

# LAX Ground Vehicle Traffic Volume Forecasting

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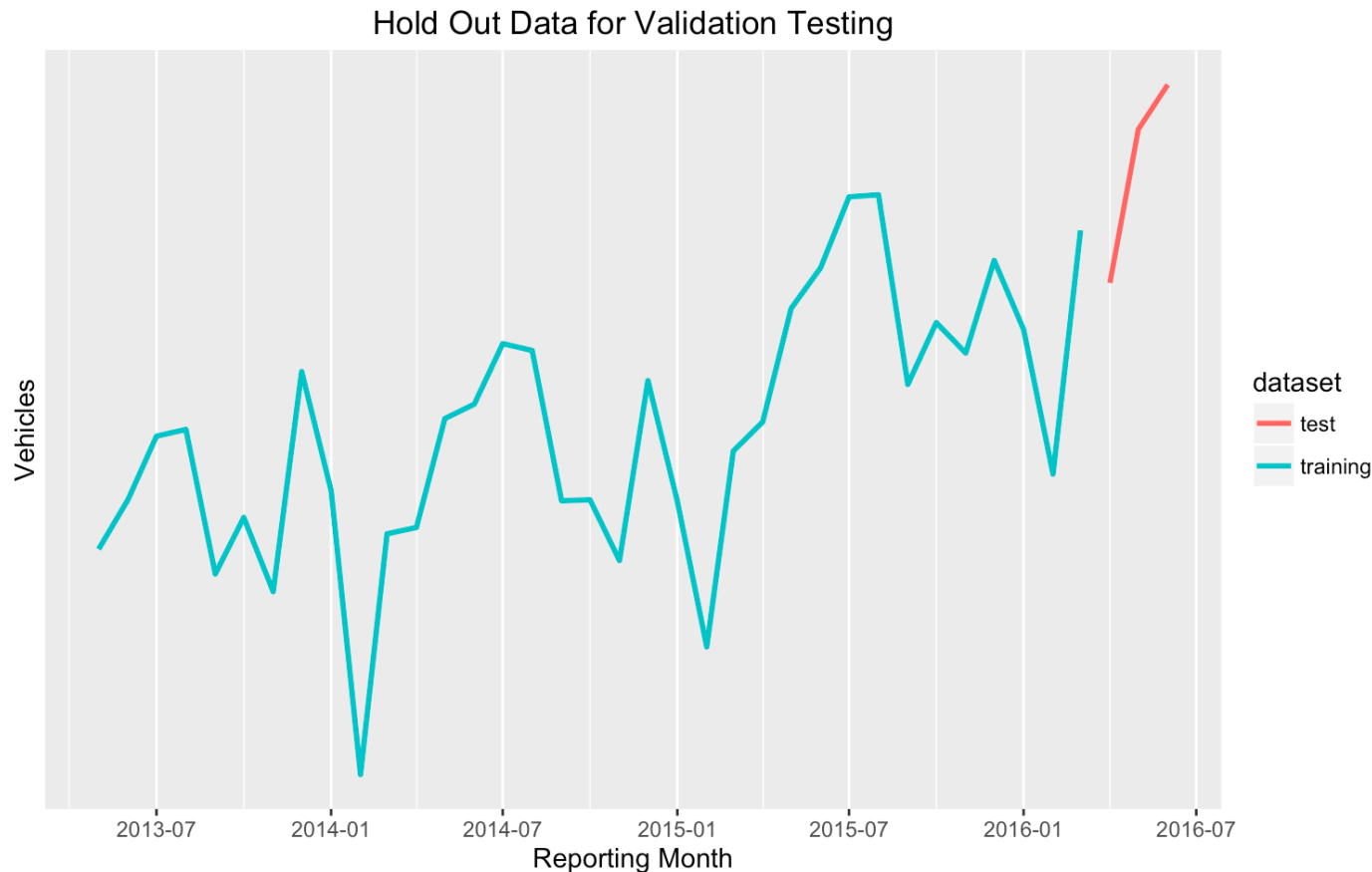
## 1 TL;DR

- **Objective:** Forecast LAX ground vehicle traffic volume for the year of 2017
- **Approach:** We assessed 3 forecasting models: STL Decomposition, Holt-Winters Exponential Smoothing, and Arima
- **Finding:** STL Decomposition forecasting was most accurate, predicting ~40MM vehicles will pass through LAX in 2017

## 2 Setup

## 2.1 Validation Data

To setup the data for our analysis, we'll take the last 3 months and set them aside for validation. We'll use the remaining data to train our models.



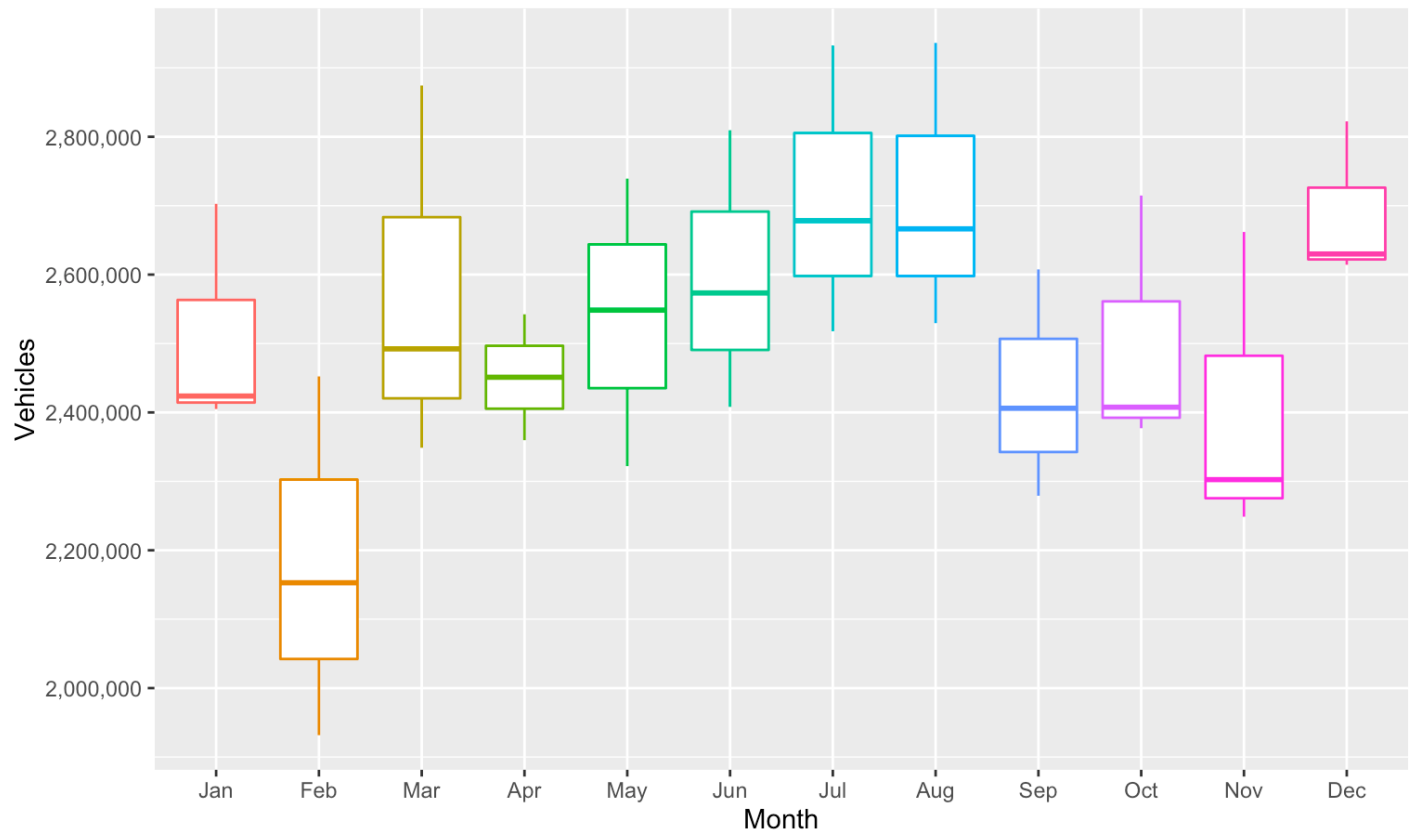
##	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug
## 2013					2322085	2408061	2517892	2529552
## 2014	2423773	1931681	2348707	2359741	2548453	2573367	2678236	2666378
## 2015	2404930	2152837	2492211	2542424	2739284	2809522	2932503	2936218
## 2016	2702732	2452320	2874440					
##	Sep	Oct	Nov	Dec				
## 2013	2279129	2377058	2248586	2629896				
## 2014	2406043	2407597	2302482	2614235				
## 2015	2607537	2714757	2661911	2822376				
## 2016								

## 2.2 Exploring Patterns

As expected with travel patterns, we see relatively strong 12 month seasonality:

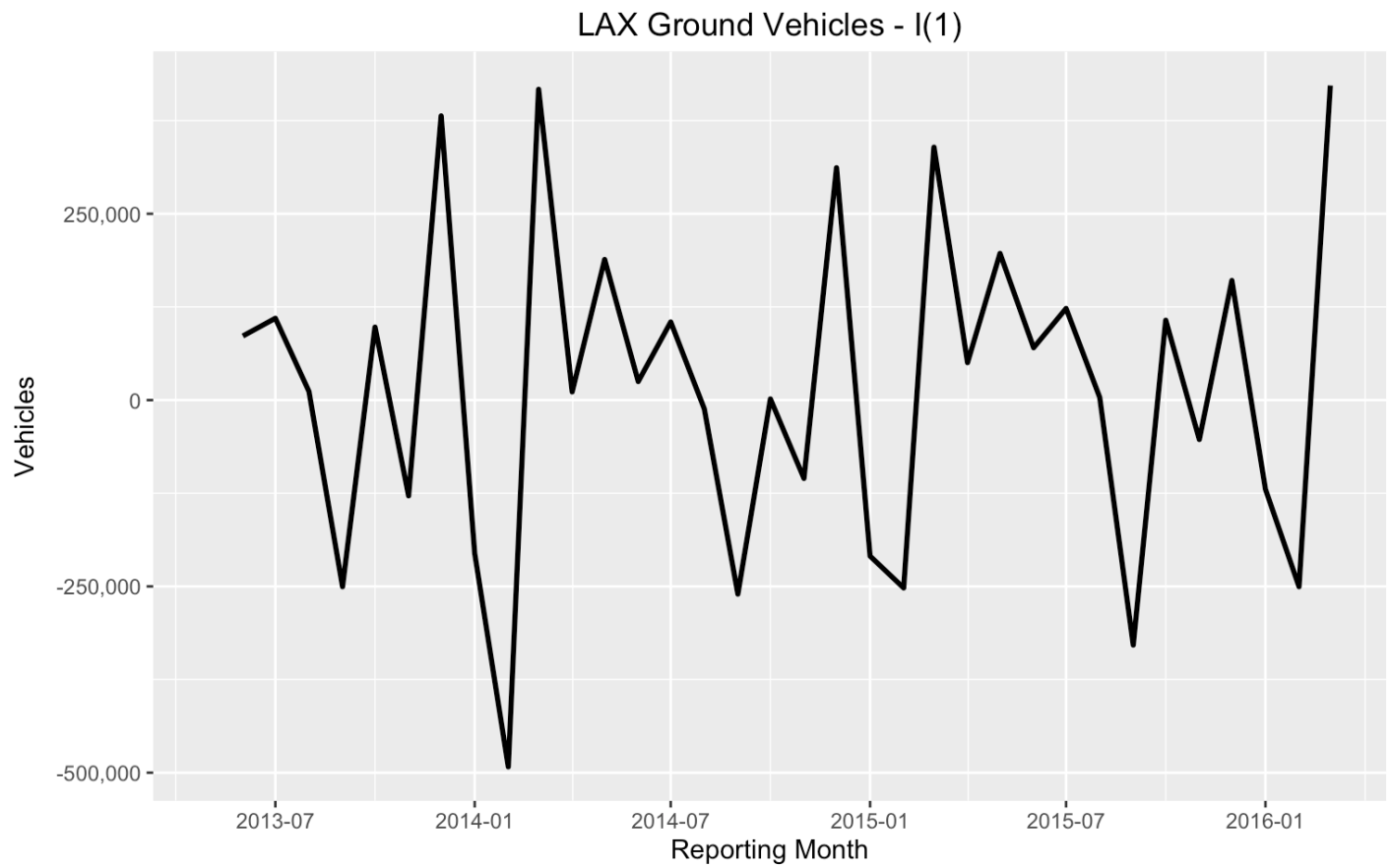
- February is consistently the lowest month
- July / August / December are consistently the highest months
- Dips consistently occur during September / October / November periods

## Exploring Patterns



## 2.3 Stationary

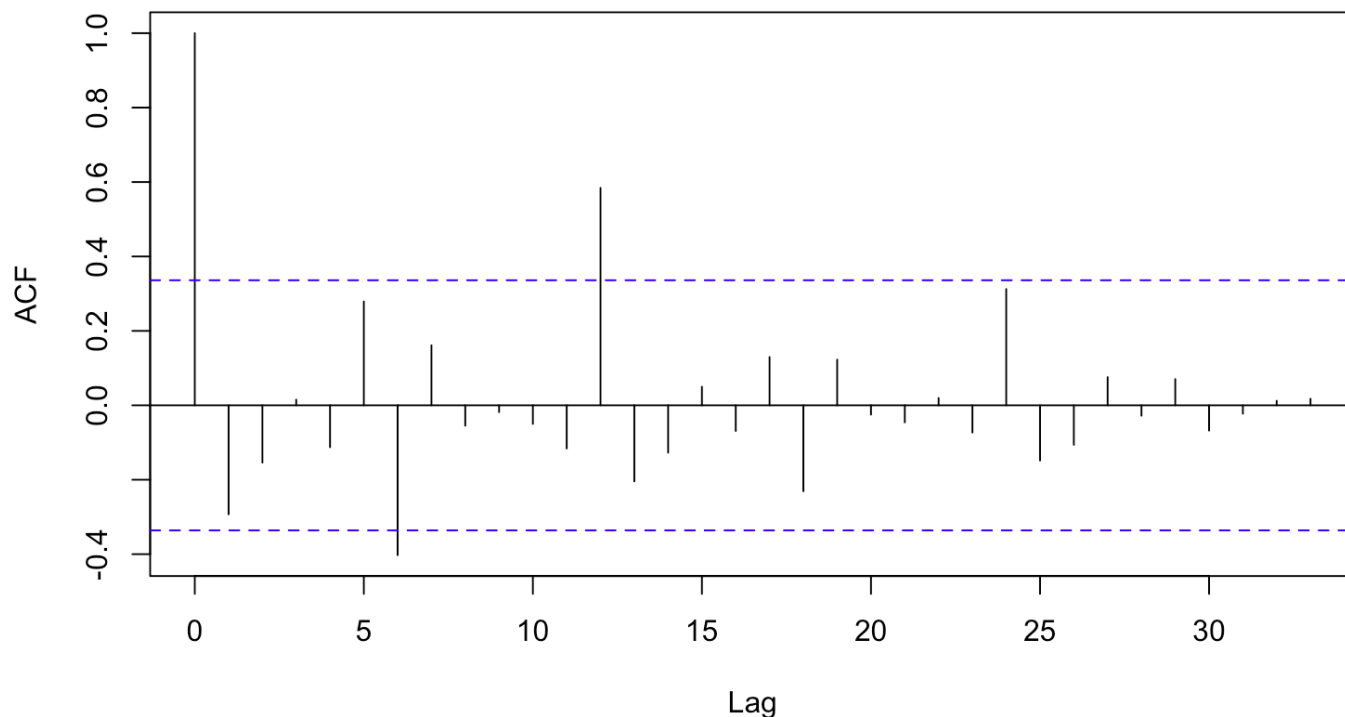
Before proceeding, we'll need to make our data stationary over time, so we'll start with an integrated of order 1 and see if it becomes stationary.



## 2.3.1 ACF

Our Autocorrelation Function (ACF) shows significance at lag 12 and almost significance at lag 24. This makes intuitive sense as travel data is seasonal on an annual level.

### Series `diff(lax.training$vehicles)`



## 2.3.2 Ljung-Box

Our Ljung-Box test shows statistical significance, validating  $I(1)$  is stationary.

```
##
## Box-Ljung test
##
## data: diff(lax.training$vehicles)
## X-squared = 46.621, df = 20, p-value = 0.0006619
```

## 2.3.3 ADF

Our Augmented Dickey-Fuller (ADF) test shows statistical significance at a p-value  $< 0.05$ , validating  $I(1)$  is stationary.

```
##
## Augmented Dickey-Fuller Test
##
## data: diff(lax.training$vehicles)
## Dickey-Fuller = -4.0279, Lag order = 3, p-value = 0.02033
## alternative hypothesis: stationary
```

## 2.3.4 KPSS

Our Kwiatkowski-Phillips-Schmidt-Shin (KPSS) test shows no statistical significance at a p-value  $< 0.05$ , validating  $I(1)$  is stationary.

```
##  
## KPSS Test for Level Stationarity  
##  
## data: diff(lax.training$vehicles)  
## KPSS Level = 0.034776, Truncation lag parameter = 1, p-value = 0.1
```

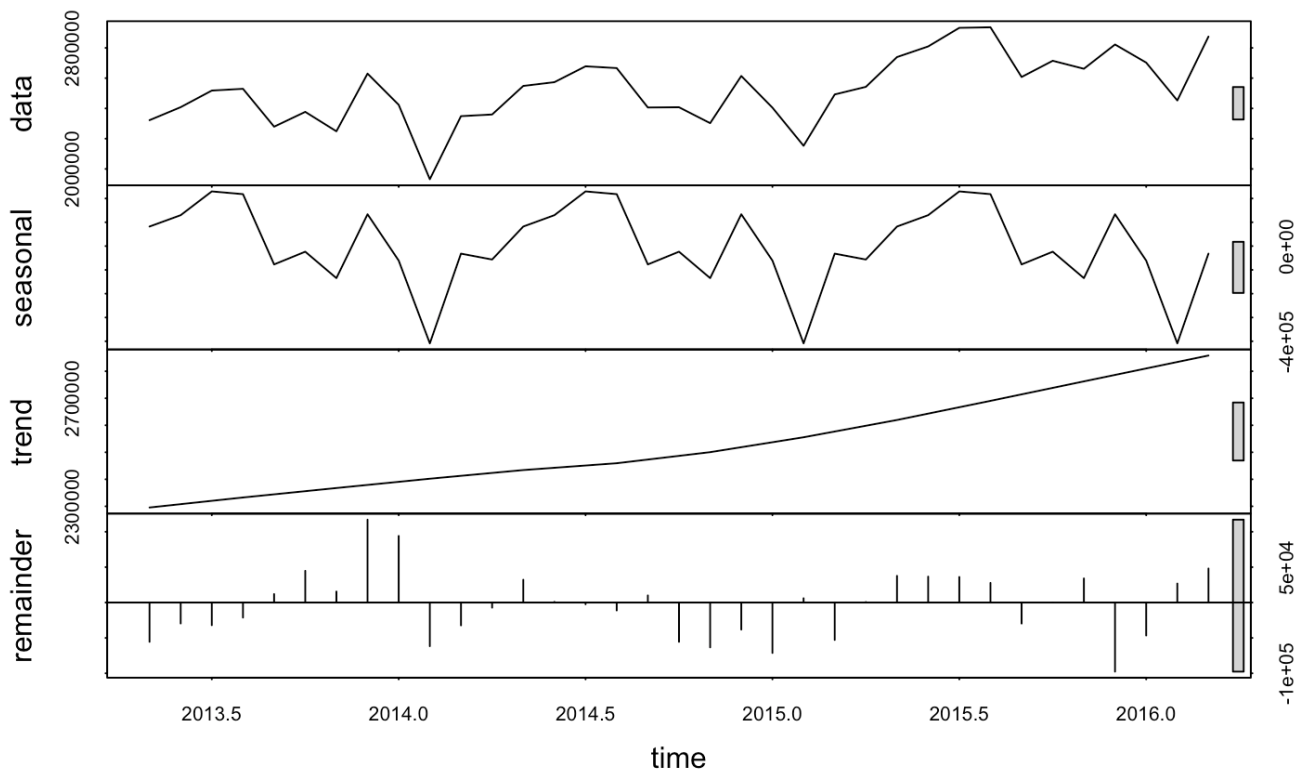
## 3 Model Selection

We'll run forecasting using our three models:

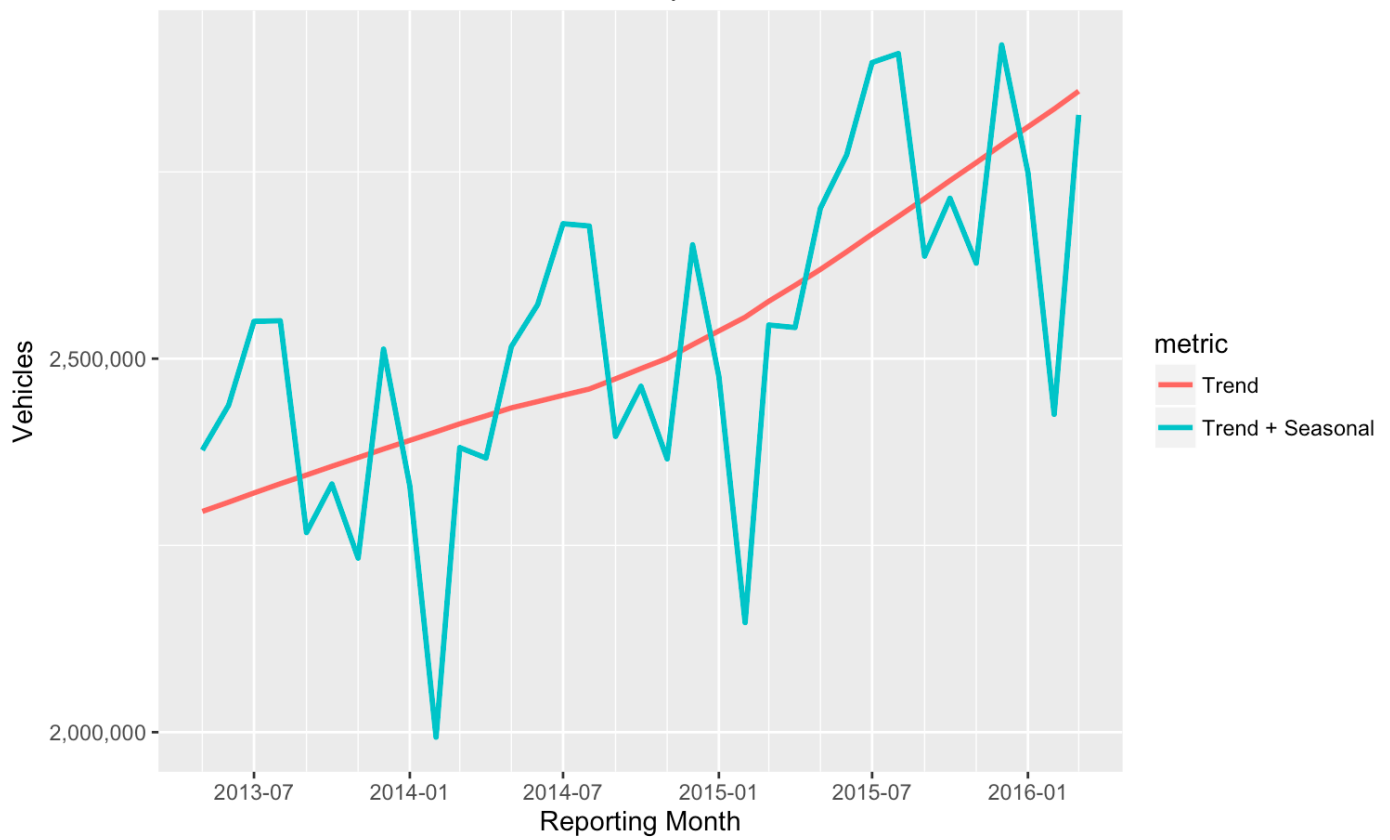
- STL Decomposition
- Holt-Winters Exponential Smoothing
- Arima

### 3.1 STL Decomposition

#### 3.1.1 Analysis

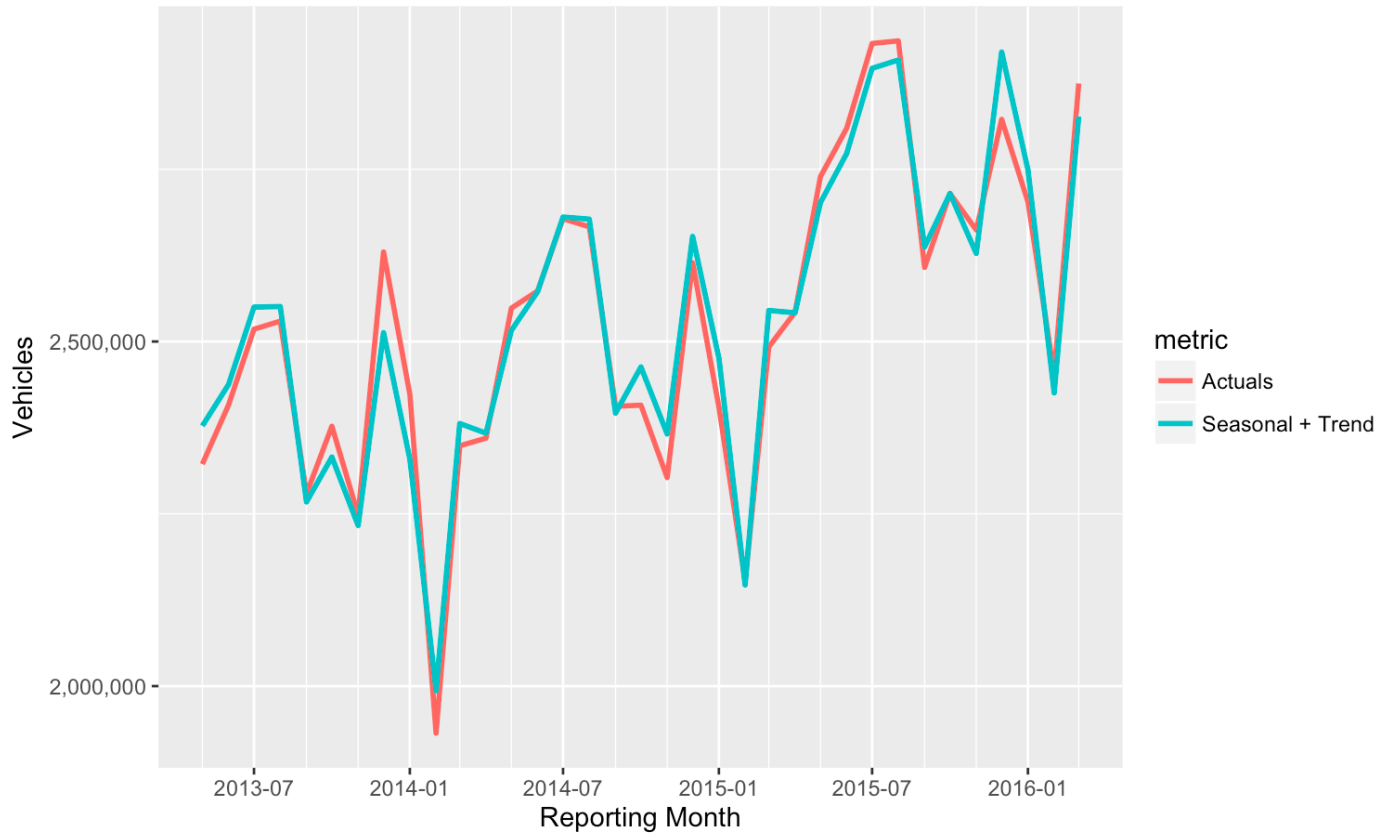


STL Decomposition



### 3.1.2 Validation

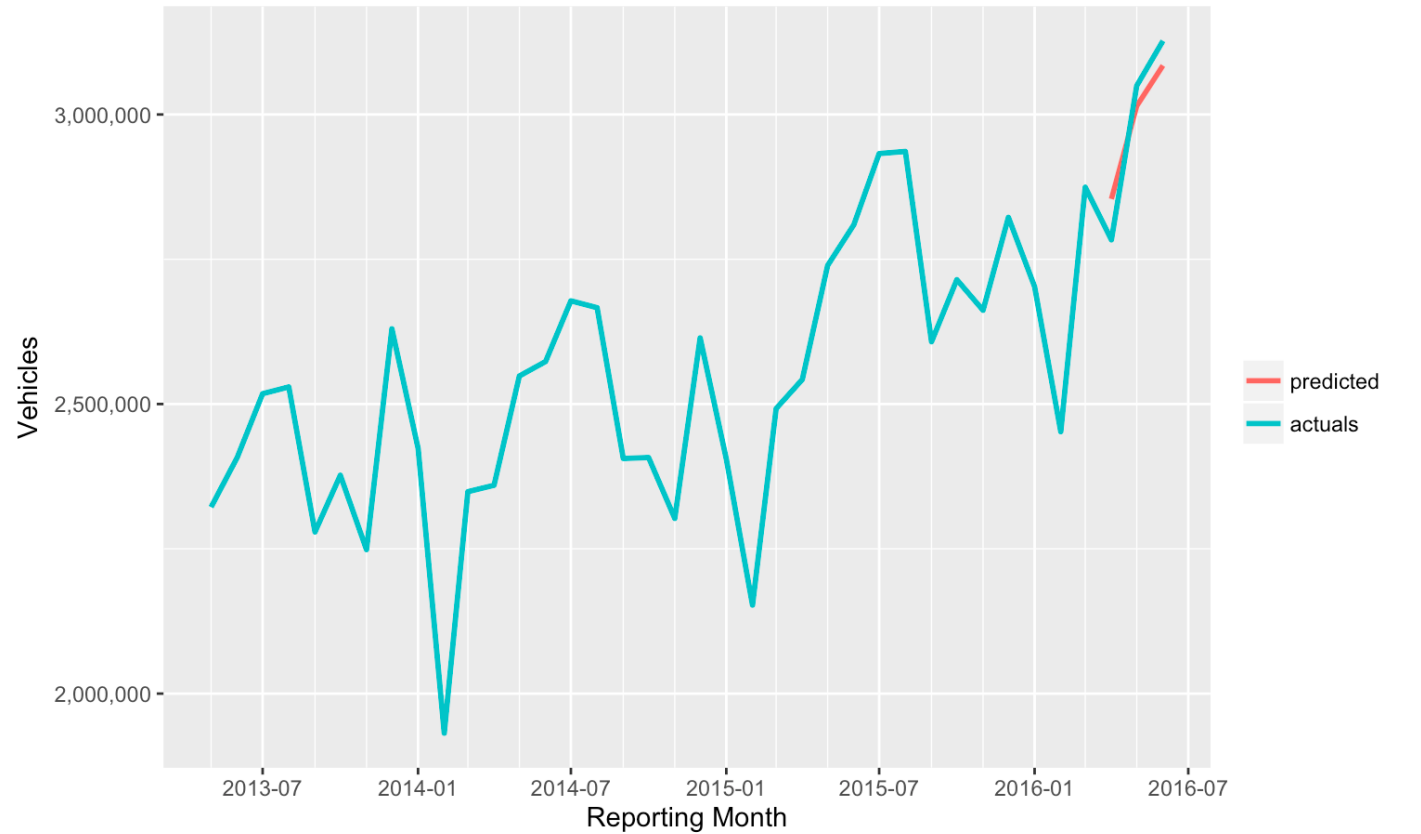
## STL Decomposition vs. Actuals



	Point.Forecast	Lo.80	Hi.80	Lo.95	Hi.95
Apr 2016	2,854,059	2,781,038	2,927,080	2,742,384	2,965,734
May 2016	3,014,717	2,927,119	3,102,316	2,880,747	3,148,687
Jun 2016	3,084,528	2,984,273	3,184,783	2,931,202	3,237,855



STL Decomposition Validation



model	mae	mape	mse	mpe
STL	49,374.81	0.0168	2,672,397,950	-1e-04

## 3.2 Holt-Winters Exponential Smoothing

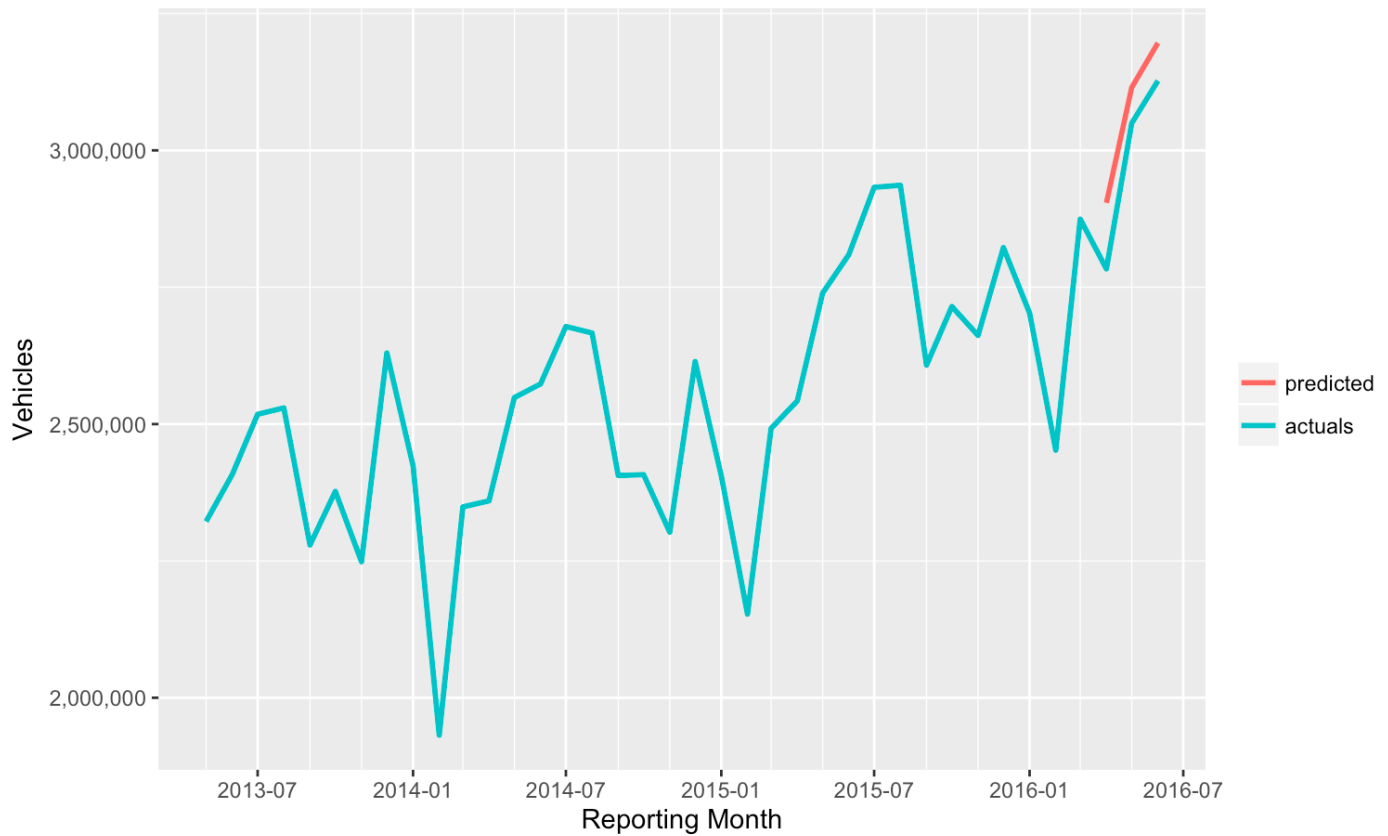
### 3.2.1 Analysis

```
## Holt-Winters exponential smoothing with trend and additive seasonal component.
##
## Call:
## HoltWinters(x = lax.ts12)
##
## Smoothing parameters:
##  alpha: 0.0466399
##  beta : 1
##  gamma: 1
##
## Coefficients:
##              [,1]
## a    2864807.764
## b      33785.349
## s1      5489.864
## s2    182580.965
## s3    230187.267
## s4    327370.776
## s5    302049.128
## s6   -54961.301
## s7     20208.747
## s8   -69865.707
## s9      56780.354
## s10  -96252.978
## s11 -378702.415
## s12      9632.236
```

## 3.2.2 Validation

	Point.Forecast	Lo.80	Hi.80	Lo.95	Hi.95
Apr 2016	2,904,083	2,820,378	2,987,788	2,776,068	3,032,098
May 2016	3,114,959	3,030,891	3,199,028	2,986,388	3,243,530
Jun 2016	3,196,351	3,111,471	3,281,231	3,066,538	3,326,164

## Holt-Winters Validation



model	mae	mape	mse	mpe
Holt-Winters	85,048.83	0.029	7,868,504,847	-0.029

## 3.3 Arima

### 3.3.1 Analysis

```
## Series: lax.ts12
## ARIMA(0,1,1)(0,1,0)[12]
##
## Coefficients:
##          ma1
##        -0.3585
## s.e.    0.1903
##
## sigma^2 estimated as 5.971e+09:  log likelihood=-278.38
## AIC=560.76   AICc=561.39   BIC=562.94
```

### 3.3.2 Validation

	Point.Forecast	Lo.80	Hi.80	Lo.95	Hi.95
Apr 2016	2,892,655	2,793,625	2,991,684	2,741,202	3,044,108
May 2016	3,089,515	2,971,858	3,207,172	2,909,574	3,269,456

Jun 2016

3,159,753

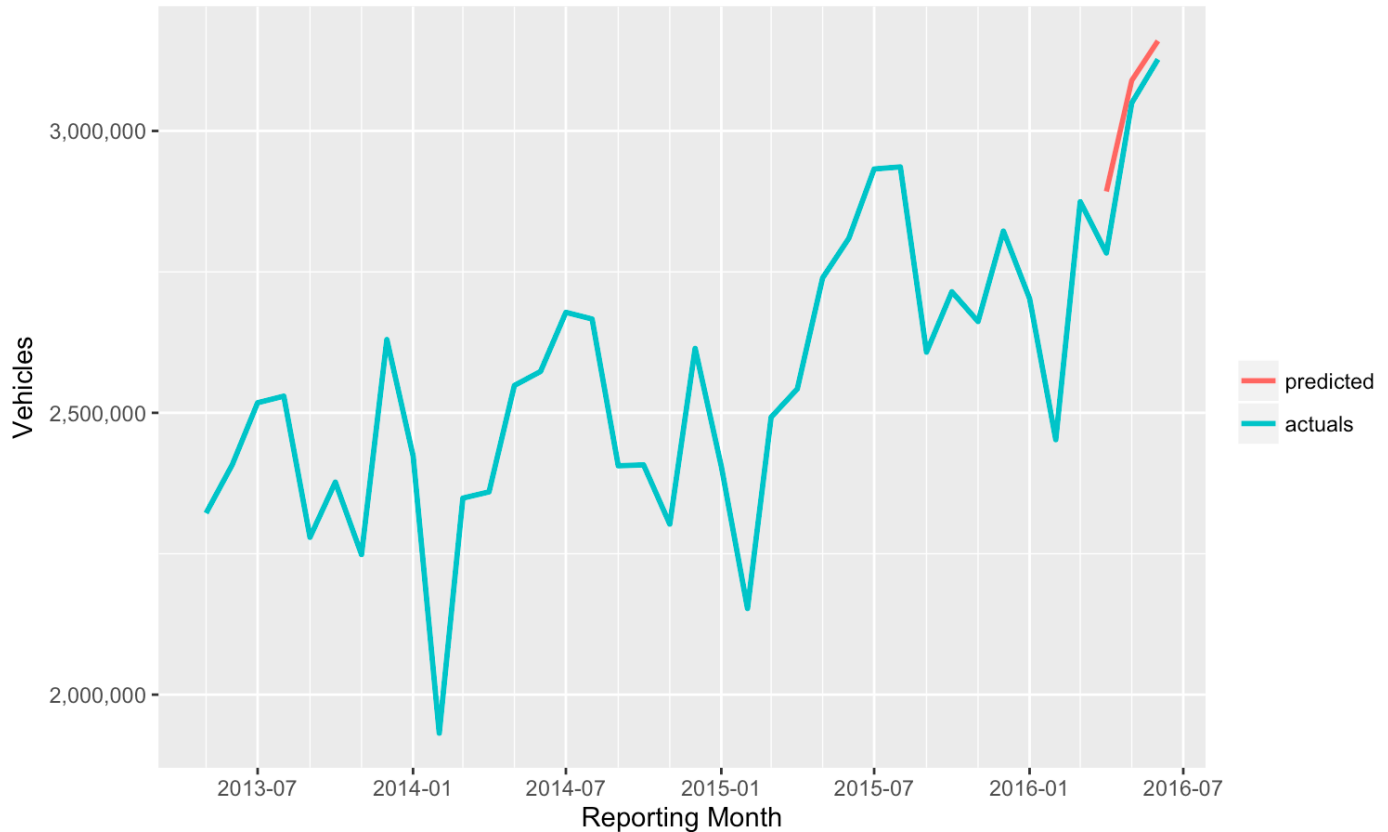
3,026,039

3,293,467

2,955,255

3,364,251

Auto-Arima Validation



model	mae	mape	mse	mpe
Arima	60,558.61	0.0209	4,858,125,254	-0.0209

## 3.4 Model Comparison

We compared our models using the following error metrics:

- Mean Absolute Error
- Mean Absolute Percentage Error
- Mean Squared Error
- Mean Percentage Error

model	mae	mape	mse	mpe
STL 49,	374.81	0.0226	72,397,950	0.00
Holt-Winters	85,048.83	0.03	7,868,504,847	-0.03
Arima 60,	558.61	0.0248	58,125,254	-0.02

Our STL Decomposition model performed the best

## 4 Forecasting

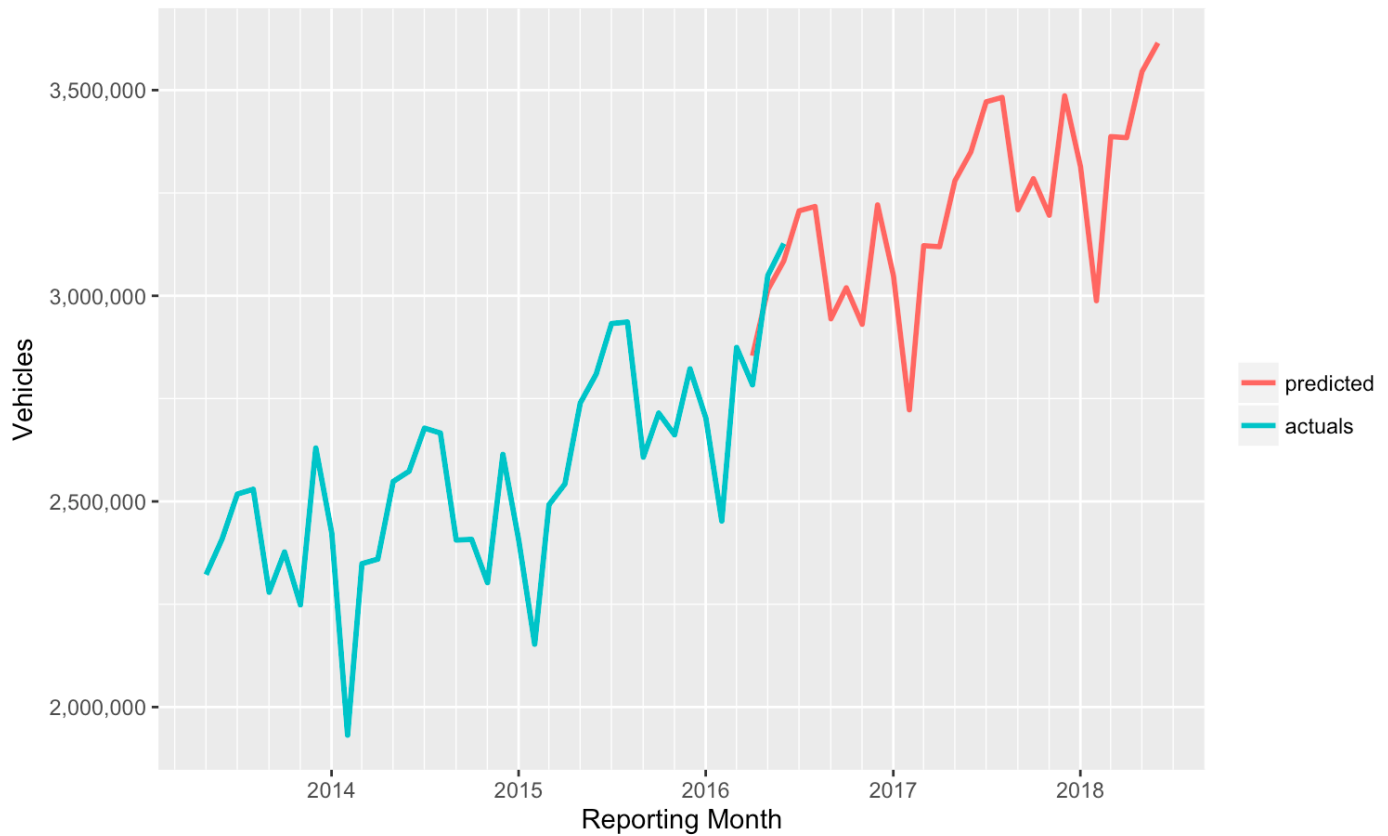
We'll use our STL Decomposition to project LAX ground vehicles 2 years out

	<b>Point.Forecast</b>	<b>Lo.80</b>	<b>Hi.80</b>	<b>Lo.95</b>	<b>Hi.95</b>
Apr 2016	2,854,059	2,781,038	2,927,080	2,742,384	2,965,734
May 2016	3,014,717	2,927,119	3,102,316	2,880,747	3,148,687
Jun 2016	3,084,528	2,984,273	3,184,783	2,931,202	3,237,855
Jul 2016	3,206,524	3,094,877	3,318,171	3,035,774	3,377,273
Aug 2016	3,217,131	3,095,001	3,339,261	3,030,350	3,403,913
Sep 2016	2,943,955	2,812,033	3,075,876	2,742,198	3,145,711
Oct 2016	3,019,492	2,878,325	3,160,659	2,803,595	3,235,389
Nov 2016	2,930,651	2,780,682	3,080,619	2,701,294	3,160,008
Dec 2016	3,220,991	3,062,591	3,379,392	2,978,738	3,463,244
Jan 2017	3,048,465	2,881,945	3,214,985	2,793,794	3,303,135
Feb 2017	2,722,763	2,548,392	2,897,135	2,456,085	2,989,442
Mar 2017	3,121,837	2,939,846	3,303,828	2,843,505	3,400,168
Apr 2017	3,119,221	2,929,815	3,308,628	2,829,549	3,408,894
May 2017	3,279,880	3,083,238	3,476,522	2,979,142	3,580,618
Jun 2017	3,349,691	3,145,973	3,553,408	3,038,132	3,661,250
Jul 2017	3,471,686	3,261,036	3,682,336	3,149,525	3,793,847
Aug 2017	3,482,294	3,264,841	3,699,747	3,149,728	3,814,859
Sep 2017	3,209,117	2,984,977	3,433,257	2,866,325	3,551,909
Oct 2017	3,284,654	3,053,934	3,515,375	2,931,798	3,637,511
Nov 2017	3,195,813	2,958,608	3,433,018	2,833,039	3,558,587
Dec 2017	3,486,154	3,242,552	3,729,755	3,113,598	3,858,710
Jan 2018	3,313,627	3,063,710	3,563,544	2,931,413	3,695,842
Feb 2018	2,987,926	2,731,768	3,244,084	2,596,166	3,379,685
Mar 2018	3,386,999	3,124,669	3,649,329	2,985,799	3,788,199
Apr 2018	3,384,384	3,115,944	3,652,824	2,973,841	3,794,927
May 2018	3,545,042	3,270,551	3,819,533	3,125,245	3,964,840
Jun 2018	3,614,853	3,334,366	3,895,341	3,185,885	4,043,822

<b>reporting_month</b>	<b>value</b>
2016-04-01	2,854,059

2016-05-01	3,014,717
2016-06-01	3,084,528
2016-07-01	3,206,524
2016-08-01	3,217,131
2016-09-01	2,943,955
2016-10-01	3,019,492
2016-11-01	2,930,651
2016-12-01	3,220,991
2017-01-01	3,048,465
2017-02-01	2,722,763
2017-03-01	3,121,837
2017-04-01	3,119,221
2017-05-01	3,279,880
2017-06-01	3,349,691
2017-07-01	3,471,686
2017-08-01	3,482,294
2017-09-01	3,209,117
2017-10-01	3,284,654
2017-11-01	3,195,813
2017-12-01	3,486,154
2018-01-01	3,313,627
2018-02-01	2,987,926
2018-03-01	3,386,999
2018-04-01	3,384,384
2018-05-01	3,545,042
2018-06-01	3,614,853

## LAX Ground Vehicle Forecast

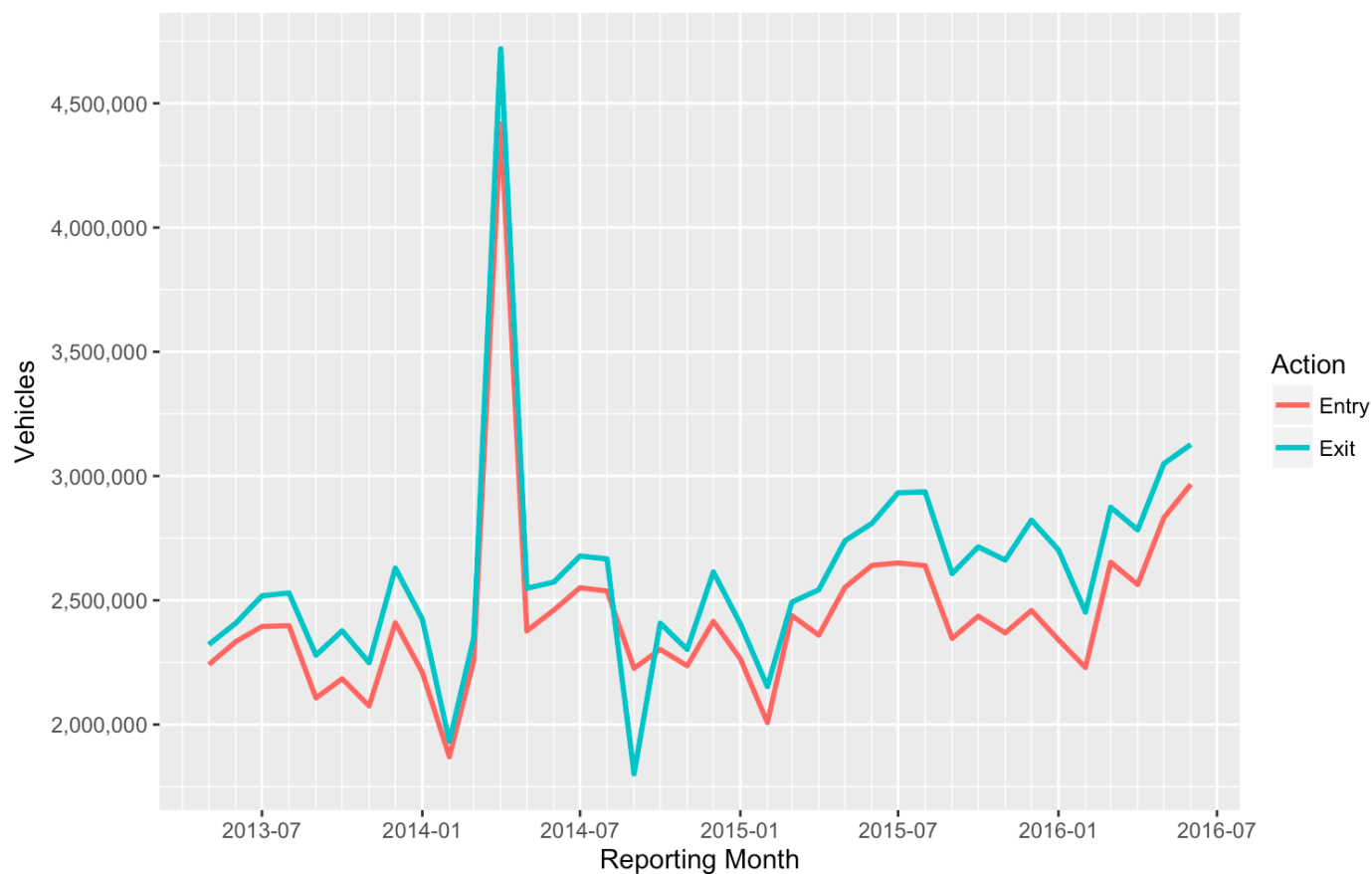


## 5 Appendix

### 5.1 Data Source

Our raw data for LAX Ground Vehicle Traffic Volume came from [www.data.gov](http://www.data.gov). See here (<https://catalog.data.gov/dataset/los-angeles-international-airport-ground-vehicle-traffic-volume-cb231>) for the original data source.

### 5.2 Data Quality Check



We see three odd things about our data, and will do what we can to fix them:

1. Month of 2014-04 has an unusual spike in trip volume
2. Month of 2014-09 is the only month where entries out pace exists
3. Exits outpace entries every month

## 5.2.1 Part 1

Month of 2014-04 has an unusual spike in trip volume.

reporting_month	action	level	vehicles
2014-04-01	Entry	Lower Level	1,027,606
2014-04-01	Entry	Lower Level	1,027,606
2014-04-01	Entry	Upper Level	1,181,556
2014-04-01	Entry	Upper Level	1,181,556
2014-04-01	Exit	Lower Level	1,691,869
2014-04-01	Exit	Lower Level	1,691,869
2014-04-01	Exit	Upper Level	667,872
2014-04-01	Exit	Upper Level	667,872

Investigating our raw data shows dup rows for this month, so we'll go ahead and dedup rows for that month.

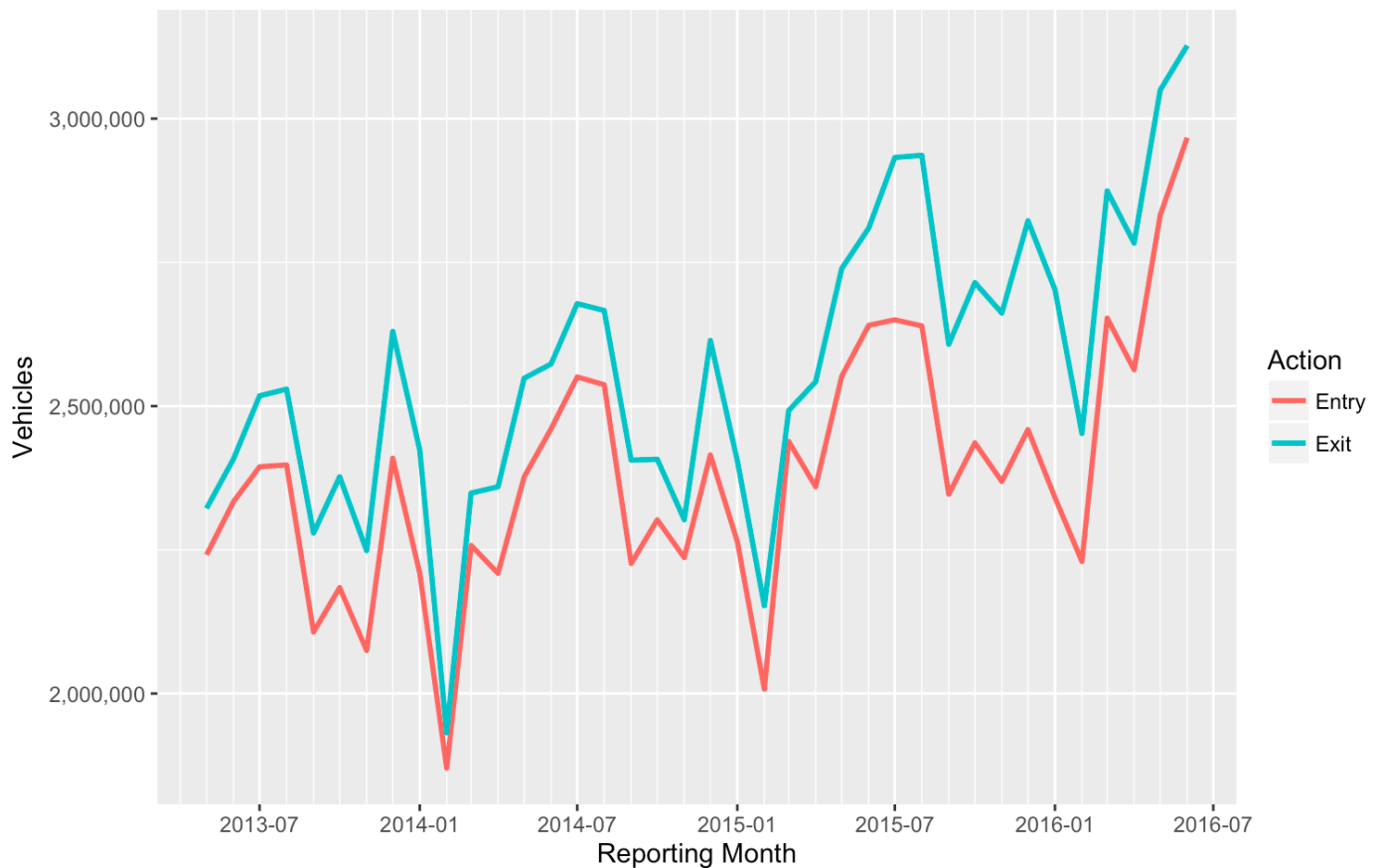


reporting_month	action	level	vehicles
2014-04-01	Entry	Lower Level	1,027,606
2014-04-01	Entry	Upper Level	1,181,556
2014-04-01	Exit	Lower Level	1,691,869
2014-04-01	Exit	Upper Level	667,872

## 5.2.2 Part 2

We see month of 2014-09 is the only month where entries out pace exists.

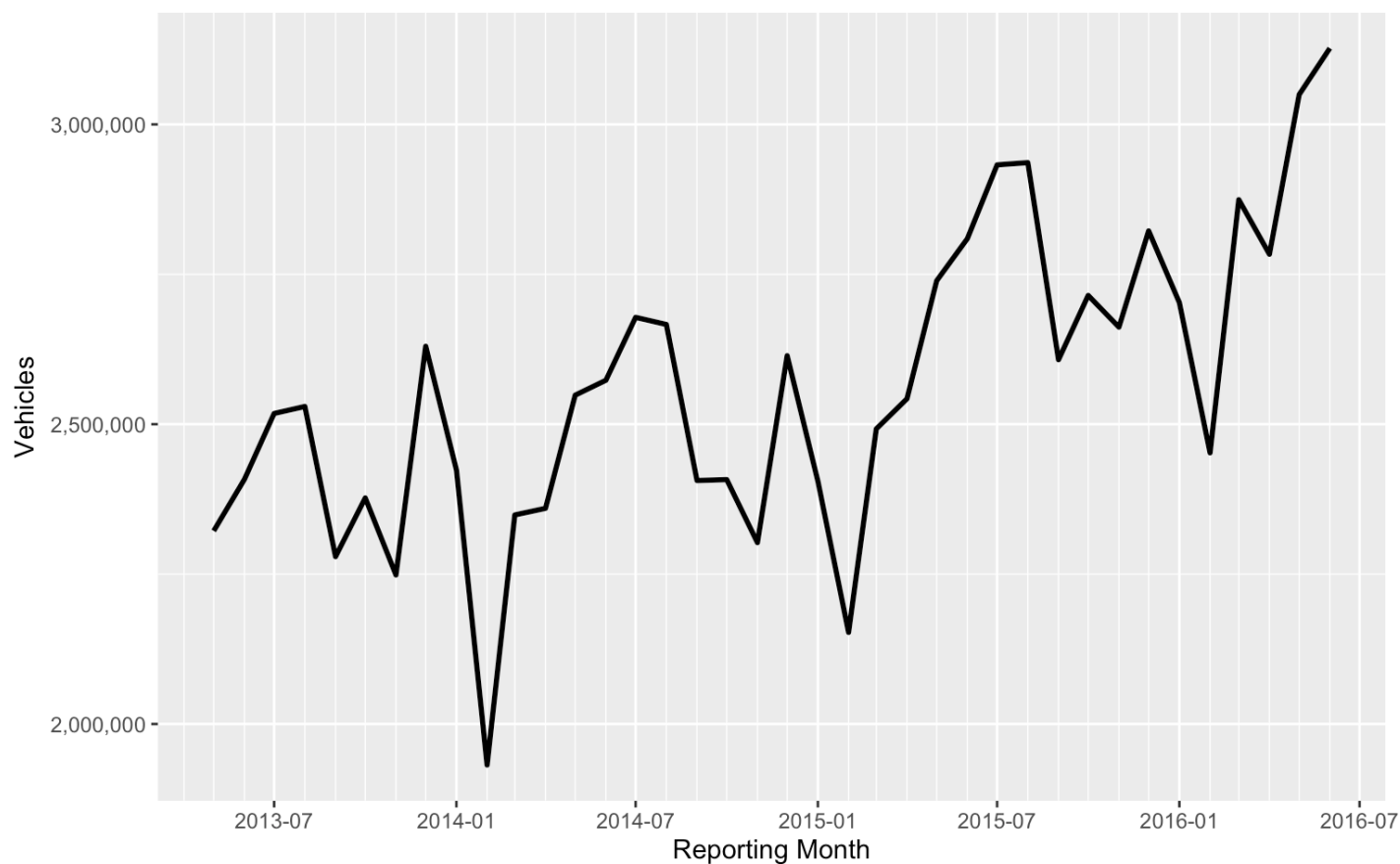
We'll correct for this by editing exits for that month to be the "# of entries in 2014-09" + "average difference between exits and entries".



## 5.2.3 Part 3

Lastly, exits outpace entries every month. In reality, a vehicle that exits had to have entered at some point, and vice versa.

For our analysis, we only need one number per month, so we'll use the maximum of each month's entry or exit.



## 5.3 Code

```
work_dir="/Users/bradychiu/Dropbox/r/lax_ground_vehicle_traffic_volume"
data_dir="data/"
deliverable_dir="deliverables/"
# setwd(work_dir)

package_loader<-function(package_names){
  for(i in package_names){
    if(!i %in% rownames(installed.packages())) install.packages(i, repos="http://cran.r-project.org")
    library(i, character.only=T)
  }
}
package_names<-c("data.table", "dplyr", "forecast", "ggplot2", "knitr", "lubridate", "stats", "stringr", "tidyr", "tseries")
package_loader(package_names)
```

```
get_data<-function(data_file_paths){
  bind_rows(lapply(data_file_paths, fread, na.strings="", stringsAsFactors=F)) %>%
  data.frame()
}

get_table<-function(df,dig=2){
  kable(df, align='r', digits=dig, format.args=list(big.mark=","))
}

# calculate mean absolute error
get_mae<-function(actuals, predicted){
  err<-abs(actuals-predicted)
  return (mean(err))
}

# calculate mean absolute percentage error
get_mape<-function(actuals, predicted){
  err<-abs(actuals-predicted)/actuals
  return (mean(err))
}

# calculate mean squared error
get_mse<-function(actuals, predicted){
  err<-(actuals-predicted)^2
  return(mean(err))
}

# calculate mean percentage error
get_mpe<-function(actuals, predicted){
  err<-(actuals-predicted)/actuals
  return(mean(err))
}
```

```
validation_periods<-3
```

```
# file.remove(file.path(work_dir, data_dir, "lax_ground_vehicle_traffic_volume.Rds"))
if(!file.exists(file.path(work_dir, data_dir, "lax_ground_vehicle_traffic_volume.Rds")))
{
  file_names<-c(
    "Los_Angeles_International_Airport_-_Ground_Vehicle_Traffic_Volume.csv"
  )
  lax_ground_vehicle_traffic_volume<-get_data(file.path(work_dir, data_dir, file_names))
  %>%
    mutate(ReportingMonth=mdy_hms(ReportingMonth, tz="America/Los_Angeles")) %>%
    dplyr::rename(reporting_month=ReportingMonth,
                  action=EntryExit,
                  level=UpperLower,
                  vehicles=TOTAL.VEHICLES) %>%
    arrange(reporting_month, action, level)
  saveRDS(lax_ground_vehicle_traffic_volume, file.path(work_dir, data_dir, "lax_ground_v
ehicle_traffic_volume.Rds"))
}else{
  lax_ground_vehicle_traffic_volume<-readRDS(file.path(work_dir, data_dir, "lax_ground_v
ehicle_traffic_volume.Rds"))
}
```

```
lax_ground_vehicle_traffic_volume %>%
  group_by(reporting_month, action) %>%
  summarize(vehicles=sum(vehicles)) %>%
  ungroup() %>%
  ggplot(aes(x=reporting_month, y=vehicles, color=action, group=action))+
  geom_line(size=1)+
  scale_x_datetime(name="Reporting Month",
                  date_minor_breaks="1 months")+
  scale_y_continuous(name="Vehicles",
                    breaks=seq(0,10000000,500000),
                    labels=format(seq(0,10000000,500000), big.mark=",", scientific=F))+
  scale_color_discrete(name="Action")+
  theme()
```

```
lax_ground_vehicle_traffic_volume %>%
  filter(year(reporting_month)==2014,
         month(reporting_month)==4) %>%
  get_table()
```

```
lax_ground_vehicle_traffic_volume_edit_1<-lax_ground_vehicle_traffic_volume %>%
  unique()

lax_ground_vehicle_traffic_volume_edit_1 %>%
  filter(year(reporting_month)==2014,
         month(reporting_month)==4) %>%
  get_table()
```

```

mean_exit_entry_delta<-lax_ground_vehicle_traffic_volume_edit_1 %>%
  group_by(reporting_month, action) %>%
  summarize(vehicles=sum(vehicles)) %>%
  ungroup() %>%
  spread(action, vehicles) %>%
  mutate(exit_entry_delta=ifelse(Exit>Entry, Exit-Entry, NA)) %>%
  .$exit_entry_delta %>%
  mean(na.rm=T)

lax_ground_vehicle_traffic_volume_edit_2<-lax_ground_vehicle_traffic_volume_edit_1 %>%
  group_by(reporting_month, action) %>%
  summarize(vehicles=sum(vehicles)) %>%
  ungroup() %>%
  spread(action, vehicles) %>%
  mutate(Exit=ifelse(reporting_month==ymd("2014-09-01", tz="America/Los_Angeles"),
Entry+mean_exit_entry_delta, Exit)) %>%
  gather(action, vehicles, -reporting_month)

lax_ground_vehicle_traffic_volume_edit_2 %>%
  ggplot(aes(x=reporting_month, y=vehicles, color=action, group=action))+
  geom_line(size=1)+
  scale_x_datetime(name="Reporting Month",
                    date_minor_breaks="1 months")+
  scale_y_continuous(name="Vehicles",
                     breaks=seq(0,10000000,500000),
                     labels=format(seq(0,10000000,500000), big.mark="," , scientific=F))+
  scale_color_discrete(name="Action")

```

```

lax_ground_vehicle_traffic_volume_cleaned<-lax_ground_vehicle_traffic_volume_edit_2 %>%
  group_by(reporting_month) %>%
  summarize(vehicles=max(vehicles)) %>%
  ungroup()

lax_ground_vehicle_traffic_volume_cleaned %>%
  ggplot(aes(x=reporting_month, y=vehicles))+
  geom_line(size=1)+
  scale_x_datetime(name="Reporting Month",
                    date_minor_breaks="1 months")+
  scale_y_continuous(name="Vehicles",
                     breaks=seq(0,10000000,500000),
                     labels=format(seq(0,10000000,500000), big.mark="," , scientific=F))

```

```

lax_vehicles<-lax_ground_vehicle_traffic_volume_cleaned %>%
  mutate(dataset=ifelse(row_number()<=nrow(.)-validation_periods, "training", "test"))
lax.training<-lax_vehicles %>%
  filter(dataset=="training") %>%
  dplyr::select(-dataset)
lax.test<-lax_vehicles %>%
  filter(dataset=="test") %>%
  dplyr::select(-dataset)

lax_vehicles %>%
  ggplot(aes(x=reporting_month, y=vehicles, color=dataset))+
  geom_line(size=1)+
  ggtitle("Hold Out Data for Validation Testing")+
  scale_x_datetime(name="Reporting Month")+
  scale_y_continuous(name="Vehicles",
                     breaks=seq(-1000000,1000000,250000),
                     labels=format(seq(-1000000,1000000,250000), big.mark=",", scientific=F))

lax.ts12<-ts(lax.training$vehicles, frequency=12, start=c(year(min(lax.training$reporting_month)),
                                                         month(min(lax.training$reporting_month))))
lax.ts12

```

```

lax.training %>%
  mutate(diff1=vehicles-dplyr::lag(vehicles, 1)) %>%
  ggplot(aes(x=reporting_month, y=diff1))+
  geom_line(size=1)+
  ggtitle("LAX Ground Vehicles - I(1)")+
  scale_x_datetime(name="Reporting Month")+
  scale_y_continuous(name="Vehicles",
                     breaks=seq(-1000000,1000000,250000),
                     labels=format(seq(-1000000,1000000,250000), big.mark=",", scientific=F))

```

```

acf(diff(lax.training$vehicles),
     lag.max=sum(!is.na(lax.training$vehicles)))

```

```

# http://www.statosphere.com.au/check-time-series-stationary-r/
Box.test(diff(lax.training$vehicles),
         lag=20,
         type="Ljung-Box")

```

```

adf.test(diff(lax.training$vehicles), alternative="stationary")

```

```

kpss.test(diff(lax.training$vehicles))

```

```
lax.stl<-stl(lax.ts12, s.window="periodic", t.window = 24)
plot(lax.stl)

lax.training %>%
  mutate("Trend"=lax.stl$time.series[,2],
         "Trend + Seasonal"=lax.stl$time.series[,1]+lax.stl$time.series[,2]) %>%
  dplyr::rename(actuals=vehicles) %>%
  gather(metric, value, actuals:`Trend + Seasonal`) %>%
  mutate(metric=factor(metric, levels=c("Trend", "Trend + Seasonal"))) %>%
  filter(metric!="actuals") %>%
  ggplot(aes(x=reporting_month, y=value, color=metric, group=metric))+
  geom_line(size=1)+
  ggtitle("STL Decomposition")+
  scale_x_datetime(name="Reporting Month",
                  date_minor_breaks="2 months")+
  scale_y_continuous(name="Vehicles",
                    breaks=seq(0,10000000,500000),
                    labels=format(seq(0,10000000,500000), big.mark="," , scientific=F))
```

```

lax.training %>%
  mutate("Seasonal + Trend"=lax.stl$time.series[,1]+lax.stl$time.series[,2]) %>%
  dplyr::rename(Actuals=vehicles) %>%
  gather(metric, value, Actuals:`Seasonal + Trend`) %>%
  ggplot(aes(x=reporting_month, y=value, color=metric, group=metric))+
  geom_line(size=1)+
  ggtitle("STL Decomposition vs. Actuals")+
  scale_x_datetime(name="Reporting Month",
                   date_minor_breaks="2 months")+
  scale_y_continuous(name="Vehicles",
                     breaks=seq(0,10000000,500000),
                     labels=format(seq(0,10000000,500000), big.mark=",", scientific=F))

lax.stl.fcast<-data.frame(forecast.stl(lax.stl, h=validation_periods, method="ets"))
lax.stl.fcast %>%
  get_table()

lax.stl.predict<-lax.test %>%
  dplyr::rename(actuals=vehicles) %>%
  mutate(predicted=lax.stl.fcast$Point.Forecast)

lax.training %>%
  dplyr::rename(actuals=vehicles) %>%
  gather(metric, value, -reporting_month) %>%
  bind_rows(lax.stl.predict %>%
            gather(metric, value, -reporting_month)) %>%
  ggplot(aes(x=reporting_month, y=value,
            color=factor(metric,
                        levels=c("predicted", "actuals"))))+
  geom_line(size=1)+
  ggtitle("STL Decomposition Validation")+
  scale_x_datetime(name="Reporting Month",
                   date_minor_breaks="2 months")+
  scale_y_continuous(name="Vehicles",
                     breaks=seq(0,10000000,500000),
                     labels=format(seq(0,10000000,500000), big.mark=",", scientific=F))+
  scale_color_hue(name="")

stl_validation<-data.frame(model="STL",
                           mae=get_mae(lax.stl.predict$actuals, lax.stl.predict$predicted),
                           mape=get_mape(lax.stl.predict$actuals, lax.stl.predict$predicted),
                           mse=get_mse(lax.stl.predict$actuals, lax.stl.predict$predicted),
                           mpe=get_mpe(lax.stl.predict$actuals, lax.stl.predict$predicted),
                           stringsAsFactors=F)

stl_validation %>%
  get_table(4)

forecast_validation<-stl_validation

```



```
# lax.hw<-HoltWinters(lax.ts12, gamma=F) # trend only
lax.hw<-HoltWinters(lax.ts12) # seasonal + trend
lax.hw
```

```
lax.hw.fcast<-data.frame(forecast.HoltWinters(lax.hw, h=validation_periods))
lax.hw.fcast %>%
  get_table()

lax.hw.predict<-lax.test %>%
  dplyr::rename(actuals=vehicles) %>%
  mutate(predicted=lax.hw.fcast$Point.Forecast)

lax.training %>%
  dplyr::rename(actuals=vehicles) %>%
  gather(metric, value, -reporting_month) %>%
  bind_rows(lax.hw.predict %>%
    gather(metric, value, -reporting_month)) %>%
  ggplot(aes(x=reporting_month, y=value,
    color=factor(metric,
      levels=c("predicted", "actuals"))))+
  geom_line(size=1)+
  ggtitle("Holt-Winters Validation")+
  scale_x_datetime(name="Reporting Month",
    date_minor_breaks="2 months")+
  scale_y_continuous(name="Vehicles",
    breaks=seq(0,10000000,500000),
    labels=format(seq(0,10000000,500000), big.mark=",", scientific=F))+
  scale_color_hue(name="")

hw_validation<-data.frame(model="Holt-Winters",
  mae=get_mae(lax.hw.predict$actuals, lax.hw.predict$predicted),
  mape=get_mape(lax.hw.predict$actuals,
lax.hw.predict$predicted),
  mse=get_mse(lax.hw.predict$actuals, lax.hw.predict$predicted),
  mpe=get_mpe(lax.hw.predict$actuals, lax.hw.predict$predicted))

hw_validation %>%
  get_table(4)

forecast_validation<-forecast_validation %>%
  bind_rows(hw_validation)
```

```
lax.autoarima<-auto.arima(lax.ts12, allowdrift=F)
lax.autoarima
```

```

lax.autoarima.fcast<-data.frame(forecast(lax.autoarima, h=validation_periods))
lax.autoarima.fcast %>%
  get_table()

lax.autoarima.predict<-lax.test %>%
  dplyr::rename(actuals=vehicles) %>%
  mutate(predicted=lax.autoarima.fcast$Point.Forecast)

lax.training %>%
  dplyr::rename(actuals=vehicles) %>%
  gather(metric, value, -reporting_month) %>%
  bind_rows(lax.autoarima.predict %>%
    gather(metric, value, -reporting_month)) %>%
  ggplot(aes(x=reporting_month, y=value,
    color=factor(metric,
      levels=c("predicted", "actuals"))))+
  geom_line(size=1)+
  ggtitle("Auto-Arima Validation")+
  scale_x_datetime(name="Reporting Month",
    date_minor_breaks="2 months")+
  scale_y_continuous(name="Vehicles",
    breaks=seq(0,10000000,500000),
    labels=format(seq(0,10000000,500000), big.mark=",", scientific=F))+
  scale_color_hue(name="")

arima_validation<-data.frame(model="Arima",
  mae=get_mae(lax.autoarima.predict$actuals, lax.autoarima.pr
edict$predicted),
  mape=get_mape(lax.autoarima.predict$actuals, lax.autoarima.
predict$predicted),
  mse=get_mse(lax.autoarima.predict$actuals, lax.autoarima.pr
edict$predicted),
  mpe=get_mpe(lax.autoarima.predict$actuals, lax.autoarima.pr
edict$predicted))

arima_validation %>%
  get_table(4)

forecast_validation<-forecast_validation %>%
  bind_rows(arima_validation)

```