

```
In [19]: 1 import pandas as pd
          2 import matplotlib.pyplot as plt
          3 %matplotlib inline
          4 import numpy as np
```

```
In [2]: 1 Datasetraw = pd.read_csv("DATA SET.csv")
        2 Datasetraw.head()
```

Out[2]:

	CLIMATE CHANGE DATA	Unnamed: 1
0	NaN	Climate
1	NaN	Change(
2	NaN	degree
3	Year	celcius)
4	1992	0.22

```
In [3]: 1 Datasetraw.sample(10)
```

Out[3]:

	CLIMATE CHANGE DATA	Unnamed: 1
39	1996	0.491
91	2013	1.454
29	2017	0.93
140	1997	38.64
136	1993	32.95
66	NaN	(cubic
138	1995	39.54
11	1999	0.39
153	2010	31.06
3	Year	celcius)

Csv file contains data for different Time Series and each would need to be extracted and worked on individually

CLIMATE CHANGE DATA AND FORECAST

Etracting The Climate change Data

```
In [4]: 1 Data_Climate_Change = Datasetraw.iloc[4 : 32]
2 Data_Climate_Change.columns = ["Year", "Climate Change( degree celcius)"]
3 Data_Climate_Change["Year"] = pd.to_datetime(Data_Climate_Change["Year"])
4 Data_Climate_Change.set_index("Year", inplace=True)
5 Data_Climate_Change.head()
```

C:\Users\Adamu Yusuf\Anaconda3\lib\site-packages\ipykernel_launcher.py:3: SettingWithCopyWarning:

A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row_indexer,col_indexer] = value instead

See the caveats in the documentation: <http://pandas.pydata.org/pandas-docs/stable/indexing.html#indexing-view-versus-copy> (<http://pandas.pydata.org/pandas-docs/stable/indexing.html#indexing-view-versus-copy>)

This is separate from the ipykernel package so we can avoid doing imports until

Out[4]:

Climate Change(degree celcius)	
Year	
1992-01-01	0.22
1993-01-01	0.23
1994-01-01	0.32
1995-01-01	0.45
1996-01-01	0.33

In []:

1

In [5]:

```
1 Data_Climate_Change['Climate Change( degree celcius)'] = pd.to_numeric(Data_
2 Data_Climate_Change.shape
3
```

C:\Users\Adamu Yusuf\Anaconda3\lib\site-packages\ipykernel_launcher.py:1: SettingWithCopyWarning:

A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row_indexer,col_indexer] = value instead

See the caveats in the documentation: <http://pandas.pydata.org/pandas-docs/stable/indexing.html#indexing-view-versus-copy> (<http://pandas.pydata.org/pandas-docs/stable/indexing.html#indexing-view-versus-copy>)

"""Entry point for launching an IPython kernel.

Out[5]: (28, 1)

```
In [6]: 1 Data_Climate_Change.describe()
```

Out[6]:

Climate Change(degree celcius)	
count	28.000000
mean	0.609286
std	0.212183
min	0.220000
25%	0.465000
50%	0.625000
75%	0.700000
max	1.020000

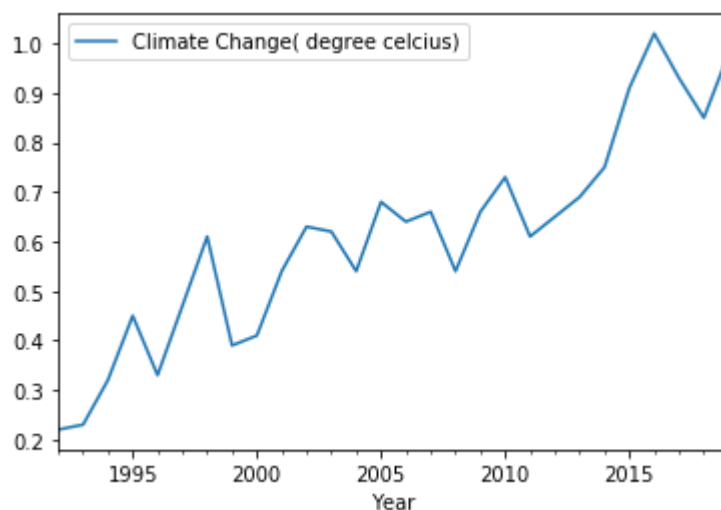
```
In [7]: 1 Data_Climate_Change.info()
```

```
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 28 entries, 1992-01-01 to 2019-01-01
Data columns (total 1 columns):
Climate Change( degree celcius)    28 non-null float64
dtypes: float64(1)
memory usage: 448.0 bytes
```

Graph of the Data

```
In [8]: 1 Data_Climate_Change.plot()
```

Out[8]: <matplotlib.axes._subplots.AxesSubplot at 0x28dd1f73438>



```
In [9]: 1 #Checking for Stationarity
2 from statsmodels.tsa.stattools import adfuller
```

```
In [10]: 1 test_results = adfuller(Data_Climate_Change["Climate Change( degree celcius)"]
```

```
In [11]: 1 test_results
```

```
Out[11]: (-1.402874006275917,
          0.5808975108286634,
          0,
          27,
          {'1%': -3.6996079738860943,
           '5%': -2.9764303469999494,
           '10%': -2.627601001371742},
          -32.29182166798443)
```

Data is not Stationary and needs to undergo transformation

```
In [12]: 1 #Transforming the data using 1st difference
          2 Data_Climate_Change["Change difference"] = Data_Climate_Change["Climate Chan
```

C:\Users\Adamu Yusuf\Anaconda3\lib\site-packages\ipykernel_launcher.py:2: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row_indexer,col_indexer] = value instead

See the caveats in the documentation: <http://pandas.pydata.org/pandas-docs/stable/indexing.html#indexing-view-versus-copy> (<http://pandas.pydata.org/pandas-docs/stable/indexing.html#indexing-view-versus-copy>)

```
In [13]: 1 Data_Climate_Change.head()
```

```
Out[13]:
```

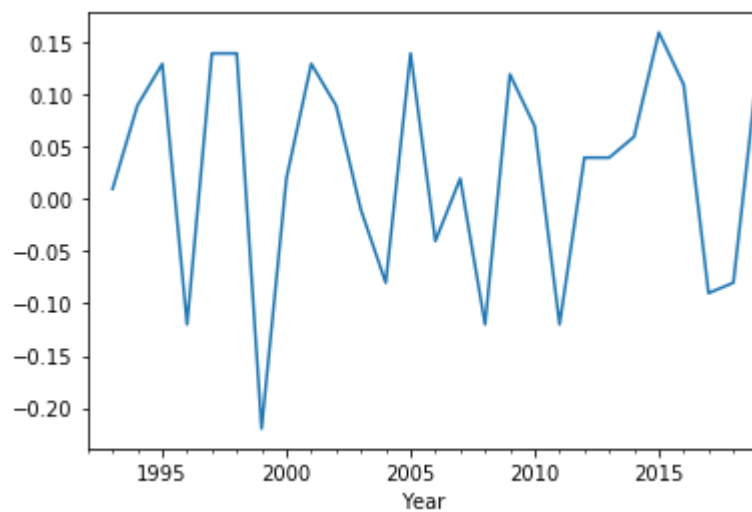
	Climate Change(degree celcius)	Change difference
Year		
1992-01-01	0.22	NaN
1993-01-01	0.23	0.01
1994-01-01	0.32	0.09
1995-01-01	0.45	0.13
1996-01-01	0.33	-0.12

```
In [14]: 1 test_results = adfuller(Data_Climate_Change["Change difference"].dropna())
          2 test_results
```

```
Out[14]: (-6.4498533557201885,
          1.5330920059031378e-08,
          1,
          25,
          {'1%': -3.7238633119999998, '5%': -2.98648896, '10%': -2.6328004},
          -30.166533709716333)
```

```
In [15]: 1 Data_Climate_Change["Change difference"].plot()
```

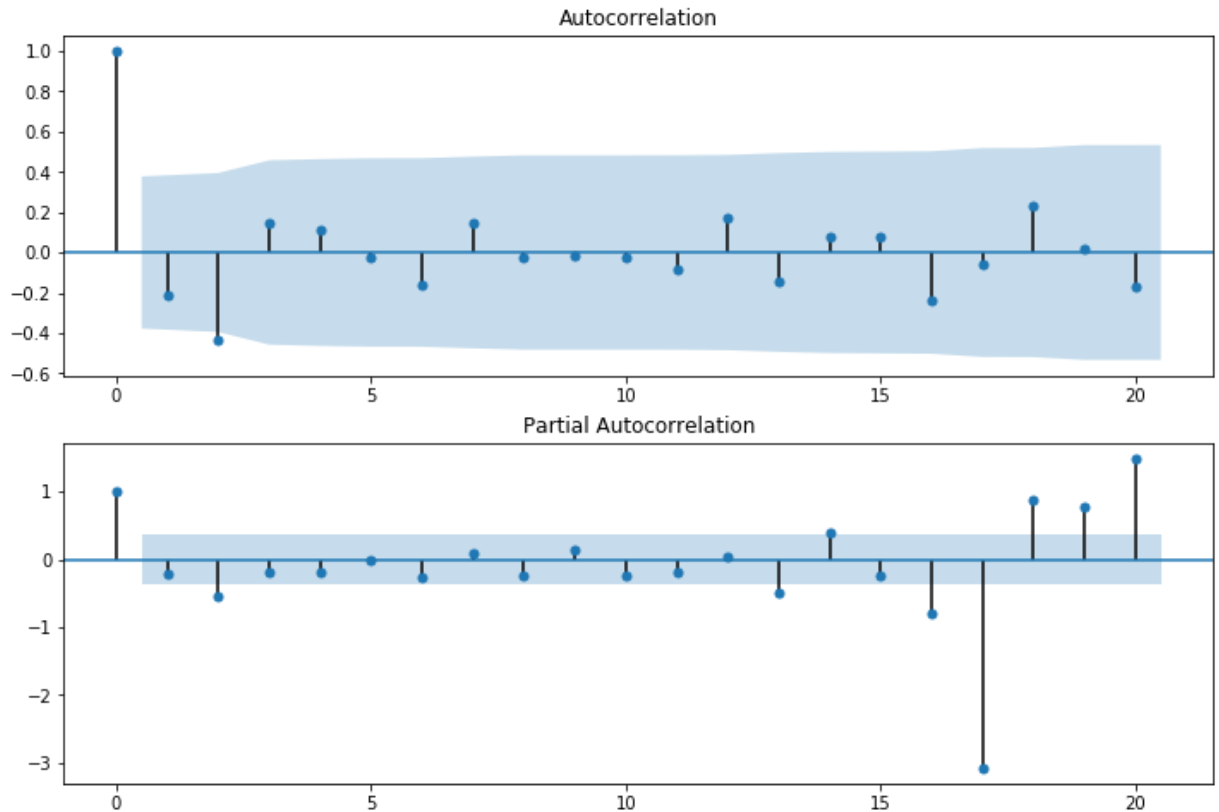
```
Out[15]: <matplotlib.axes._subplots.AxesSubplot at 0x28dd40dd6a0>
```



As can be seen from the above graph and adfuller test result Data has been successfully transformed to a stationary data

```
In [16]: 1 from statsmodels.graphics.tsaplots import plot_acf, plot_pacf
```

```
In [24]: 1 fig = plt.figure(figsize=(12,8))
2 ax1 = fig.add_subplot(211)
3 fig = plot_acf(Data_Climate_Change["Change difference"].dropna(), lags = 20,
4 ax2 = fig.add_subplot(212)
5 fig = plot_pacf(Data_Climate_Change["Change difference"].dropna(), lags = 20
```



```
In [ ]: 1 #from pacf and acf graph respectively (p = 5, q= 5)
2 #d =1 (first difference)
3
```

MODEL-1 ARIMA

```
In [82]: 1 from statsmodels.tsa.arima_model import ARIMA
2 model = ARIMA(Data_Climate_Change["Climate Change( degree celcius)"], order=
3 model_fit = model.fit()
```

C:\Users\Adamu Yusuf\Anaconda3\lib\site-packages\statsmodels\base\model.py:492:
HessianInversionWarning: Inverting hessian failed, no bse or cov_params available
'available', HessianInversionWarning)

In [83]: 1 model_fit.summary()

```

C:\Users\Adamu Yusuf\Anaconda3\lib\site-packages\statsmodels\tsa\arima_model.p
y:1441: RuntimeWarning: invalid value encountered in sqrt
    return np.sqrt(np.diag(-inv(hess)))
C:\Users\Adamu Yusuf\Anaconda3\lib\site-packages\scipy\stats\_distn_infrastruct
ure.py:877: RuntimeWarning: invalid value encountered in greater
    return (self.a < x) & (x < self.b)
C:\Users\Adamu Yusuf\Anaconda3\lib\site-packages\scipy\stats\_distn_infrastruct
ure.py:877: RuntimeWarning: invalid value encountered in less
    return (self.a < x) & (x < self.b)
C:\Users\Adamu Yusuf\Anaconda3\lib\site-packages\scipy\stats\_distn_infrastruct
ure.py:1831: RuntimeWarning: invalid value encountered in less_equal
    cond2 = cond0 & (x <= self.a)

```

Out[83]:

ARIMA Model Results

Dep. Variable:	D.Climate Change(degree celcius)	No. Observations:	27
Model:	ARIMA(5, 1, 3)	Log Likelihood	30.903
Method:	css-mle	S.D. of innovations	0.069
Date:	Tue, 10 Nov 2020	AIC	-41.805
Time:	21:48:12	BIC	-28.847
Sample:	01-01-1993	HQIC	-37.952
	- 01-01-2019		

	coef	std err	z	P> z	[0.025	0.975]
const	0.0241	0.003	8.898	0.000	0.019	0.029
ar.L1.D.Climate Change(degree celcius)	-1.1528	nan	nan	nan	nan	nan
ar.L2.D.Climate Change(degree celcius)	-0.4510	nan	nan	nan	nan	nan
ar.L3.D.Climate Change(degree celcius)	0.1296	nan	nan	nan	nan	nan
ar.L4.D.Climate Change(degree celcius)	0.1785	nan	nan	nan	nan	nan
ar.L5.D.Climate Change(degree celcius)	0.3786	nan	nan	nan	nan	nan
ma.L1.D.Climate Change(degree celcius)	0.7424	0.097	7.619	0.000	0.551	0.933
ma.L2.D.Climate Change(degree celcius)	-0.7424	0.181	-4.111	0.001	-1.096	-0.388
ma.L3.D.Climate Change(degree celcius)	-1.0000	0.096	-10.369	0.000	-1.189	-0.811

Roots

	Real	Imaginary	Modulus	Frequency
AR.1	-0.8719	-0.4896j	1.0000	-0.4186
AR.2	-0.8719	+0.4896j	1.0000	0.4186
AR.3	1.4510	-0.0000j	1.4510	-0.0000
AR.4	-0.0893	-1.3463j	1.3492	-0.2605
AR.5	-0.0893	+1.3463j	1.3492	0.2605

MA.1	1.0000	-0.0000j	1.0000	-0.0000
MA.2	-0.8712	-0.4909j	1.0000	-0.4183
MA.3	-0.8712	+0.4909j	1.0000	0.4183

```
In [84]: 1 Data_Climate_Change["forecast"] = model_fit.predict(start=10,end=27, dynamic
2 Data_Climate_Change[["Climate Change( degree celcius)","forecast"]].plot(fig
```

C:\Users\Adamu Yusuf\Anaconda3\lib\site-packages\ipykernel_launcher.py:1: SettingWithCopyWarning:

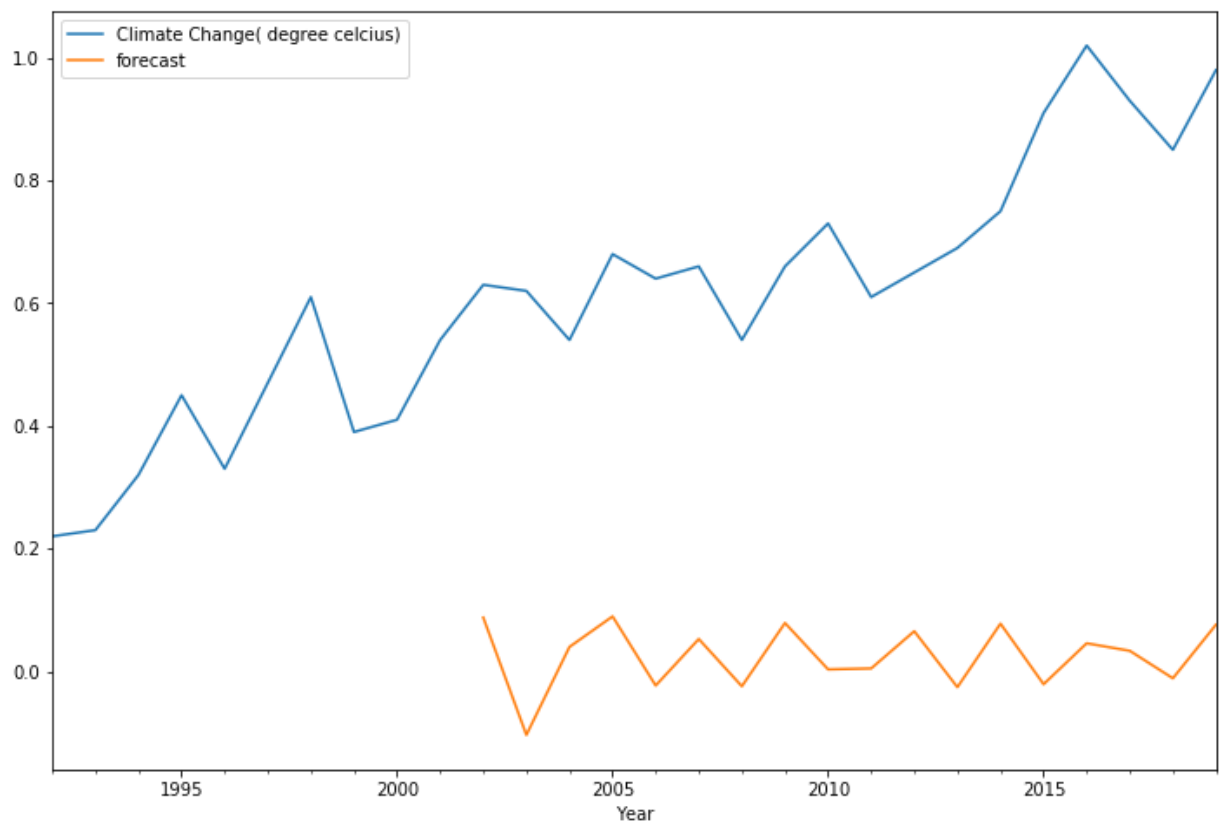
A value is trying to be set on a copy of a slice from a DataFrame.

Try using .loc[row_indexer,col_indexer] = value instead

See the caveats in the documentation: <http://pandas.pydata.org/pandas-docs/stable/indexing.html#indexing-view-versus-copy> (<http://pandas.pydata.org/pandas-docs/stable/indexing.html#indexing-view-versus-copy>)

"""Entry point for launching an IPython kernel.

Out[84]: <matplotlib.axes._subplots.AxesSubplot at 0x1ffefb117b8>



ARIMA performs very poorly and predictions are far from actual value

as we can see from the graph, the model performs poorly on the climate change dataset most likely due to its seasonality.

In [85]: 1 Data_Climate_Change

Out[85]:

	Climate Change(degree celcius)	Change difference	forecast
Year			
1992-01-01	0.22	NaN	NaN
1993-01-01	0.23	0.01	NaN
1994-01-01	0.32	0.09	NaN
1995-01-01	0.45	0.13	NaN
1996-01-01	0.33	-0.12	NaN
1997-01-01	0.47	0.14	NaN
1998-01-01	0.61	0.14	NaN
1999-01-01	0.39	-0.22	NaN
2000-01-01	0.41	0.02	NaN
2001-01-01	0.54	0.13	NaN
2002-01-01	0.63	0.09	0.087587
2003-01-01	0.62	-0.01	-0.103780
2004-01-01	0.54	-0.08	0.039671
2005-01-01	0.68	0.14	0.089399
2006-01-01	0.64	-0.04	-0.023354
2007-01-01	0.66	0.02	0.052580
2008-01-01	0.54	-0.12	-0.024503
2009-01-01	0.66	0.12	0.078684
2010-01-01	0.73	0.07	0.003033
2011-01-01	0.61	-0.12	0.004588
2012-01-01	0.65	0.04	0.065274
2013-01-01	0.69	0.04	-0.025955
2014-01-01	0.75	0.06	0.077608
2015-01-01	0.91	0.16	-0.021135
2016-01-01	1.02	0.11	0.045590
2017-01-01	0.93	-0.09	0.033312
2018-01-01	0.85	-0.08	-0.011475
2019-01-01	0.98	0.13	0.075922

In []: 1

Model 2 SARIMAX

model 2 SARIMAX

```
In [110]: import statsmodels.api as sm
model = sm.tsa.statespace.SARIMAX(Data_Climate_Change["Climate Change( degree celcius)"])
results = model.fit()
```

```
In [132]: 1 Data_Climate_Change["forecast"]=results.predict(start=13,end=27,dynamic=True)
          2 Data_Climate_Change[["Climate Change( degree celcius)","forecast"]].plot(figsize=(15,10))
```

C:\Users\Adamu Yusuf\Anaconda3\lib\site-packages\ipykernel_launcher.py:1: SettingWithCopyWarning:

A value is trying to be set on a copy of a slice from a DataFrame.

Try using .loc[row_indexer,col_indexer] = value instead

See the caveats in the documentation: <http://pandas.pydata.org/pandas-docs/stable/indexing.html#indexing-view-versus-copy> (<http://pandas.pydata.org/pandas-docs/stable/indexing.html#indexing-view-versus-copy>)

"""Entry point for launching an IPython kernel.

Out[132]: <matplotlib.axes._subplots.AxesSubplot at 0x1fff6ba6a20>



In [133]: 1 Data_Climate_Change

Out[133]:

	Climate Change(degree celcius)	Change difference	forecast
Year			
1992-01-01	0.22	NaN	NaN
1993-01-01	0.23	0.01	NaN
1994-01-01	0.32	0.09	NaN
1995-01-01	0.45	0.13	NaN
1996-01-01	0.33	-0.12	NaN
1997-01-01	0.47	0.14	NaN
1998-01-01	0.61	0.14	NaN
1999-01-01	0.39	-0.22	NaN
2000-01-01	0.41	0.02	NaN
2001-01-01	0.54	0.13	NaN
2002-01-01	0.63	0.09	NaN
2003-01-01	0.62	-0.01	NaN
2004-01-01	0.54	-0.08	NaN
2005-01-01	0.68	0.14	0.624154
2006-01-01	0.64	-0.04	0.634013
2007-01-01	0.66	0.02	0.685279
2008-01-01	0.54	-0.12	0.621625
2009-01-01	0.66	0.12	0.723604
2010-01-01	0.73	0.07	0.844374
2011-01-01	0.61	-0.12	0.783980
2012-01-01	0.65	0.04	0.815496
2013-01-01	0.69	0.04	0.787651
2014-01-01	0.75	0.06	0.858143
2015-01-01	0.91	0.16	0.900194
2016-01-01	1.02	0.11	0.907228
2017-01-01	0.93	-0.09	0.959062
2018-01-01	0.85	-0.08	0.935740
2019-01-01	0.98	0.13	1.033646

Predicting for future years

```
In [174]: 1 from pandas.tseries.offsets import DateOffset
          2 future_dates = [Data_Climate_Change.index[-1] + DateOffset(years=x) for x in
```

```
In [175]: 1 future_dates_Data_Climate_Change = pd.DataFrame(index=future_dates[1:], colu
```

```
In [176]: 1 future_dates_Data_Climate_Change.tail()
```

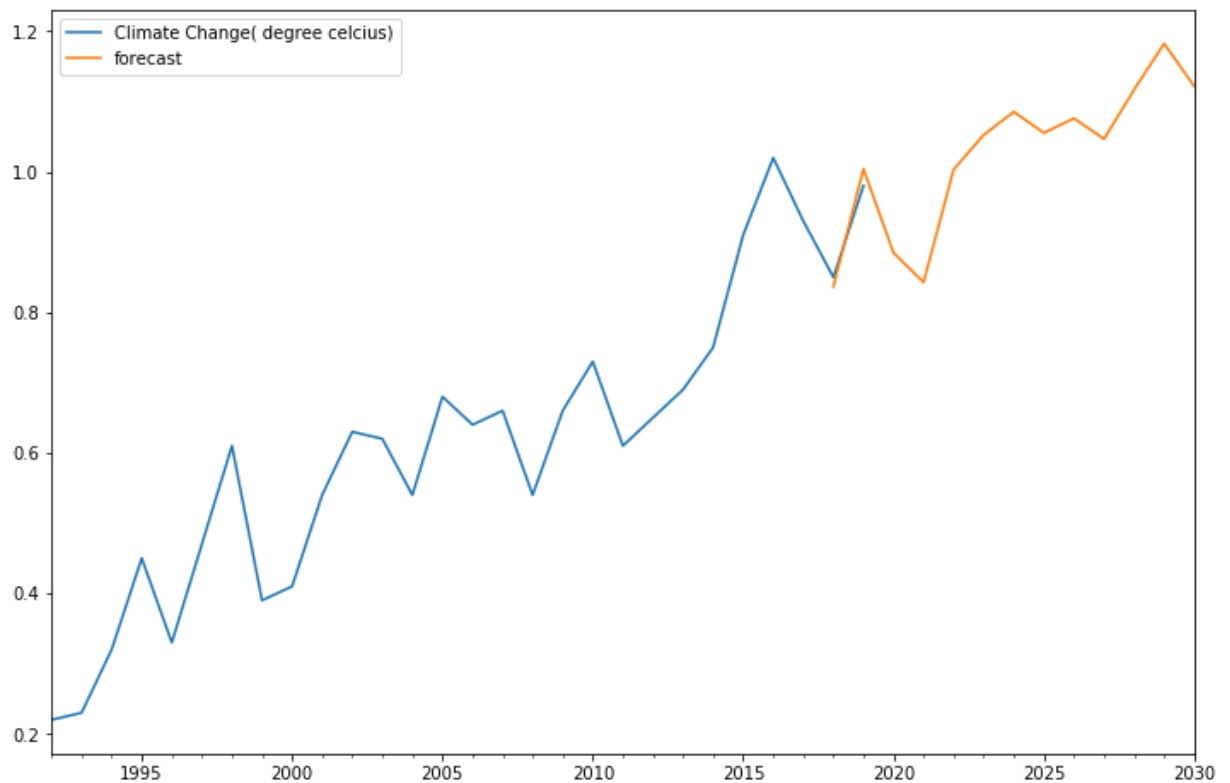
Out[176]:

	Climate Change(degree celcius)	Change difference	forecast
2026-01-01	NaN	NaN	NaN
2027-01-01	NaN	NaN	NaN
2028-01-01	NaN	NaN	NaN
2029-01-01	NaN	NaN	NaN
2030-01-01	NaN	NaN	NaN

```
In [177]: 1 future_dates_Data_Climate_Change = pd.concat([Data_Climate_Change,future_dat
```

```
In [178]: 1 future_dates_Data_Climate_Change["forecast"] = results.predict(start=26, end
          2 future_dates_Data_Climate_Change[["Climate Change( degree celcius)","forecas
```

Out[178]: <matplotlib.axes._subplots.AxesSubplot at 0x1fff7f834a8>



ACTUAL DATA(1992-2020) AND FORECAST(2020-2030)

```
In [179]: 1 future_dates_Data_Climate_Change.drop("Change difference",inplace=True, axis=1)
          2 future_dates_Data_Climate_Change
```

Out[179]:

	Climate Change(degree celcius)	forecast
1992-01-01	0.22	NaN
1993-01-01	0.23	NaN
1994-01-01	0.32	NaN
1995-01-01	0.45	NaN
1996-01-01	0.33	NaN
1997-01-01	0.47	NaN
1998-01-01	0.61	NaN
1999-01-01	0.39	NaN
2000-01-01	0.41	NaN
2001-01-01	0.54	NaN
2002-01-01	0.63	NaN
2003-01-01	0.62	NaN
2004-01-01	0.54	NaN
2005-01-01	0.68	NaN
2006-01-01	0.64	NaN
2007-01-01	0.66	NaN
2008-01-01	0.54	NaN
2009-01-01	0.66	NaN
2010-01-01	0.73	NaN
2011-01-01	0.61	NaN
2012-01-01	0.65	NaN
2013-01-01	0.69	NaN
2014-01-01	0.75	NaN
2015-01-01	0.91	NaN
2016-01-01	1.02	NaN
2017-01-01	0.93	NaN
2018-01-01	0.85	0.836366
2019-01-01	0.98	1.004217
2020-01-01	NaN	0.884745
2021-01-01	NaN	0.842822
2022-01-01	NaN	1.003336
2023-01-01	NaN	1.052633
2024-01-01	NaN	1.085360

Climate Change(degree celcius)		forecast
2025-01-01	NaN	1.055382
2026-01-01	NaN	1.076182
2027-01-01	NaN	1.046778
2028-01-01	NaN	1.116956
2029-01-01	NaN	1.182476
2030-01-01	NaN	1.121890

In []: 1

In []: 1