
Forecasting App

Release Alpha - 1.1

Yerko E. Veliz Olivares

Jun 18, 2024

CONTENTS:

1	S+	1
1.1	Adf_test module	1
1.2	Arima module	1
1.3	Arimax module	2
1.4	GroupPanel module	3
1.5	Mainwindow module	3
1.6	Plotting module	5
1.7	Sarimax module	6
1.8	SidePanel module	7
2	Indices and tables	9
	Python Module Index	11

1.1 Adf_test module

`Adf_test.perform_adf_test_with_differencing(data, max_differencing=2)`

Perform ADF test with differencing up to a maximum number of differencing steps.

Args:

`data` (pd.DataFrame): Data for the ADF test. `max_differencing` (int): Maximum number of differencing steps.

Returns:

pd.DataFrame: ADF test results.

1.2 Arima module

`Arima.forecast_future(arima_results, df, start_year, forecast_until_year=2100, replace_negative_forecast=False)`

Forecast future values using ARIMA models.

Args:

`arima_results` (dict): ARIMA results. `df` (pd.DataFrame): Data frame containing the data. `start_year` (int): Start year for the forecast. `forecast_until_year` (int): Year until which to forecast. `replace_negative_forecast` (bool): Whether to replace negative forecast values with zero.

Returns:

dict: Forecast results for each country.

`Arima.optimize_arima(series, p_range, d_range, q_range)`

Optimize ARIMA model parameters.

Args:

`series` (pd.Series): Time series data. `p_range` (range): Range of p values. `d_range` (range): Range of d values. `q_range` (range): Range of q values.

Returns:

tuple: Best AIC, best order, best model.

`Arima.optimize_arima_models(adf_results, df, selected_countries, p_range, d_range, q_range, start_year, end_year)`

Optimize ARIMA models for multiple countries.

Args:

adf_results (pd.DataFrame): ADF test results. df (pd.DataFrame): Data frame containing the data. selected_countries (list): List of selected countries. p_range (range): Range of p values. d_range (range): Range of d values. q_range (range): Range of q values. start_year (int): Start year for the data. end_year (int): End year for the data.

Returns:

dict: ARIMA results for each country.

1.3 Arimax module

Arimax.forecast_future(arimax_results, df, start_year, forecast_until_year=2100, replace_negative_forecast=False)

Forecast future values using ARIMAX models.

Args:

arimax_results (dict): ARIMAX results. df (pd.DataFrame): Data frame containing the data. start_year (int): Start year for the forecast. forecast_until_year (int): Year until which to forecast. replace_negative_forecast (bool): Whether to replace negative forecast values with zero.

Returns:

dict: Forecast results for each country.

Arimax.optimize_arimax(series, p_range, d_range, q_range, exog_series)

Optimize ARIMAX model parameters.

Args:

series (pd.Series): Time series data. p_range (range): Range of p values. d_range (range): Range of d values. q_range (range): Range of q values. exog_series (pd.DataFrame): Exogenous variables.

Returns:

tuple: Best AIC, best order, best model.

Arimax.optimize_arimax_models(adf_results, df, selected_countries, p_range, d_range, q_range, start_year, end_year)

Optimize ARIMAX models for multiple countries.

Args:

adf_results (pd.DataFrame): ADF test results. df (pd.DataFrame): Data frame containing the data. selected_countries (list): List of selected countries. p_range (range): Range of p values. d_range (range): Range of d values. q_range (range): Range of q values. start_year (int): Start year for the data. end_year (int): End year for the data.

Returns:

dict: ARIMAX results for each country.

1.4 GroupPanel module

class GroupPanel.GroupPanelWindow(*main_window, is_forecast=False*)

Bases: QWidget

Group panel window for creating groups.

accept()

Accept the group creation.

cancel()

Cancel the group creation.

1.5 Mainwindow module

class Mainwindow.MainWindow

Bases: QMainWindow

Main application window for forecasting.

add_line(*name, value, color, line_type*)

Add a new line to the active lines list.

Args:

name (str): Name of the line. *value* (float): Value at which the line will be drawn. *color* (str): Color of the line. *line_type* (str): Type of the line (solid, dashed, dotted).

apply_forecast_corrections()

Apply corrections to the forecasted data.

apply_linear_correction(*country, target_year, target_value, variable, continuous, short, start*)

Apply linear correction to the forecasted data.

Args:

country (str): The country for which to apply the correction. *target_year* (int): The target year for the correction. *target_value* (float): The target value for the correction. *variable* (str): The variable to correct. *continuous* (bool): Whether to apply continuous correction. *short* (bool): Whether to apply short correction. *start* (bool): Whether to apply start correction.

apply_plot_settings(*x_range, y_range, title, legend_size, xlabel, ylabel, xlabel_size, ylabel_size*)

Apply plot settings to the current plot.

Args:

x_range (tuple): Range for the x-axis. *y_range* (tuple): Range for the y-axis. *title* (str): Title of the plot. *legend_size* (int): Font size for the legend. *xlabel* (str): Label for the x-axis. *ylabel* (str): Label for the y-axis. *xlabel_size* (int): Font size for the x-axis label. *ylabel_size* (int): Font size for the y-axis label.

clear_all()

Clear all selected forecasted models.

closeEvent(*event*)

Handle the event of closing the side panel when closing the main window.

Args:

event (QCloseEvent): The close event.

create_group(*group_name*)

Create a group with the specified name from selected countries.

Args:

group_name (str): The name of the group.

download_plot()

Download the current plot as an image.

filter_country_list()

Filter the list of countries based on the search input.

filter_forecasted_country_list()

Filter the list of forecasted countries based on the search input.

format_adf_results(*adf_results*)

Format ADF test results as HTML.

Args:

adf_results (pd.DataFrame): The ADF test results.

Returns:

str: The formatted results in HTML.

format_arima_results(*arima_results*)

Format ARIMA results as HTML.

Args:

arima_results (dict): The ARIMA results.

Returns:

str: The formatted results in HTML.

format_arimax_results(*arimax_results*)

Format ARIMAX results as HTML.

Args:

arimax_results (dict): The ARIMAX results.

Returns:

str: The formatted results in HTML.

format_sarimax_results(*sarimax_results*)

Format SARIMAX results as HTML.

Args:

sarimax_results (dict): The SARIMAX results.

Returns:

str: The formatted results in HTML.

get_selected_countries(*list_widget*)

Get the list of selected countries from a QListWidget.

Args:

list_widget (QListWidget): The list widget containing the countries.

Returns:

list: The list of selected countries.

group_countries()

Group selected countries into a single group.

load_file()

Load a CSV file and update the UI with the loaded data.

plot_selected_data()

Plot the selected data.

run_adf_test()

Run the Augmented Dickey-Fuller (ADF) test on the selected data.

run_arima(p_range=None, d_range=None, q_range=None)

Run the ARIMA model optimization and forecasting.

Args:

p_range (range): Range of p values. d_range (range): Range of d values. q_range (range): Range of q values.

run_arimax(p_range=None, d_range=None, q_range=None)

Run the ARIMAX model optimization and forecasting.

Args:

p_range (range): Range of p values. d_range (range): Range of d values. q_range (range): Range of q values.

run_sarimax(p_range=None, d_range=None, q_range=None, seasonal_period=None)

Run the SARIMAX model optimization and forecasting.

Args:

p_range (range): Range of p values. d_range (range): Range of d values. q_range (range): Range of q values. seasonal_period (int): Seasonal period.

save_forecast()

Save the forecasted data to a CSV file.

toggleSidePanel()

Toggle the visibility of the side panel(Hide the Side Panel).

update_combos()

Update combo boxes and lists with the loaded data.

update_forecasted_countries_list()

Update the list of forecasted countries.

1.6 Plotting module

Plotting.**plot_data**(df, forecast_results, forecast_key, variable, plot_type, ax, add_forecast_start_line, show_confidence_interval)

Plot data and forecasts on a matplotlib axis.

Args:

df (pd.DataFrame): Data frame containing the data. forecast_results (dict): Forecast results. forecast_key (str): Key for the forecast result. variable (str): Variable to plot. plot_type (str): Type of plot ("Historical", "Forecast", "Both"). ax (matplotlib.axes.Axes): Matplotlib axis to plot on. add_forecast_start_line (bool): Whether to add a line indicating the start of the forecast. show_confidence_interval (bool): Whether to show confidence intervals.

Returns:

float: Maximum value in the plotted data.

`Plotting.plot_data_stacked_bar(df, forecast_results, forecast_keys, variable, plot_type, ax)`

Plot stacked bar chart for data and forecasts on a matplotlib axis.

Args:

`df` (pd.DataFrame): Data frame containing the data. `forecast_results` (dict): Forecast results. `forecast_keys` (list): List of forecast keys. `variable` (str): Variable to plot. `plot_type` (str): Type of plot ("Historical", "Forecast", "Both"). `ax` (matplotlib.axes.Axes): Matplotlib axis to plot on.

Returns:

float: Maximum value in the plotted data.

1.7 Sarimax module

`Sarimax.forecast_future(sarimax_results, df, start_year, forecast_until_year=2100, replace_negative_forecast=False)`

Forecast future values using SARIMAX models.

Args:

`sarimax_results` (dict): SARIMAX results. `df` (pd.DataFrame): Data frame containing the data. `start_year` (int): Start year for the forecast. `forecast_until_year` (int): Year until which to forecast. `replace_negative_forecast` (bool): Whether to replace negative forecast values with zero.

Returns:

dict: Forecast results for each country.

`Sarimax.optimize_sarimax(series, p_range, d_range, q_range, seasonal_period)`

Optimize SARIMAX model parameters.

Args:

`series` (pd.Series): Time series data. `p_range` (range): Range of p values. `d_range` (range): Range of d values. `q_range` (range): Range of q values. `seasonal_period` (int): Seasonal period.

Returns:

tuple: Best AIC, best order, best seasonal order, best model.

`Sarimax.optimize_sarimax_models(adf_results, df, selected_countries, p_range, d_range, q_range, seasonal_period, start_year, end_year)`

Optimize SARIMAX models for multiple countries.

Args:

`adf_results` (pd.DataFrame): ADF test results. `df` (pd.DataFrame): Data frame containing the data. `selected_countries` (list): List of selected countries. `p_range` (range): Range of p values. `d_range` (range): Range of d values. `q_range` (range): Range of q values. `seasonal_period` (int): Seasonal period. `start_year` (int): Start year for the data. `end_year` (int): End year for the data.

Returns:

dict: SARIMAX results for each country.

1.8 SidePanel module

```
class SidePanel.SidePanelWindow(main_window)
```

Bases: QWidget

Side panel window for settings.

add_line()
Add a new line to the plot.

apply_arima()
Apply ARIMA model settings.

apply_arimax()
Apply ARIMAX model settings.

apply_model()
Apply the selected model settings.

apply_plot_settings()
Apply the plot settings.

apply_sarimax()
Apply SARIMAX model settings.

get_range(*text, default*)
Get a range of values from a text input.

Args:
text (str): The text input. default (list): The default range.

Returns:
list: The range of values.

init_correction_settings_ui()
Initialize UI elements for correction settings.

init_line_settings_ui()
Initialize UI elements for line settings.

init_model_settings_ui()
Initialize UI elements for model settings.

init_plot_settings_ui()
Initialize UI elements for plot settings.

show_model_settings()
Show the model settings UI elements.

show_plot_settings()
Show the plot settings UI elements.

update_line_list()
Update the list of active lines.

update_model_parameters(*model_name*)
Update model parameters based on selected model.

Args:
model_name (str): The name of the model.

INDICES AND TABLES

- `genindex`
- `modindex`
- `search`

PYTHON MODULE INDEX

a

Adf_test, 1

Arima, 1

Arimax, 2

g

GroupPanel, 3

m

Mainwindow, 3

p

Plotting, 5

s

Sarimax, 6

SidePanel, 7