Turnover analysis and prediction (for pdf)

November 11, 2018

```
In [1]: import matplotlib.pyplot as plt
    import numpy as np
    import pandas as pd

# https://stackoverflow.com/questions/21137150/format-suppress-scientific-notation-from
# pandas print without 'e'
    pd.set_option('display.float_format', lambda x: '%.2f' % x)

# style of plots is 'ggplot'
    plt.style.use('ggplot')

1 Loading (pandas)
In [2]: # https://ru.stackoverflow.com/questions/769110/pandas-%D0%BF%D1%80%D0%B8-%D1%87%D1%82
    # 'decimal' is about ',' and '.' in numbers
    df = pd.read_csv('orders_st.csv', sep=';', decimal=',')
    print((df.info()))
```

```
print((df.info()))
       print((df.describe()))
       df.head()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 2851174 entries, 0 to 2851173
Data columns (total 4 columns):
id o
         int64
id_u
         int64
o_date
         object
         float64
price
dtypes: float64(1), int64(2), object(1)
memory usage: 87.0+ MB
None
            id_o
                      id_u
                                         price
count 2851174.00 2851174.00
                                    2851174.00
mean 3109378.45 1899114.02
                                 1888562486.56
std
     2263497.69 1771364.72
                              3188914143473.47
          129.00
                      0.00
                                      -1605.10
min
25% 1034214.75 425886.50
                                        576.80
```

```
50%
     2787853.00 1310122.00
                                       1084.30
75%
     5061009.75 3069821.00
                                       1934.80
     7488720.00 6455922.00 5384615384615380.00
max
Out [2]:
          id_o id_u
                                   o date
                                            price
            129
                   1 26.04.2013 15:33:35 1029.00
       1
           130
                 155 26.04.2013 16:14:06 140.00
       2
                   1 26.04.2013 16:43:30 463.40
           131
       3
          132
                   1 26.04.2013 17:20:17 663.60
        4
           133
                   1 29.04.2013 12:00:02 1739.50
```

2 Lossless compression

131

```
In [3]: # https://stackoverflow.com/questions/15891038/change-data-type-of-columns-in-pandas
        # change numeric types to more compact types
        df['id_o'] = pd.to_numeric(df['id_o'], downcast='unsigned')
        df['id_u'] = pd.to_numeric(df['id_u'], downcast='unsigned')
        print((df.info()))
        print((df.describe()))
        df.head()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 2851174 entries, 0 to 2851173
Data columns (total 4 columns):
          uint32
id_o
id_u
          uint32
o_date
          object
price
          float64
dtypes: float64(1), object(1), uint32(2)
memory usage: 65.3+ MB
None
            id o
                       id u
                                          price
count 2851174.00 2851174.00
                                     2851174.00
mean 3109378.45 1899114.02
                                  1888562486.56
      2263497.69 1771364.72
                               3188914143473.47
std
min
          129.00
                                       -1605.10
25%
     1034214.75 425886.50
                                         576.80
50%
     2787853.00 1310122.00
                                        1084.30
75%
     5061009.75 3069821.00
                                        1934.80
max
     7488720.00 6455922.00 5384615384615380.00
Out[3]:
           id_o id_u
                                    o_date
                                             price
           129
                    1 26.04.2013 15:33:35 1029.00
            130
        1
                  155 26.04.2013 16:14:06 140.00
```

1 26.04.2013 16:43:30 463.40

```
3 132 1 26.04.2013 17:20:17 663.60
4 133 1 29.04.2013 12:00:02 1739.50
```

3 Delete 2013 year

```
In [4]: # https://pandas.pydata.org/pandas-docs/version/0.22/generated/pandas.Series.str.conta
        # search indexes of rows in column 'o_date' wirh regexp '2013'
        rows_with_2013 = df[df['o_date'].str.contains('2013')].index
        # check first year is 2013
        df.head(len(rows_with_2013) + 2)
Out [4]:
                        id_u
                id_o
                                            o_date
                                                       price
                  129
        0
                              26.04.2013 15:33:35
                                                     1029.00
        1
                  130
                         155
                              26.04.2013 16:14:06
                                                      140.00
        2
                  131
                              26.04.2013 16:43:30
                                                      463.40
        3
                  132
                              26.04.2013 17:20:17
                                                      663.60
        4
                           1 29.04.2013 12:00:02
                  133
                                                    1739.50
        5
                  134
                          44 16.05.2013 14:08:45
                                                      743.40
        6
                  135
                           1 16.05.2013 16:23:53
                                                    5439.00
        7
                  137
                         160 16.05.2013 23:07:46
                                                      969.50
        8
                  138
                               17.05.2013 9:42:44 12035.10
                         176 22.05.2013 16:28:47
        9
                  141
                                                      576.80
        10
                  142
                         179
                              23.05.2013 14:32:09
                                                      355.60
                  143
                         180 23.05.2013 14:35:29
        11
                                                      527.80
        12
                  144
                         181
                              26.05.2013 12:48:48
                                                     1120.00
                           1 28.05.2013 12:26:20 15847.30
        13
                  145
        14
                  146
                           1 28.05.2013 12:28:25
                                                     4415.60
        15
                  148
                         194 30.05.2013 16:44:05
                                                      877.80
        16
                  149
                         194
                              03.06.2013 13:59:28
                                                      259.00
        17
                  150
                         203
                              04.06.2013 17:22:41
                                                    6127.80
        18
                  151
                         204
                              04.06.2013 18:12:11
                                                     1260.00
        19
                         209
                              05.06.2013 17:08:56
                                                     1955.10
                  152
        20
                  153
                         219
                              07.06.2013 14:29:08
                                                     4415.60
        21
                  154
                         159
                              07.06.2013 16:33:58
                                                     4415.60
        22
                  155
                         220
                              07.06.2013 18:21:46
                                                     2267.30
        23
                  156
                         222
                              08.06.2013 16:35:03
                                                     1820.00
        24
                  157
                         223
                              08.06.2013 18:15:39
                                                     1491.70
        25
                  158
                         226
                              08.06.2013 22:45:23
                                                      711.20
        26
                  160
                         240
                               11.06.2013 1:14:20
                                                      963.90
        27
                  161
                         244
                             11.06.2013 13:22:25
                                                      991.20
        28
                  162
                         245
                              11.06.2013 15:25:57
                                                     2945.60
        29
                  163
                         160
                              11.06.2013 18:22:52
                                                      835.10
                  . . .
                         . . .
        32339
               33934
                       66341
                               31.12.2013 0:57:15
                                                     1933.40
        32340
               33935
                       66343
                               31.12.2013 1:50:56
                                                     1383.20
        32341
               33936
                       65594
                               31.12.2013 2:51:06
                                                    1617.70
```

```
32348 33943 66355 31.12.2013 10:53:03
                                                 1712.90
       32349 33944 66356 31.12.2013 11:43:06
                                                  565.60
       32350 33945 11508 31.12.2013 11:47:39
                                                  348.60
       32351 33946 66357 31.12.2013 11:55:06
                                                 1087.80
       32352 33947
                    66361 31.12.2013 12:34:15
                                                  657.30
       32353 33948
                    66362 31.12.2013 12:53:58
                                                 1660.40
                     66364 31.12.2013 12:55:33
       32354 33949
                                                  807.80
                     66365 31.12.2013 13:02:12
       32355 33950
                                                 3887.80
                     66371 31.12.2013 14:17:23
       32356
              33951
                                                 1696.10
                    65713 31.12.2013 15:02:53
       32357 33952
                                                 1502.90
       32358 33953
                     66376 31.12.2013 15:05:44
                                                 2436.70
       32359 33954
                      6324 31.12.2013 15:20:23
                                                  226.10
       32360 33955
                    65594 31.12.2013 15:36:24
                                                 1659.00
       32361 33956
                    66379 31.12.2013 16:15:11
                                                 1481.20
       32362 33957
                     66074 31.12.2013 16:33:21
                                                 1389.50
       32363 33958 42542 31.12.2013 18:06:37
                                                  608.30
       32364 33959 48690 31.12.2013 18:40:32
                                                 3467.80
       32365 33960 66382 31.12.2013 19:54:35
                                                 1233.40
       32366 33961
                     65512 31.12.2013 22:45:34
                                                 1696.10
       32367
              33962
                     66388
                             01.01.2014 6:26:10
                                                 2893.10
                     66400 01.01.2014 12:38:26
       32368
              33963
                                                  560.00
        [32369 rows x 4 columns]
In [5]: # http://qaru.site/questions/15871022/delete-pandas-df-row-using-mask-based-on-the-las
        \# https://pandas.pydata.org/pandas-docs/stable/generated/pandas.DataFrame.reset_index.
        # drop rows with '2013' and reset index
       df.drop(rows_with_2013, inplace=True)
       df.reset_index(inplace=True, drop=True)
       print((df.info()))
       print((df.describe()))
       df.head()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 2818807 entries, 0 to 2818806
Data columns (total 4 columns):
id_o
         uint32
id u
         uint32
o_date
         object
price
         float64
dtypes: float64(1), object(1), uint32(2)
```

32347

32344 33939

32346 33941

33937

32343 33938 66347

32345 33940 66351

58751

66348

31.12.2013 4:21:13

31.12.2013 5:09:44

31.12.2013 5:19:44

31.12.2013 8:32:41

43972 31.12.2013 10:24:57

33942 66354 31.12.2013 10:34:04

3515.40

4323.90

1016.40

1696.10 3467.80

```
memory usage: 64.5+ MB
None
            id_o
                       id_u
                                  price
count 2818807.00 2818807.00 2818807.00
     3144883.47 1920443.91
                                1709.89
      2251933.61 1770220.57
std
                                2506.41
min
        33962.00
                               -1605.10
25%
      1088052.50 440634.00
                                 576.10
50%
      2829083.00 1334140.00
                                1082.90
75%
      5091384.50 3097147.00
                                1934.80
      7488720.00 6455922.00
                             630074.90
max
Out [5]:
            id_o
                   id_u
                                       o_date
                                                price
        0
           33962
                  66388
                          01.01.2014 6:26:10 2893.10
           33963
                  66400
                         01.01.2014 12:38:26 560.00
          33964
                  66403
                         01.01.2014 13:02:34 4415.60
           33965
                  66407
                         01.01.2014 13:47:19 1841.70
           33966
                  66408
                         01.01.2014 14:07:46 845.60
   Filtration (negative prices)
In [6]: # check negative numbers or 0 in 'price'
        negative_price = df[df['price'] <= 0]</pre>
        negative_price
Out [6]:
                    id_o
                              id_u
                                                  o_date
                                                            price
        308699
                  386407
                            155823 14.04.2015 14:40:48
                                                             0.00
                                    20.04.2015 14:06:09
        315358
                  393066
                            390698
                                                             0.00
                  820384
                            189642
                                    22.10.2015 20:26:36
                                                            -1.40
        583765
                            447755
        687207
                 1049151
                                     01.12.2015 8:35:40
                                                             0.00
        735608
                 1155915
                            471946 17.12.2015 23:56:55 -1605.10
        735609
                 1155918
                            471946 17.12.2015 23:56:56
                                                           -90.30
        847707
                 1401600
                            272316
                                    20.02.2016 12:27:58
                                                            -2.10
                                    13.04.2016 15:52:49
        948985
                 1615909
                            926637
                                                             0.00
        954212
                 1627392
                            428359
                                    15.04.2016 10:13:30
                                                           -10.50
        1024881
                 1784326
                            215957
                                    23.05.2016 19:41:56
                                                             0.00
                 1785877
                                     24.05.2016 6:08:31
        1025522
                            222822
                                                           -13.30
        1026802
                 1788679
                          1299090
                                    24.05.2016 13:19:52
                                                             0.00
        1029982
                 1795945
                            219291
                                    24.05.2016 20:11:24
                                                             0.00
        1072560
                 1909788
                          1516077
                                    15.06.2016 19:52:32
                                                             0.00
                            148205
                                    15.06.2016 20:36:53
        1072655
                 1910028
                                                             0.00
        1073125
                 1911224
                            222993
                                    15.06.2016 23:29:51
                                                             0.00
                                    16.06.2016 12:07:03
        1073902
                 1913217
                           1516077
                                                             0.00
        1074633
                 1915034
                            222993
                                    16.06.2016 17:10:59
                                                             0.00
```

1075761

1076899

1917944

1917974

1920959

1538592

1538592

1370859 17.06.2016 20:10:29

17.06.2016 9:33:52

17.06.2016 9:41:55

0.00

0.00

```
0.00
        1077678 1922922
                           503770 18.06.2016 10:30:57
                1923020
                           186744 18.06.2016 10:52:59
                                                           0.00
        1077717
        1077734 1923060
                           797349 18.06.2016 11:04:31
                                                           0.00
                           469751 18.06.2016 13:22:15
        1077954 1923605
                                                           0.00
                1923899
                          1538592 18.06.2016 14:20:23
                                                           0.00
        1078068
        1078244 1924346
                           469751 18.06.2016 16:12:51
                                                           0.00
        1078261
                1924391
                          1512744 18.06.2016 16:18:35
                                                           0.00
        1079000 1926315
                                    19.06.2016 0:44:08
                                                           0.00
                           390645
        1079008 1926333
                           390645
                                    19.06.2016 1:01:23
                                                           0.00
                                                           0.00
        1079015
               1926351
                           390645
                                    19.06.2016 1:09:43
                          1598373 19.06.2016 15:47:43
                                                           0.00
        1079741
                1928217
                           504534 19.06.2016 19:46:17
        1080084
                1929096
                                                           0.00
        1080446
                1930028
                           453428 19.06.2016 23:46:34
                                                           0.00
        1080793
                1930895
                           503770
                                    20.06.2016 9:57:33
                                                           0.00
        1080800
                1930910
                           503770 20.06.2016 10:03:40
                                                           0.00
        1081309
                1932257
                           873550 20.06.2016 14:18:20
                                                           0.00
        1081312 1932263
                           873550 20.06.2016 14:20:04
                                                           0.00
        1092468 1958901
                           209907 23.06.2016 10:58:30
                                                           0.00
        1092822 1959825
                           139548 23.06.2016 12:40:06
                                                           0.00
        1092843 1959888
                           139548 23.06.2016 12:45:45
                                                           0.00
                              175
                                   23.06.2016 12:51:14
        1092855
               1959924
                                                           0.00
        1104860
               1993533
                           777072 30.06.2016 23:20:54
                                                           0.00
                           73149 11.08.2016 14:59:33
        1181659 2219955
                                                         -25.90
        1207485 2288917
                           225869 23.08.2016 11:40:29
                                                           0.00
        1578146 3360763
                          2682535 16.12.2016 21:38:42
                                                           0.00
        1943561 4489341
                          1292160 26.04.2017 19:34:33
                                                          -0.70
        2357771 5832513
                         4854405 17.10.2017 19:55:19
                                                        -142.10
                          3764611
                                   26.12.2017 15:26:25
                                                           0.00
        2641822 6895681
        2772225
                7322035
                          3764611 04.02.2018 20:12:25
                                                           0.00
        2797767
                7412173
                         3764611 12.02.2018 15:22:55
                                                           0.00
In [7]: # drop rows with negative price and reset index
        df.drop(negative_price.index, inplace=True)
        df.reset_index(inplace=True, drop=True)
        print((df.info()))
        print((df.describe()))
        df.head()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 2818755 entries, 0 to 2818754
Data columns (total 4 columns):
id o
          uint32
id u
          uint32
o_date
          object
price
          float64
dtypes: float64(1), object(1), uint32(2)
```

1922886

503770 18.06.2016 10:25:23

```
None
            id_o
                       id_u
                                price
count 2818755.00 2818755.00 2818755.00
mean 3144900.19 1920462.33
                               1709.92
     2251942.24 1770225.85
                               2506.42
std
min
        33962.00
                       0.00
                                  0.70
25%
     1088029.50 440634.00
                                576.10
50%
     2829134.00 1334163.00
                               1082.90
75%
     5091412.50 3097187.00
                               1934.80
     7488720.00 6455922.00 630074.90
max
Out[7]:
            id_o
                   id_u
                                      o_date
                                               price
         33962 66388
                        01.01.2014 6:26:10 2893.10
        1 33963 66400 01.01.2014 12:38:26 560.00
        2 33964 66403 01.01.2014 13:02:34 4415.60
        3 33965 66407 01.01.2014 13:47:19 1841.70
        4 33966 66408 01.01.2014 14:07:46 845.60
   Lossless compression
In [8]: # https://stackoverflow.com/questions/15891038/change-data-type-of-columns-in-pandas
        # change 'price' to more compact dtype
        df['price'] = pd.to_numeric(df['price'], downcast='float')
        print((df.info()))
        print((df.describe()))
        df.head()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 2818755 entries, 0 to 2818754
Data columns (total 4 columns):
id o
         uint32
id u
         uint32
o_date
         object
price
         float32
dtypes: float32(1), object(1), uint32(2)
memory usage: 53.8+ MB
None
            id_o
                       id_u
                                 price
count 2818755.00 2818755.00 2818755.00
mean 3144900.19 1920462.33
                               1709.75
     2251942.24 1770225.85
                               2501.63
std
        33962.00
                       0.00
                                  0.70
min
25%
     1088029.50 440634.00
                                576.10
50%
     2829134.00 1334163.00
                               1082.90
```

memory usage: 64.5+ MB

75%

5091412.50 3097187.00

```
      Out[8]:
      id_o
      id_u
      o_date
      price

      0
      33962
      66388
      01.01.2014
      6:26:10
      2893.10

      1
      33963
      66400
      01.01.2014
      12:38:26
      560.00

      2
      33964
      66403
      01.01.2014
      13:02:34
      4415.60

      3
      33965
      66407
      01.01.2014
      13:47:19
      1841.70

      4
      33966
      66408
      01.01.2014
      14:07:46
      845.60
```

6 Filtration (outliers)

```
In [9]: # https://pandas.pydata.org/pandas-docs/stable/generated/pandas.Series.quantile.html
        # calculate quantile of 'price'
        alpha1 = 0.3173
        alpha2 = 0.0455
        alpha3 = 0.0027
        quantile_of_price = df['price'].quantile(1 - alpha3)
        print(quantile_of_price)
        indexes_with_big_price = df[df['price'] > quantile_of_price]
        indexes_with_big_price['price'].count()
18195.099609375
Out[9]: 7601
In [10]: # drop rows with outliers in 'price' and reset index
         # df.drop(indexes_with_big_price.index, inplace=True)
         # df.reset_index(inplace=True, drop=True)
         print((df.info()))
         print((df.describe()))
         df.head()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 2818755 entries, 0 to 2818754
Data columns (total 4 columns):
id_o
         uint32
          uint32
id u
o_date
          object
          float32
price
dtypes: float32(1), object(1), uint32(2)
memory usage: 53.8+ MB
None
            id_o
                       id_u
                                 price
```

```
count 2818755.00 2818755.00 2818755.00
     3144900.19 1920462.33
                              1709.75
mean
     2251942.24 1770225.85
                              2501.63
std
        33962.00
                      0.00
                                 0.70
min
25%
     1088029.50 440634.00
                               576.10
50%
     2829134.00 1334163.00
                              1082.90
75%
     5091412.50 3097187.00
                              1934.80
max
     7488720.00 6455922.00 630074.88
Out[10]:
            id o
                   id u
                                      o date
                                               price
        0 33962
                  66388
                          01.01.2014 6:26:10 2893.10
        1 33963 66400 01.01.2014 12:38:26 560.00
        2 33964
                  66403 01.01.2014 13:02:34 4415.60
        3 33965
                  66407 01.01.2014 13:47:19 1841.70
        4 33966
                  66408 01.01.2014 14:07:46 845.60
```

7 Extracting data (year, month, type of order)

```
In [11]: # https://stackoverflow.com/questions/26763344/convert-pandas-column-to-datetime
         # https://pandas.pydata.org/pandas-docs/stable/generated/pandas.to_datetime.html
         # https://docs.python.org/3/library/datetime.html#strftime-and-strptime-behavior
         # change df['o_date'] to datetime64 type
         df['o_date'] = pd.to_datetime(df['o_date'], format='%d.%m.%Y %H:%M:%S')
         print((df.info()))
         print((df.describe()))
         df.head()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 2818755 entries, 0 to 2818754
Data columns (total 4 columns):
id_o
          uint32
id u
          uint32
o_date
          datetime64[ns]
          float32
price
dtypes: datetime64[ns](1), float32(1), uint32(2)
memory usage: 53.8 MB
None
            id o
                       id u
                                 price
count 2818755.00 2818755.00 2818755.00
mean 3144900.19 1920462.33
                               1709.75
      2251942.24 1770225.85
                               2501.63
std
        33962.00
                       0.00
                                  0.70
min
25%
      1088029.50 440634.00
                                576.10
50%
      2829134.00 1334163.00
                               1082.90
75%
      5091412.50 3097187.00
                               1934.80
```

```
Out[11]:
                    id_u
             id_o
                                      o\_date
                                               price
        0 33962 66388 2014-01-01 06:26:10 2893.10
         1 33963
                  66400 2014-01-01 12:38:26 560.00
         2 33964 66403 2014-01-01 13:02:34 4415.60
         3 33965
                  66407 2014-01-01 13:47:19 1841.70
         4 33966 66408 2014-01-01 14:07:46 845.60
In [12]: # https://stackoverflow.com/questions/13648774/get-year-month-or-day-from-numpy-datet
         # extracting year and month from 'o_date'
         df['year'] = df['o_date'].apply(lambda x: x.year)
        df['month'] = df['o_date'].apply(lambda x: x.month)
        df['year'] = pd.to_numeric(df['year'], downcast='unsigned')
         df['month'] = pd.to_numeric(df['month'], downcast='unsigned')
        print((df.info()))
        print((df.describe()))
        df.head()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 2818755 entries, 0 to 2818754
Data columns (total 6 columns):
id o
          uint32
id u
          uint32
o date
          datetime64[ns]
price
          float32
          uint16
year
month
          uint8
dtypes: datetime64[ns](1), float32(1), uint16(1), uint32(2), uint8(1)
memory usage: 61.8 MB
None
            id o
                       id_u
                                 price
                                                       month
                                             year
count 2818755.00 2818755.00 2818755.00 2818755.00 2818755.00
mean 3144900.19 1920462.33
                               1709.75
                                          2016.13
                                                        7.14
std
      2251942.24 1770225.85
                               2501.63
                                             1.04
                                                        3.73
min
        33962.00
                       0.00
                                  0.70
                                          2014.00
                                                        1.00
25%
     1088029.50 440634.00
                                576.10
                                          2015.00
                                                        4.00
50%
     2829134.00 1334163.00
                               1082.90
                                          2016.00
                                                        8.00
75%
     5091412.50 3097187.00
                               1934.80
                                          2017.00
                                                       11.00
max
     7488720.00 6455922.00 630074.88
                                          2018.00
                                                       12.00
Out[12]:
                                               price year month
             id_o
                    id_u
                                      o_date
        0 33962 66388 2014-01-01 06:26:10 2893.10 2014
                                                                1
         1 33963 66400 2014-01-01 12:38:26 560.00 2014
                                                                1
```

2 33964 66403 2014-01-01 13:02:34 4415.60 2014

```
3 33965 66407 2014-01-01 13:47:19 1841.70 2014
         4 33966 66408 2014-01-01 14:07:46 845.60 2014
                                                               1
In [13]: # dict for 'order_checking'
         # dict remembers id_u that have already been mentioned
        memory_dict = {}
         # check that the order is secondary
         def order_checking(id_u):
             if id u in memory dict:
                return True
            else:
                memory_dict[id_u] = True
                return False
         # extracting type of order (primary or secondary)
         # primary == False
         # secondary == True
        df['type_of_order'] = df['id_u'].apply(order_checking)
        print((df.info()))
        print((df.describe()))
        df.head()
<class 'pandas.core.frame.DataFrame'>
RangeIndex: 2818755 entries, 0 to 2818754
Data columns (total 7 columns):
id_o
                uint32
id_u
                uint32
o_date
                datetime64[ns]
                float32
price
                uint16
year
month
                uint8
                bool
type_of_order
dtypes: bool(1), datetime64[ns](1), float32(1), uint16(1), uint32(2), uint8(1)
memory usage: 64.5 MB
None
            id o
                      id_u
                                price
                                                      month
                                            year
count 2818755.00 2818755.00 2818755.00 2818755.00
mean 3144900.19 1920462.33
                              1709.75
                                         2016.13
                                                       7.14
std
     2251942.24 1770225.85
                              2501.63
                                            1.04
                                                       3.73
                                                       1.00
min
       33962.00
                      0.00
                                 0.70
                                         2014.00
25%
    1088029.50 440634.00
                               576.10
                                         2015.00
                                                       4.00
50%
     2829134.00 1334163.00
                              1082.90
                                         2016.00
                                                       8.00
75%
    5091412.50 3097187.00
                              1934.80
                                       2017.00
                                                      11.00
```

```
Out[13]:
            id_o
                   id_u
                                    o_date
                                             price year month type_of_order
        0 33962 66388 2014-01-01 06:26:10 2893.10
                                                   2014
                                                             1
                                                                        False
        1 33963 66400 2014-01-01 12:38:26 560.00 2014
                                                                        False
                                                             1
        2 33964 66403 2014-01-01 13:02:34 4415.60 2014
                                                             1
                                                                        False
        3 33965 66407 2014-01-01 13:47:19 1841.70 2014
                                                                        False
        4 33966 66408 2014-01-01 14:07:46 845.60 2014
                                                                        False
```

8 Create pivot table (pandas)

Out[14]:	ut[14]:		sum		len		mean	
	type_of_order		False	True	False	True	False	True
	year month							
	2014	1	6423418.50	2032559.88	4252.00	1417.00	1510.68	1434.41
		2	8451002.00	3960493.50	5059.00	2462.00	1670.49	1608.65
		3	14074470.00	5820574.00	7843.00	3348.00	1794.53	1738.52
		4	16400423.00	6907740.50	9221.00	4131.00	1778.59	1672.17
		5	20539852.00	6420844.50	11037.00	4054.00	1861.00	1583.83
		6	20957374.00	6727202.50	10222.00	4127.00	2050.22	1630.05
		7	21804286.00	8517702.00	11341.00	4980.00	1922.61	1710.38
		8	22223320.00	9624635.00	11464.00	5530.00	1938.53	1740.44
		9	22448120.00	10557109.00	11895.00	6731.00	1887.19	1568.43
		10	24694082.00	12879703.00	13326.00	8331.00	1853.08	1546.00
		11	34954440.00	17306228.00	20268.00	11620.00	1724.61	1489.35
		12	61015552.00	22865338.00	32804.00	14799.00	1860.00	1545.06
	2015	1	24514220.00	16835278.00	12966.00	11400.00	1890.65	1476.78
		2	21557034.00	13505176.00	10885.00	9161.00	1980.43	1474.20
		3	32331540.00	19133576.00	16108.00	12093.00	2007.17	1582.20
		4	35679052.00	25908756.00	18890.00	16933.00	1888.78	1530.07
		5	35957504.00	26613584.00	19417.00	17992.00	1851.86	1479.19
		6	32579852.00	27272084.00	17231.00	18820.00	1890.77	1449.10
		7	34647104.00	31175280.00	21313.00	25406.00	1625.63	1227.08
		8	31613558.00	29812126.00	18334.00	22280.00	1724.31	1338.07
		9	32533032.00	35137752.00	20479.00	28248.00	1588.60	1243.90

```
10
               47044912.00
                            48897904.00 27908.00 35255.00 1685.71 1386.98
               63512740.00 63003668.00 38201.00 47453.00 1662.59 1327.71
     11
     12
               68728160.00
                            55910324.00 43158.00 41192.00 1592.48 1357.31
2016 1
                            37100144.00 20533.00 26003.00 1819.67 1426.76
               37363248.00
                            38348920.00 19490.00 25585.00 1799.81 1498.88
     2
               35078232.00
     3
                            46138320.00 25496.00 34020.00 1666.93 1356.21
               42500080.00
     4
               48771428.00
                            58423036.00 26871.00 40861.00 1815.02 1429.80
     5
               37647688.00
                            45898736.00 20844.00 33838.00 1806.16 1356.43
     6
                            48972796.00 23158.00 36787.00 1761.54 1331.25
               40793704.00
     7
               41407548.00
                            45674416.00 22859.00 34365.00 1811.43 1329.10
     8
                            60697256.00 26213.00 40961.00 1780.54 1481.83
               46673332.00
     9
                           62459340.00 29232.00 40911.00 1887.93 1526.71
               55187888.00
     10
               78635816.00 84179952.00 40390.00 49366.00 1946.91 1705.22
              101677168.00 95775288.00 57243.00 58037.00 1776.24 1650.25
     11
     12
              106247248.00
                            92991832.00 68636.00 59531.00 1547.98 1562.07
2017 1
               66105144.00 70219112.00 34053.00 42089.00 1941.24 1668.35
     2
               61464244.00
                            62878320.00 32398.00 38251.00 1897.16 1643.83
     3
               77804168.00 87442392.00 40200.00 50139.00 1935.43 1744.00
     4
               69457496.00 79844960.00 36117.00 47521.00 1923.12 1680.20
     5
               71123928.00 74342688.00 35773.00 44147.00 1988.20 1683.98
     6
               57656320.00 60055816.00 30100.00 34286.00 1915.49 1751.61
     7
               56580652.00 53455012.00 28746.00 29878.00 1968.30 1789.11
     8
               68182504.00 63281120.00 35272.00 34816.00 1933.05 1817.59
     9
               78248736.00 74804632.00 37846.00 38175.00 2067.56 1959.52
     10
               94404680.00 91157752.00 46094.00 46633.00 2048.09 1954.79
              115573696.00 102259000.00 60015.00 54326.00 1925.75 1882.32
     11
     12
              145474992.00 105412472.00 85062.00 62575.00 1710.22 1684.58
                            95449120.00 53776.00 51644.00 1898.10 1848.21
2018 1
              102072000.00
               56037568.00 48915456.00 28962.00 27246.00 1934.87 1795.33
     2
```

9 View pilot table (matplotlib)

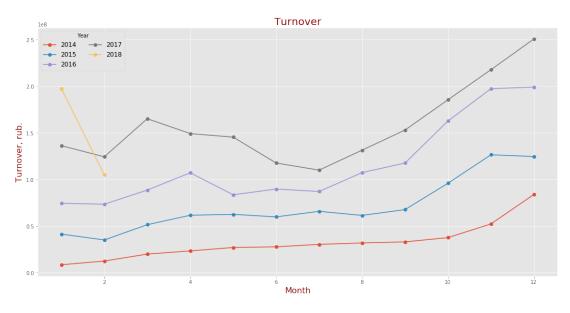
ylabel='Item',
xlabel='Month',
title='Custom plot',

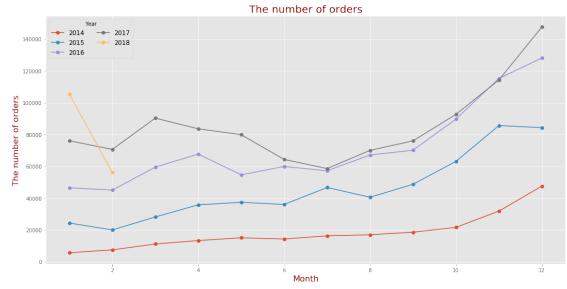
xdata=None):

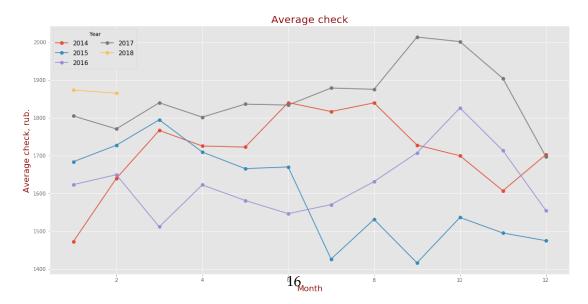
```
title_style = {
    'family': 'sans-serif',
    'color': 'darkred',
    'weight': 'normal',
    'size': 20
}
axes_lables_style = {
    'family': 'sans-serif',
    'color': 'darkred',
    'weight': 'normal',
    'size': 16
}
subplot_number = {'sum': 0, 'len': 1, 'mean': 2}
sum_table = None
if not (chart_type == 'comparison'):
    sum_table = pivot_table[(chart_type, False)] \
        + pivot_table[(chart_type, True)]
if chart_type == 'mean':
    sum_table /= 2
if chart_type == 'comparison':
    axes.set_title(title, fontdict=title_style)
    axes.set_xlabel(xlabel, fontdict=axes_lables_style)
    axes.set_ylabel(ylabel, fontdict=axes_lables_style)
else:
    axes[subplot_number[chart_type]].set_title(title, fontdict=title_style)
    axes[subplot_number[chart_type]].set_xlabel(
        xlabel, fontdict=axes_lables_style)
    axes[subplot_number[chart_type]].set_ylabel(
        ylabel, fontdict=axes_lables_style)
if chart_type == 'comparison':
    for item in items:
        axes.plot(xdata, comparison_dict[item], 'o-', label=item)
    axes.legend(
        loc='best',
        title='Comparison item',
        #title_fontsize = 'x-large',
        fontsize='large')
else:
    for item in items:
        axes[subplot_number[chart_type]].plot(
            sum_table[item], 'o-', label=item)
```

```
axes[subplot_number[chart_type]].legend(
                     loc='best',
                     title='Year',
                     #title_fontsize = 'x-large',
                     fontsize='large',
                     ncol=2)
In [16]: titles = {
             'sum': 'Turnover',
             'len': 'The number of orders',
             'mean': 'Average check'
        }
         labels = {
             'sum': 'Turnover, rub.',
             'len': 'The number of orders',
             'mean': 'Average check, rub.'
         }
         years = [_ for _ in range(2014, 2019)]
         fig, axes = plt.subplots(3, figsize=(18, 30))
         fig.suptitle('Order history monthly', fontsize=24, y=0.92)
         custom_plot(axes, 'sum', years, ylabel=labels['sum'], title=titles['sum'])
         custom_plot(axes, 'len', years, ylabel=labels['len'], title=titles['len'])
         custom_plot(axes, 'mean', years, ylabel=labels['mean'], title=titles['mean'])
        plt.show()
```

Order history monthly







10 Commodity circulation prediction

https://axd.semestr.ru/index/season.php http://www.ekonomika-st.ru/drugie/metodi/metodi-prognoz-1-2.html

10.0.0.1 Seasonal Prediction Technique:

- To present graphically the actual values of the phenomenon being studied, in order to find out whether there is a seasonal wave, to identify the nature of the trend:
- 2. Calculate seasonality indicators (12-month amounts, 12-month average, centered averages, seasonality indicators, seasonality indicators,
- 3. Determine the seasonality index:
 - A. The method of constant average:
 - a. The method of absolute differences,
 - b. The method of relative differences,
 - c. Index method (the calculation of the seasonal index using this formula does not take into account the presence of a trend);
 - B. Moving average method,
 - C. The method of analytical alignment;
- 4. Calculate the parameters of the equation describing the trend of the phenomenon under study;
- 5. Build a forecast:
 - A. Formalized methods:
 - a. Extrapolation methods:
 - i. Moving average method,
 - ii. Exponential smoothing method,
 - iii. Least squares method;
 - b. Modeling methods:
 - i. Information modeling methods (patent and publication),
 - ii. Statistical modeling method,
 - iii. Logical modeling method (predictive analogy, "goal tree");
 - B. Intuitive methods;
- 6. Calculate its error:
 - A. The average absolute score,
 - B. Average square estimate,
 - C. Average relative error.

```
# change total monthly turnover from pandas dataframe to numpy array
         total_monthly_turnover = total_monthly_turnover.values
         # how many months do we drop when calculating the AA forecast
         AA bias = 8
         # extracting monthly turnover/factual values of the dynamic series
         # (column 3) without second half of 2017 from pivot table
         monthly_turnover = pivot_table[('sum', False)][:-AA_bias] \
             + pivot_table[('sum', True)][:-AA_bias]
         # change monthly_turnover from pandas dataframe to numpy array
         monthly_turnover = monthly_turnover.values
         print((type(total_monthly_turnover)))
         print((total_monthly_turnover.shape))
         print(total_monthly_turnover)
         print((type(monthly turnover)))
         print((monthly_turnover.shape))
         print(monthly turnover)
<class 'numpy.ndarray'>
(50.)
[8.45597800e+06 1.24114960e+07 1.98950440e+07 2.33081640e+07
 2.69606960e+07 2.76845760e+07 3.03219880e+07 3.18479560e+07
 3.30052280e+07 3.75737840e+07 5.22606680e+07 8.38808880e+07
 4.13494960e+07 3.50622080e+07 5.14651160e+07 6.15878080e+07
 6.25710880e+07 5.98519360e+07 6.58223840e+07 6.14256840e+07
 6.76707840e+07 9.59428160e+07 1.26516408e+08 1.24638480e+08
 7.44633920e+07 7.34271520e+07 8.86384000e+07 1.07194464e+08
 8.35464240e+07 8.97664960e+07 8.70819680e+07 1.07370592e+08
 1.17647232e+08 1.62815776e+08 1.97452448e+08 1.99239072e+08
 1.36324256e+08 1.24342560e+08 1.65246560e+08 1.49302464e+08
 1.45466624e+08 1.17712136e+08 1.10035664e+08 1.31463624e+08
 1.53053376e+08 1.85562432e+08 2.17832704e+08 2.50887456e+08
 1.97521120e+08 1.04953024e+08]
<class 'numpy.ndarray'>
(42,)
[8.45597800e+06 1.24114960e+07 1.98950440e+07 2.33081640e+07
 2.69606960e+07 2.76845760e+07 3.03219880e+07 3.18479560e+07
 3.30052280e+07 3.75737840e+07 5.22606680e+07 8.38808880e+07
 4.13494960e+07 3.50622080e+07 5.14651160e+07 6.15878080e+07
 6.25710880e+07 5.98519360e+07 6.58223840e+07 6.14256840e+07
 6.76707840e+07 9.59428160e+07 1.26516408e+08 1.24638480e+08
 7.44633920e+07 7.34271520e+07 8.86384000e+07 1.07194464e+08
 8.35464240e+07 8.97664960e+07 8.70819680e+07 1.07370592e+08
```

```
1.17647232e+08 1.62815776e+08 1.97452448e+08 1.99239072e+08 1.36324256e+08 1.24342560e+08 1.65246560e+08 1.49302464e+08 1.45466624e+08 1.17712136e+08]
```

10.0.1 2. and 3. Calculate seasonality indicators and determine the seasonality index

https://4analytics.ru/sezonnost/kak-rasschitat-indeksi-sezonnosti-i-piki-v-excel.html

3.A.c. The method of constant average (Index method)

```
In [18]: # calculate average turnover by month
         average_turnover_by_month = []
         for month_id in range(12):
             tmp_amount = 0
             for idx in range(month_id, len(monthly_turnover), 12):
                 tmp_amount += monthly_turnover[idx]
             number_of_years = (len(monthly_turnover) - month_id) // 12
             average_turnover_by_month.append(tmp_amount / number_of_years)
         print(len(average_turnover_by_month), '=', 12, ', yes? OK')
         average_turnover_by_month
12 = 12 , yes? OK
Out[18]: [86864374.0,
          81747805.333333333,
          108415040.0,
          113797633.333333333,
          106181610.66666667,
          98338381.333333333,
          61075446.66666664,
          100322116.0,
          109161622.0,
          148166188.0,
          188114762.0,
          203879220.0]
In [19]: # calculate seasonality indices without trend
         seasonality_indices_without_trend = []
         average_turnover_for_all_time = monthly_turnover.sum() \
             / len(monthly_turnover)
         seasonality_indices_without_trend = average_turnover_by_month \
```

```
/ (average_turnover_for_all_time / 100)
         print(len(seasonality_indices_without_trend), '=', 12, ', yes? OK')
         seasonality_indices_without_trend
12 = 12 , yes? OK
Out[19]: array([105.1824299 , 98.98687353, 131.27772433, 137.79540494,
                128.57330694, 119.07608867, 73.95510486, 121.47815551,
                132.18174638, 179.41163868, 227.78461244, 246.87349689])
  http://www.ekonomika-st.ru/drugie/metodi/metodi-prognoz-1-6.html
```

3.B. Moving average method

42750037.333333336,

45717568.0,

```
In [20]: # calculate 12-month amounts (column 4), 12-month average (column 5)
        _12_month_amounts = []
        _12_month_average = []
        # first iteration of the algorithm
        _12_month_amounts.append(monthly_turnover[:12].sum())
        _12_month_average.append(_12_month_amounts[0] / 12)
        for idx in range(12, len(monthly_turnover)):
           tmp_amount = _12_month_amounts[idx - 12] \
               - monthly_turnover[idx - 12] \
               + monthly_turnover[idx]
           _12_month_amounts.append(tmp_amount)
           _12_month_average.append(_12_month_amounts[idx - 12] / 12)
        print(len(_12_month_amounts), '=', len(monthly_turnover) - 11, ', yes? OK')
        print(len(_12_month_average), '=', len(_12_month_amounts), ', yes? OK')
        print(_12_month_amounts)
        _12_month_average
31 = 31 , yes? OK
31 = 31 , yes? OK
Out [20]: [32300538.66666668,
         32300538.66666668,
         35041666.66666664,
         36929226.66666664,
         39560066.66666664,
```

```
48398181.333333336,
          51356549.333333336,
          53821360.0,
          56710154.666666664,
          61574240.0,
          67762218.66666667,
          71158682.66666667,
          73918176.0,
          77115253.333333333,
          80213029.333333333,
          84013589.333333333,
          85761536.0,
          88254421.333333333,
          90026048.0,
          93854794.66666667,
          98019498.66666667,
          103592245.333333333,
          109503584.0,
          115720298.66666667,
          120875370.66666667,
          125118314.66666667,
          131502325.333333333,
          135011328.0,
          140171349.333333334]
In [21]: # calculate centered averages (column 6)
         centered average = []
         for idx in range(len(_12_month_average) - 1):
             centered_average.append(
                 (_12_month_average[idx] + _12_month_average[idx + 1]) / 2)
         print(len(centered_average), '=', len(_12_month_average) - 1, ', yes? OK')
         centered_average
30 = 30 , yes? OK
Out [21]: [32300538.66666668,
          33671102.666666664,
          35985446.66666664,
          38244646.66666664,
          41155052.0,
          44233802.66666667,
          47057874.66666667,
          49877365.333333336,
          52588954.66666667,
          55265757.333333333,
```

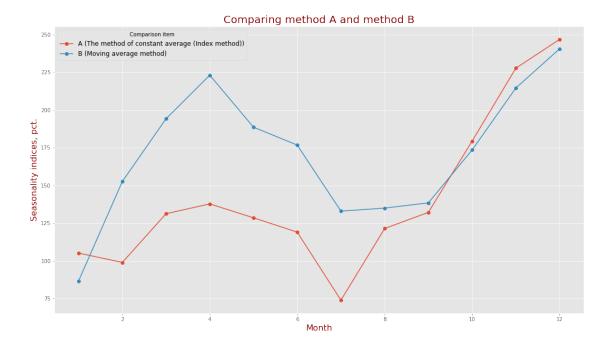
```
59142197.333333333,
         64668229.3333333336,
         69460450.66666667,
         72538429.33333334,
         78664141.333333333,
         82113309.333333333,
         91940421.333333334,
         95937146.66666667,
         100805872.0,
         112611941.33333334,
         118297834.66666667,
         122996842.66666667,
         128310320.0,
         137591338.6666667]
In [22]: # calculate seasonality indicators (column 7)
        seasonality_indicators = []
        for idx in range(len(centered average)):
           seasonality_indicators.append(
               100 * monthly_turnover[idx + 6] / centered_average[idx])
        print(len(seasonality_indicators), '=', len(centered_average), ', yes? OK')
        seasonality_indicators
30 = 30 , yes? OK
Out [22]: [93.87455829426003,
         94.58542630838306,
         91.7182668475052,
         98.24586517293837,
         126.98481829156722,
         189.6307415215971,
         87.8694507410251,
         70.29683257260527,
         97.86297584009782,
         111.43936312776003,
         105.79770590419727,
         92.55230368453776,
         94.76239121435395,
         84.68019581418378,
```

```
89.61033898084833,
          121.96512206679992,
          154.07539779746952,
          146.82772844995654,
          85.58225709997723,
          82.37262586819008,
          96.40852055554352,
          111.73405476863601,
          82.8785291396517,
          84.24988539741295,
          77.32924854055737,
          90.76293940843729,
          95.6506113891357,
          126.89219074506244,
          148.17435844687682,
          144.80495206364927]
In [23]: # calculate seasonality indices
         seasonality_indices = []
         for month_id in range(12):
             tmp_amount = 0
             for idx in range(month_id, len(centered_average), 12):
                 tmp_amount += seasonality_indicators[idx]
             number_of_years = (len(centered_average) - month_id) // 12
             seasonality_indices.append(tmp_amount / number_of_years)
         seasonality_indices[6:], seasonality_indices[:6] = \
             seasonality_indices[:6], seasonality_indices[6:]
         print(len(seasonality_indices), '=', 12, ', yes? OK')
         seasonality_indices
12 = 12 , yes? OK
Out [23]: [86.72585392050117,
          152.66945844079535,
          194.27149639564135,
          223.17341789639605,
          188.67623504384898,
          176.8021890819507,
          132.98309902458567,
          135.01428076550206,
          138.48960860874462,
```

```
173.55158899240035,
214.61728726795678,
240.63171101760145]
```

Method comparison (matplotlib)

```
In [24]: # comparing method A (The method of constant average (Index method))
         # and method B (Moving average method)
         comparison_table = {
             'A (The method of constant average (Index method))':
             seasonality_indices_without_trend,
             'B (Moving average method)':
             seasonality_indices
         }
         methods = [
             'A (The method of constant average (Index method))',
             'B (Moving average method)'
        ]
         fig, axes = plt.subplots(figsize=(18, 10))
         custom_plot(
             axes,
             'comparison',
             methods,
             comparison_table,
             ylabel='Seasonality indices, pct.',
             xdata=[_ for _ in range(1, 13)],
             title='Comparing method A and method B')
         plt.show()
```



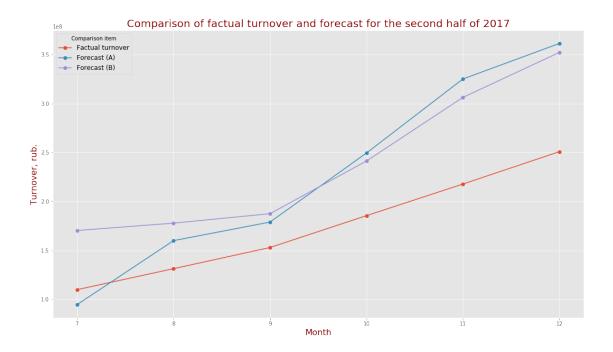
Conclusion In the period from February to October there is a positive trend. In the period from September to November, there is almost no trend. In the period from October to February, there is a negative trend. The trend peak is observed in April.

10.0.2 4. Calculate the parameters of the equation describing the trend of the phenomenon under study (for 5.A.a.iii.)

```
In [25]: # http://www.ekonomika-st.ru/drugie/metodi/metodi-prognoz-1-6.html
         # calculate 'a'
         n = len(monthly_turnover)
         X = np.array([_for_in range(1, n + 1)])
         X_2 = np.array([_**2 for _ in range(1, n + 1)])
         Yf_X = X * monthly_turnover
         print(len(X), '=', n, ', yes? OK')
         print(X)
         print(len(X_2), '=', n, ', yes? OK')
         print(X_2)
         print(len(Yf_X), '=', n, ', yes? OK')
         print(Yf_X)
         X_sum = X.sum()
         monthly_turnover_sum = monthly_turnover.sum()
         a = (Yf_X.sum() - X_sum * monthly_turnover_sum / n) \
             / (X_2.sum() - X_sum**2 / n)
```

```
print('a =', a)
42 = 42 , yes? OK
[ 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24
25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42]
42 = 42 , yes? OK
             9
                 16
                       25
                            36
                                 49
                                           81 100 121
                                                                   196
                                      64
                                                        144
                                                              169
  225 256 289 324 361 400 441 484 529 576 625
                                                              729
                                                         676
                                                                   784
  841 900 961 1024 1089 1156 1225 1296 1369 1444 1521 1600 1681 1764]
42 = 42 , yes? OK
[8.45597800e+06 2.48229920e+07 5.96851320e+07 9.32326560e+07
 1.34803480e+08 1.66107456e+08 2.12253916e+08 2.54783648e+08
 2.97047052e+08 3.75737840e+08 5.74867348e+08 1.00657066e+09
 5.37543448e+08 4.90870912e+08 7.71976740e+08 9.85404928e+08
 1.06370850e+09 1.07733485e+09 1.25062530e+09 1.22851368e+09
 1.42108646e+09 2.11074195e+09 2.90987738e+09 2.99132352e+09
 1.86158480e+09 1.90910595e+09 2.39323680e+09 3.00144499e+09
 2.42284630e+09 2.69299488e+09 2.69954101e+09 3.43585894e+09
 3.88235866e+09 5.53573638e+09 6.91083568e+09 7.17260659e+09
 5.04399747e+09 4.72501728e+09 6.44461584e+09 5.97209856e+09
5.96413158e+09 4.94390971e+09]
a = 3644032.441779434
In [26]: # http://www.ekonomika-st.ru/druqie/metodi/metodi-prognoz-1-6.html
         # calculate 'b'
        b = (monthly_turnover_sum - a * X_sum) / n
        print('b =', b)
b = 4237793.168408836
10.0.3 5.A.a.iii. Build a forecast by least squares method
In [27]: # http://www.ekonomika-st.ru/druqie/metodi/metodi-prognoz-1-6.html
         # building a forecast for the second half of 2017
        forecast_A = []
        forecast_B = []
        for month in range(6, 12):
             forecast_A.append((a * (n - 14 + month) + b) *
                               seasonality_indices_without_trend[month] / 100)
             forecast_B.append(
                 (a * (n - 14 + month) + b) * seasonality_indices[month] / 100)
        print(len(forecast_A), '=', 6, ', yes? OK')
        print(forecast_A)
```

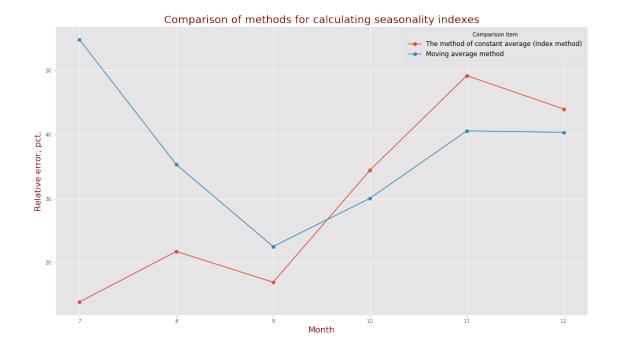
```
print(len(forecast_B), '=', 6, ', yes? OK')
         forecast_B
6 = 6 , yes? OK
[94762296.83261052, 160082611.8526852, 179004434.94144273, 249502371.9259139, 325073757.382022
6 = 6 , yes? OK
Out [27]: [170397755.88394773,
          177920372.69120908,
          187546728.75563416,
          241352977.00793555,
          306282532.5390955,
          352176681.18345225]
In [28]: # comparison of actual turnover and forecast for the second half of 2017
         comparison_table = {
             'Factual turnover': total_monthly_turnover[42:48],
             'Forecast (A)': forecast_A,
             'Forecast (B)': forecast_B
         }
         fact_and_forecast = ['Factual turnover', 'Forecast (A)', 'Forecast (B)']
         fig, axes = plt.subplots(figsize=(18, 10))
         custom_plot(
             axes,
             'comparison',
             fact_and_forecast,
             comparison_table,
             ylabel='Turnover, rub.',
             xdata=[_ for _ in range(7, 13)],
             title='Comparison of factual turnover and forecast for the second half of 2017')
        plt.show()
```



10.0.4 6.C. Calculate average relative error

```
In [29]: # http://www.ekonomika-st.ru/drugie/metodi/metodi-prognoz-1-6.html
         # calculate error of forecast (column 12)
         Y_p_A = []
         Y_p_B = []
         for month in range(6, 12):
             Y_p_A.append((a * (n - 14 + month) + b) *
                          seasonality_indices_without_trend[month] / 100)
             Y_p_B.append((a * (n - 14 + month) + b) * seasonality_indices[month] / 100)
         Y_p_A = np.array(Y_p_A)
         Y_pB = np.array(Y_pB)
         print(len(Y_p_A), '=', 6, ', yes? OK')
         print(Y_p_A)
         print(len(Y_p_B), '=', 6, ', yes? OK')
         print(Y_p_B)
         upsilon_A = 100 * abs(total_monthly_turnover[42:48] -
                               Y_p_A) / total_monthly_turnover[42:48]
         upsilon_B = 100 * abs(total_monthly_turnover[42:48] -
                               Y_p_B) / total_monthly_turnover[42:48]
         print(len(upsilon_A), '=', 6, ', yes? OK')
```

```
print(upsilon_A)
         print(len(upsilon_B), '=', 6, ', yes? OK')
         print(upsilon_B)
         average_upsilon_A = round(upsilon_A.sum() / 6, 2)
         average_upsilon_B = round(upsilon_B.sum() / 6, 2)
         print('Average relative error (A) =', average_upsilon_A)
         print('Average relative error (B) =', average_upsilon_B)
6 = 6 , yes? OK
[9.47622968e+07 1.60082612e+08 1.79004435e+08 2.49502372e+08
3.25073757e+08 3.61311851e+08]
6 = 6 , yes? OK
[1.70397756e+08 1.77920373e+08 1.87546729e+08 2.41352977e+08
3.06282533e+08 3.52176681e+08]
6 = 6 , yes? OK
[13.88037897 21.76951082 16.95556127 34.45737331 49.2309242 44.01351758]
6 = 6 , yes? OK
[54.8568434 35.33810135 22.53681275 30.06564659 40.60447624 40.37237525]
Average relative error (A) = 30.05
Average relative error (B) = 37.3
In [30]: # comparison of average relative error calculated by 3.A.c
         # and average relative error calculated by 3.B
         # for forecast for the second half of 2017
         comparison_table = {
             'The method of constant average (Index method)': upsilon_A,
             'Moving average method': upsilon_B
         }
         methods = [
             'The method of constant average (Index method)', 'Moving average method'
         1
         fig, axes = plt.subplots(figsize=(18, 10))
         custom_plot(
             axes,
             'comparison',
             methods,
             comparison_table,
             ylabel='Relative error, pct.',
             xdata=[_ for _ in range(7, 13)],
             title='Comparison of methods for calculating seasonality indexes')
         plt.show()
```



http://www.ekonomika-st.ru/drugie/metodi/metodi-prognoz-1-2.html

Conclusion The accuracy of the forecast (The method of constant average (Index method)) is 30.05%. The accuracy of the forecast (Moving average method) is 37.3%. The accuracy of the forecast is satisfactory, since it is in the range of 20-50%.

Table 1 - Interpretation of the average relative error values

Average relative error (), %	Interpretation
<10	Forecast accuracy is high
10-20	Accuracy is good
20-50	Accuracy satisfactory
>50	Accuracy unsatisfactory