!pip3 install pmdarima

```
Requirement already satisfied: pmdarima in /usr/local/lib/python3.7/dist-packages (1 Requirement already satisfied: joblib>=0.11 in /usr/local/lib/python3.7/dist-packages Requirement already satisfied: scipy>=1.3.2 in /usr/local/lib/python3.7/dist-packages Requirement already satisfied: setuptools!=50.0.0,>=38.6.0 in /usr/local/lib/python3 Requirement already satisfied: urllib3 in /usr/local/lib/python3.7/dist-packages (from Requirement already satisfied: scikit-learn>=0.22 in /usr/local/lib/python3.7/dist-packages Requirement already satisfied: statsmodels!=0.12.0,>=0.11 in /usr/local/lib/python3.7/dist-packages Requirement already satisfied: numpy>=1.17.3 in /usr/local/lib/python3.7/dist-packages Requirement already satisfied: python<0.29.18,>=0.29 in /usr/local/lib/python3.7/dist-packages Requirement already satisfied: python-dateutil>=2.7.3 in /usr/local/lib/python3.7/dist-packages Requirement already satisfied: patsy>=0.5 in /usr/local/lib/python3.7/dist-packages (from Requirement already satisfied: patsy>=0.5 in /usr/local/lib/python3.7/dist-packages (from Requirement already satisfied: six>=1.5 in /usr/local/lib/python3.7/dist-packages (from
```

```
# 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('Dataset4_yahoo304.96.8.14.csv',names = ['yahoo304_96_8_14'])
```

Applying KPSS and ADF test

1. ADF test

```
ulouchar[ cl.trrat same (%2) %kell = same
   print(dfoutput)
#apply adf test on the series
adf_test('yahoo304_96_8_14')
    Results of Dickey-Fuller Test for yahoo304_96_8_14
    Test Statistic
                                  -3.286733
    p-value
                                   0.015482
    #Lags Used
                                  30.000000
    Number of Observations Used 4582.000000
    Critical Value (1%)
                                 -3.431778
    Critical Value (5%)
                                 -2.862171
    Critical Value (10%)
                                 -2.567106
    dtype: float64
```

2. KPSS test

dtype: float64

```
#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('yahoo304_96_8_14')
     Results of KPSS Test for yahoo304_96_8_14
     Test Statistic 3.701679
     p-value
                                 0.010000
     Lags Used
                                32.000000
     Critical Value (10%) 0.347000
Critical Value (5%) 0.463000
Critical Value (2.5%) 0.574000
Critical Value (1%) 0.739000
```

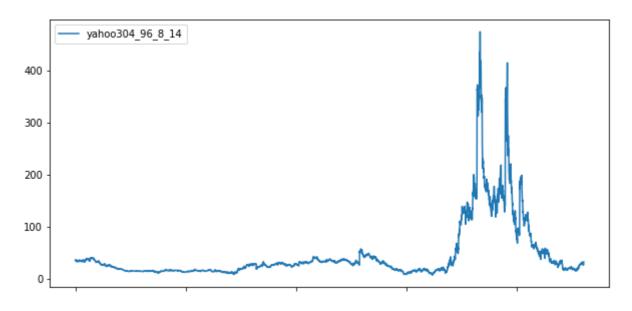
For ADF test, we can see that the p-value is below 0.05. Thus, from ADF test, we can say that the dataset is stationary.

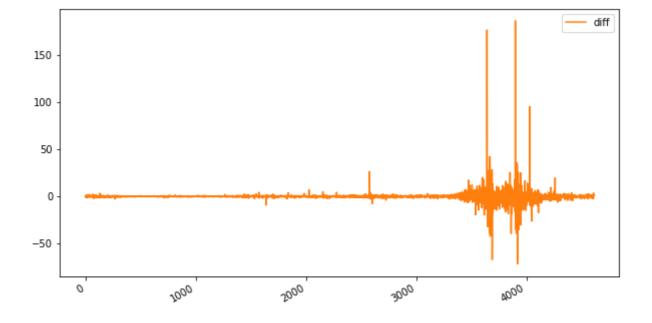
For KPSS test, Test Statistic is more than Critical Value, thus we reject the null hypothesis. Thus, from KPSS test, we can say that the dataset is non-stationary.

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

```
# Differencing
data['diff'] = data['yahoo304_96_8_14'].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=[1
```

```
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.yahoo304 96 8 14,1)
#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: 96.05545489077616
    Mean of Square Errors for alpha = 0.5 is: 47.45126817506155
    Mean of Square Errors for alpha = 0.8 is: 36.266977799467504
#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: 2.977391560154959
    Mean Absolute Errors for alpha = 0.5 is: 1.9522762583275515
    Mean Absolute Errors for alpha = 0.8 is: 1.6859884166178474
#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:</pre>
  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=['-','-'])
```

Double Exponential Smoothing

```
400 J 🗀
                                           Li
#Defining Double Exponential Smoothing function des
def des(arr,alpha,beta):
  a=[arr[0]]
  l=len(arr)
  b=[(arr[1-1]-arr[0])/(1-1)]
  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.yahoo304_96_8_14,1)
#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: 98.61340054241282
     Mean of Square Errors for alpha = 0.5, beta = 0.6 is: 53.99123148363984
     Mean of Square Errors for alpha = 0.8, beta= 0.9 is: 50.11839964406356
#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 = 0.8,beta= 0.9 is: ",mae3)
     Mean Absolute Errors for alpha = 0.2,beta= 0.3 is: 2.964884523576852
     Mean Absolute Errors for alpha = 0.5, beta = 0.6 is: 2.152219376160902
     Mean Absolute Errors for alpha = 0.8, beta= 0.9 is:
                                                           2.0473756875762197
#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:</pre>
  print('alpha: ',alpha1)
  print('beta: ',beta1)
  df1.plot(style=['-','-'])
elif mse2<=mse1 and mse2<=mse3:</pre>
  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
      500
              Demand
              Forecast
      400
      300
      200
      100
```

Triple Exponential Smoothing

1000

```
#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
```

2000

3000

4000

```
#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.yahoo304_96_8_14,1)
#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: 11.639338570577138
     Mean of Square Errors for alpha = 0.5, beta = 0.6 gamma = 0.7 is: 6.348675651210603
     Mean of Square Errors for alpha = 0.8, beta= 0.9 gamma=0.95 is: 19.48517402679209
#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: 1.032820786741875
     Mean Absolute Errors for alpha = 0.5, beta= 0.6, gamma=0.7 is: 0.7323065580072101
     Mean Absolute Errors for alpha = 0.8, beta= 0.9, gamma=0.95 is: 1.239266078672252
#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:</pre>
  print('alpha: ',alpha1)
  print('beta: ',beta1)
  print('gamma: ',gamma1)
  df1.plot(style=['-','-'])
elif mse2<=mse1 and mse2<=mse3:</pre>
  print('alpha: ',alpha2)
  print('beta: ',beta2)
  print('gamma: ',gamma2)
  df2.plot(style=['-','-'])
else:
  print('alpha: ',alpha3)
  print('beta: ',beta3)
  nrint('gamma: '.gamma3)
```

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

alpha: 0.5
beta: 0.6
gamma: 0.7

500 Demand
Forecast

400 -

100 -
```

2000

3000

4000

For 1 Unit

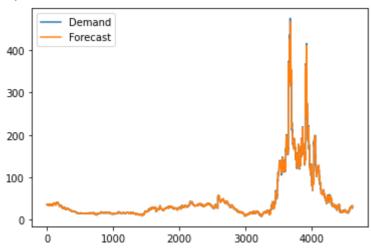
Single Exponential Smoothing

1000

```
#Creating demand list in 'n' intervals
demand=dem_n(data.yahoo304_96_8_14,1)
#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: 96.05545489077616
     Mean of Square Errors for alpha = 0.5 is: 47.45126817506155
     Mean of Square Errors for alpha = 0.8 is: 36.266977799467504
```

```
#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:</pre>
  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)</pre>
```

Double Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.yahoo304_96_8_14,1)
```

```
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: 98.61340054241282
     Mean of Square Errors for alpha = 0.5, beta= 0.6 is: 53.99123148363984
     Mean of Square Errors for alpha = 0.8, beta= 0.9 is: 50.11839964406356
#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:</pre>
  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)</pre>
```

Triple Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.yahoo304_96_8_14,1)
#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 = 0.8, beta= 0.9 gamma=0.95 is: 19.48517402679209
#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: 1.032820786741875
     Mean Absolute Errors for alpha = 0.5, beta= 0.6, gamma=0.7 is: 0.7323065580072101
     Mean Absolute Errors for alpha = 0.8, beta= 0.9, gamma=0.95 is: 1.239266078672252
#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:</pre>
  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)

Mean of Square Errors for alpha = 0.2,beta= 0.3 gamma=0.4 is: 11.639338570577138 Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is: 6.348675651210603

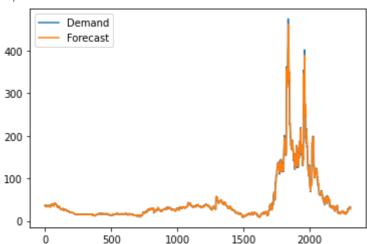
```
alpha: 0.5
     beta: 0.6
     gamma:
             0.7
      500
              Demand
              Forecast
      400
      300 -
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:
  maetes.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maetes.append(mae2)
else:
  maetes.append(mae3)
For 2 Unit
Single Exponential Smoothing
#Creating demand list in 'n' intervals
demand=dem_n(data.yahoo304_96_8_14,2)
#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: 180.76450708751057
     Mean of Square Errors for alpha = 0.5 is: 90.24920445458754
     Mean of Square Errors for alpha = 0.8 is: 70.74433216569851
#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)</pre>
```

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)</pre>
```

Double Exponential Smoothing

beta2=0.6

```
#Creating demand list in 'n' intervals
demand=dem_n(data.yahoo304_96_8_14,2)

#Forecasting
alpha1=0.2
alpha2=0.5
alpha3=0.8

beta1=0.3
```

```
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: 189.56455362093845
     Mean of Square Errors for alpha = 0.5, beta = 0.6 is: 105.91052413310219
     Mean of Square Errors for alpha = 0.8, beta = 0.9 is: 100.69577635286231
#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:</pre>
  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)
```

```
beta:
            0.9
              Demand
              Forecast
      400
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:</pre>
  maedes.append(mae1)
elif mae2<=mae1 and mae2<=mae3:</pre>
  maedes.append(mae2)
else:
  maedes.append(mae3)
                   500
                            1000
                                     3500
                                             2000
Triple Exponential Smoothing
#Creating demand list in 'n' intervals
demand=dem_n(data.yahoo304_96_8_14,2)
#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: 22.053348792543282
     Mean of Square Errors for alpha = 0.5, beta= 0.6 gamma=0.7 is: 11.733396511437721
     Mean of Square Errors for alpha = 0.8, beta= 0.9 gamma=0.95 is: 37.76557145513107
```

alpha: 0.8

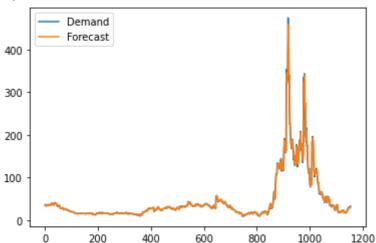
#Coloulating Moon Absolute Engage

```
#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: 1.4890138335978669
     Mean Absolute Errors for alpha = 0.5, beta= 0.6, gamma=0.7 is: 1.0783372848909816
     Mean Absolute Errors for alpha = 0.8, beta= 0.9, gamma=0.95 is: 1.7916636448595848
#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:</pre>
  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:</pre>
  maetes.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maetes.append(mae2)
else:
  maetes.append(mae3)
                                          JYMII
For 4 Unit
Single Exponential Smoothing
#Creating demand list in 'n' intervals
demand=dem_n(data.yahoo304_96_8_14,4)
#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: 324.88713214124726
     Mean of Square Errors for alpha = 0.5 is: 167.06281335851196
     Mean of Square Errors for alpha = 0.8 is: 135.12511739078056
#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:</pre>
  nrint('alnha: '.alnha1)
```

```
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)</pre>
```





```
#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)</pre>
```

Double Exponential Smoothing

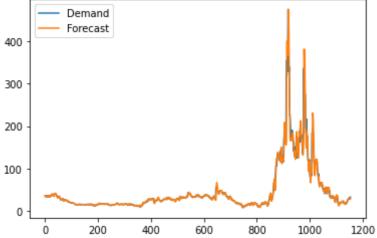
```
#Creating demand list in 'n' intervals
demand=dem_n(data.yahoo304_96_8_14,4)

#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: 389.5482290439572
     Mean of Square Errors for alpha = 0.5, beta = 0.6 is: 179.78037941617038
     Mean of Square Errors for alpha = 0.8, beta = 0.9 is: 200.49519102127783
#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:</pre>
  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
              Demand
              Forecast
      400
```



```
#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)</pre>
```

Triple Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.yahoo304_96_8_14,4)
#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: 40.92701807206647
     Mean of Square Errors for alpha = 0.5, beta= 0.6 gamma=0.7 is: 21.350809413671804
     Mean of Square Errors for alpha = 0.8, beta= 0.9 gamma=0.95 is: 70.76855113847974
#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: 2.1853413729779603
     Mean Absolute Errors for alpha = 0.5, beta= 0.6, gamma=0.7 is: 1.5846934379909212
     Mean Absolute Errors for alpha = 0.8, beta= 0.9, gamma=0.95 is: 2.5783465554224296
#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:</pre>
  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
      500
              Demand
              Forecast
      400
      300
      200
      100
```

#Storing least mae values
if mae1<=mae2 and mae1<=mae3:</pre>

200

400

600

800

1000

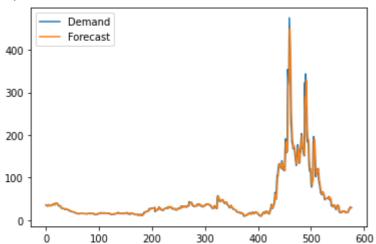
1200

```
maetes.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
   maetes.append(mae2)
else:
   maetes.append(mae3)</pre>
For 8 Unit
```

```
Single Exponential Smoothing
#Creating demand list in 'n' intervals
demand=dem_n(data.yahoo304_96_8_14,8)
#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: 595.4377000575759
     Mean of Square Errors for alpha = 0.5 is: 354.46155227597797
     Mean of Square Errors for alpha = 0.8 is: 284.3567740733148
#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:</pre>
  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)</pre>
```

Double Exponential Smoothing

```
demand=dem_n(data.yahoo304_96_8_14,8)

#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)

#Creating demand list in 'n' intervals

```
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: 861.5601415083182
     Mean of Square Errors for alpha = 0.5, beta = 0.6 is: 443.02309370147407
     Mean of Square Errors for alpha = 0.8, beta = 0.9 is: 401.47865143128286
#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:</pre>
  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
              Demand
      500
              Forecast
      400
      300
      200
```

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

100

200

300

400

500

600

100

0

```
else:
   maedes.append(mae3)
```

Triple Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.yahoo304_96_8_14,8)
#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: 86.62536866355454
     Mean of Square Errors for alpha = 0.5, beta = 0.6 gamma = 0.7 is: 43.77633888809179
     Mean of Square Errors for alpha = 0.8, beta= 0.9 gamma=0.95 is: 150.47577578775852
#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: 3.1931530914015007
     Mean Absolute Errors for alpha = 0.5, beta= 0.6, gamma=0.7 is: 2.444632845486679
```

Mean Absolute Errors for alpha = 0.8, beta= 0.9, gamma=0.95 is: 3.8543419881386067

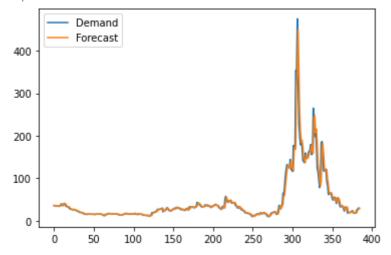
```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3={'Demand':demand,'Forecast':forecast3}
df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)
if mse1<=mse2 and mse1<=mse3:</pre>
  print('alpha: ',alpha1)
  print('beta: ',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
               Demand
      500
               Forecast
      400
      300
      200
      100
                  100
                         200
                                300
                                       400
                                               500
                                                      600
```

```
#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)</pre>
```

Single Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.yahoo304_96_8_14,12)
#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: 695.2913065175823
     Mean of Square Errors for alpha = 0.5 is: 434.09441905658844
     Mean of Square Errors for alpha = 0.8 is: 347.86041803251385
#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:</pre>
  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)</pre>
```

Double Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.yahoo304_96_8_14,12)
#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 = 0.5,beta= 0.6 is: 576.8322453010067
Mean of Square Errors for alpha = 0.8,beta= 0.9 is: 490.8480707638323
```

```
#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:</pre>
  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
               Demand
               Forecast
      500
      400
      300
      200
      100
        0
                50
                     100
                           150
                                 200
                                      250
                                           300
                                                 350
                                                      400
```

```
#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)</pre>
```

```
#Creating demand list in 'n' intervals
demand=dem n(data.yahoo304 96 8 14,12)
#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: 105.68945928872901
     Mean of Square Errors for alpha = 0.5, beta= 0.6 gamma=0.7 is: 52.452436971990124
     Mean of Square Errors for alpha = 0.8, beta= 0.9 gamma=0.95 is: 185.33925379432878
#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: 3.718815282718495
     Mean Absolute Errors for alpha = 0.5, beta= 0.6, gamma=0.7 is: 2.7884595336623166
     Mean Absolute Errors for alpha = 0.8, beta= 0.9, gamma=0.95 is: 4.5485157158957294
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
d2={'Demand':demand,'Forecast':forecast2}
d3-1'Demand'.demand 'Fonecast'.fonecast31
```

```
us-l nemain .nemain, Loi erast .ioi erasts!
df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)
if mse1<=mse2 and mse1<=mse3:</pre>
  print('alpha: ',alpha1)
  print('beta: ',beta1)
  print('gamma: ',gamma1)
  df1.plot(style=['-','-'])
  msetes.append(mse1)
elif mse2<=mse1 and mse2<=mse3:</pre>
  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
              0.7
     gamma:
               Demand
      500
               Forecast
      400
      300
      200
      100
        0
                50
                      100
                           150
                                 200
                                      250
                                            300
                                                  350
                                                       400
#Storing least mae values
if mae1<=mae2 and mae1<=mae3:</pre>
  maetes.append(mae1)
elif mae2<=mae1 and mae2<=mae3:
  maetes.append(mae2)
```

```
else:
  maetes.append(mae3)
```

For 24 Interval

```
#Creating demand list in 'n' intervals
demand=dem_n(data.yahoo304_96_8_14,24)
#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: 1307.5088358730952
     Mean of Square Errors for alpha = 0.5 is: 945.8271328960523
     Mean of Square Errors for alpha = 0.8 is: 849.7836364017458
#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:</pre>
  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

```
400 - Demand Forecast 200 -
```

```
#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)</pre>
```

Double Exponential Smoothing

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

```
#Creating demand list in 'n' intervals
demand=dem_n(data.yahoo304_96_8_14,24)
#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: 1371.9935841256988
     Mean of Square Errors for alpha = 0.5, beta = 0.6 is: 1424.4136667011549
     Mean of Square Errors for alpha = 0.8, beta = 0.9 is: 1425.973409598658
```

```
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:</pre>
  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
               Demand
               Forecast
      400
      300
      200
      100
        0
                25
                      50
                                100
                                      125
                                           150
                                                 175
                                                       200
```

Triple Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.yahoo304_96_8_14,24)
#Forecasting
```

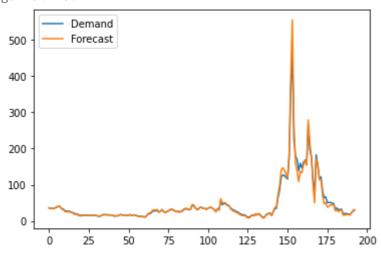
alpha2=0.5 alpha3=0.8 beta1=0.3 beta2=0.6 beta3=0.9

alpha1=0.2

```
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: 223.8033725086531
     Mean of Square Errors for alpha = 0.5, beta = 0.6 gamma = 0.7 is: 92.95581609431166
     Mean of Square Errors for alpha = 0.8, beta= 0.9 gamma=0.95 is: 444.40722954115944
#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: 5.802045015904002
     Mean Absolute Errors for alpha = 0.5, beta= 0.6, gamma=0.7 is: 3.957796285812707
     Mean Absolute Errors for alpha = 0.8, beta= 0.9, gamma=0.95 is: 7.297799596309526
#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:</pre>
  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)</pre>
```

Least MSE and MAE values are

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

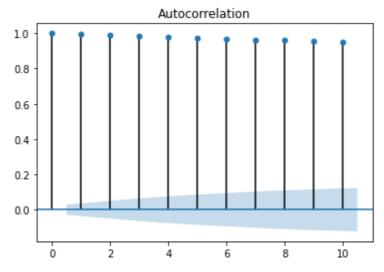
print("Least MAE ses")
print(maeses)
print("Least MAE des")
print(maedes)
print("Least MAE tes")
print(maedes)
print(maedes)
```

```
Least MSE ses
[36.266977799467504, 70.74433216569851, 135.12511739078056, 284.3567740733148, 347.86
Least MSE des
[50.11839964406356, 100.69577635286231, 179.78037941617038, 401.47865143128286, 490.8
Least MSE tes
[6.348675651210603, 11.733396511437721, 21.350809413671804, 43.77633888809179, 52.452
Least MAE ses
[0.7323065580072101, 0.7323065580072101, 1.0783372848909816, 1.5846934379909212, 2.44
Least MAE des
[0.7323065580072101, 0.7323065580072101, 1.0783372848909816, 1.5846934379909212, 2.44
Least MAE tes
[0.7323065580072101, 1.0783372848909816, 1.5846934379909212, 2.788
```

Applying ACF and PACF

#Plotting ACF
plot_acf(data.yahoo304_96_8_14,lags=10)
plt.show

<function matplotlib.pyplot.show>



#plotting PACF
plot_pacf(data.yahoo304_96_8_14,lags=10)
plt.show

Partial Autocorrelation

I

ARMA Model Results

```
______
    Dep. Variable: yahoo304_96_8_14 No. Observations:
                                                                   4613
                          ARMA(3, 0) Log Likelihood
    Model:
                                                             -14672.712
    Method:
                             css-mle S.D. of innovations
                                                                 5.820
                      Mon, 01 Mar 2021 AIC
                                                              29355.423
    Date:
                             05:24:04 BIC
    Time:
                                                               29387.607
mse=mean_squared_error(data.yahoo304_96_8_14,data.forecastAR.dropna())
print("MSE for AR is:",mse)
    MSE for AR is: 33.89131601513936
                          45.3611 14.804 3.064
                                                       0.002
                                                                16.346
mae=mean_absolute_error(data.yahoo304_96_8_14,data.forecastAR.dropna())
print("MAE for AR is:",mae)
    MAE for AR is: 1.631457515002413
                              тшавтнан у
                   I/CaT
                                               HOUUTUS
                                                             гтечиенсу
#MA
#fit model
model=ARIMA(data['diff'].dropna(), order=(0,0,2))
model_fit=model.fit()
#model summary
print(model_fit.summary())
#make prediction
data['forecastMA'] = model_fit.predict()
data[['diff','forecastMA']].plot()
```

ARMA Model Results

```
______
                          diff No. Observations:
   Dep. Variable:
                                                       4612
                     ARMA(0, 2) Log Likelihood
   Model:
                                                   -14673.764
   Method:
                       css-mle S.D. of innovations
                                                    5.828
                 Mon, 01 Mar 2021 AIC
   Date:
                                                   29355.529
                       05:24:05 BIC
   Time:
                                                    29381.275
   Sample:
                            0 HQIC
                                                    29364.589
   _____
           coef std err z P>|z| [0.025 0.975]
   _____
mse=mean_squared_error(data.yahoo304_96_8_14[0:-1],data.forecastMA.dropna())
print("MSE for MA is:",mse)
   MSE for MA is: 5509.995684894809
                near maganary
                                       HOUGEUS
                                                  i i cqueiicy
mae=mean_absolute_error(data.yahoo304_96_8_14[0:-1],data.forecastMA.dropna())
print("MAE for MA is:",mae)
   MAE for MA is: 46.141560834983046
      --- diff
                         . 1
#ARIMA
#fit model
model=ARIMA(data['diff'].dropna(), order=(3,0,2))
model fit=model.fit()
#model summary
print(model_fit.summary())
#make prediction
data['forecastARIMA'] = model_fit.predict()
data[['diff','forecastARIMA']].plot()
```

ARMA Model Results

Model: ARMA(3, 2) Log Likelihood -14636.3 Method: css-mle S.D. of innovations 5.7 Date: Mon, 01 Mar 2021 AIC 29286.7 Time: 05:24:08 BIC 29331.8 Sample: 0 HQIC 29302.6 const -0.0007 0.091 -0.007 0.994 -0.178 0.1 ar.L1.diff -0.3720 0.017 -21.541 0.000 -0.406 -0.3 ar.L2.diff -0.8936 0.018 -48.907 0.000 -0.929 -0.8 ar.L3.diff 0.0250 0.015 1.633 0.103 -0.005 0.0 ma.L1.diff 0.4286 0.009 47.771 0.000 0.411 0.4 ma.L2.diff 0.9581 0.012 76.842 0.000 0.934 0.9	=======================================						
Model: ARMA(3, 2) Log Likelihood -14636.3 Method: css-mle S.D. of innovations 5.7 Date: Mon, 01 Mar 2021 AIC 29286.7 Time: 05:24:08 BIC 29331.8 Sample: 0 HQIC 29302.6 Coef std err z P> z [0.025 0.97 Const -0.0007 0.091 -0.007 0.994 -0.178 0.1 ar.L1.diff -0.3720 0.017 -21.541 0.000 -0.406 -0.3 ar.L2.diff -0.8936 0.018 -48.997 0.000 -0.929 -0.8 ar.L3.diff 0.0250 0.015 1.633 0.103 -0.005 0.0 ma.L1.diff 0.4286 0.009 47.771 0.000 0.411 0.4 ma.L2.diff 0.9581 0.012 76.842 0.000 0.934 0.9 Roots Roots Real Imaginary Modulus Frequence AR.1 -0.2209 -1.0279j 1.0514 -0.238					:========	======	
Method:		*					4612
Date:			*				
Time:					of innovations		5.781
Sample: 0 HQIC 29302.6 Coef std err z P> z		Mon,					
coef std err z P> z [0.025 0.97 const			05:2				
coef std err z P> z [0.025 0.97 const	Sample:			0 HQIC			29302.602
const	========						
ar.L1.diff					· / ∠		
ar.L2.diff	const	-0.0007	0.091	-0.007	0.994	-0.178	0.177
ar.L3.diff 0.0250 0.015 1.633 0.103 -0.005 0.0 ma.L1.diff 0.4286 0.009 47.771 0.000 0.411 0.4 ma.L2.diff 0.9581 0.012 76.842 0.000 0.934 0.9 Roots Real Imaginary Modulus Frequence AR.1 -0.2209 -1.0279j 1.0514 -0.283 AB 2 0.200 1.0270; 1.0514 -0.283 The analysis of the form of the	ar.L1.diff	-0.3720	0.017	-21.541	0.000	-0.406	-0.338
ma.L1.diff 0.4286 0.009 47.771 0.000 0.411 0.4 ma.L2.diff 0.9581 0.012 76.842 0.000 0.934 0.9 Roots Real Imaginary Modulus Frequence Real Jagnary Modulus Frequence AR.1 -0.2209 -1.0279j 1.0514 -0.283 AR.2 -0.2209 -1.0279j 1.0514 -0.283 MEAN ARI -0.2209 -1.0270i 1.0214 0.000 MEC for MA is: ",mse) MSE for MA is: 5511.605519032832 MEMBER for MA is: 5511.605519032832 MEMBER for MA is: 46.14158164074054	ar.L2.diff	-0.8936	0.018	-48.907	0.000	-0.929	-0.858
ma.L2.diff 0.9581 0.012 76.842 0.000 0.934 0.9 Roots Real Imaginary Modulus Frequence AR.1 -0.2209 -1.0279j 1.0514 -0.283 AR.2 0.000 1.0270j 1.0514 -0.283 MEAN OF MA is: ",mse) MSE for MA is: ",mse) MSE for MA is: 5511.605519032832 MEAN OF MA is: ",mae) MAE for MA is: 46.14158164074054	ar.L3.diff	0.0250	0.015	1.633	0.103	-0.005	0.055
Real Imaginary Modulus Frequence AR.1 -0.2209 -1.0279j 1.0514 -0.283 mean_squared_error(data.yahoo304_96_8_14[0:-1],data.forecastARIMA.dropna()) t("MSE for MA is: ",mse) MSE for MA is: 5511.605519032832 mean_absolute_error(data.yahoo304_96_8_14[0:-1],data.forecastARIMA.dropna()) t("MAE for MA is: ",mae) MAE for MA is: 46.14158164074054	ma.L1.diff	0.4286	0.009	47.771	0.000	0.411	0.446
Real Imaginary Modulus Frequence AR.1	ma.L2.diff	0.9581	0.012	76.842	0.000	0.934	0.983
Real Imaginary Modulus Frequence AR.1							
mean_squared_error(data.yahoo304_96_8_14[0:-1],data.forecastARIMA.dropna()) t("MSE for MA is:",mse) MSE for MA is: 5511.605519032832 mean_absolute_error(data.yahoo304_96_8_14[0:-1],data.forecastARIMA.dropna()) t("MAE for MA is:",mae) MAE for MA is: 46.14158164074054							Frequency
mean_squared_error(data.yahoo304_96_8_14[0:-1],data.forecastARIMA.dropna()) t("MSE for MA is:",mse) MSE for MA is: 5511.605519032832 mean_absolute_error(data.yahoo304_96_8_14[0:-1],data.forecastARIMA.dropna()) t("MAE for MA is:",mae) MAE for MA is: 46.14158164074054	AR.1	-0.2209		-1.0279j	1.0514		-0.2837
MSE for MA is: ",mse) MSE for MA is: 5511.605519032832 mean_absolute_error(data.yahoo304_96_8_14[0:-1],data.forecastARIMA.dropna()) t("MAE for MA is: ",mae) MAE for MA is: 46.14158164074054							
<pre>I II I ying Auto ARIMA L rt pmdarima as pm 1 = pm.auto_arima(data.iloc[:,0], start_p=1, start_q=1,test='adf',max_p=3, mat(model.summary())</pre>	t("MAE for MA	is:",mae)					
<pre>ying Auto ARIMA L rt pmdarima as pm l = pm.auto_arima(data.iloc[:,0], start_p=1, start_q=1,test='adf',max_p=3, mat(model.summary())</pre>		: 46.1415816					
<pre>ying Auto ARIMA L</pre>	l			1 11			
<pre>ying Auto ARIMA L</pre>							
rt pmdarima as pm l = pm.auto_arima(data.iloc[:,0], start_p=1, start_q=1,test='adf',max_p=3, ma t(model.summary())	v1			The state of the s			
l = pm.auto_arima(data.iloc[:,0], start_p=1, start_q=1,test='adf',max_p=3, ma t(model.summary())	lying Auto ARIN	ΛA					
l = pm.auto_arima(data.iloc[:,0], start_p=1, start_q=1,test='adf',max_p=3, ma t(model.summary())				•			
l = pm.auto_arima(data.iloc[:,0], start_p=1, start_q=1,test='adf',max_p=3, ma t(model.summary())	rt pmdarima as	pm					
t(model.summary())	•	•	oc[:.0].	start n=1.	start q=1.test=	'adf'.ma	x p=3, max o
			L - J -] J		_4 _,	,	
Performing stenuise search to minimize aic	c/monet.animingl.	У())					
	Performing st	enwise searc	ch to min	imize aic			
	_		CII CO IIIIII		1250 077 Timo-0	10 506	
ARIMA(1,0,1)(0,0,0)[0] : AIC=29358.877, Time=0.40 sec							
ARIMA(0,0,0)(0,0,0)[0] : AIC=52832.194, Time=0.08 sec							
ARIMA(1,0,0)(0,0,0)[0] : AIC=inf, Time=0.19 sec		(0,0,0)[0]				C	
ARIMA(0,0,1)(0,0,0)[0] : AIC=46916.004, Time=0.68 sec							
	ARIMA(0,0,1)						
ARIMA(2,0,1)(0,0,0)[0] : AIC=29360.811, Time=0.71 sec	ARIMA(0,0,1) ARIMA(2,0,1)	(0,0,0)[0]		: AIC=29	360.811, Time=0	.71 sec	
ARIMA(1,0,2)(0,0,0)[0] : AIC=29357.882, Time=0.48 sec	ARIMA(0,0,1) ARIMA(2,0,1) ARIMA(1,0,2)	(0,0,0)[0] (0,0,0)[0]		: AIC=29	360.811, Time=0	.71 sec	
	ARIMA(0,0,1) ARIMA(2,0,1) ARIMA(1,0,2)	(0,0,0)[0] (0,0,0)[0]		: AIC=29 : AIC=29	360.811, Time=0 357.882, Time=0	.71 sec .48 sec	
ARIMA(1,0,2)(0,0,0)[0] : AIC=29357.882, Time=0.48 sec	ARIMA(0,0,1) ARIMA(2,0,1) ARIMA(1,0,2) ARIMA(0,0,2)	(0,0,0)[0] (0,0,0)[0] (0,0,0)[0]		: AIC=29 : AIC=29 : AIC=42	360.811, Time=0 357.882, Time=0 2222.823, Time=2	.71 sec .48 sec .91 sec	

: AIC=29348.048, Time=2.03 sec

: AIC=29296.227, Time=4.54 sec

: AIC=29340.140, Time=1.17 sec

ARIMA(3,0,1)(0,0,0)[0]

ARIMA(3,0,3)(0,0,0)[0]

ARIMA(2,0,3)(0,0,0)[0]

ARIMA(3,0,2)(0,0,0)[0] intercept : AIC=29295.962, Time=9.00 sec

Best model: ARIMA(3,0,2)(0,0,0)[0]

Total fit time: 28.895 seconds

SARIMAX Results

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Dep. Variable:	У	No. Observations:	4613
Model:	SARIMAX(3, 0, 2)	Log Likelihood	-14639.441
Date:	Mon, 01 Mar 2021	AIC	29290.882
Time:	05:25:11	BIC	29329.502
Sample:	0	HQIC	29304.473

- 4613

Covariance Type: opg

	coef	std err	z	P> z	[0.025	0.975]
ar.L1 ar.L2 ar.L3 ma.L1	0.6191 -0.5112 0.8846 0.4173	0.008 0.010 0.008 0.007	77.475 -49.807 105.040 55.685	0.000 0.000 0.000 0.000	0.603 -0.531 0.868 0.403	0.635 -0.491 0.901 0.432
ma.L2 sigma2	0.9431 33.4673	0.008 0.092	123.834 363.507	0.000	0.928 33.287	0.958 33.648
Ljung-Box (Prob(Q): Heteroskeda Prob(H) (tw	sticity (H):		1.46 0.23 442.37 0.00	Jarque-Bera Prob(JB): Skew: Kurtosis:	(JB):	36931252.63 0.00 13.32 440.53

Warnings:

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

Best model: ARIMA(3,0,2)(0,0,0)[0]

Final Result

Dataset 4													
Is Dataset Stationery	No												
If yes, why, and if not, why not	For ADF test, we can see that the p-value is below 0.05. Thus, from ADF test, we can say that the dataset is stationary. For KPSS test, Test Statistic is more than Critical Value, thus we reject the null hypothesis. Thus, from KPSS test, we can say that the dataset is non-stationary. Thus, Difference-Stationary.												
If differencing was done, how many times it was done?	One												
if differenting was done, now many times it was done.	Offic	Prediction FOR ->											
		MSE						MAE					
			2 UNIT	4 UNIT	8 UNIT	12 UNIT			2 UNIT	4 UNIT	8 UNIT	12 UNIT	24 UNIT
Single Exponential Smoothing	alpha(0.8)	34.8	2057.2	144.87	278.372	392.24	796.05	1.64	24.7	3,473	5.09	6.404	9.932
Double and triple Exponential Smoothing	alpha(0.8), beta(0.9)	38.3		38.27					1.7369	1.7369			
Triple Exponential Smoothing	alpha(0.5), beta(0.6), gamma(0.7)	3539.98	3681.48	3625.71	3685.11	3503.31	3869.36	29.13	28.17	28.214	28.39	28.079	28.59
Only AR	AR(3)	33.9						1.63					
Only MA	MA(2)	5509.995685						46.14156					
ARIMA	ARIMA(3,0,2)	5511.605519						46.14156					
SARIMA (if the data has seasonality)	season(?)												