```
!pip3 install pmdarima
```

```
Requirement already satisfied: pmdarima in /usr/local/lib/python3.7/dist-packages (1
Requirement already satisfied: scikit-learn>=0.22 in /usr/local/lib/python3.7/dist-pa
Requirement already satisfied: numpy>=1.17.3 in /usr/local/lib/python3.7/dist-package
Requirement already satisfied: joblib>=0.11 in /usr/local/lib/python3.7/dist-packages
Requirement already satisfied: Cython<0.29.18,>=0.29 in /usr/local/lib/python3.7/dist
Requirement already satisfied: urllib3 in /usr/local/lib/python3.7/dist-packages (fro
Requirement already satisfied: scipy>=1.3.2 in /usr/local/lib/python3.7/dist-packages
Requirement already satisfied: statsmodels!=0.12.0,>=0.11 in /usr/local/lib/python3.7
Requirement already satisfied: setuptools!=50.0.0,>=38.6.0 in /usr/local/lib/python3
Requirement already satisfied: pandas>=0.19 in /usr/local/lib/python3.7/dist-packages
Requirement already satisfied: patsy>=0.5 in /usr/local/lib/python3.7/dist-packages (
Requirement already satisfied: python-dateutil>=2.7.3 in /usr/local/lib/python3.7/dis
Requirement already satisfied: pytz>=2017.2 in /usr/local/lib/python3.7/dist-packages
Requirement already satisfied: six in /usr/local/lib/python3.7/dist-packages (from pa
```

```
# Import package
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
import warnings
from statsmodels.tsa.api import SimpleExpSmoothing
from sklearn.metrics import mean_squared_error
from sklearn.metrics import mean_absolute_error
from datetime import datetime
from statsmodels.tsa.arima_model import ARIMA
from statsmodels.graphics.tsaplots import plot_acf,plot_pacf
```

```
warnings.simplefilter('ignore')
```

```
data = pd.read_csv('Dataset6_ftse.csv',names = ['ftse'])
```

Applying KPSS and ADF test

1. ADF test

```
#define function for ADF test
from statsmodels.tsa.stattools import adfuller

def adf_test(atr):
    #Perform Dickey-Fuller test:
    timeseries = data[atr].dropna()
    print ('Results of Dickey-Fuller Test for ',atr,'\n')
    dftest = adfuller(timeseries, autolag='AIC')
    dfoutput = pd.Series(dftest[0:4], index=['Test Statistic','p-value','#Lags Used','Numb
    for key,value in dftest[4].items():
        dfoutput['Critical Value (%s)'%key] = value
```

```
        dfoutput['Critical Value (%s)'%key] = value
    print(dfoutput)

#apply adf test on the series
adf_test('ftse')
```

```
Results of Dickey-Fuller Test for  ftse

Test Statistic                  -2.315797
p-value                          0.166924
#Lags Used                       0.000000
Number of Observations Used    140.000000
Critical Value (1%)             -3.477945
Critical Value (5%)             -2.882416
Critical Value (10%)            -2.577902
dtype: float64
```

2. KPSS test

```
#define function for kpss test
from statsmodels.tsa.stattools import kpss
#define KPSS
def kpss_test(atr):
    timeseries = data[atr].dropna()
    print ('Results of KPSS Test for ',atr)
    kpsstest = kpss(timeseries, regression='c')
    kpss_output = pd.Series(kpsstest[0:3], index=['Test Statistic','p-value','Lags Used'])
    for key,value in kpsstest[3].items():
        kpss_output['Critical Value (%s)'%key] = value
    print (kpss_output)
kpss_test('ftse')
```

```
Results of KPSS Test for  ftse
Test Statistic            0.348183
p-value                   0.099490
Lags Used                14.000000
Critical Value (10%)      0.347000
Critical Value (5%)       0.463000
Critical Value (2.5%)     0.574000
Critical Value (1%)       0.739000
dtype: float64
```

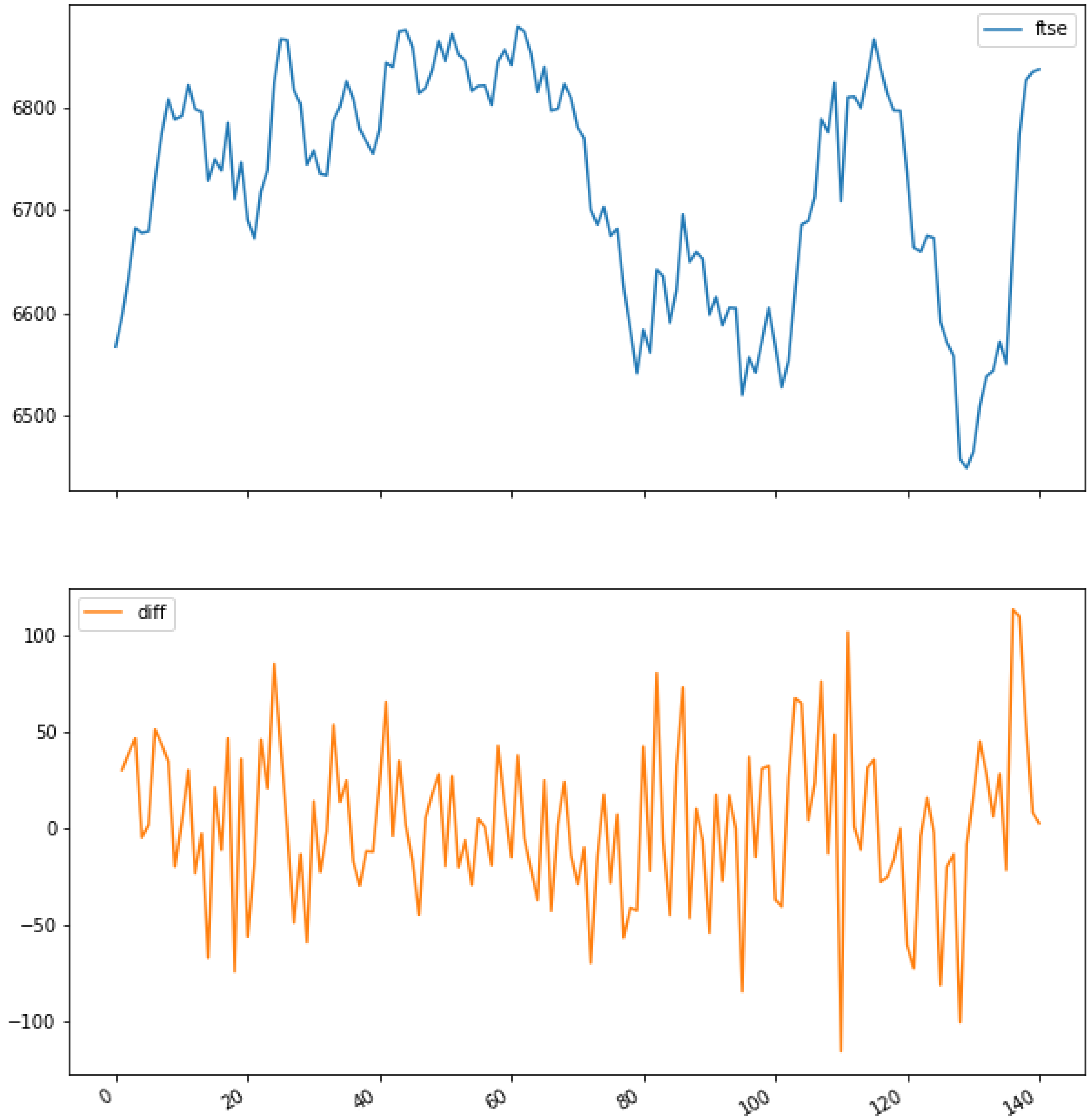
For ADF test, we can see that the p-value is more than 0.05. Thus, from ADF test, we can say that the dataset is non-stationary.

For KPSS test, Test Statistic is less than Critical Value, thus we fail to reject the null hypothesis. Thus, from KPSS test, we can say that the dataset is stationary.

Since, both tests conclude that the series is stationary, therefore, the dataset is concluded as Trend-Stationary.

Making dataset stationary with differencing

```
# Differencing
data['diff'] = data['ftse'].diff(periods=1)

data.plot(subplots=True, figsize=(10,12))
plt.show()
```



Applying Exponential Smoothening

```
#List of least mse and mae
mseses=[]
msedes=[]
msetes=[]
maeses=[]
```

```
maedes=[]
maetes=[]
```

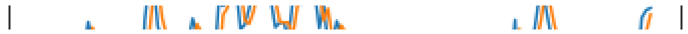
Single Exponential Smoothing

```
#Defining Single Exponential Smoothing function ses
def ses(arr,alpha):
    arr1 = [arr[0]]
    for i in range(1, len(arr)):
        arr1.append(alpha * arr[i-1] + (1 - alpha) * arr1[i-1])
    return arr1


#Defining Mean of Squared Error Function mse
def mse(arr1,arr2):
  arr3=[0]
  for i, j in zip(arr1, arr2):
    arr3.append(i-j)
  Sum=0
  for i in arr3:
    sqr=i**2
    Sum+=sqr
  mse=Sum/(len(arr2)-1)
  return mse


#Function to make list of demand with interval 'n'
def dem_n(arr,n):
  arr1=[arr[0]]
  for i in range(1,len(arr)):
    if i%n==0:
      arr1.append(arr[i])
  return arr1


#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,1)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

forecast1=ses(demand,alpha1)
forecast2=ses(demand,alpha2)
forecast3=ses(demand,alpha3)


#Calculating Mean of Square Errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2 is: ",mse1)
```

```
print("Mean of Square Errors for alpha = 0.5 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8 is: ",mse3)

     Mean of Square Errors for alpha = 0.2 is:  5171.94239035866
     Mean of Square Errors for alpha = 0.5 is:  2403.0625832316387
     Mean of Square Errors for alpha = 0.8 is:  1740.5437338464578


#Calculating Mean Absolute Errors
mae1=mean_absolute_error(demand,forecast1)
mae2=mean_absolute_error(demand,forecast2)
mae3=mean_absolute_error(demand,forecast3)

print("Mean Absolute Errors for alpha = 0.2 is: ",mae1)
print("Mean Absolute Errors for alpha = 0.5 is: ",mae2)
print("Mean Absolute Errors for alpha = 0.8 is: ",mae3)

     Mean Absolute Errors for alpha = 0.2 is:  54.98037701204862
     Mean Absolute Errors for alpha = 0.5 is:  38.08876558053727
     Mean Absolute Errors for alpha = 0.8 is:  32.25663133803287


#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  df1.plot(style=['-','-'])
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  df2.plot(style=['-','-'])
else:
  print('alpha: ',alpha3)
  df3.plot(style=['-','-'])
```

alpha: 0.8

Double Exponential Smoothing



```
#Defining Double Exponential Smoothing function des
def des(arr,alpha,beta):
  a=[arr[0]]
  l=len(arr)
  b=[(arr[l-1]-arr[0])/(l-1)]
  arr1 = [arr[0]]
  arr1.append(a[0]+b[0])
  for i in range(1,len(arr)-1):
      a.append(alpha * arr[i] + (1 - alpha) * (a[i-1]+b[i-1]))
      b.append(beta * (a[i]-a[i-1]) + (1 - beta) * (b[i-1]))
      arr1.append(a[i]+b[i])
  return arr1


#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,1)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

beta1=0.3
beta2=0.6
beta3=0.9

forecast1=des(demand,alpha1,beta1)
forecast2=des(demand,alpha2,beta2)
forecast3=des(demand,alpha3,beta3)


#Calculating Mean of Square Errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2,beta= 0.3 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5,beta= 0.6 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8,beta= 0.9 is: ",mse3)
```

```
Mean of Square Errors for alpha = 0.2,beta= 0.3 is:  5816.577466797912
Mean of Square Errors for alpha = 0.5,beta= 0.6 is:  2295.014558620508
Mean of Square Errors for alpha = 0.8,beta= 0.9 is:  2216.1017678573107
```

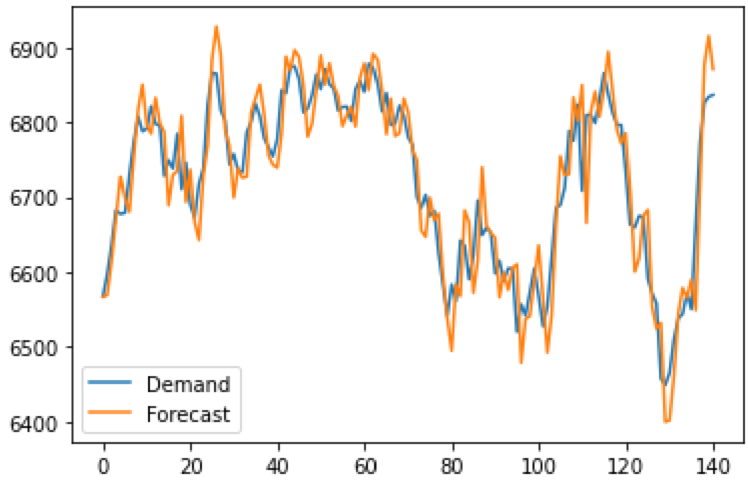
```
#Calculating Mean Absolute Errors
mae1=mean_absolute_error(demand,forecast1)
mae2=mean_absolute_error(demand,forecast2)
mae3=mean_absolute_error(demand,forecast3)

print("Mean Absolute Errors for alpha = 0.2,beta= 0.3 is: ",mae1)
print("Mean Absolute Errors for alpha = 0.5,beta= 0.6 is: ",mae2)
```

```
print("Mean Absolute Errors for alpha = 0.5,beta= 0.6 is: ",mae2)
print("Mean Absolute Errors for alpha = 0.8,beta= 0.9 is: ",mae3)
```

```
Mean Absolute Errors for alpha = 0.2,beta= 0.3 is:  59.13634582887767
Mean Absolute Errors for alpha = 0.5,beta= 0.6 is:  39.06086559749912
Mean Absolute Errors for alpha = 0.8,beta= 0.9 is:  38.014374364416135
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  print('beta: ',beta1)
  df1.plot(style=['-','-'])
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  print('beta: ',beta2)
  df2.plot(style=['-','-'])
else:
  print('alpha: ',alpha3)
  print('beta: ',beta3)
  df3.plot(style=['-','-'])
```

```
alpha:  0.8
beta:  0.9
```



Triple Exponential Smoothing

```
#Defining initial trend
def initial_trend(arr, slen):
    Sum = 0
    for i in range(slen):
        Sum += float(arr[i+slen] - arr[i]) / slen
    return Sum / slen
```

```
#Defining initial seasonal
def initial_seasonal(arr, slen):
    arr1 = {}
    s_avg = []
    m = int(len(arr)/slen)
    for j in range(m):
        s_avg.append(sum(arr[slen*j:slen*j+slen])/float(slen))
    for i in range(slen):
        Sum = 0
        for j in range(m):
            Sum += arr[slen*j+i]-s_avg[j]
        arr1[i] = Sum/m
    return arr1


#Defining Triple Exponential Smoothing function tes with interval 'n'
def tes(arr, slen, alpha, beta, gamma, n):
    arr1 = []
    seasonals = initial_seasonal(arr, slen)
    for i in range(len(arr)+n):
        if i == 0:
            smooth = arr[0]
            trend = initial_trend(arr, slen)
            arr1.append(arr[0])
            continue
        if i >= len(arr):
            m = i - len(arr) + 1
            arr1.append((smooth + m*trend) + seasonals[i%slen])
        else:
            val = arr[i]
            lsmooth, smooth = smooth, alpha*(val-seasonals[i%slen]) + (1-alpha)*(smooth+tr
            trend = beta * (smooth-lsmooth) + (1-beta)*trend
            seasonals[i%slen] = gamma*(val-smooth) + (1-gamma)*seasonals[i%slen]
            arr1.append(smooth+trend+seasonals[i%slen])
    return arr1


#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,1)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

beta1=0.3
beta2=0.6
beta3=0.9

gamma1=0.4
gamma2=0.7
gamma3=0.95

#Considering season of 1 hours here
```

```
forecast1=tes(demand,1,alpha1,beta1,gamma1,0)
forecast2=tes(demand,1,alpha2,beta2,gamma2,0)
forecast3=tes(demand,1,alpha3,beta3,gamma3,0)


#Calculating mean of sqaured errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2,beta= 0.3 gamma=0.4 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is: ",mse3)
```

```
    Mean of Square Errors for alpha = 0.2,beta= 0.3 gamma=0.4 is:  647.4059976920892
    Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is:  367.726622468638
    Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is:  946.8359299309225
```

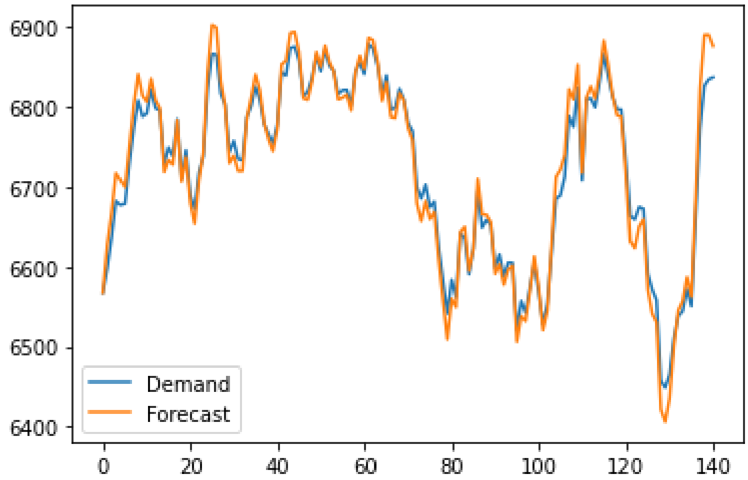
```
#Calculating Mean Absolute Errors
mae1=mean_absolute_error(demand,forecast1)
mae2=mean_absolute_error(demand,forecast2)
mae3=mean_absolute_error(demand,forecast3)

print("Mean Absolute Errors for alpha = 0.2,beta= 0.3, gamma=0.4 is: ",mae1)
print("Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is: ",mae2)
print("Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is: ",mae3)
```

```
    Mean Absolute Errors for alpha = 0.2,beta= 0.3, gamma=0.4 is:  19.828456159768542
    Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is:  15.12996770767488
    Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is:  23.826123373666555
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  print('beta: ',beta1)
  print('gamma: ',gamma1)
  df1.plot(style=['-','-'])
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  print('beta: ',beta2)
  print('gamma: ',gamma2)
  df2.plot(style=['-','-'])
else:
  print('alpha: ',alpha3)
  print('beta: ',beta3)
  print('gamma: ',gamma3)
```

```
df3.plot(style=['-','-'])
```

```
alpha:  0.5
beta:  0.6
gamma:  0.7
```



For 1 Unit

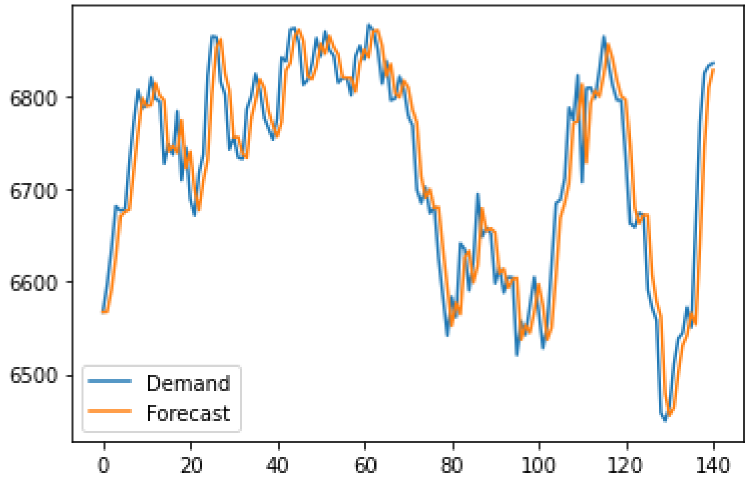
Single Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,1)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

forecast1=ses(demand,alpha1)
forecast2=ses(demand,alpha2)
forecast3=ses(demand,alpha3)


#Calculating Mean of Square Errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8 is: ",mse3)
```

```
Mean of Square Errors for alpha = 0.2 is:  5171.94239035866
Mean of Square Errors for alpha = 0.5 is:  2403.0625832316387
Mean of Square Errors for alpha = 0.8 is:  1740.5437338464578
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  df1.plot(style=['-','-'])
  mseses.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  df2.plot(style=['-','-'])
  mseses.append(mse2)
else:
  print('alpha: ',alpha3)
  df3.plot(style=['-','-'])
  mseses.append(mse3)
```

```
alpha:  0.8
```




```
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maeses.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maeses.append(mae2)
else:
  maeses.append(mae3)
```

Double Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,1)
```

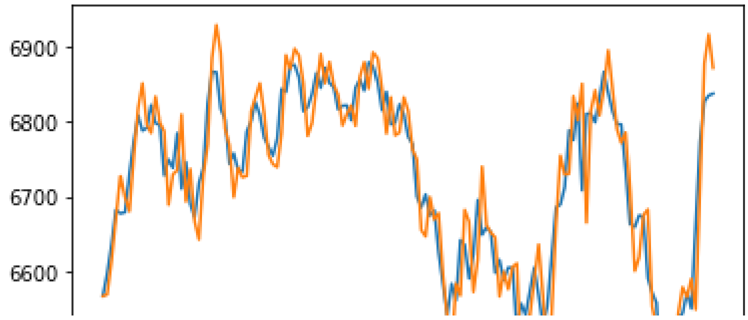
```
#Forecasting
alpha1=0.2
```

```
alpha2=0.5
alpha3=0.8

beta1=0.3
beta2=0.6
beta3=0.9

forecast1=des(demand,alpha1,beta1)
forecast2=des(demand,alpha2,beta2)
forecast3=des(demand,alpha3,beta3)


#Calculating Mean of Square Errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2,beta= 0.3 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5,beta= 0.6 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8,beta= 0.9 is: ",mse3)
```

```
Mean of Square Errors for alpha = 0.2,beta= 0.3 is:  5816.577466797912
Mean of Square Errors for alpha = 0.5,beta= 0.6 is:  2295.014558620508
Mean of Square Errors for alpha = 0.8,beta= 0.9 is:  2216.1017678573107
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  print('beta: ',beta1)
  df1.plot(style=['-','-'])
  msedes.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  print('beta: ',beta2)
  df2.plot(style=['-','-'])
  msedes.append(mse2)
else:
  print('alpha: ',alpha3)
  print('beta: ',beta3)
  df3.plot(style=['-','-'])
  msedes.append(mse3)
```

```
alpha:  0.8
beta:  0.9
```




```
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maedes.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maedes.append(mae2)
else:
  maedes.append(mae3)
```

Triple Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,1)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

beta1=0.3
beta2=0.6
beta3=0.9

gamma1=0.4
gamma2=0.7
gamma3=0.95

#Considering season of 1 hours here

forecast1=tes(demand,1,alpha1,beta1,gamma1,0)
forecast2=tes(demand,1,alpha2,beta2,gamma2,0)
forecast3=tes(demand,1,alpha3,beta3,gamma3,0)


#Calculating mean of sqaured errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2,beta= 0.3 gamma=0.4 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is: ",mse3)
```

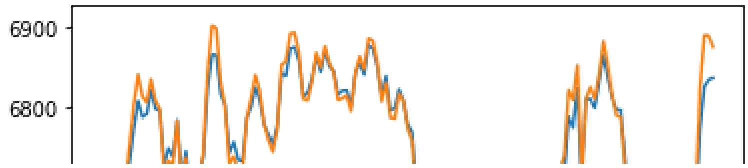
```
    Mean of Square Errors for alpha = 0.2,beta= 0.3 gamma=0.4 is:  647.4059976920892
    Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is:  367.726622468638
    Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is:  946.8359299309225
```

```
#Calculating Mean Absolute Errors
mae1=mean_absolute_error(demand,forecast1)
mae2=mean_absolute_error(demand,forecast2)
mae3=mean_absolute_error(demand,forecast3)

print("Mean Absolute Errors for alpha = 0.2,beta= 0.3, gamma=0.4 is: ",mae1)
print("Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is: ",mae2)
print("Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is: ",mae3)
```

```
    Mean Absolute Errors for alpha = 0.2,beta= 0.3, gamma=0.4 is:  19.828456159768542
    Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is:  15.12996770767488
    Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is:  23.826123373666555
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  print('beta: ',beta1)
  print('gamma: ',gamma1)
  df1.plot(style=['-','-'])
  msetes.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  print('beta: ',beta2)
  print('gamma: ',gamma2)
  df2.plot(style=['-','-'])
  msetes.append(mse2)
else:
  print('alpha: ',alpha3)
  print('beta: ',beta3)
  print('gamma: ',gamma3)
  df3.plot(style=['-','-'])
  msetes.append(mse3)
```

```
alpha:  0.5
beta:  0.6
gamma:  0.7
```




```
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maetes.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maetes.append(mae2)
else:
  maetes.append(mae3)
```

For 2 Unit

Single Exponential Smoothing

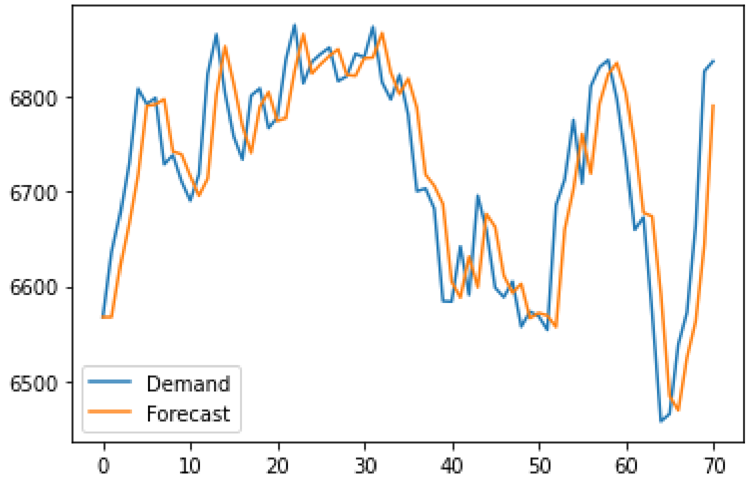
```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,2)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

forecast1=ses(demand,alpha1)
forecast2=ses(demand,alpha2)
forecast3=ses(demand,alpha3)


#Calculating Mean of Square Errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8 is: ",mse3)
```

```
Mean of Square Errors for alpha = 0.2 is:  8137.848047222117
Mean of Square Errors for alpha = 0.5 is:  4803.368785679945
Mean of Square Errors for alpha = 0.8 is:  3471.9091693560686
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
```

```
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  df1.plot(style=['-','-'])
  mseses.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  df2.plot(style=['-','-'])
  mseses.append(mse2)
else:
  print('alpha: ',alpha3)
  df3.plot(style=['-','-'])
  mseses.append(mse3)
```

```
alpha:  0.8
```




```
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maeses.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maeses.append(mae2)
else:
  maeses.append(mae3)
```

Double Exponential Smoothing

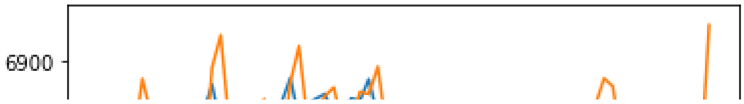
```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,2)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

beta1=0.3
beta2=0.6
beta3=0.9
```

```
forecast1=des(demand,alpha1,beta1)
forecast2=des(demand,alpha2,beta2)
forecast3=des(demand,alpha3,beta3)


#Calculating Mean of Square Errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2,beta= 0.3 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5,beta= 0.6 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8,beta= 0.9 is: ",mse3)
```

```
Mean of Square Errors for alpha = 0.2,beta= 0.3 is:  11461.342763944751
Mean of Square Errors for alpha = 0.5,beta= 0.6 is:  4823.669826749591
Mean of Square Errors for alpha = 0.8,beta= 0.9 is:  4122.706425485765
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  print('beta: ',beta1)
  df1.plot(style=['-','-'])
  msedes.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  print('beta: ',beta2)
  df2.plot(style=['-','-'])
  msedes.append(mse2)
else:
  print('alpha: ',alpha3)
  print('beta: ',beta3)
  df3.plot(style=['-','-'])
  msedes.append(mse3)
```

```
alpha:  0.8
beta:  0.9
```




```
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maedes.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maedes.append(mae2)
else:
  maedes.append(mae3)
```

Triple Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,2)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

beta1=0.3
beta2=0.6
beta3=0.9

gamma1=0.4
gamma2=0.7
gamma3=0.95

#Considering season of 1 hours here

forecast1=tes(demand,1,alpha1,beta1,gamma1,0)
forecast2=tes(demand,1,alpha2,beta2,gamma2,0)
forecast3=tes(demand,1,alpha3,beta3,gamma3,0)


#Calculating mean of sqaured errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2,beta= 0.3 gamma=0.4 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is: ",mse3)
```

```
Mean of Square Errors for alpha = 0.2,beta= 0.3 gamma=0.4 is:  2224.285584378022
Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is:  807.3607647329993
Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is:  1948.0995442381422
```

```
#Calculating Mean Absolute Errors
```

```
mae1=mean_absolute_error(demand,forecast1)
mae2=mean_absolute_error(demand,forecast2)
mae3=mean_absolute_error(demand,forecast3)

print("Mean Absolute Errors for alpha = 0.2,beta= 0.3, gamma=0.4 is: ",mae1)
print("Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is: ",mae2)
print("Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is: ",mae3)
```

```
Mean Absolute Errors for alpha = 0.2,beta= 0.3, gamma=0.4 is:  35.721749458003984
Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is:  21.074084587339982
Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is:  34.83698004502979
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  print('beta: ',beta1)
  print('gamma: ',gamma1)
  df1.plot(style=['-','-'])
  msetes.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  print('beta: ',beta2)
  print('gamma: ',gamma2)
  df2.plot(style=['-','-'])
  msetes.append(mse2)
else:
  print('alpha: ',alpha3)
  print('beta: ',beta3)
  print('gamma: ',gamma3)
  df3.plot(style=['-','-'])
  msetes.append(mse3)
```

```
     alpha:  0.5
     beta:  0.6
```

```
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maetes.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maetes.append(mae2)
else:
  maetes.append(mae3)
```

For 4 Unit

Single Exponential Smoothing

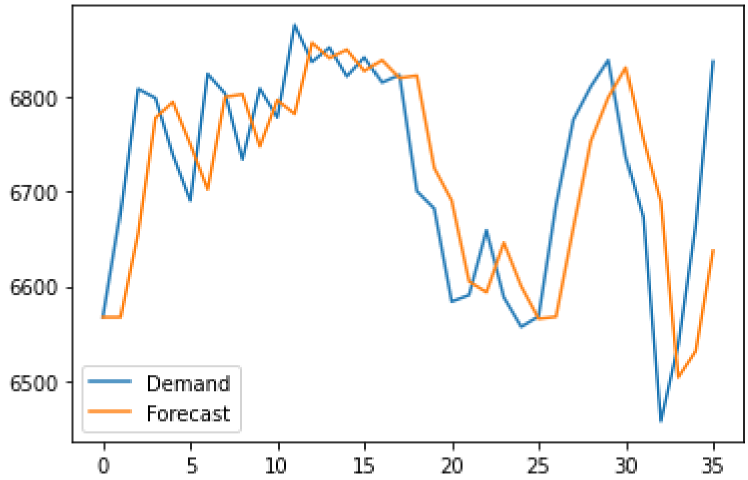
```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,4)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

forecast1=ses(demand,alpha1)
forecast2=ses(demand,alpha2)
forecast3=ses(demand,alpha3)


#Calculating Mean of Square Errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8 is: ",mse3)
```

```
     Mean of Square Errors for alpha = 0.2 is:  12467.609907645183
     Mean of Square Errors for alpha = 0.5 is:  9188.76038172739
     Mean of Square Errors for alpha = 0.8 is:  7593.305922549386
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  df1.plot(style=['-','-'])
```

```
  df1.plot(style=['-','-'])
  mseses.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  df2.plot(style=['-','-'])
  mseses.append(mse2)
else:
  print('alpha: ',alpha3)
  df3.plot(style=['-','-'])
  mseses.append(mse3)
```

```
alpha:  0.8
```




```
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maeses.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maeses.append(mae2)
else:
  maeses.append(mae3)
```

Double Exponential Smoothing

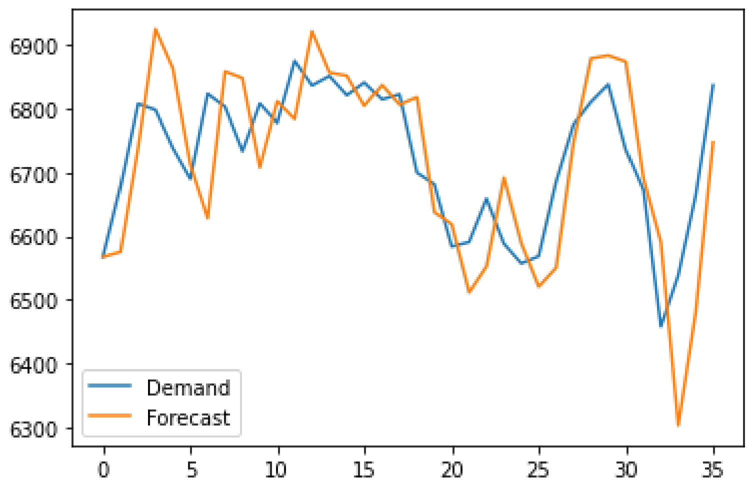
```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,4)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

beta1=0.3
beta2=0.6
beta3=0.9

forecast1=des(demand,alpha1,beta1)
forecast2=des(demand,alpha2,beta2)
forecast3=des(demand,alpha3,beta3)
```

```
#Calculating Mean of Square Errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2,beta= 0.3 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5,beta= 0.6 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8,beta= 0.9 is: ",mse3)
```

```
Mean of Square Errors for alpha = 0.2,beta= 0.3 is:  15401.457167757568
Mean of Square Errors for alpha = 0.5,beta= 0.6 is:  13404.463744980128
Mean of Square Errors for alpha = 0.8,beta= 0.9 is:  9464.165011677607
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  print('beta: ',beta1)
  df1.plot(style=['-','-'])
  msedes.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  print('beta: ',beta2)
  df2.plot(style=['-','-'])
  msedes.append(mse2)
else:
  print('alpha: ',alpha3)
  print('beta: ',beta3)
  df3.plot(style=['-','-'])
  msedes.append(mse3)
```

```
alpha:  0.8
beta:  0.9
```



```
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maedes.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maedes.append(mae2)
else:
  maedes.append(mae3)
```

Triple Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,4)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

beta1=0.3
beta2=0.6
beta3=0.9

gamma1=0.4
gamma2=0.7
gamma3=0.95

#Considering season of 1 hours here

forecast1=tes(demand,1,alpha1,beta1,gamma1,0)
forecast2=tes(demand,1,alpha2,beta2,gamma2,0)
forecast3=tes(demand,1,alpha3,beta3,gamma3,0)


#Calculating mean of sqaured errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2,beta= 0.3 gamma=0.4 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is: ",mse3)
```

```
Mean of Square Errors for alpha = 0.2,beta= 0.3 gamma=0.4 is:  7699.829421728787
Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is:  1791.7880715479178
Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is:  4310.6444586270045
```

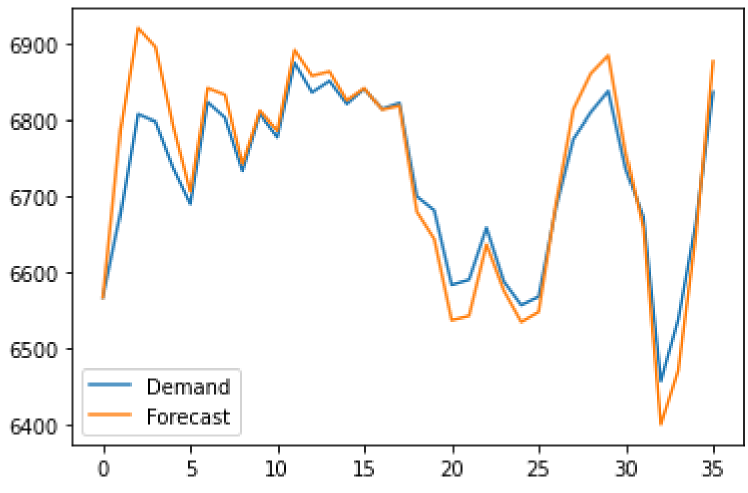
```
#Calculating Mean Absolute Errors
mae1=mean_absolute_error(demand,forecast1)
mae2=mean_absolute_error(demand,forecast2)
mae3=mean_absolute_error(demand,forecast3)

print("Mean Absolute Errors for alpha = 0.2,beta= 0.3, gamma=0.4 is: ",mae1)
print("Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is: ",mae2)
```

```
print("Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is: ",mae3)
```

```
Mean Absolute Errors for alpha = 0.2,beta= 0.3, gamma=0.4 is:  72.47666908850975
Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is:  30.872124933930838
Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is:  50.072508381954826
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  print('beta: ',beta1)
  print('gamma: ',gamma1)
  df1.plot(style=['-','-'])
  msetes.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  print('beta: ',beta2)
  print('gamma: ',gamma2)
  df2.plot(style=['-','-'])
  msetes.append(mse2)
else:
  print('alpha: ',alpha3)
  print('beta: ',beta3)
  print('gamma: ',gamma3)
  df3.plot(style=['-','-'])
  msetes.append(mse3)
```

```
alpha:  0.5
beta:  0.6
gamma:  0.7
```




```
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maetes.append(mae1)
```

```
elif mae2<=mae1 and mae2<=mae3:
  maetes.append(mae2)
else:
  maetes.append(mae3)
```

For 8 Unit

Single Exponential Smoothing

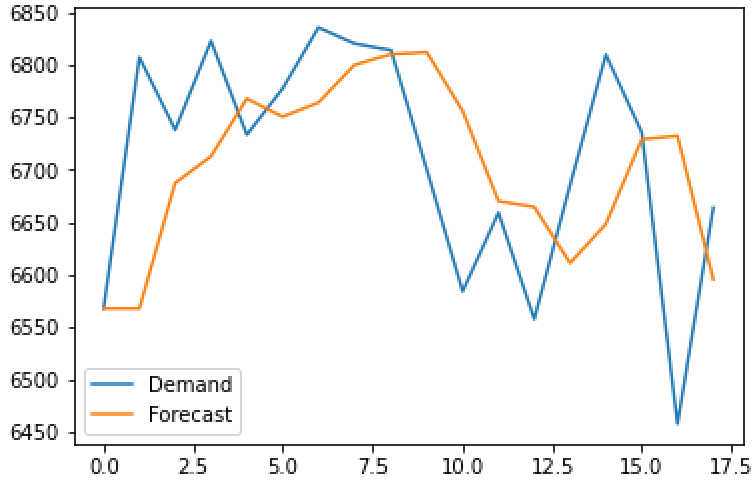
```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,8)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

forecast1=ses(demand,alpha1)
forecast2=ses(demand,alpha2)
forecast3=ses(demand,alpha3)


#Calculating Mean of Square Errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8 is: ",mse3)
```

```
Mean of Square Errors for alpha = 0.2 is:  15913.473387835074
Mean of Square Errors for alpha = 0.5 is:  13682.680354119695
Mean of Square Errors for alpha = 0.8 is:  14390.47368001119
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  df1.plot(style=['-','-'])
  mseses.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  df2.plot(style=['-','-'])
  mseses.append(mse2)
```

```
else:
  print('alpha: ',alpha3)
  df3.plot(style=['-','-'])
  mseses.append(mse3)
```

alpha: 0.5




```
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maeses.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maeses.append(mae2)
else:
  maeses.append(mae3)
```

Double Exponential Smoothing

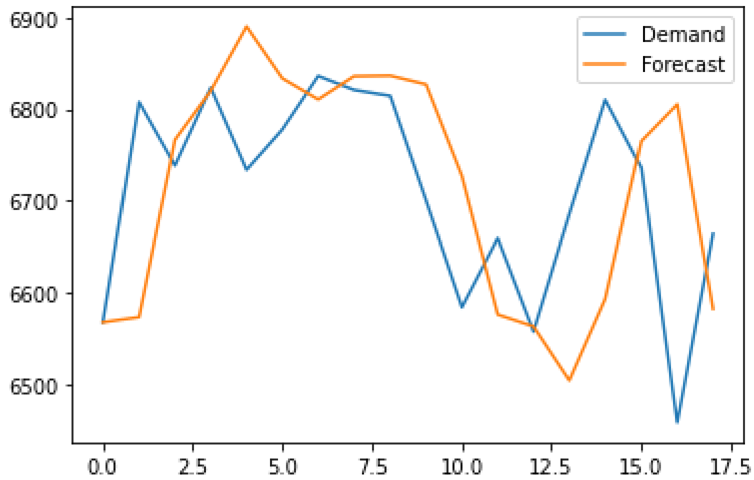
```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,8)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

beta1=0.3
beta2=0.6
beta3=0.9

forecast1=des(demand,alpha1,beta1)
forecast2=des(demand,alpha2,beta2)
forecast3=des(demand,alpha3,beta3)


#Calculating Mean of Square Errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2 beta= 0.3 is: ",mse1)
```

```
print("Mean of Square Errors for alpha = 0.2,beta= 0.3 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5,beta= 0.6 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8,beta= 0.9 is: ",mse3)
```

```
Mean of Square Errors for alpha = 0.2,beta= 0.3 is:  19830.65295473028
Mean of Square Errors for alpha = 0.5,beta= 0.6 is:  18726.595877217376
Mean of Square Errors for alpha = 0.8,beta= 0.9 is:  26932.358386033648
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  print('beta: ',beta1)
  df1.plot(style=['-','-'])
  msedes.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  print('beta: ',beta2)
  df2.plot(style=['-','-'])
  msedes.append(mse2)
else:
  print('alpha: ',alpha3)
  print('beta: ',beta3)
  df3.plot(style=['-','-'])
  msedes.append(mse3)
```

```
alpha:  0.5
beta:  0.6
```




```
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maedes.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maedes.append(mae2)
else:
```

```
  maedes.append(mae3)
```

Triple Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,8)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

beta1=0.3
beta2=0.6
beta3=0.9

gamma1=0.4
gamma2=0.7
gamma3=0.95

#Considering season of 1 hours here

forecast1=tes(demand,1,alpha1,beta1,gamma1,0)
forecast2=tes(demand,1,alpha2,beta2,gamma2,0)
forecast3=tes(demand,1,alpha3,beta3,gamma3,0)


#Calculating mean of sqaured errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2,beta= 0.3 gamma=0.4 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is: ",mse3)
```

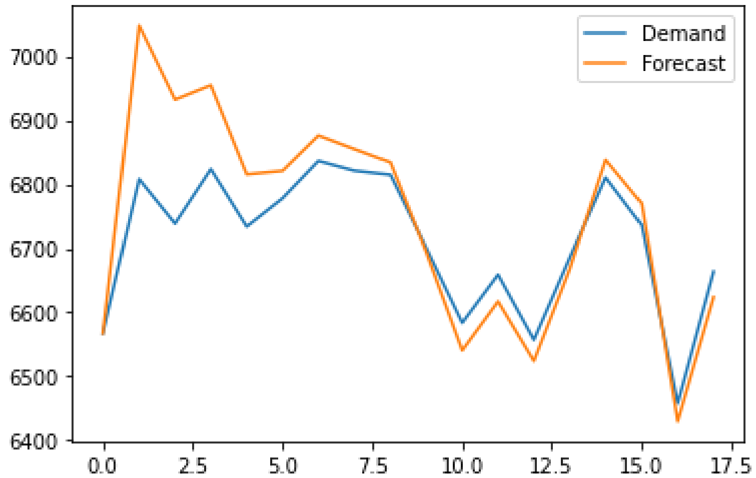
```
     Mean of Square Errors for alpha = 0.2,beta= 0.3 gamma=0.4 is:  54252.743199109165
     Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is:  7420.608818407491
     Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is:  8708.618419038101
```

```
#Calculating Mean Absolute Errors
mae1=mean_absolute_error(demand,forecast1)
mae2=mean_absolute_error(demand,forecast2)
mae3=mean_absolute_error(demand,forecast3)

print("Mean Absolute Errors for alpha = 0.2,beta= 0.3, gamma=0.4 is: ",mae1)
print("Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is: ",mae2)
print("Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is: ",mae3)
```

```
     Mean Absolute Errors for alpha = 0.2,beta= 0.3, gamma=0.4 is:  198.0753459893112
     Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is:  58.627404074495445
     Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is:  67.14126145467077
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  print('beta: ',beta1)
  print('gamma: ',gamma1)
  df1.plot(style=['-','-'])
  msetes.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  print('beta: ',beta2)
  print('gamma: ',gamma2)
  df2.plot(style=['-','-'])
  msetes.append(mse2)
else:
  print('alpha: ',alpha3)
  print('beta: ',beta3)
  print('gamma: ',gamma3)
  df3.plot(style=['-','-'])
  msetes.append(mse3)
```

```
alpha:  0.5
beta:  0.6
gamma:  0.7
```




```
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maetes.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maetes.append(mae2)
else:
  maetes.append(mae3)
```

For 12 Unit

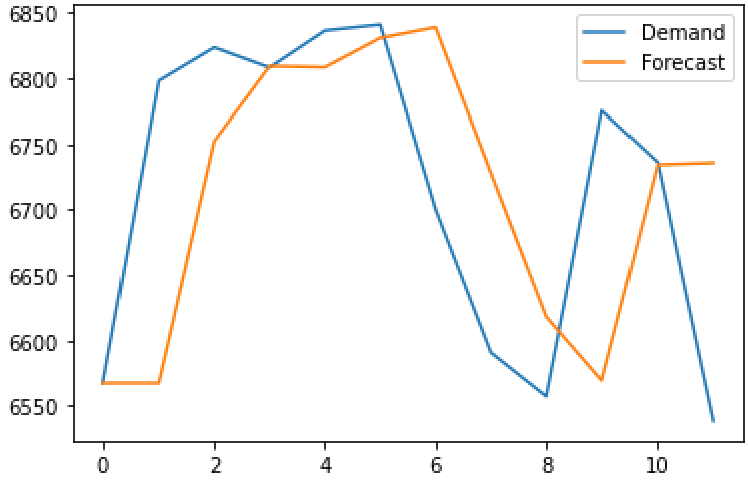
Single Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,12)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

forecast1=ses(demand,alpha1)
forecast2=ses(demand,alpha2)
forecast3=ses(demand,alpha3)


#Calculating Mean of Square Errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8 is: ",mse3)
```

```
Mean of Square Errors for alpha = 0.2 is:  20108.220880112614
Mean of Square Errors for alpha = 0.5 is:  16481.308407686804
Mean of Square Errors for alpha = 0.8 is:  15199.33303295701
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  df1.plot(style=['-','-'])
  mseses.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  df2.plot(style=['-','-'])
  mseses.append(mse2)
else:
  print('alpha: ',alpha3)
  df3.plot(style=['-','-'])
  mseses.append(mse3)
```

alpha: 0.8




```
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maeses.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maeses.append(mae2)
else:
  maeses.append(mae3)
```

Double Exponential Smoothing

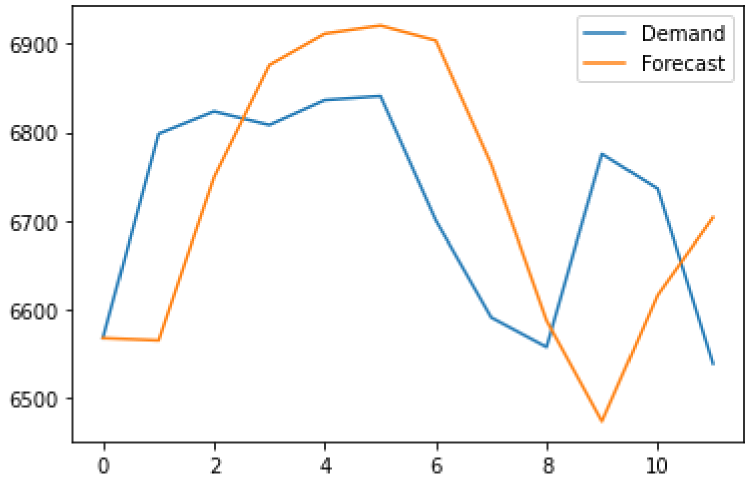
```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,12)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

beta1=0.3
beta2=0.6
beta3=0.9

forecast1=des(demand,alpha1,beta1)
forecast2=des(demand,alpha2,beta2)
forecast3=des(demand,alpha3,beta3)


#Calculating Mean of Square Errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2,beta= 0.3 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5,beta= 0.6 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8,beta= 0.9 is: ",mse3)
```

```
Mean of Square Errors for alpha = 0.2,beta= 0.3 is:  26628.75506420409
```

```
Mean of Square Errors for alpha = 0.5,beta= 0.6 is:  23510.866977295973
Mean of Square Errors for alpha = 0.8,beta= 0.9 is:  24738.960725997546
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  print('beta: ',beta1)
  df1.plot(style=['-','-'])
  msedes.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  print('beta: ',beta2)
  df2.plot(style=['-','-'])
  msedes.append(mse2)
else:
  print('alpha: ',alpha3)
  print('beta: ',beta3)
  df3.plot(style=['-','-'])
  msedes.append(mse3)
```

```
alpha:  0.5
beta:  0.6
```




```
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maedes.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maedes.append(mae2)
else:
  maedes.append(mae3)
```

Triple Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,12)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

beta1=0.3
beta2=0.6
beta3=0.9

gamma1=0.4
gamma2=0.7
gamma3=0.95

#Considering season of 1 hours here

forecast1=tes(demand,1,alpha1,beta1,gamma1,0)
forecast2=tes(demand,1,alpha2,beta2,gamma2,0)
forecast3=tes(demand,1,alpha3,beta3,gamma3,0)


#Calculating mean of sqaured errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2,beta= 0.3 gamma=0.4 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is: ",mse3)
```

```
Mean of Square Errors for alpha = 0.2,beta= 0.3 gamma=0.4 is:  72007.30748935297
Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is:  10679.672952806239
Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is:  10327.893420313369
```

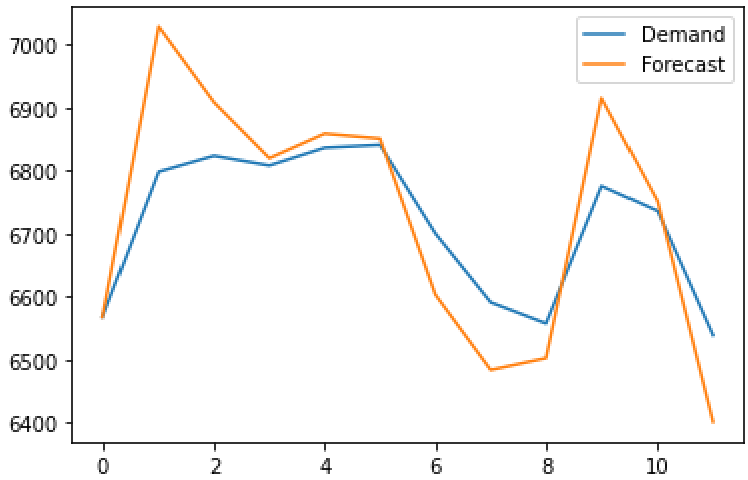
```
#Calculating Mean Absolute Errors
mae1=mean_absolute_error(demand,forecast1)
mae2=mean_absolute_error(demand,forecast2)
mae3=mean_absolute_error(demand,forecast3)

print("Mean Absolute Errors for alpha = 0.2,beta= 0.3, gamma=0.4 is: ",mae1)
print("Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is: ",mae2)
print("Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is: ",mae3)
```

```
Mean Absolute Errors for alpha = 0.2,beta= 0.3, gamma=0.4 is:  244.88793310566493
Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is:  72.01973805329453
Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is:  76.00055084543442
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}
```

```
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  print('beta: ',beta1)
  print('gamma: ',gamma1)
  df1.plot(style=['-','-'])
  msetes.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  print('beta: ',beta2)
  print('gamma: ',gamma2)
  df2.plot(style=['-','-'])
  msetes.append(mse2)
else:
  print('alpha: ',alpha3)
  print('beta: ',beta3)
  print('gamma: ',gamma3)
  df3.plot(style=['-','-'])
  msetes.append(mse3)
```

```
alpha:  0.8
beta:  0.9
gamma:  0.95
```




```
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maetes.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maetes.append(mae2)
else:
  maetes.append(mae3)
```

For 24 Interval

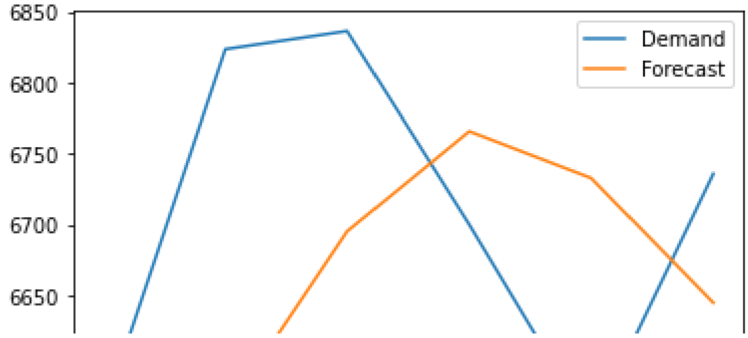
Single Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,24)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

forecast1=ses(demand,alpha1)
forecast2=ses(demand,alpha2)
forecast3=ses(demand,alpha3)


#Calculating Mean of Square Errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8 is: ",mse3)
```

```
Mean of Square Errors for alpha = 0.2 is:  22501.537320934436
Mean of Square Errors for alpha = 0.5 is:  21493.09298105477
Mean of Square Errors for alpha = 0.8 is:  22357.29334098568
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  df1.plot(style=['-','-'])
  mseses.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  df2.plot(style=['-','-'])
  mseses.append(mse2)
else:
  print('alpha: ',alpha3)
  df3.plot(style=['-','-'])
  mseses.append(mse3)
```

```
alpha:  0.5
```




```
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maeses.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maeses.append(mae2)
else:
  maeses.append(mae3)
```

Double Exponential Smoothing

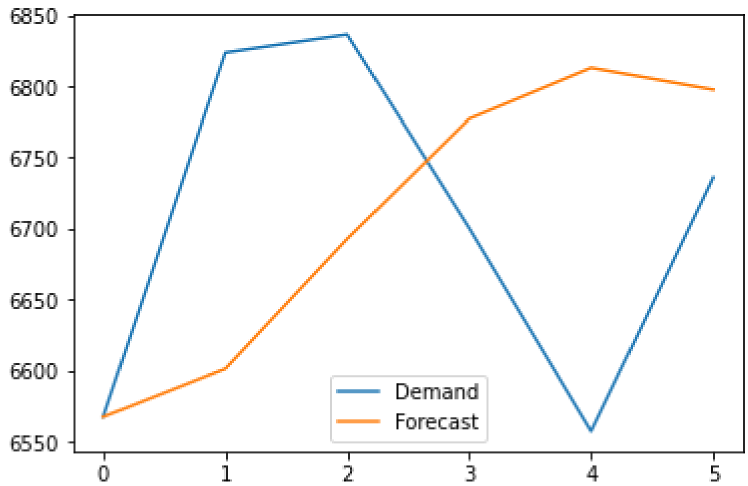
```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,24)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

beta1=0.3
beta2=0.6
beta3=0.9

forecast1=des(demand,alpha1,beta1)
forecast2=des(demand,alpha2,beta2)
forecast3=des(demand,alpha3,beta3)


#Calculating Mean of Square Errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2,beta= 0.3 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5,beta= 0.6 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8,beta= 0.9 is: ",mse3)
```

```
Mean of Square Errors for alpha = 0.2,beta= 0.3 is:  24186.776243994726
Mean of Square Errors for alpha = 0.5,beta= 0.6 is:  33096.679000847485
Mean of Square Errors for alpha = 0.8,beta= 0.9 is:  41802.20416478356
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
```

```
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  print('beta: ',beta1)
  df1.plot(style=['-','-'])
  msedes.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  print('beta: ',beta2)
  df2.plot(style=['-','-'])
  msedes.append(mse2)
else:
  print('alpha: ',alpha3)
  print('beta: ',beta3)
  df3.plot(style=['-','-'])
  msedes.append(mse3)
```

```
alpha:  0.2
beta:  0.3
```



Triple Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.ftse,24)


#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

beta1=0.3
beta2=0.6
beta3=0.9
```

```
gamma1=0.4
gamma2=0.7
gamma3=0.95

#Considering season of 1 hours here

forecast1=tes(demand,1,alpha1,beta1,gamma1,0)
forecast2=tes(demand,1,alpha2,beta2,gamma2,0)
forecast3=tes(demand,1,alpha3,beta3,gamma3,0)


#Calculating mean of sqaured errors
mse1=mean_squared_error(demand,forecast1)
mse2=mean_squared_error(demand,forecast2)
mse3=mean_squared_error(demand,forecast3)

print("Mean of Square Errors for alpha = 0.2,beta= 0.3 gamma=0.4 is: ",mse1)
print("Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is: ",mse2)
print("Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is: ",mse3)
```

```
Mean of Square Errors for alpha = 0.2,beta= 0.3 gamma=0.4 is:  115810.24131187542
Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is:  22036.10848782094
Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is:  16999.16940131579
```

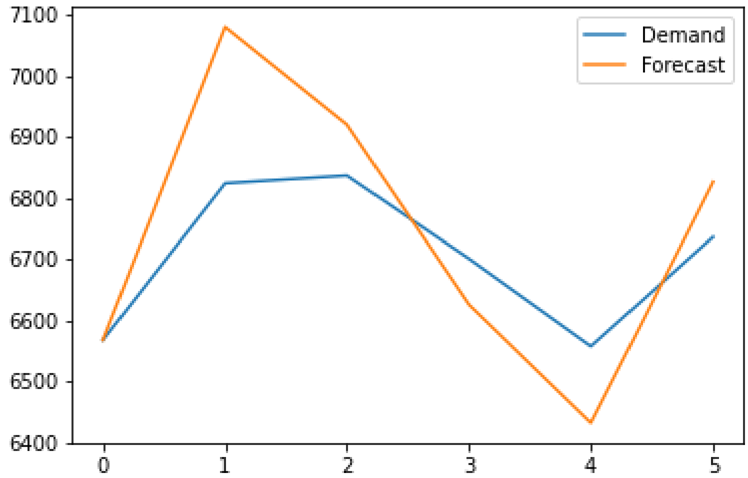
```
#Calculating Mean Absolute Errors
mae1=mean_absolute_error(demand,forecast1)
mae2=mean_absolute_error(demand,forecast2)
mae3=mean_absolute_error(demand,forecast3)

print("Mean Absolute Errors for alpha = 0.2,beta= 0.3, gamma=0.4 is: ",mae1)
print("Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is: ",mae2)
print("Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is: ",mae3)
```

```
Mean Absolute Errors for alpha = 0.2,beta= 0.3, gamma=0.4 is:  303.17644031093477
Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is:  109.5232362083337
Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is:  104.96425241526686
```

```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}

df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

if mse1<=mse2 and mse1<=mse3:
  print('alpha: ',alpha1)
  print('beta: ',beta1)
  print('gamma: ',gamma1)
  df1.plot(style=['-','-'])
  msetes.append(mse1)
elif mse2<=mse1 and mse2<=mse3:
  print('alpha: ',alpha2)
  print('beta: ',beta2)
```

```
  print('beta: ',beta2)
  print('gamma: ',gamma2)
  df2.plot(style=['-','-'])
  msetes.append(mse2)
else:
  print('alpha: ',alpha3)
  print('beta: ',beta3)
  print('gamma: ',gamma3)
  df3.plot(style=['-','-'])
  msetes.append(mse3)
```

```
alpha:  0.8
beta:  0.9
gamma:  0.95
```




```
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maetes.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maetes.append(mae2)
else:
  maetes.append(mae3)
```

Least MSE and MAE values are

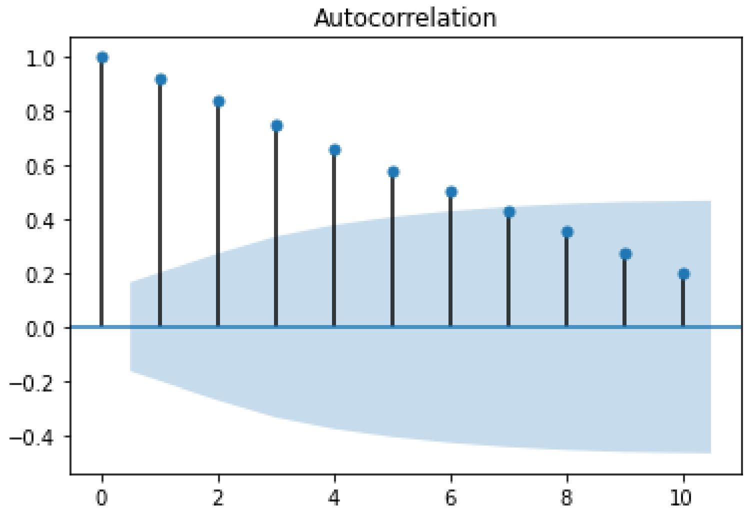
```
print("Least MSE ses")
print(mseses)
print("Least MSE des")
print(msedes)
print("Least MSE tes")
print(msetes)


print("Least MAE ses")
print(maeses)
print("Least MAE des")
print(maedes)
print("Least MAE tes")
print(maetes)
```

```
Least MSE ses
[1740.5437338464578, 3471.9091693560686, 7593.305922549386, 13682.680354119695, 1519
Least MSE des
[2216.1017678573107, 4122.706425485765, 9464.165011677607, 18726.595877217376, 23510
Least MSE tes
[367.726622468638, 807.3607647329993, 1791.7880715479178, 7420.608818407491, 10327.8
Least MAE ses
[15.12996770767488, 15.12996770767488, 21.074084587339982, 30.872124933930838, 58.62
Least MAE des
[15.12996770767488, 15.12996770767488, 21.074084587339982, 30.872124933930838, 58.62
Least MAE tes
[15.12996770767488, 21.074084587339982, 30.872124933930838, 58.627404074495445, 72.0
```

Applying ACF and PACF

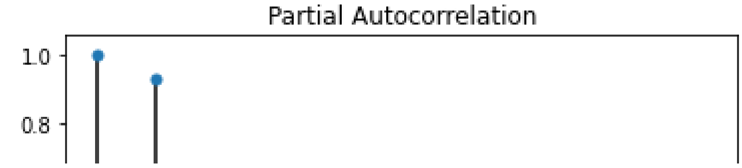
```
#Plotting ACF
plot_acf(data.ftse,lags=10)
plt.show
```

```
<function matplotlib.pyplot.show>
```




```
#plotting PACF
plot_pacf(data.ftse,lags=10)
plt.show
```

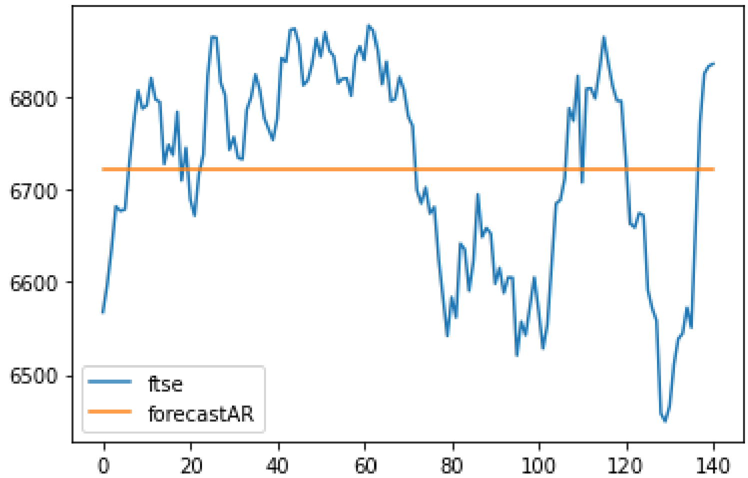
```
<function matplotlib.pyplot.show>
```



Applying AR, MA, ARIMA Models

```
#AR

#fit model
model=ARIMA(data['ftse'], order=(0,0,0))
model_fit=model.fit()

#model summary
print(model_fit.summary())

#make prediction
data['forecastAR'] = model_fit.predict()
data[['ftse','forecastAR']].plot()
```

```
                              ARMA Model Results
==============================================================================
Dep. Variable:                   ftse   No. Observations:                  141
Model:                     ARMA(0, 0)   Log Likelihood                -862.577
Method:                           css   S.D. of innovations            109.796
Date:                Mon, 01 Mar 2021   AIC                           1729.154
Time:                        05:42:06   BIC                           1735.051
Sample:                             0   HQIC                          1731.550

==============================================================================
                 coef    std err          z      P>|z|      [0.025      0.975]
------------------------------------------------------------------------------
const       6723.3963      9.247    727.127      0.000    6705.273    6741.519
==============================================================================
<matplotlib.axes._subplots.AxesSubplot at 0x7f6724ba6850>
```




```
mse=mean_squared_error(data.ftse,data.forecastAR.dropna())
print("MSE for AR is:",mse)
```

```
print("MSE for AR is:",mse)
```

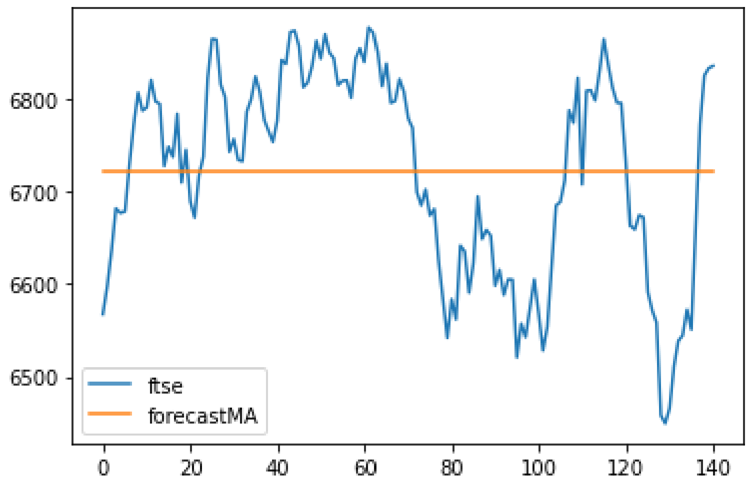
```
MSE for AR is: 12055.246580725321
```

```
mae=mean_absolute_error(data.ftse,data.forecastAR.dropna())
print("MAE for AR is:",mae)
```

```
MAE for AR is: 95.14101202152808
```

```
#MA

#fit model
model=ARIMA(data['ftse'].dropna(), order=(0,0,0))
model_fit=model.fit()

#model summary
print(model_fit.summary())

#make prediction
data['forecastMA'] = model_fit.predict()
data[['ftse','forecastMA']].plot()
```

```
                              ARMA Model Results
==============================================================================
Dep. Variable:                   ftse   No. Observations:                  141
Model:                     ARMA(0, 0)   Log Likelihood                -862.577
Method:                           css   S.D. of innovations            109.796
Date:                Mon, 01 Mar 2021   AIC                           1729.154
Time:                        05:42:07   BIC                           1735.051
Sample:                             0   HQIC                          1731.550

==============================================================================
                 coef    std err          z      P>|z|      [0.025      0.975]
------------------------------------------------------------------------------
const       6723.3963      9.247    727.127      0.000    6705.273    6741.519
==============================================================================
<matplotlib.axes._subplots.AxesSubplot at 0x7f672497e7d0>
```




```
mse=mean_squared_error(data.ftse,data.forecastMA.dropna())
print("MSE for MA is:",mse)
```

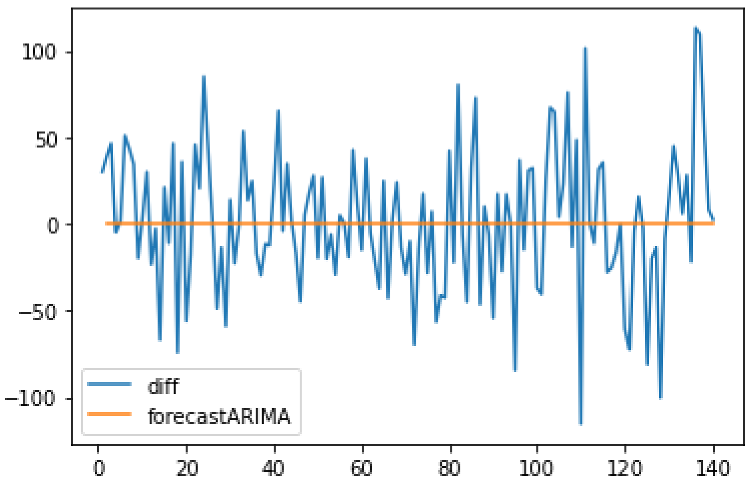
```
MSE for MA is: 12055.246580725321
```

```
mae=mean_absolute_error(data.ftse,data.forecastMA.dropna())
print("MAE for MA is:",mae)
```

```
MAE for MA is: 95.14101202152808
```

```
#ARIMA

#fit model
model=ARIMA(data['diff'].dropna(), order=(0,1,0))
model_fit=model.fit()

#model summary
print(model_fit.summary())

#make prediction
data['forecastARIMA'] = model_fit.predict()
data[['diff','forecastARIMA']].plot()
```

```
                             ARIMA Model Results
==============================================================================
Dep. Variable:                 D.diff   No. Observations:                  139
Model:                 ARIMA(0, 1, 0)   Log Likelihood                -756.914
Method:                           css   S.D. of innovations             56.064
Date:                Mon, 01 Mar 2021   AIC                           1517.828
Time:                        05:42:07   BIC                           1523.697
Sample:                             1   HQIC                          1520.213

==============================================================================
                 coef    std err          z      P>|z|      [0.025      0.975]
------------------------------------------------------------------------------
const         -0.1981      4.755     -0.042      0.967      -9.518       9.122
==============================================================================
<matplotlib.axes._subplots.AxesSubplot at 0x7f6724d682d0>
```




```
mse=mean_squared_error(data.ftse[0:-2],data.forecastARIMA.dropna())
print("MSE for MA is:",mse)
```

```
MSE for MA is: 45197080.703873575
```

```
mae=mean_absolute_error(data.ftse[0:-2],data.forecastARIMA.dropna())
print("MAE for MA is:",mae)
```

```
print( MAE for MA is: ,mae)
```

```
MAE for MA is: 6721.981510791366
```

Applying Auto ARIMA

```
import pmdarima as pm
model = pm.auto_arima(data.iloc[:,0], start_p=1, start_q=1,test='adf',max_p=3, max_q=3,m=1
print(model.summary())
```

```
Performing stepwise search to minimize aic
 ARIMA(1,1,1)(0,0,0)[0] intercept   : AIC=1439.769, Time=0.32 sec
 ARIMA(0,1,0)(0,0,0)[0] intercept   : AIC=1437.066, Time=0.01 sec
 ARIMA(1,1,0)(0,0,0)[0] intercept   : AIC=1438.793, Time=0.06 sec
 ARIMA(0,1,1)(0,0,0)[0] intercept   : AIC=1438.848, Time=0.10 sec
 ARIMA(0,1,0)(0,0,0)[0]             : AIC=1435.383, Time=0.01 sec

Best model:  ARIMA(0,1,0)(0,0,0)[0]
Total fit time: 0.542 seconds
                               SARIMAX Results
==============================================================================
Dep. Variable:                      y   No. Observations:                  141
Model:               SARIMAX(0, 1, 0)   Log Likelihood                -716.691
Date:                Mon, 01 Mar 2021   AIC                           1435.383
Time:                        05:42:08   BIC                           1438.324
Sample:                             0   HQIC                          1436.578
                                - 141
Covariance Type:                  opg
==============================================================================
                 coef    std err          z      P>|z|      [0.025      0.975]
------------------------------------------------------------------------------
sigma2      1636.9273    178.529      9.169      0.000    1287.018    1986.837
===================================================================================
Ljung-Box (L1) (Q):                   0.26   Jarque-Bera (JB):                 0.94
Prob(Q):                              0.61   Prob(JB):                         0.62
Heteroskedasticity (H):               1.93   Skew:                             0.01
Prob(H) (two-sided):                  0.03   Kurtosis:                         3.40
===================================================================================

Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex-step)
```

Best model: ARIMA(0,1,0)(0,0,0)[0]

Final Result

Dataset 6													
Is Dataset Stationery	No												
If yes, why, and if not, why not	For ADF test, we can see that the p-value is more than 0.05. Thus, from ADF test, we can say that the dataset is non-stationary. For KPSS test, Test Statistic is less than Critical Value, thus we fail to reject the null hypothesis. Thus, from KPSS test, we can say that the dataset is stationary. Thus, Trend-Stationary.												
If differencing was done, how many times it was done?	One												
		Prediction FOR ->											
		MSE						MAE					
		1 UNIT	2 UNIT	4 UNIT	8 UNIT	12 UNIT	24 UNIT	1 UNIT	2 UNIT	4 UNIT	8 UNIT	12 UNIT	24 UNIT
Single Exponential Smoothing	alpha(0.8)	1740.543734	3471.909169	7593.305923	13682.68035	15199.33303	21493.09298	15.129968	15.129968	21.074085	30.872125	58.627404	72.019738
Double and triple Exponential Smoothing	alpha(0.8), beta(0.9)	2216.101768	4122.706425	9464.165012	13682.68035	23510.86698	24186.77624	15.129968	15.129968	21.074085	30.872125	58.627404	72.019738
Triple Exponential Smoothing	alpha(0.5), beta(0.6), gamma(0.7)	367.7266225	807.3607647	1791.788072	7420.608818	10327.89342	16999.1694	15.129968	21.074085	30.872125	58.627404	72.019738	104.96425
Only AR	AR(0)	12055.24658						95.141012					
Only MA	MA(0)	12055.24658						95.141012					
ARIMA	ARIMA(0,1,0)	45197080.7						6721.9815					
SARIMA (if the data has seasonality)	season(?)												