

Vertex Ai Model:

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# BQML: Create weekly aggregated 3-year training table.

SELECT
    store_number,
    store_name,
    item_number,
    item_description,
    sum(sale_dollars) as sale_dollars,
    sum(bottles_sold) as bottles_sold,
    sum(volume_sold_liters) as volume_sold_liters,
    sum(volume_sold_gallons) as volume_sold_gallons,
    category,
    category_name,
    pack,
    LAST_DAY(date, WEEK) AS fsc_end_week_dt
FROM `csce5214-p1.csce5214_iowa_sales.sales`
WHERE EXTRACT(YEAR from date) > 2018
GROUP BY
    store_number,
    store_name,
    item_number,
    item_description,
    category,
    category_name,
    pack,
    fsc_end_week_dt
ORDER BY fsc_end_week_dt ASC

# BQML: Create ARIMA+ model from training dataset.

CREATE MODEL `csce5214-p1.csce5214_iowa_sales.sales_wk_aggregate_model`
OPTIONS (
    MODEL_TYPE = 'ARIMA_PLUS',
    TIME_SERIES_TIMESTAMP_COL = 'fsc_end_week_dt',
    TIME_SERIES_ID_COL = ['store_number', 'item_number'],
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    TIME_SERIES_DATA_COL = 'bottles_sold',
    HORIZON = 12,
    AUTO_ARIMA = TRUE,
    HOLIDAY_REGION = 'US',
    DATA_FREQUENCY = 'WEEKLY'
)
AS
    SELECT fsc_end_week_dt, store_number, item_number, bottles_sold FROM
`csce5214-pl.csce5214_iowa_sales.sales_wk_aggregate_train`

    # BQML: Create forecast for a 12 week horizon.
    SELECT * FROM
    ML.FORECAST(MODEL `csce5214-
pl.csce5214_iowa_sales.sales_wk_aggregate_model`, STRUCT(12 as horizon, 0.8
as confidence_level))

    # BQML: Calculate evaluation metrics against held-out test set.
    WITH preds AS (
        SELECT
            CAST(p.forecast_timestamp AS DATETIME) AS timestamp,
            CAST(p.item_number AS STRING) AS time_series_id,
            CAST(p.item_number AS STRING) AS item_number,
            CAST(p.store_number AS STRING) AS store_number,
            CAST(a.bottles_sold as NUMERIC) AS actual_values,
            CAST(p.forecast_value as NUMERIC) AS forecast_values,
            CAST(a.bottles_sold as NUMERIC) - CAST(p.forecast_value as NUMERIC)
as actual_minus_forecast
        FROM `csce5214-pl.csce5214_iowa_sales.bqml_dw_2022_predictions` as p
        JOIN `csce5214-pl.csce5214_iowa_sales.sales_wk_aggregate_test` AS a ON
            a.item_number = p.item_number AND a.store_number = p.store_number
AND CAST(p.forecast_timestamp AS DATETIME) = CAST(a.fsc_end_week_dt AS
DATETIME)
    ),
    wape AS (
        SELECT SUM(ABS(actual_minus_forecast)) / (SUM(ABS(actual_values))) AS
wape
        FROM preds
    ),

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mae AS (  
    SELECT AVG(ABS(actual_minus_forecast)) AS MAE  
    FROM preds  
) ,  
rmse AS (  
    SELECT SQRT(SUM(POWER(actual_minus_forecast, 2))/COUNT(*)) AS rmse  
    FROM preds  
) ,  
bias AS (  
    SELECT SUM(actual_minus_forecast) / (SUM(actual_values)) AS bias  
    FROM preds  
)  
  
SELECT * FROM wape CROSS JOIN rmse CROSS JOIN mae CROSS JOIN bias
```