

```
!pip3 install pmdarima
```

```
Requirement already satisfied: pmdarima in /usr/local/lib/python3.7/dist-packages (1
Requirement already satisfied: Cython<0.29.18,>=0.29 in /usr/local/lib/python3.7/dist
Requirement already satisfied: statsmodels!=0.12.0,>=0.11 in /usr/local/lib/python3.7
Requirement already satisfied: scikit-learn>=0.22 in /usr/local/lib/python3.7/dist-pa
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: numpy>=1.17.3 in /usr/local/lib/python3.7/dist-package
Requirement already satisfied: pandas>=0.19 in /usr/local/lib/python3.7/dist-packages
Requirement already satisfied: urllib3 in /usr/local/lib/python3.7/dist-packages (fr
Requirement already satisfied: joblib>=0.11 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('Dataset5_yearssn.csv', names = ['yearssn'])
```

## 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')
    dfctest = adfuller(timeseries, autolag='AIC')
    dfcoutput = pd.Series(dfctest[0:4], index=['Test Statistic','p-value','#Lags Used','Numb
    for key,value in dfctest[4].items():
        dfcoutput['Critical Value (%)'%key] = value
```

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

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

Results of Dickey-Fuller Test for yearssn

```
Test Statistic          -2.845522
p-value                  0.052060
#Lags Used               8.000000
Number of Observations Used 305.000000
Critical Value (1%)      -3.451974
Critical Value (5%)      -2.871063
Critical Value (10%)     -2.571844
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('yearssn')
```

```
Results of KPSS Test for yearssn
Test Statistic          0.414735
p-value                  0.070804
Lags Used               16.000000
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.

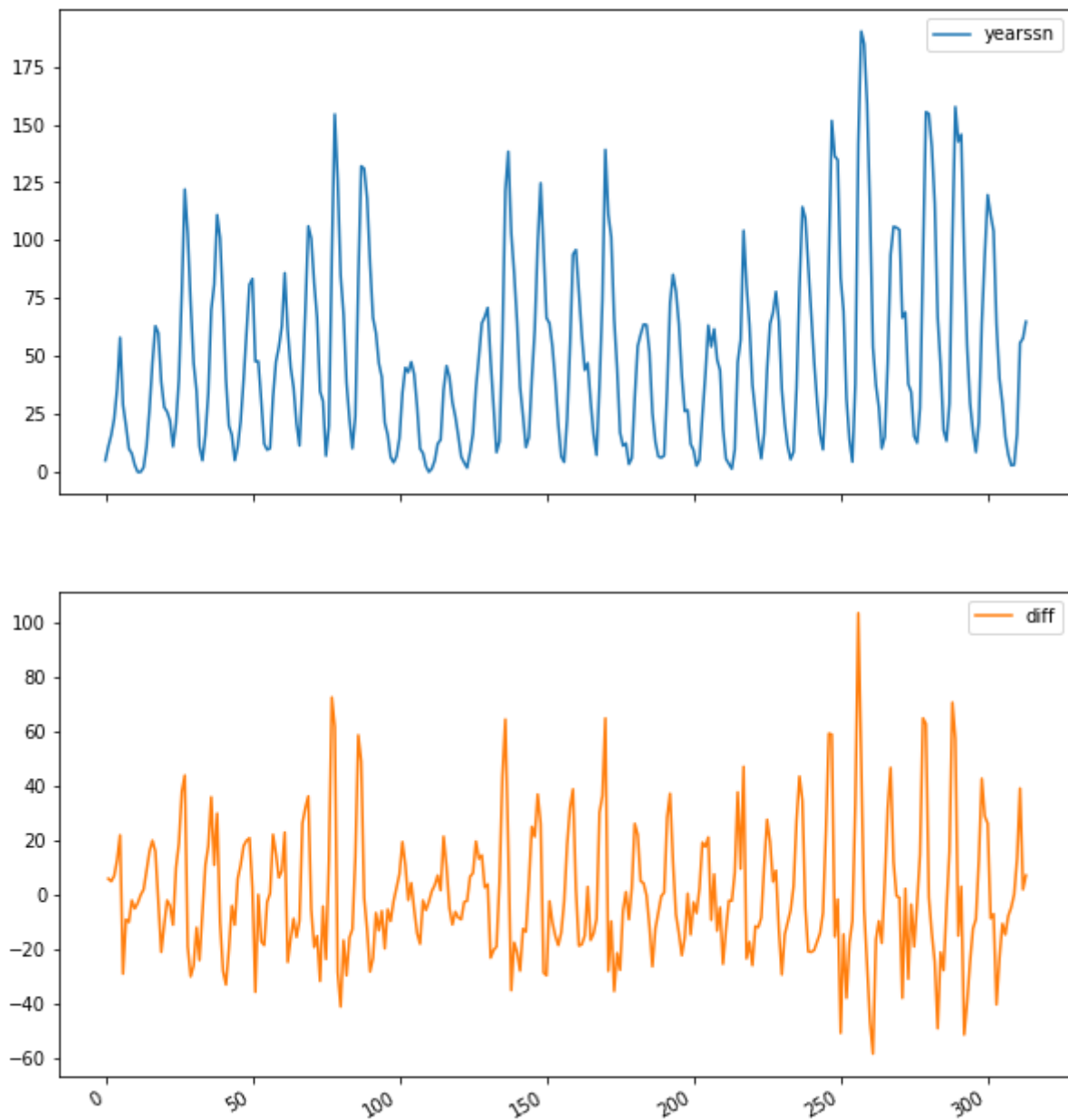
Since, both tests conclude that the series is stationary, therefore, the dataset is concluded as Trend-Stationary.

---

## Making dataset stationary with differencing

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

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



---

## Applying Exponential Smoothing

```
#List of least mse and mae
mseries=[]
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=[]
    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.yearssn,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: 1423.7656094103215
Mean of Square Errors for alpha = 0.5 is: 1082.6052976072397
Mean of Square Errors for alpha = 0.8 is: 723.5052144698412
```

```
#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: 31.04575551336873
Mean Absolute Errors for alpha = 0.5 is: 26.475409455479966
Mean Absolute Errors for alpha = 0.8 is: 20.66825223080585
```

```
#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= 0.2
```

## Double Exponential Smoothing

```
def forecast
```

```
#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.yearssn,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: 2012.3303657557422
Mean of Square Errors for alpha = 0.5,beta= 0.6 is: 1871.1571453106742
Mean of Square Errors for alpha = 0.8,beta= 0.9 is: 651.9662859611615
```

```
#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)

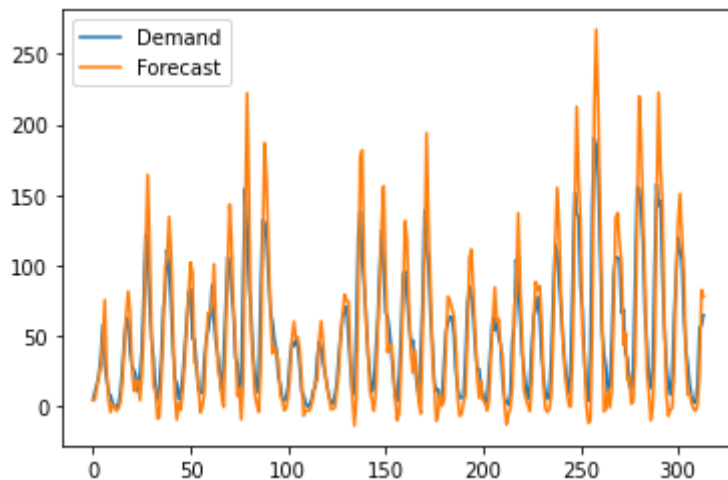
Mean Absolute Errors for alpha = 0.2,beta= 0.3 is: 37.51233810681161
Mean Absolute Errors for alpha = 0.5,beta= 0.6 is: 34.0868149094099
Mean Absolute Errors for alpha = 0.8,beta= 0.9 is: 18.598707057177787
```

```
#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.yearssn,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 squared 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: 269.3844974223863
    Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is: 145.15574297524344
    Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is: 418.50971245836934

#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: 13.175520156294937
    Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is: 10.040754623873244
    Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is: 15.89153968520488

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

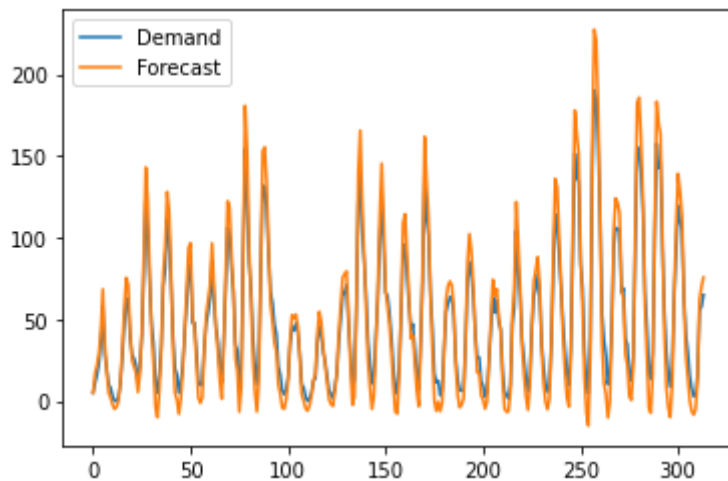
df1=pd.DataFrame(d1)
df2=pd.DataFrame(d2)
df3=pd.DataFrame(d3)

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.yearssn,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)
```

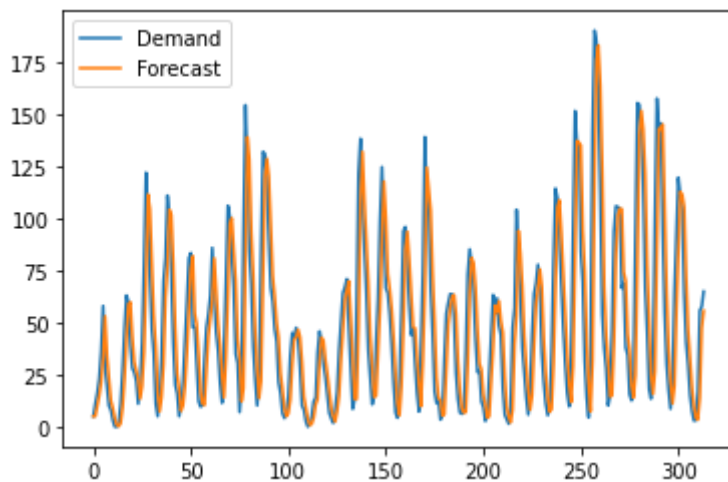
```
Mean of Square Errors for alpha = 0.2 is: 1423.7656094103215  
Mean of Square Errors for alpha = 0.5 is: 1082.6052976072397  
Mean of Square Errors for alpha = 0.8 is: 723.5052144698412
```

```
#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.yearssn,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)
```

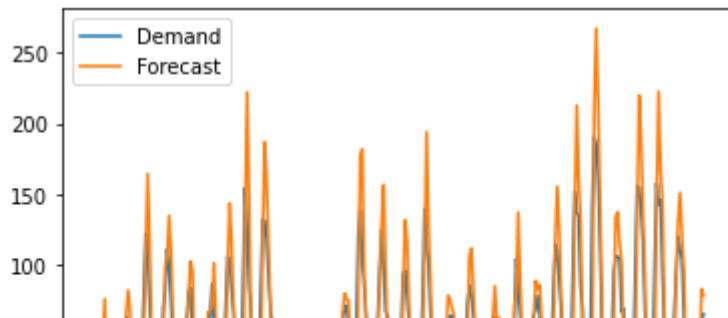
```
Mean of Square Errors for alpha = 0.2,beta= 0.3 is: 2012.3303657557422
Mean of Square Errors for alpha = 0.5,beta= 0.6 is: 1871.1571453106742
Mean of Square Errors for alpha = 0.8,beta= 0.9 is: 651.9662859611615
```

```
#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.yearssn,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 squared 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: 269.3844974223863
Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is: 145.15574297524344
Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is: 418.50971245836934
```

```
#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: 13.175520156294937
```

```
Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is: 10.040754623873244
```

```
Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is: 15.89153968520488
```

```
#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)
```

1	2	3	4	5	6	7
---	---	---	---	---	---	---

For 2 Unit

## Single Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.yearssn,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: 1592.9627355629634
Mean of Square Errors for alpha = 0.5 is: 1766.7394603329508
Mean of Square Errors for alpha = 0.8 is: 1777.9034247112054
```

```
#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)
```

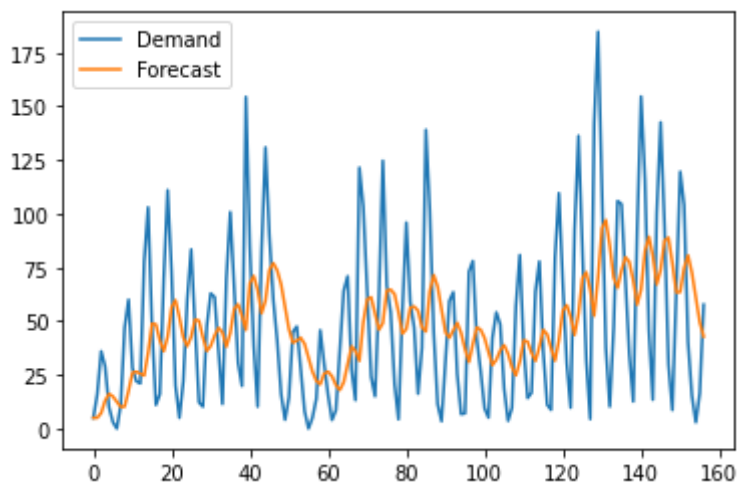
```

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: 0.2



```

#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.yearssn,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: 1795.1971208439209
Mean of Square Errors for alpha = 0.5,beta= 0.6 is: 2991.0663598929123
Mean of Square Errors for alpha = 0.8,beta= 0.9 is: 3526.6510703318286
```

```
#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
```



```
#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)
```

```
    v |          v          |
```

## Triple Exponential Smoothing

```
#Creating demand list in 'n' intervals
demand=dem_n(data.yearssn,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 squared 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: 415.80390969219064
Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is: 122.02948159950819
Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is: 928.2878781682471
```

```
#Calculating Mean Absolute Errors
```

```
mae1=mean_absolute_error(demand,forecast1)
```

```

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:  17.469677978838963
    Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is:  9.16547484168987
    Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is:  25.386925465863833

```

```

#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)

```

heta. 0.6

```
if mae1<=mae2 and mae1<=mae3:
```

```

    elif mae2<=mae1 and mae2<=mae3:

```

else:

1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59 60 61 62 63 64 65 66 67 68 69 70 71 72 73 74 75 76 77 78 79 80 81 82 83 84 85 86 87 88 89 90 91 92 93 94 95 96 97 98 99 100 101 102 103 104 105 106 107 108 109 110 111 112 113 114 115 116 117 118 119 120 121 122 123 124 125 126 127 128 129 130 131 132 133 134 135 136 137 138 139 140 141 142 143 144 145 146 147 148 149 150 151 152 153 154 155 156 157 158 159 160 161 162 163 164 165 166 167 168 169 170 171 172 173 174 175 176 177 178 179 180 181 182 183 184 185 186 187 188 189 190 191 192 193 194 195 196 197 198 199 200 201 202 203 204 205 206 207 208 209 210 211 212 213 214 215 216 217 218 219 220 221 222 223 224 225 226 227 228 229 230 231 232 233 234 235 236 237 238 239 240 241 242 243 244 245 246 247 248 249 250 251 252 253 254 255 256 257 258 259 260 261 262 263 264 265 266 267 268 269 270 271 272 273 274 275 276 277 278 279 280 281 282 283 284 285 286 287 288 289 290 291 292 293 294 295 296 297 298 299 300 301 302 303 304 305 306 307 308 309 310 311 312 313 314 315 316 317 318 319 320 321 322 323 324 325 326 327 328 329 330 331 332 333 334 335 336 337 338 339 340 341 342 343 344 345 346 347 348 349 350 351 352 353 354 355 356 357 358 359 360 361 362 363 364 365 366 367 368 369 370 371 372 373 374 375 376 377 378 379 380 381 382 383 384 385 386 387 388 389 390 391 392 393 394 395 396 397 398 399 400 401 402 403 404 405 406 407 408 409 410 411 412 413 414 415 416 417 418 419 420 421 422 423 424 425 426 427 428 429 430 431 432 433 434 435 436 437 438 439 440 441 442 443 444 445 446 447 448 449 450 451 452 453 454 455 456 457 458 459 460 461 462 463 464 465 466 467 468 469 470 471 472 473 474 475 476 477 478 479 480 481 482 483 484 485 486 487 488 489 490 491 492 493 494 495 496 497 498 499 500 501 502 503 504 505 506 507 508 509 510 511 512 513 514 515 516 517 518 519 520 521 522 523 524 525 526 527 528 529 530 531 532 533 534 535 536 537 538 539 540 541 542 543 544 545 546 547 548 549 550 551 552 553 554 555 556 557 558 559 560 561 562 563 564 565 566 567 568 569 570 571 572 573 574 575 576 577 578 579 580 581 582 583 584 585 586 587 588 589 590 591 592 593 594 595 596 597 598 599 600 601 602 603 604 605 606 607 608 609 610 611 612 613 614 615 616 617 618 619 620 621 622 623 624 625 626 627 628 629 630 631 632 633 634 635 636 637 638 639 640 641 642 643 644 645 646 647 648 649 650 651 652 653 654 655 656 657 658 659 660 661 662 663 664 665 666 667 668 669 670 671 672 673 674 675 676 677 678 679 680 681 682 683 684 685 686 687 688 689 690 691 692 693 694 695 696 697 698 699 700 701 702 703 704 705 706 707 708 709 710 711 712 713 714 715 716 717 718 719 720 721 722 723 724 725 726 727 728 729 730 731 732 733 734 735 736 737 738 739 740 741 742 743 744 745 746 747 748 749 750 751 752 753 754 755 756 757 758 759 760 761 762 763 764 765 766 767 768 769 770 771 772 773 774 775 776 777 778 779 780 781 782 783 784 785 786 787 788 789 790 791 792 793 794 795 796 797 798 799 800 801 802 803 804 805 806 807 808 809 810 811 812 813 814 815 816 817 818 819 820 821 822 823 824 825 826 827 828 829 830 831 832 833 834 835 836 837 838 839 840 841 842 843 844 845 846 847 848 849 850 851 852 853 854 855 856 857 858 859 860 861 862 863 864 865 866 867 868 869 870 871 872 873 874 875 876 877 878 879 880 881 882 883 884 885 886 887 888 889 890 891 892 893 894 895 896 897 898 899 900 901 902 903 904 905 906 907 908 909 910 911 912 913 914 915 916 917 918 919 920 921 922 923 924 925 926 927 928 929 930 931 932 933 934 935 936 937 938 939 940 941 942 943 944 945 946 947 948 949 950 951 952 953 954 955 956 957 958 959 960 961 962 963 964 965 966 967 968 969 970 971 972 973 974 975 976 977 978 979 980 981 982 983 984 985 986 987 988 989 990 991 992 993 994 995 996 997 998 999 1000 1001 1002 1003 1004 1005 1006 1007 1008 1009 1010 1011 1012 1013 1014 1015 1016 1017 1018 1019 1020 1021 1022 1023 1024 1025 1026 1027 1028 1029 1030 1031 1032 1033 1034 1035 1036 1037 1038 1039 1040 1

| A B C D E F G H I J K L M N O P Q R S T U V W X Y Z |

```
demand=dem_n(data.yearssn,4)
```

$$\alpha_1 = 0.2$$
$$\alpha_3 = 0.8$$

```
forecast2=sas(demand,alpha2)
```

### #Calculating Mean of Square Errors

```
mse2=mean_squared_error(demand,forecast2)
```

```
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 = 0.5 is: 2134.9658263484116

Mean of Square Errors for alpha = 0.8 is: 2968.5190929519595

```
d1={'Demand':demand,'Forecast':forecast1}
```

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

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

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

```
print('alpha: ',alpha1)
```

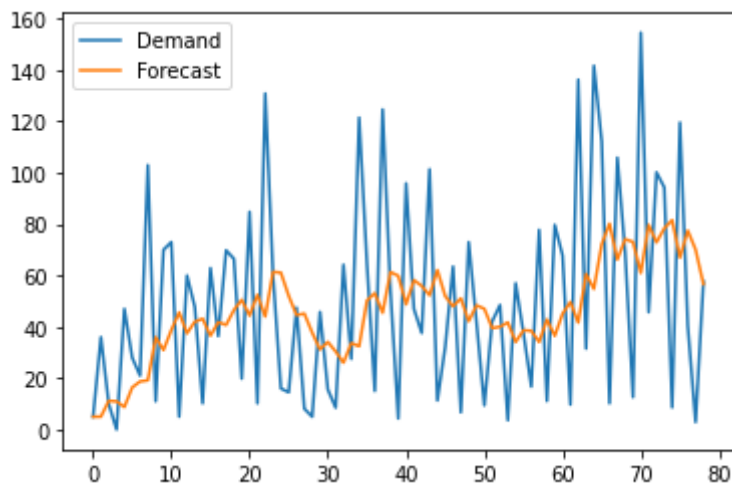
$$df1 = n1 + (ctv1e - 1 - 1 - 1)$$

```

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: 0.2



```

#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.yearssn,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)

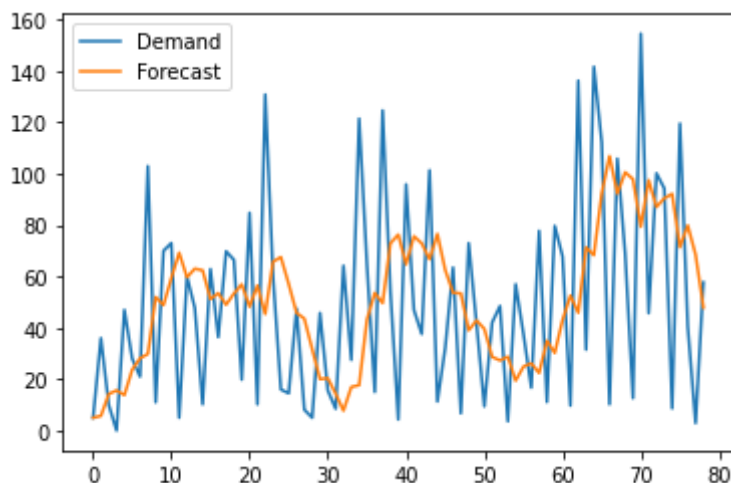
    Mean of Square Errors for alpha = 0.2,beta= 0.3 is: 1861.7609770709907
    Mean of Square Errors for alpha = 0.5,beta= 0.6 is: 2772.722713554847
    Mean of Square Errors for alpha = 0.8,beta= 0.9 is: 6334.244971342228
```

```
#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
```



```
#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.yearssn,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 squared 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: 661.2049102216006
Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is: 68.23978479971298
Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is: 1328.0494076540465
```

```
#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)

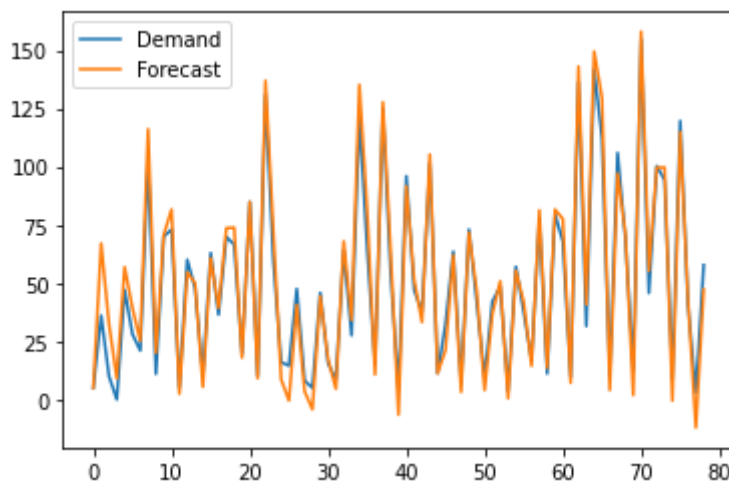
Mean Absolute Errors for alpha = 0.2,beta= 0.3, gamma=0.4 is: 21.224505551778854
Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is: 6.345566663687334
Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is: 30.327630901647133
```

```
#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.yearssn,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: 1934.1154156697291
    Mean of Square Errors for alpha = 0.5 is: 2210.233614294581
    Mean of Square Errors for alpha = 0.8 is: 2567.196785297861

#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)

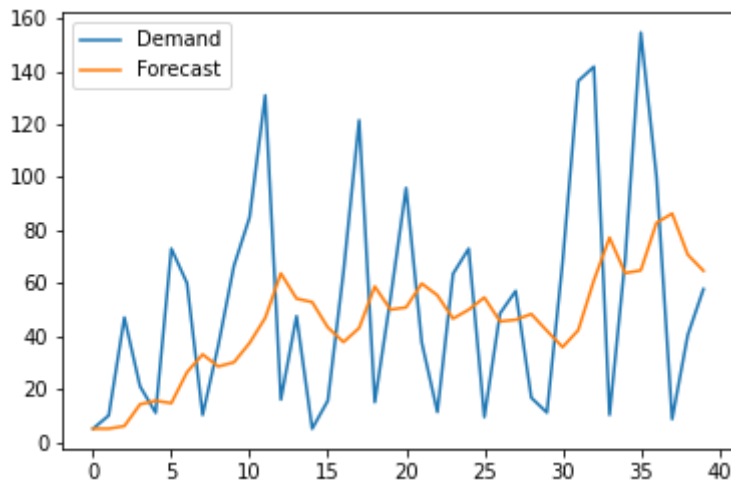
```

```

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

```

alpha: 0.2



```

#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.yearssn,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)
```

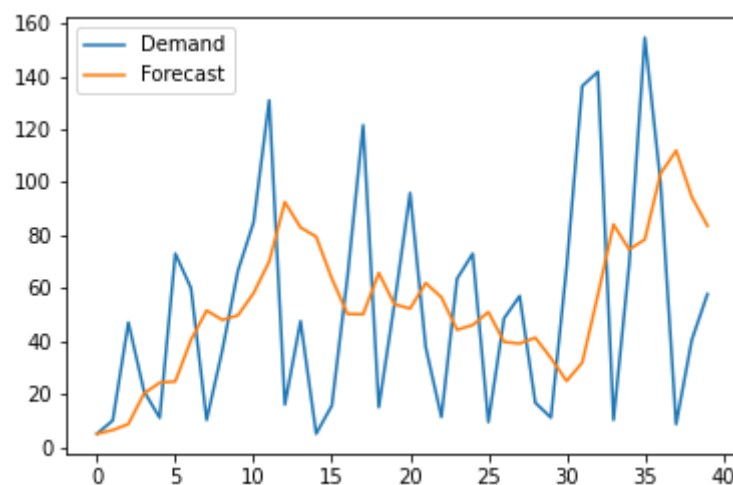
```
Mean of Square Errors for alpha = 0.2,beta= 0.3 is: 2200.2528825736854
Mean of Square Errors for alpha = 0.5,beta= 0.6 is: 3247.7380391296747
Mean of Square Errors for alpha = 0.8,beta= 0.9 is: 5501.475735494226
```

```
#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
```



```
#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.yearssn,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 squared 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:  508.8331089708787
    Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is:  113.56662360267781
    Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is:  1250.4587420536172

#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)

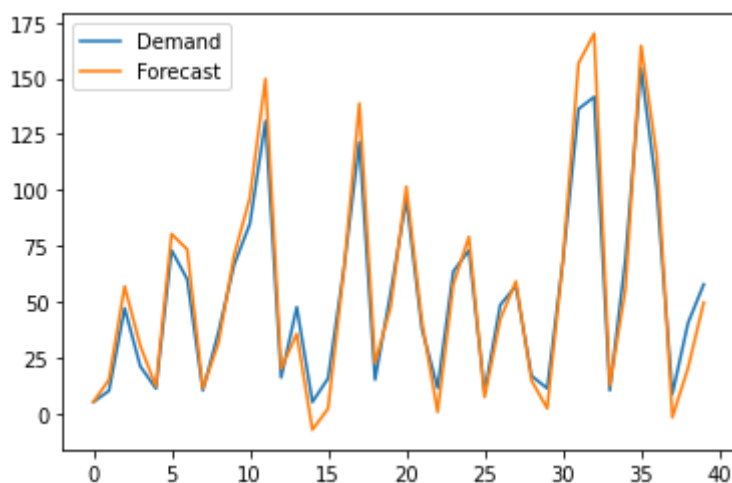
    Mean Absolute Errors for alpha = 0.2,beta= 0.3, gamma=0.4 is:  17.555963491060538
    Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is:  8.534471665110216
    Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is:  27.862047208668308
```

```
#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)
```

## Single Exponential Smoothing

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

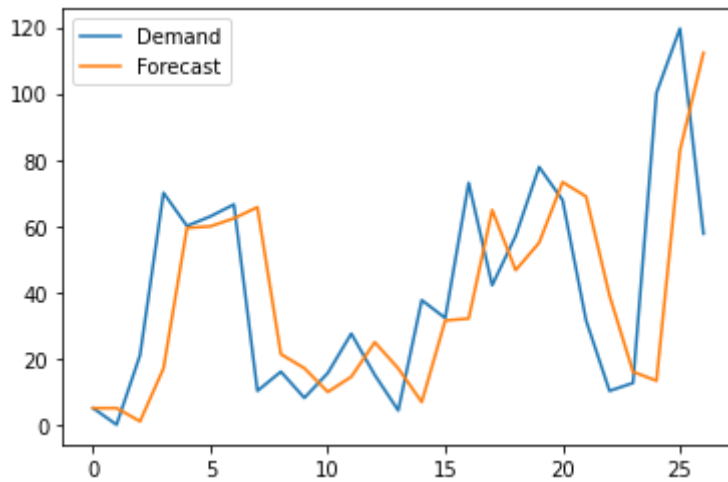
    Mean of Square Errors for alpha = 0.2 is:  1022.7884998909686
    Mean of Square Errors for alpha = 0.5 is:  944.7411881574418
    Mean of Square Errors for alpha = 0.8 is:  919.5444938370305

#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.yearssn,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: 1230.7916334585705

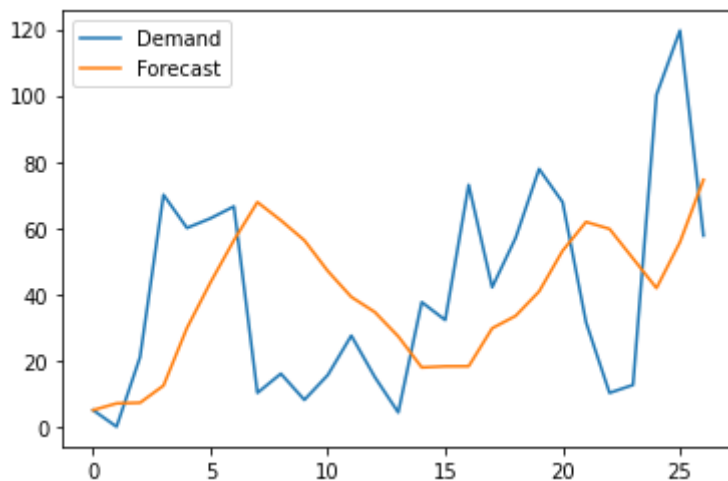
Mean of Square Errors for alpha = 0.5,beta= 0.6 is: 1420.1624307361178  
Mean of Square Errors for alpha = 0.8,beta= 0.9 is: 1617.3042101904846

```
#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



```
#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.yearssn,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 squared 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:  226.1821383063702
    Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is:  75.03413321281637
    Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is:  470.36206065866025

#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:  11.280765700782277
    Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is:  7.028383578100507
    Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is:  15.738301712859059

#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':forecast}
```

```
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)
```

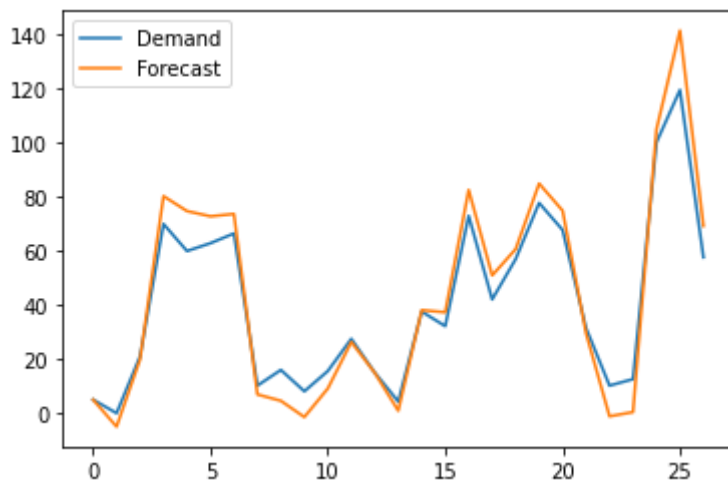
```
    df3.plot(style=['-','-'])
```

```
    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 24 Interval

## Single Exponential Smoothing

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

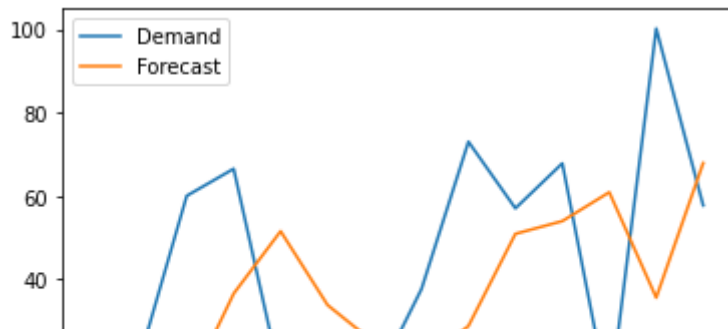
```
Mean of Square Errors for alpha = 0.2 is: 1039.7499684745346
Mean of Square Errors for alpha = 0.5 is: 1029.0628839029584
Mean of Square Errors for alpha = 0.8 is: 1206.0812286782327
```

```
#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.yearssn,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: 900.4246777371616
Mean of Square Errors for alpha = 0.5,beta= 0.6 is: 1493.115190502541
Mean of Square Errors for alpha = 0.8,beta= 0.9 is: 2359.272425689149
```

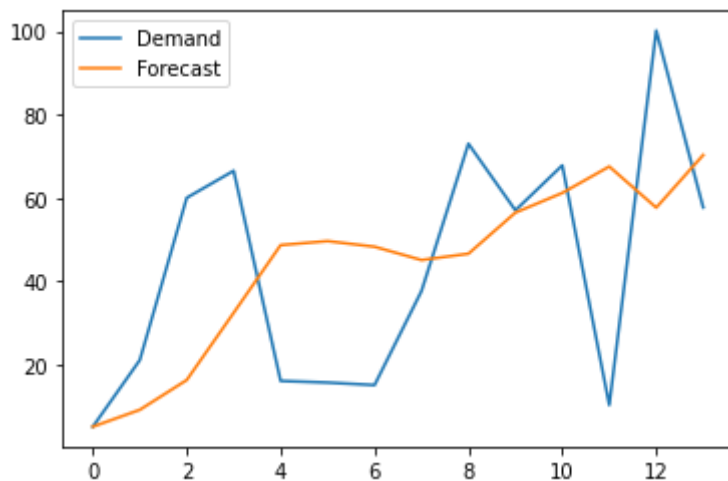
```
#Comparing mse and plotting for least mse
d1={'Demand':demand,'Forecast':forecast1}
```

```
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.yearssn,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 squared 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: 493.35639407287624
    Mean of Square Errors for alpha = 0.5,beta= 0.6 gamma=0.7 is: 108.60519673656229
    Mean of Square Errors for alpha = 0.8,beta= 0.9 gamma=0.95 is: 586.7919040583805

#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: 18.219079669274702
    Mean Absolute Errors for alpha = 0.5,beta= 0.6, gamma=0.7 is: 8.096574869244506
    Mean Absolute Errors for alpha = 0.8,beta= 0.9, gamma=0.95 is: 19.03964964271159

#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)

```

```

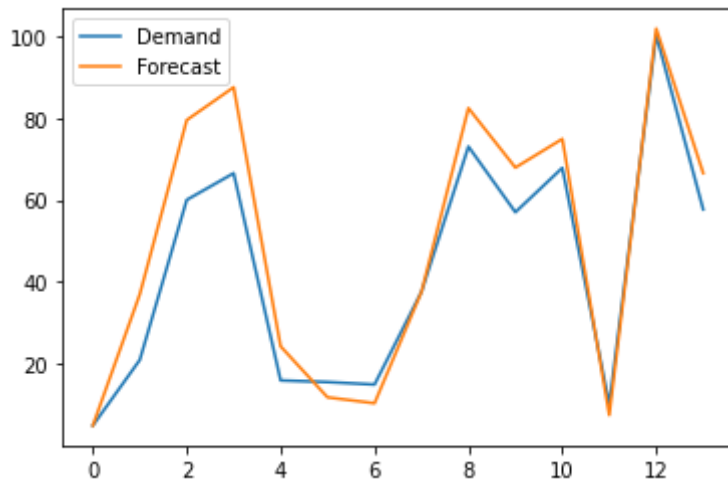
print('gamma: ',gamma2)
df2.plot(style=['-','-'])
msetes.append(mse2)
else:
    print('alpha: ',alpha3)
    print('beta: ',beta3)
    print('gamma: ',gamma3)
    df3.plot(style=['-','-'])
    msetes.append(mse3)

```

```

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)

```

---

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
[723.5052144698412, 1592.9627355629634, 1693.2449686568807, 1934.1154156697291, 919.5]
Least MSE des
[651.9662859611615, 1795.1971208439209, 1861.7609770709907, 2200.2528825736854, 1230]
Least MSE tes
[145.15574297524344, 122.02948159950819, 68.23978479971298, 113.56662360267781, 75.03]
Least MAE ses
[10.040754623873244, 10.040754623873244, 9.16547484168987, 6.345566663687334, 8.53447]
Least MAE des
[10.040754623873244, 10.040754623873244, 9.16547484168987, 6.345566663687334, 8.53447]
Least MAE tes
[10.040754623873244, 9.16547484168987, 6.345566663687334, 8.534471665110216, 7.02838]

```

---

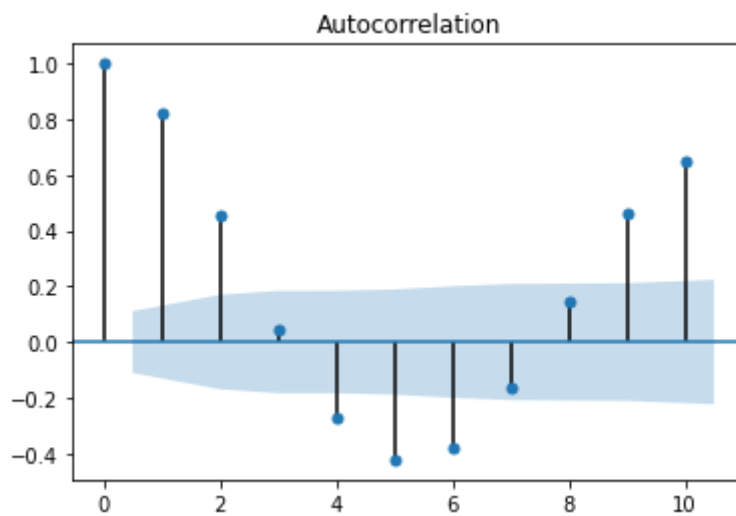
## Applying ACF and PACF

```

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

```

<function matplotlib.pyplot.show>



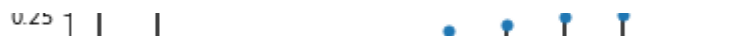
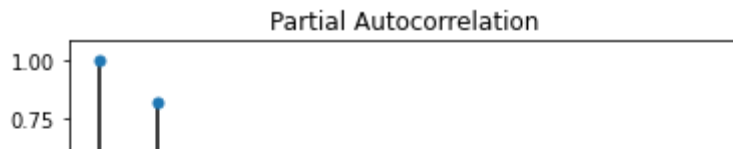
```

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

```



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



## Applying AR, MA, ARIMA Models



```
#AR
```

```
#fit model
```

```
model=ARIMA(data['yearssn'], order=(3,0,0))
```

```
model_fit=model.fit()
```

```
#model summary
```

```
print(model_fit.summary())
```

```
#make prediction
```

```
data['forecastAR'] = model_fit.predict()
```

```
data[['yearssn','forecastAR']].plot()
```

# ARMA Model Results

```
=====
Dep. Variable:          yearssn    No. Observations:          314
Model:                  ARMA(3, 0)  Log Likelihood              -1325.144
Method:                  css-mle    S.D. of innovations         16.401
Date:                   Mon, 01 Mar 2021  AIC                2660.287
Time:                   05:35:08    BIC                2679.034
=====
```

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

MSE for AR is: 274.28824978825946

```
CONST          49.6160      2.750      18.045      0.000      44.227      55.005
```

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

MAE for AR is: 12.526751800100925

```
Real          Imaginary          Modulus          Frequency
```

#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

```
=====
Dep. Variable:          diff    No. Observations:          313
Model:                  ARMA(0, 2)    Log Likelihood          -1373.226
Method:                  css-mle    S.D. of innovations          19.445
Date:                   Mon, 01 Mar 2021    AIC          2754.451
Time:                   05:35:08    BIC          2769.436
Sample:                  0    HQIC          2760.439
=====
```

```
=====
              coef      std err          z      P>|z|      [0.025      0.975]
-----
```

```
mse=mean_squared_error(data.yearssn[0:-1],data.forecastMA.dropna())
print("MSE for MA is:",mse)
```

MSE for MA is: 4074.783133969069

```
real      imaginary      modulus      frequency
```

```
mae=mean_absolute_error(data.yearssn[0:-1],data.forecastMA.dropna())
print("MAE for MA is:",mae)
```

MAE for MA is: 49.34682101981897

```
100 |--- diff |
```

#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

```

=====
Dep. Variable:          diff      No. Observations:          313
Model:                  ARMA(3, 2)  Log Likelihood          -1301.544
Method:                 css-mle    S.D. of innovations      15.404
Date:                  Mon, 01 Mar 2021  AIC                    2617.089
Time:                  05:35:09    BIC                     2643.312
Sample:                0          HQIC                      2627.568
=====

```

```

=====
              coef      std err          z      P>|z|      [0.025      0.975]
-----
const          0.0106      0.405        0.026      0.979      -0.784      0.805
ar.L1.diff      1.8040      0.084       21.420      0.000       1.639      1.969
ar.L2.diff     -1.2407      0.131       -9.477      0.000      -1.497     -0.984
ar.L3.diff       0.1796      0.077        2.326      0.020       0.028      0.331
ma.L1.diff     -1.6258      0.060     -27.268      0.000      -1.743     -1.509
ma.L2.diff       0.7447      0.060       12.514      0.000       0.628      0.861
=====

```

### Roots

```

=====
              Real          Imaginary      Modulus      Frequency
-----
AR.1          0.8665          -0.5701j          1.0372          -0.0926
AR.2          0.8665          -0.5701j          1.0372          -0.0926
=====

```

```

mse=mean_squared_error(data.yearssn[0:-1],data.forecastARIMA.dropna())
print("MSE for MA is:",mse)

```

MSE for MA is: 4854.11167302186

```

mae=mean_absolute_error(data.yearssn[0:-1],data.forecastARIMA.dropna())
print("MAE for MA is:",mae)

```

MAE for MA is: 52.499355713783395



## 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(1,0,1)(0,0,0)[0]      : AIC=2779.644, Time=0.08 sec
ARIMA(0,0,0)(0,0,0)[0]      : AIC=3503.280, Time=0.01 sec
ARIMA(1,0,0)(0,0,0)[0]      : AIC=2878.675, Time=0.03 sec
ARIMA(0,0,1)(0,0,0)[0]      : AIC=3162.801, Time=0.09 sec
ARIMA(2,0,1)(0,0,0)[0]      : AIC=2743.327, Time=0.12 sec
ARIMA(2,0,0)(0,0,0)[0]      : AIC=2744.118, Time=0.05 sec
ARIMA(3,0,1)(0,0,0)[0]      : AIC=2748.118, Time=0.12 sec
ARIMA(2,0,2)(0,0,0)[0]      : AIC=2734.757, Time=0.14 sec
ARIMA(1,0,2)(0,0,0)[0]      : AIC=2738.506, Time=0.10 sec
ARIMA(3,0,2)(0,0,0)[0]      : AIC=2629.302, Time=0.33 sec
ARIMA(3,0,3)(0,0,0)[0]      : AIC=2738.753, Time=0.27 sec
ARIMA(2,0,3)(0,0,0)[0]      : AIC=2736.348, Time=0.27 sec

```



