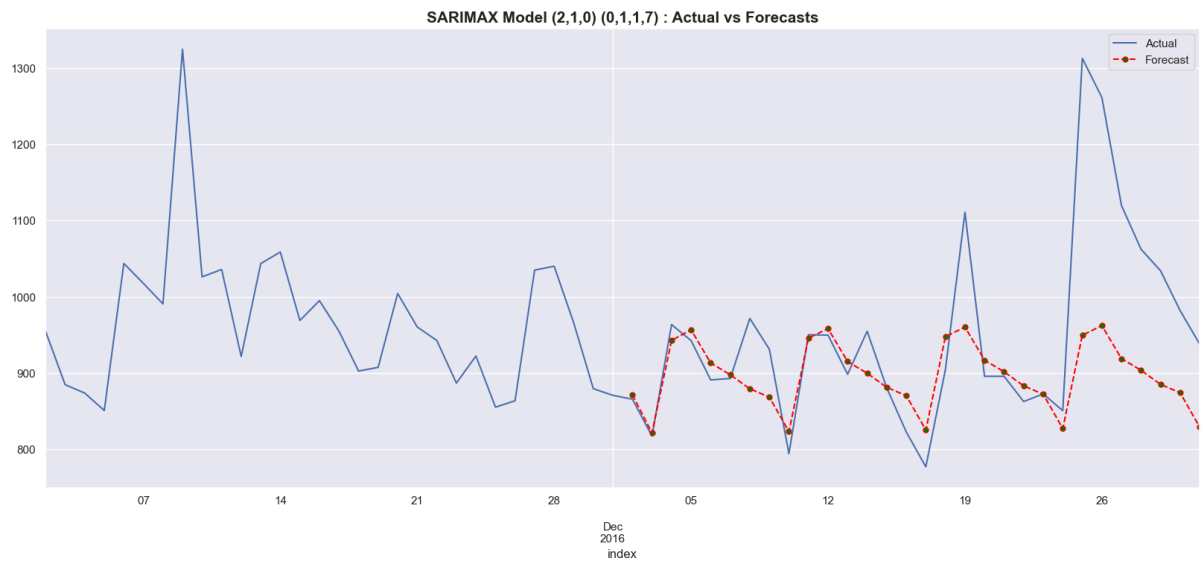
SARIMAX model for Chinese Time Series  
Parameters of Model : (0,1,1) (0,0,2,7)  
MAPE of Model : 0.03352  
RMSE of Model : 16.433



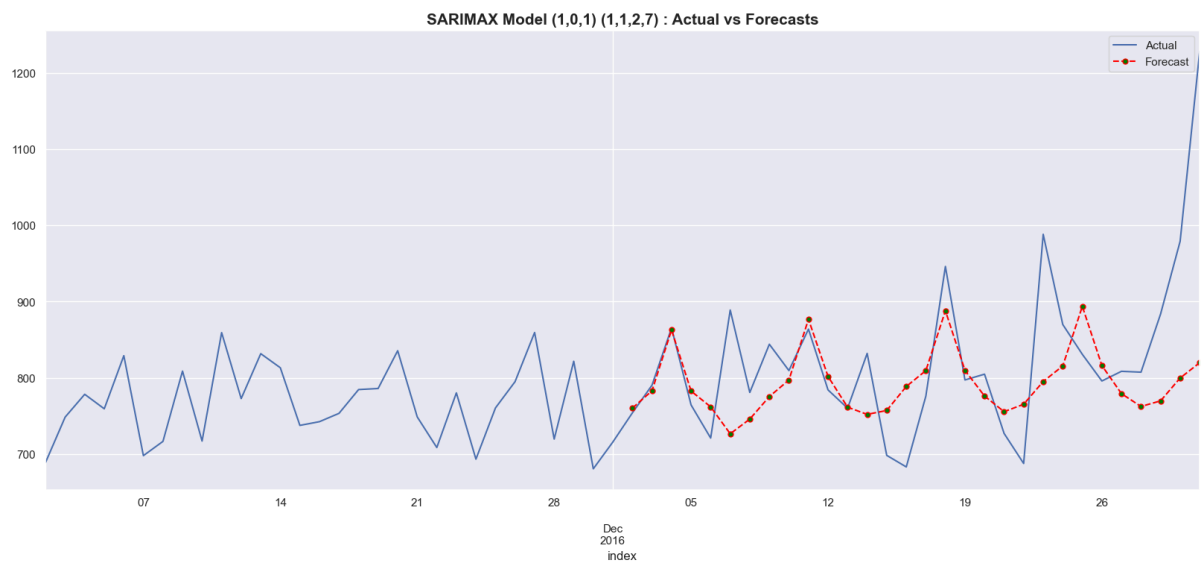
SARIMAX model for French Time Series  
Parameters of Model : (0,0,2) (2,1,2,7)  
MAPE of Model : 0.05989  
RMSE of Model : 62.201



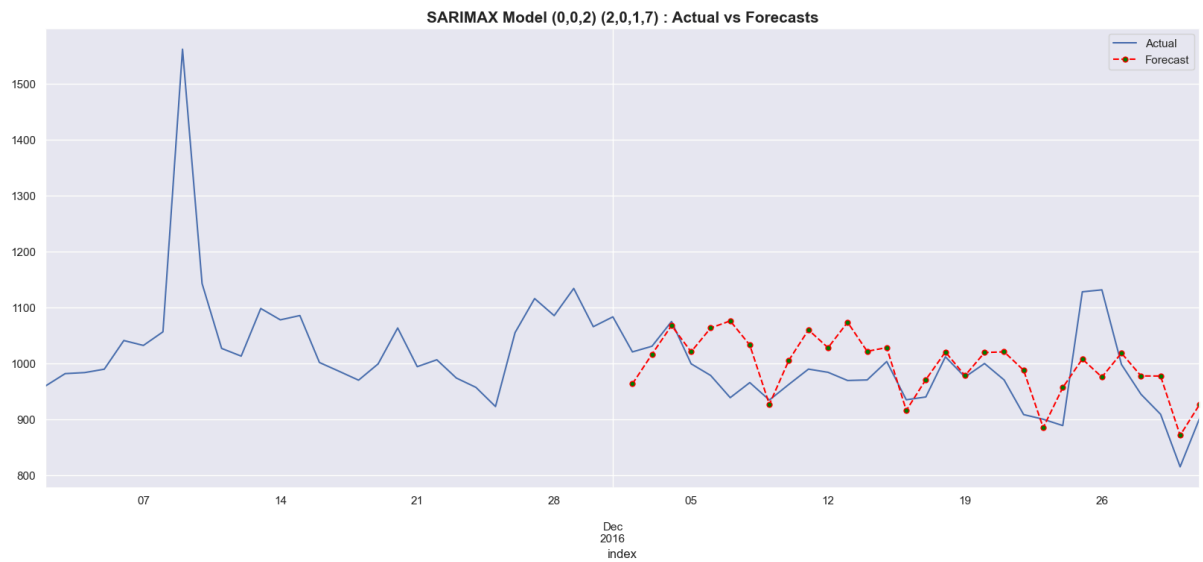
SARIMAX model for German Time Series  
Parameters of Model : (2,1,0) (0,1,1,7)  
MAPE of Model : 0.06553  
RMSE of Model : 112.628



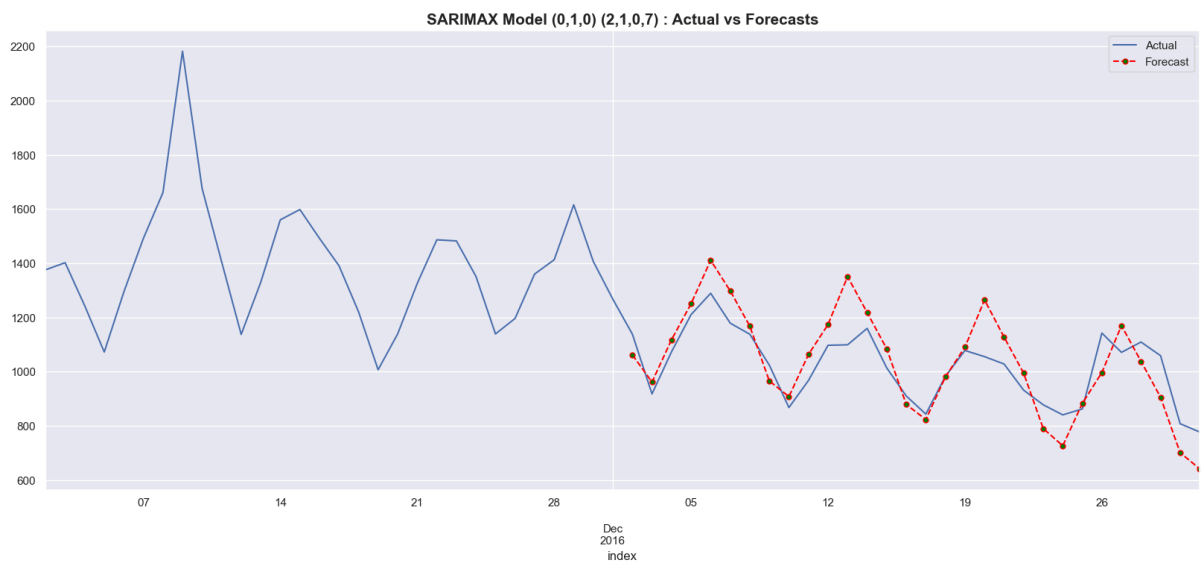
SARIMAX model for Japanese Time Series  
Parameters of Model : (1,0,1) (1,1,2,7)  
MAPE of Model : 0.0735  
RMSE of Model : 104.629



```
SARIMAX model for Russian Time Series  
Parameters of Model : (0,0,2) (2,0,1,7)  
MAPE of Model       : 0.05133  
RMSE of Model       : 63.586
```



```
SARIMAX model for Spanish Time Series  
Parameters of Model : (0,1,0) (2,1,0,7)  
MAPE of Model       : 0.08209  
RMSE of Model       : 100.474
```



Out[42]: 0

## 8. Forecasting using Facebook Prophet

In [51]: 1 `from prophet import Prophet`

In [52]: 1 `time_series = data_language`  
 2 `time_series = time_series.reset_index()`  
 3 `time_series = time_series[['index', 'English']]`  
 4 `time_series.columns = ['ds', 'y']`  
 5 `exog = exo_var.copy(deep = True)`  
 6 `time_series['exog'] = exog.values`

In [53]: 1 `time_series`

Out[53]:

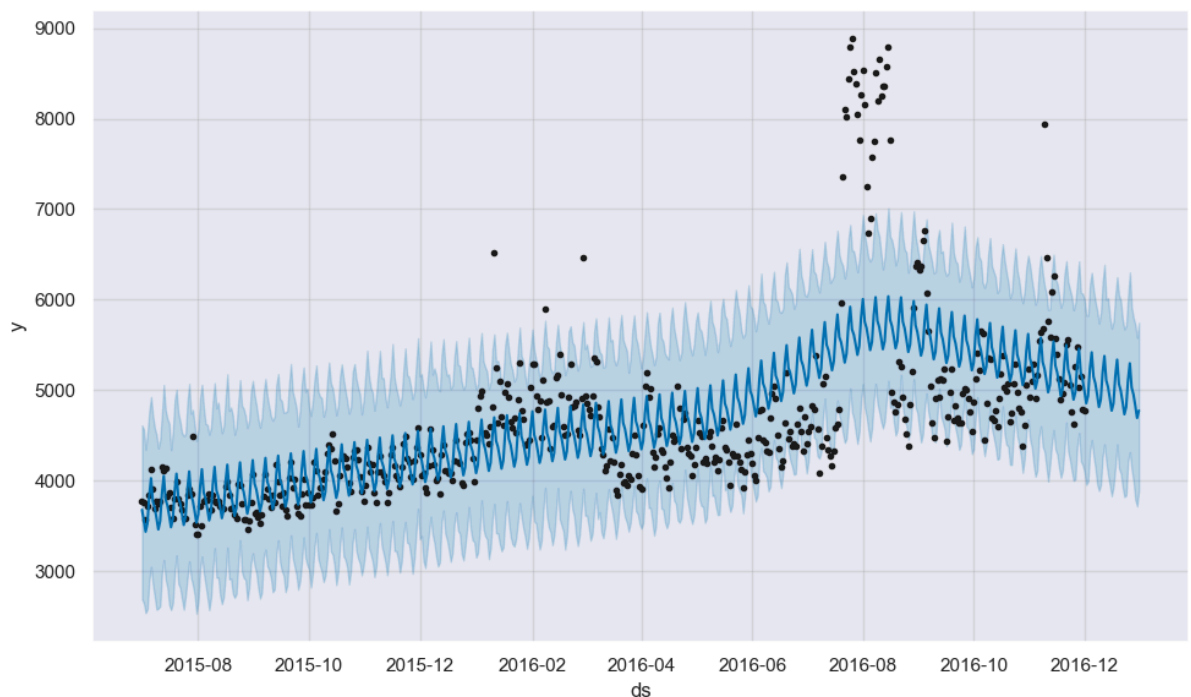
	ds	y	exog
0	2015-07-01	3767.328604	0
1	2015-07-02	3755.158765	0
2	2015-07-03	3565.225696	0
3	2015-07-04	3711.782932	0
4	2015-07-05	3833.433025	0
...	...	...	...
545	2016-12-27	6314.335275	1
546	2016-12-28	6108.874144	1
547	2016-12-29	6518.058525	1
548	2016-12-30	5401.792360	0
549	2016-12-31	5280.643467	0

550 rows × 3 columns

In [54]: 1 `prophet1 = Prophet(weekly_seasonality=True)`  
 2 `prophet1.fit(time_series[['ds', 'y']][:-30])`  
 3 `future = prophet1.make_future_dataframe(periods=30, freq='D')`  
 4 `forecast = prophet1.predict(future)`  
 5 `fig1 = prophet1.plot(forecast)`

20:14:48 - cmdstanpy - INFO - Chain [1] start processing

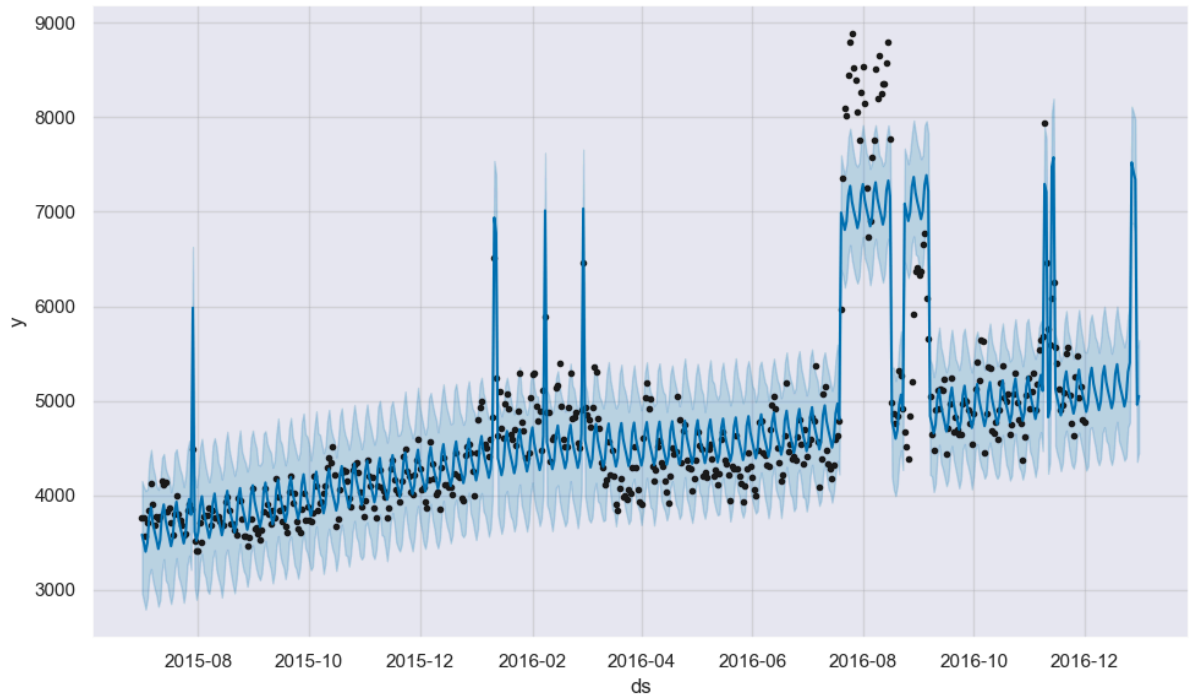
20:14:49 - cmdstanpy - INFO - Chain [1] done processing



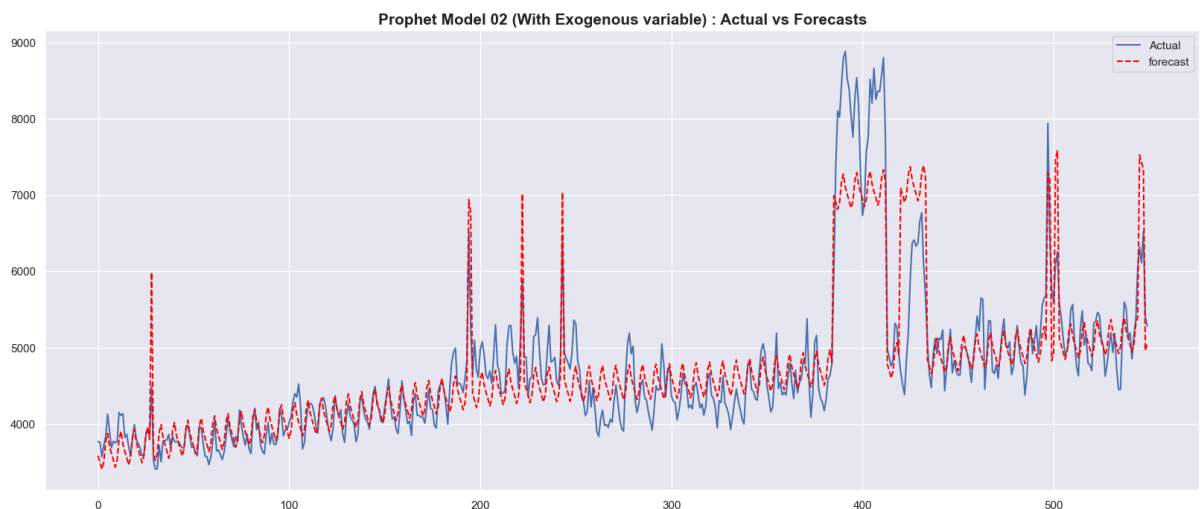
```
In [55]: 1 prophet2 = Prophet(weekly_seasonality=True)
2 prophet2.add_regressor('exog')
3 prophet2.fit(time_series[:-30])
4 #future2 = prophet2.make_future_dataframe(periods=30, freq='D')
5 forecast2 = prophet2.predict(time_series)
6 fig2 = prophet2.plot(forecast2)
```

20:14:53 - cmdstanpy - INFO - Chain [1] start processing

20:14:53 - cmdstanpy - INFO - Chain [1] done processing



```
In [56]: 1 actual = time_series['y'].values
2 forecast = forecast2['yhat'].values
3
4 plt.figure(figsize = (20,8))
5 plt.plot(actual, label = 'Actual')
6 plt.plot(forecast, label = 'forecast', color = 'red', linestyle='dashed')
7 plt.legend(loc="upper right")
8 plt.title(f'Prophet Model 02 (With Exogenous variable) : Actual vs Forecasts', font)
9 plt.show()
```



```
In [57]: 1 errors = abs(actual - forecast)
2         mape = np.mean(errors/abs(actual))
3         mape
```

Out[57]: 0.059846174776769345

**FB Prophet Model was created successfully. Forecast seems decent. This model is able to capture peaks because of exogenous variable.**

Overall MAPE from Prophet model = ~6%

## 9. Business decisions / Recommendations

### 9.1 MAPE vs Visits per Language

```
In [58]: 1 new_row = ['English', 1,1,1,2,1,1,7, 0.04189]
2         best_param_df.loc[len(best_param_df)] = new_row
3
4         best_param_df.sort_values(['mape'], inplace = True)
5         best_param_df
```

Out[58]:

	language	p	d	q	P	D	Q	s	mape
0	Chinese	0	1	1	0	0	2	7	0.03352
6	English	1	1	1	2	1	1	7	0.04189
4	Russian	0	0	2	2	0	1	7	0.05133
1	French	0	0	2	2	1	2	7	0.05989
2	German	2	1	0	0	1	1	7	0.06553
3	Japanese	1	0	1	1	1	2	7	0.07350
5	Spanish	0	1	0	2	1	0	7	0.08209

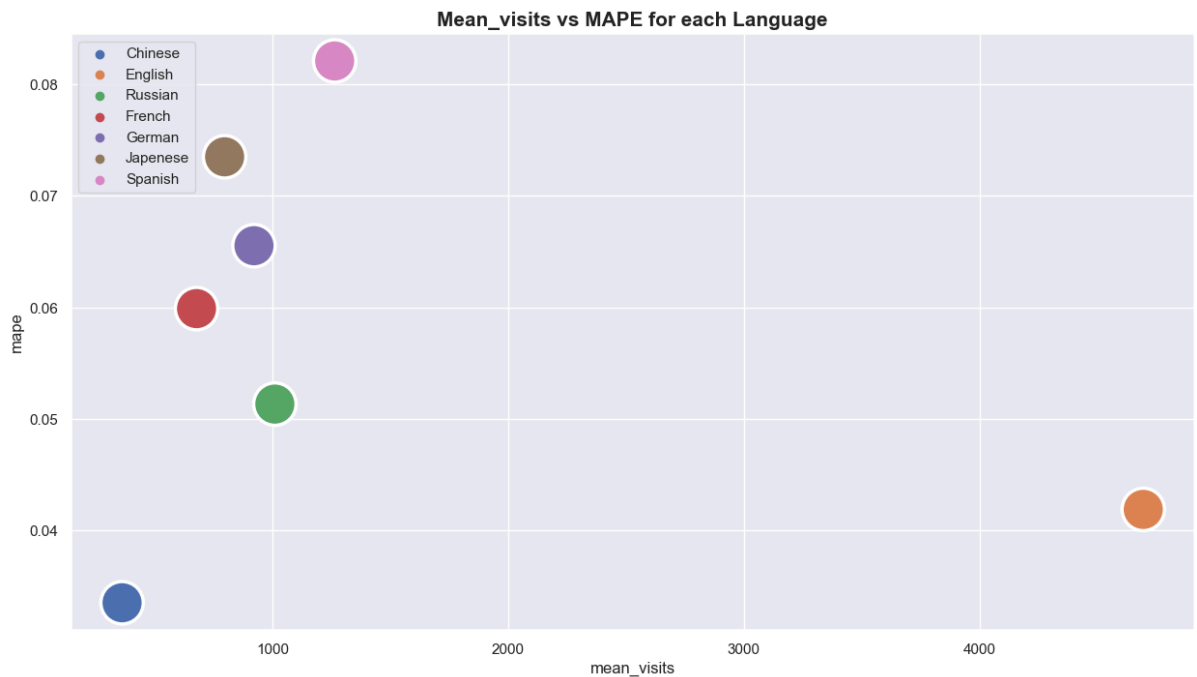
```
In [59]: 1 mean_visits = pd.DataFrame(data_language.mean()).reset_index()
2         mean_visits.columns = ['language', 'mean_visits']
3         df_visit_mape = best_param_df.merge(mean_visits, on = 'language')
```

```
In [60]: 1 df_visit_mape
```

Out[60]:

	language	p	d	q	P	D	Q	s	mape	mean_visits
0	Chinese	0	1	1	0	0	2	7	0.03352	360.019883
1	English	1	1	1	2	1	1	7	0.04189	4696.102005
2	Russian	0	0	2	2	0	1	7	0.05133	1008.694303
3	French	0	0	2	2	1	2	7	0.05989	676.223824
4	German	2	1	0	0	1	1	7	0.06553	920.132431
5	Japanese	1	0	1	1	1	2	7	0.07350	795.415559
6	Spanish	0	1	0	2	1	0	7	0.08209	1262.718183

```
In [61]: 1 plt.figure(figsize = (15,8))
2 sns.scatterplot(x="mean_visits", y="mape", hue="language", data=df_visit_mape, s=1
3 plt.legend(loc="upper left")
4 plt.title(f'Mean_visits vs MAPE for each Language', fontsize = 15, fontweight = 'b
5 plt.show()
```



#### Recommendations based on MAPE & mean\_visits:

- **English** language is a clear winner. Maximum advertisement should be done on English pages. Their MAPE is low & mean visits are high.
- **Chinese** language has lowest number of visits. Advertisements on these pages should be avoided unless business has specific marketing strategy for Chinese populations.
- **Russian** language pages have decent number of visits and low MAPE. If used properly, these pages can result in maximum conversion.
- **Spanish** language has second highest number of visits but their MAPE is highest. There is a possibility advertisements on these pages won't reach the final people.
- **French, German & Japanese** have medium level of visits & medium MAPE levels. Depending on target customers advertisements should be run on these pages.