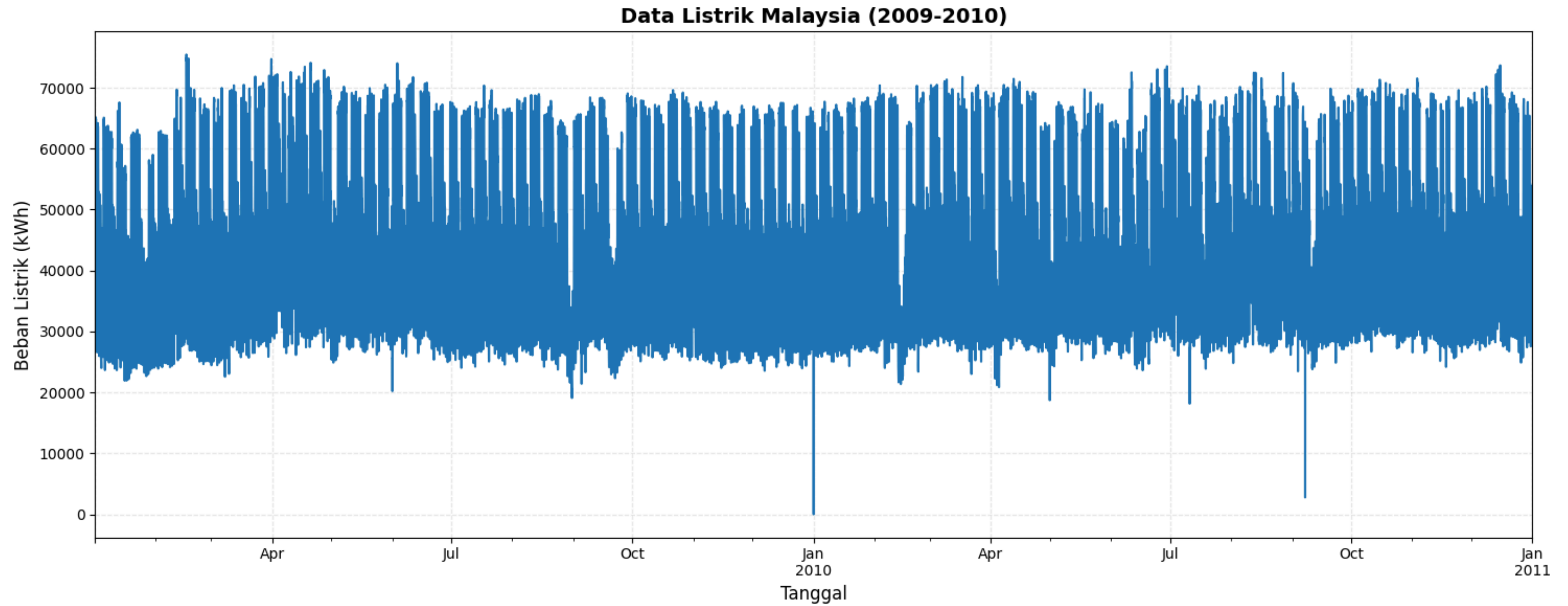


Progress Report 2

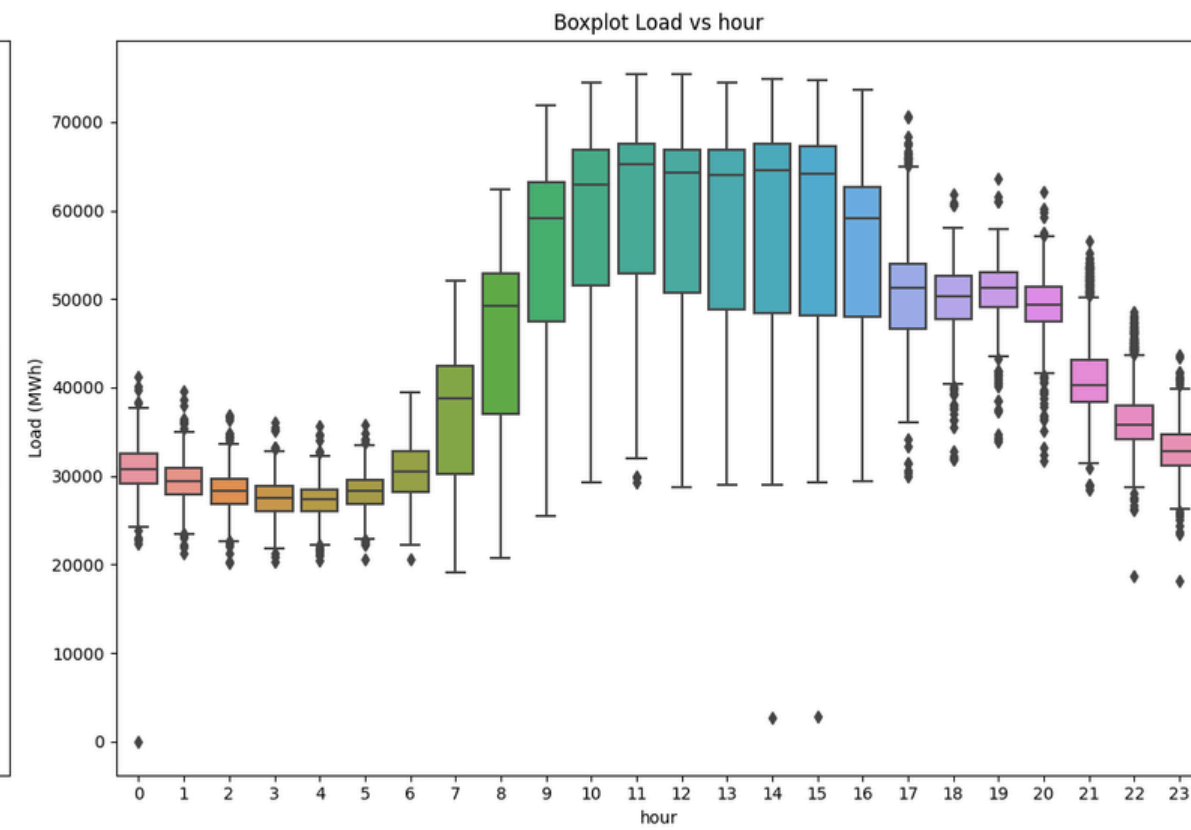
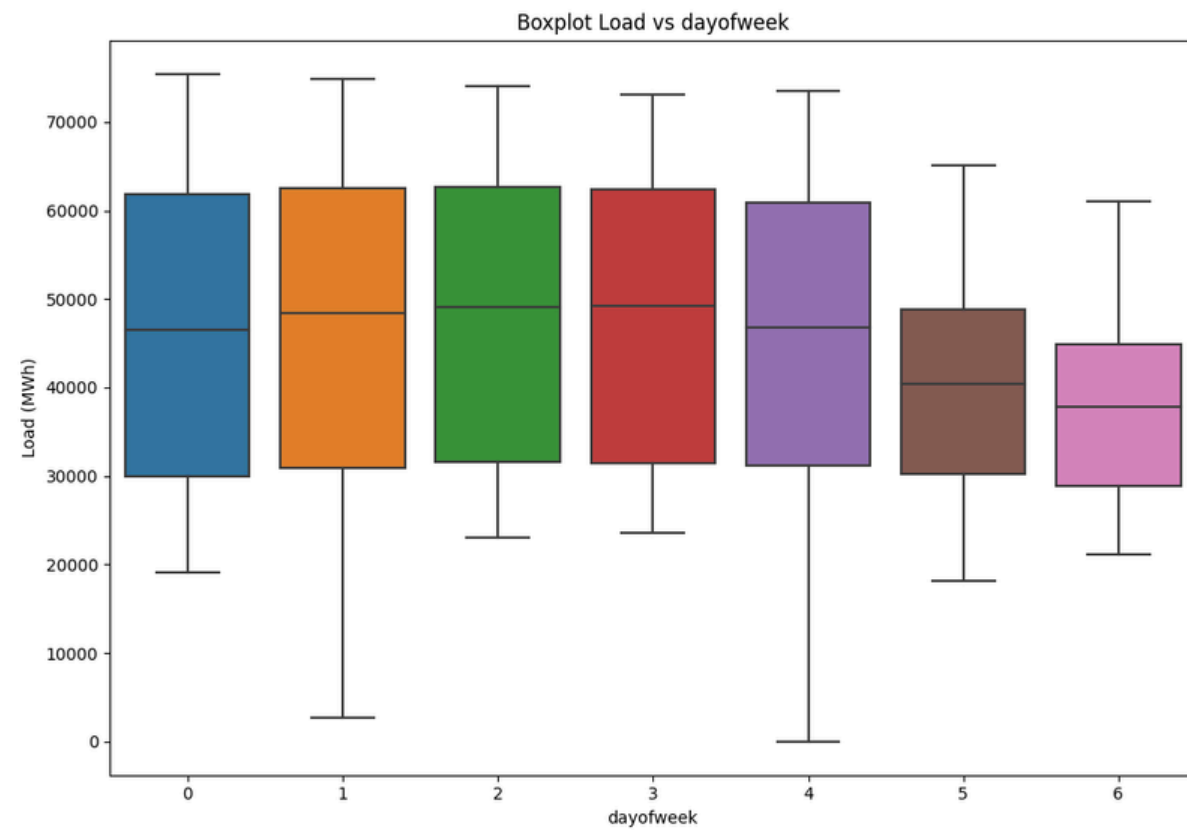
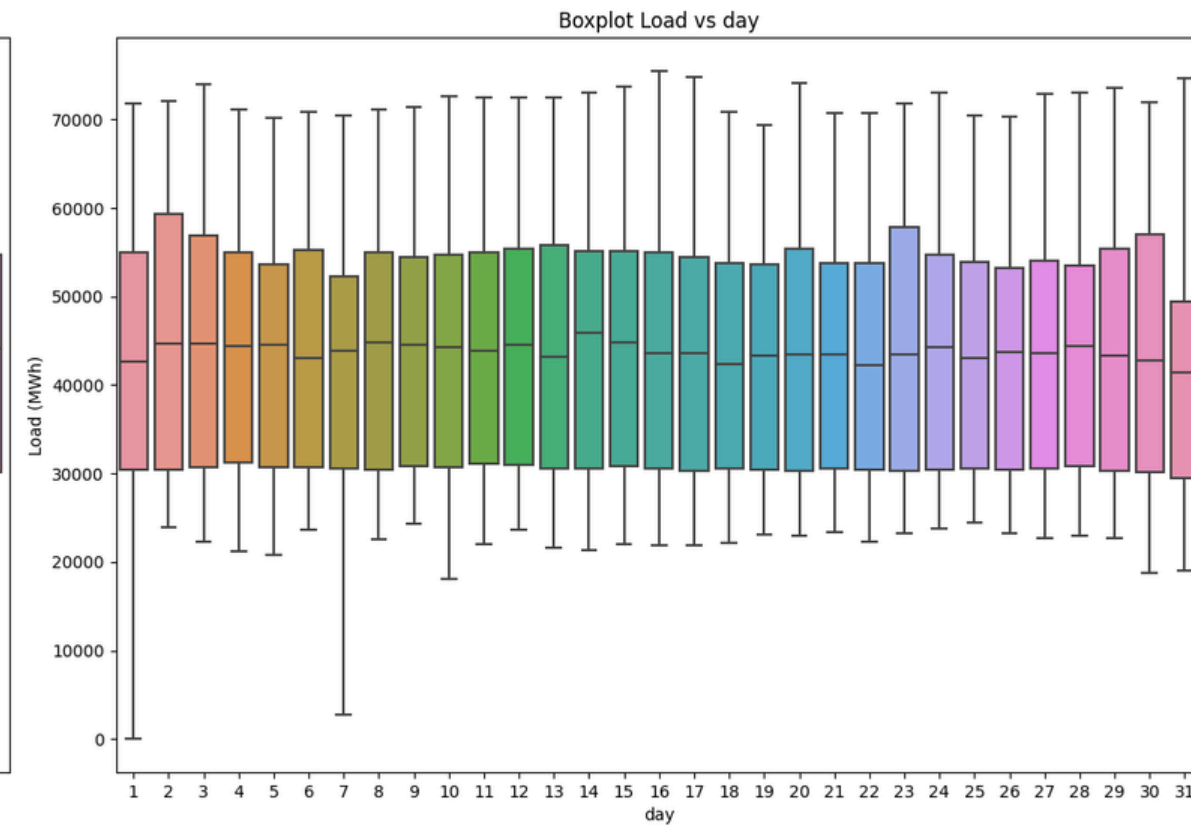
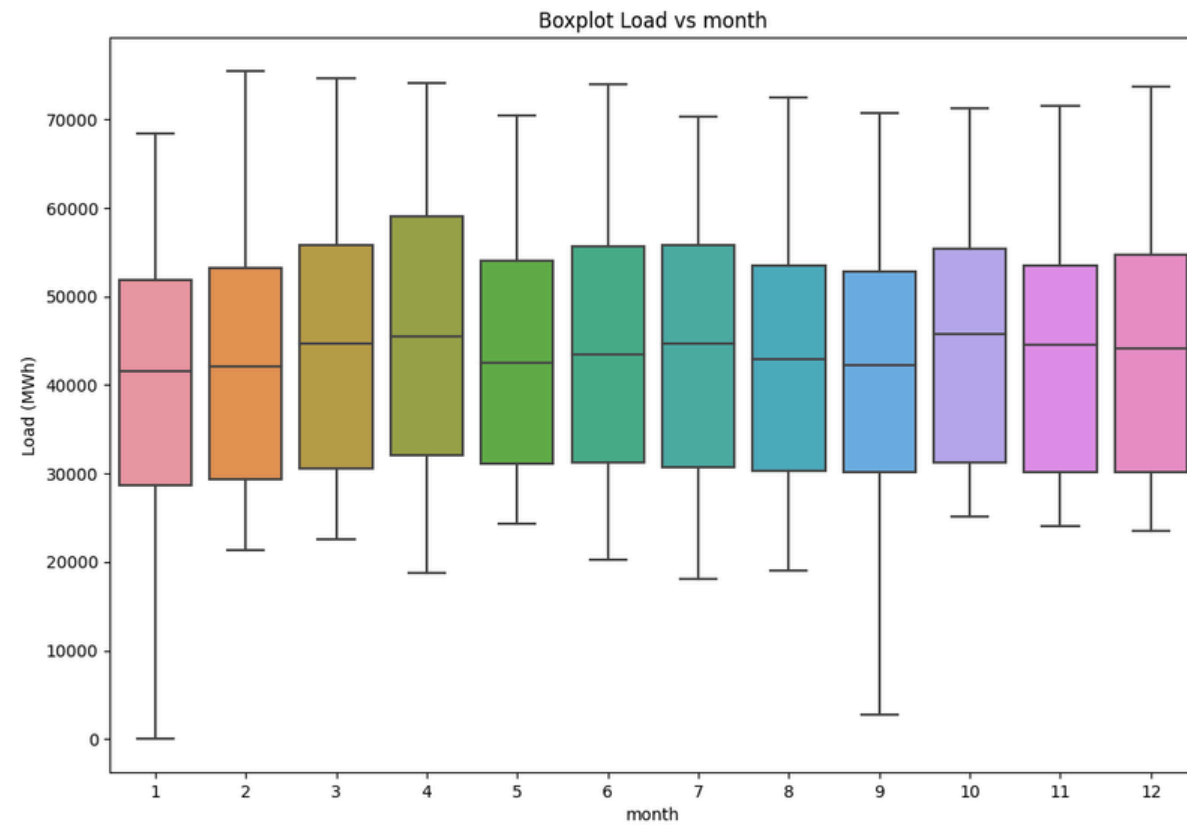
Progress:

- 1. Melakukan pemodelan XGBoost Recursive menggunakan SHAP Value tanpa cross validasi dengan beberapa variabel eksogen:**
 - Lag_y (1-24)**
 - Fitur Kalender (Jam, Hari, Bulan)**
 - Fitur MA (MA_72)**

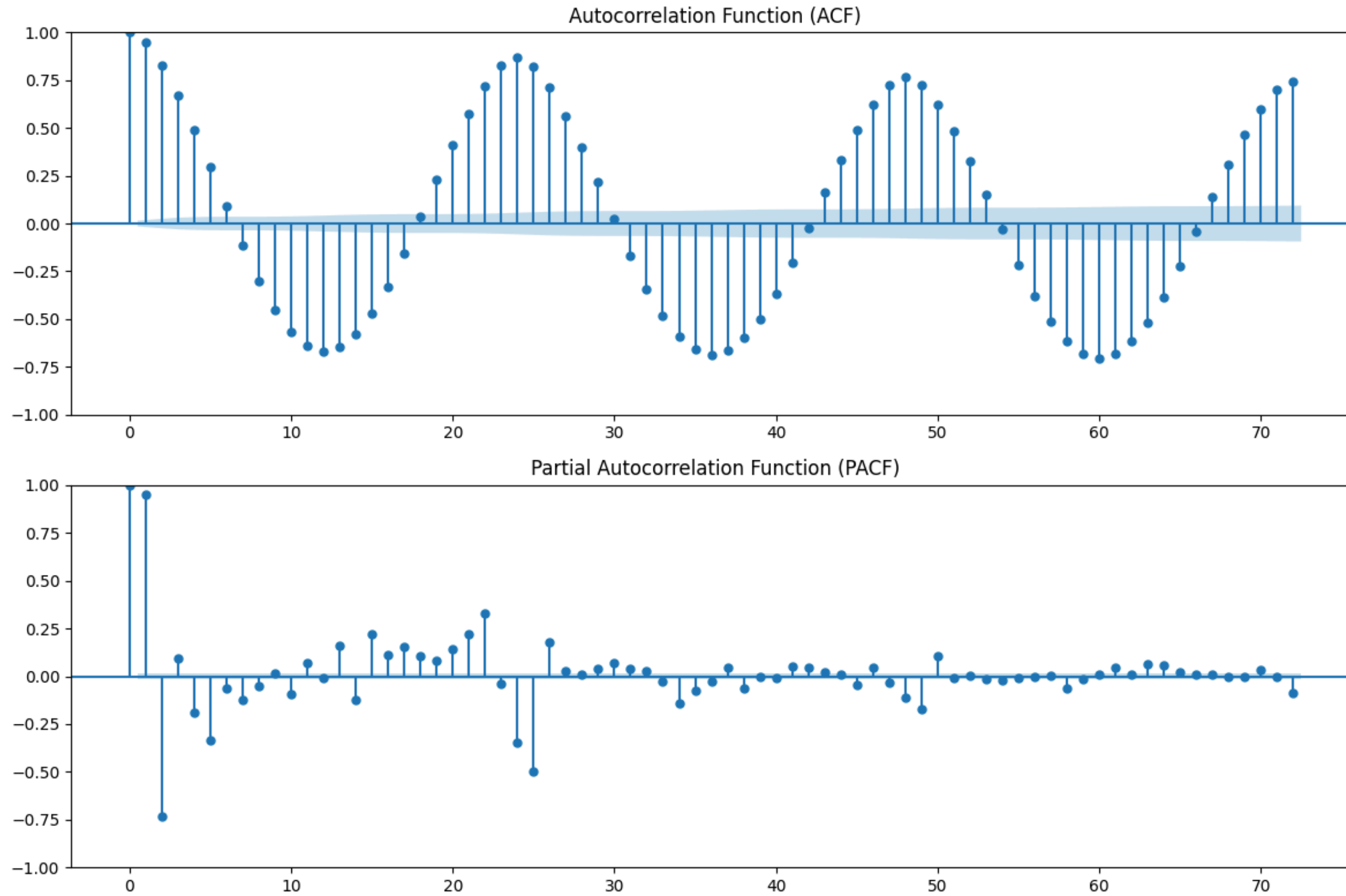
EDA: Data Awal



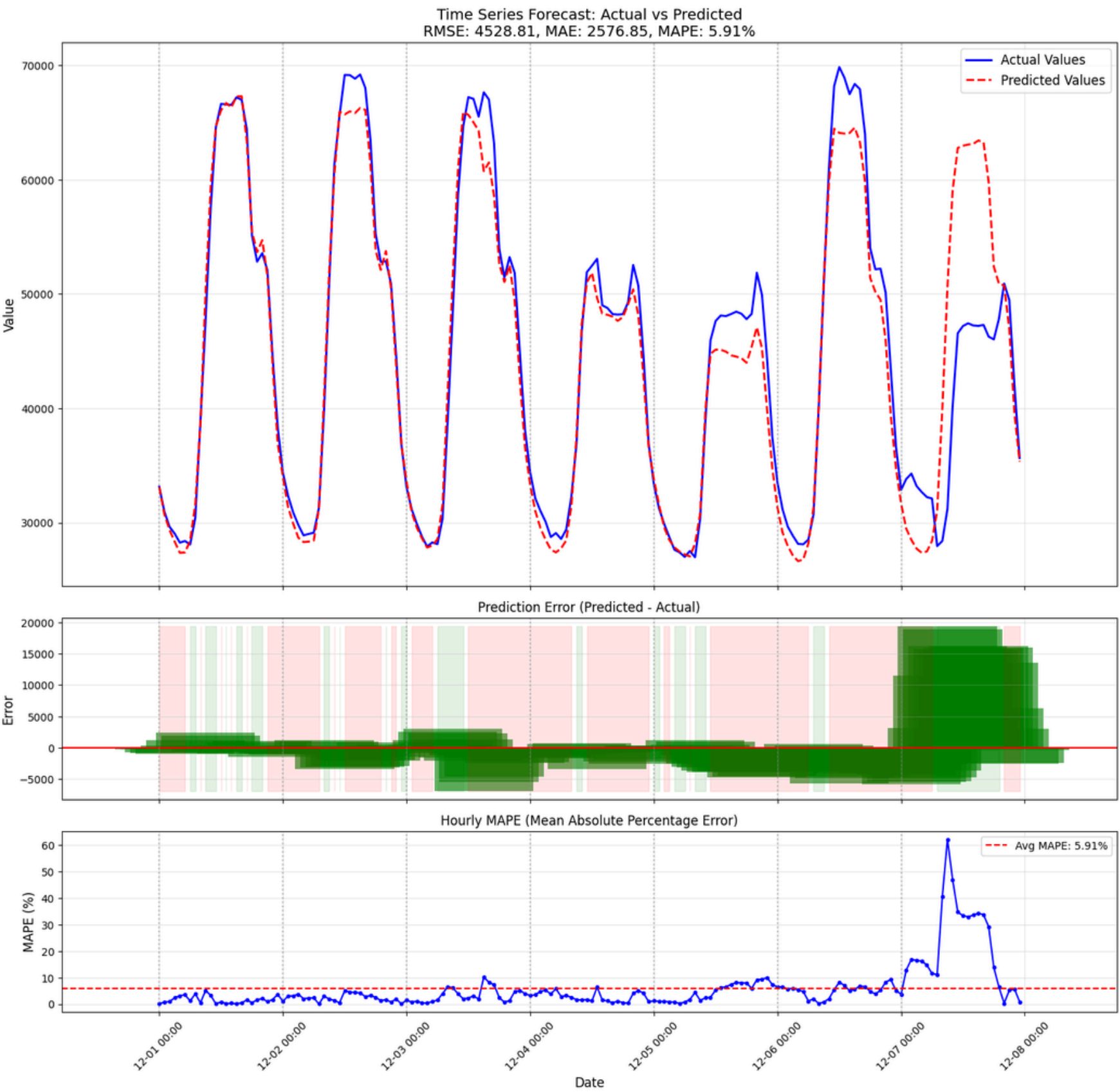
EDA: Komponenten Deterministik



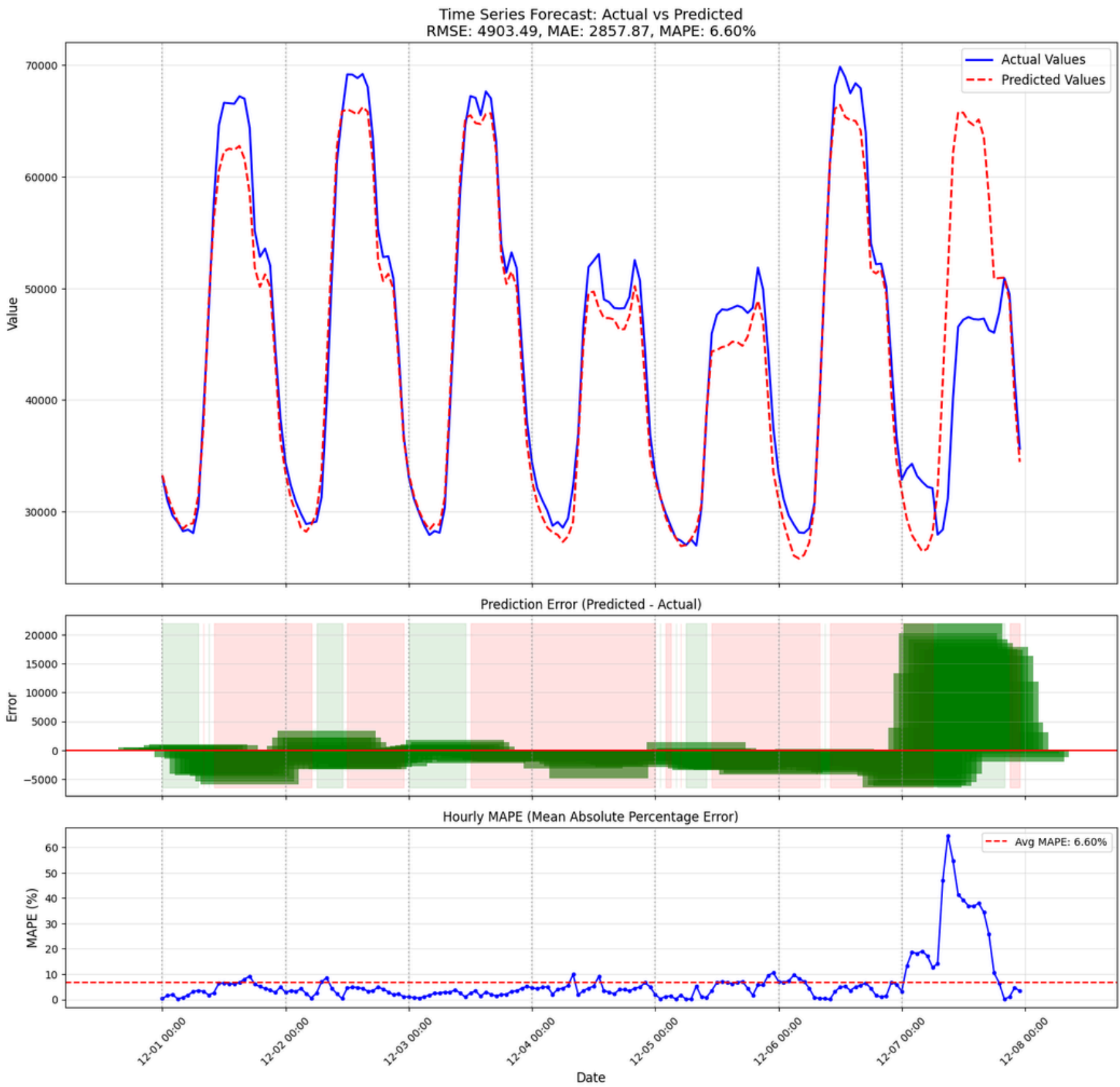
EDA: Komponenten Stokastik



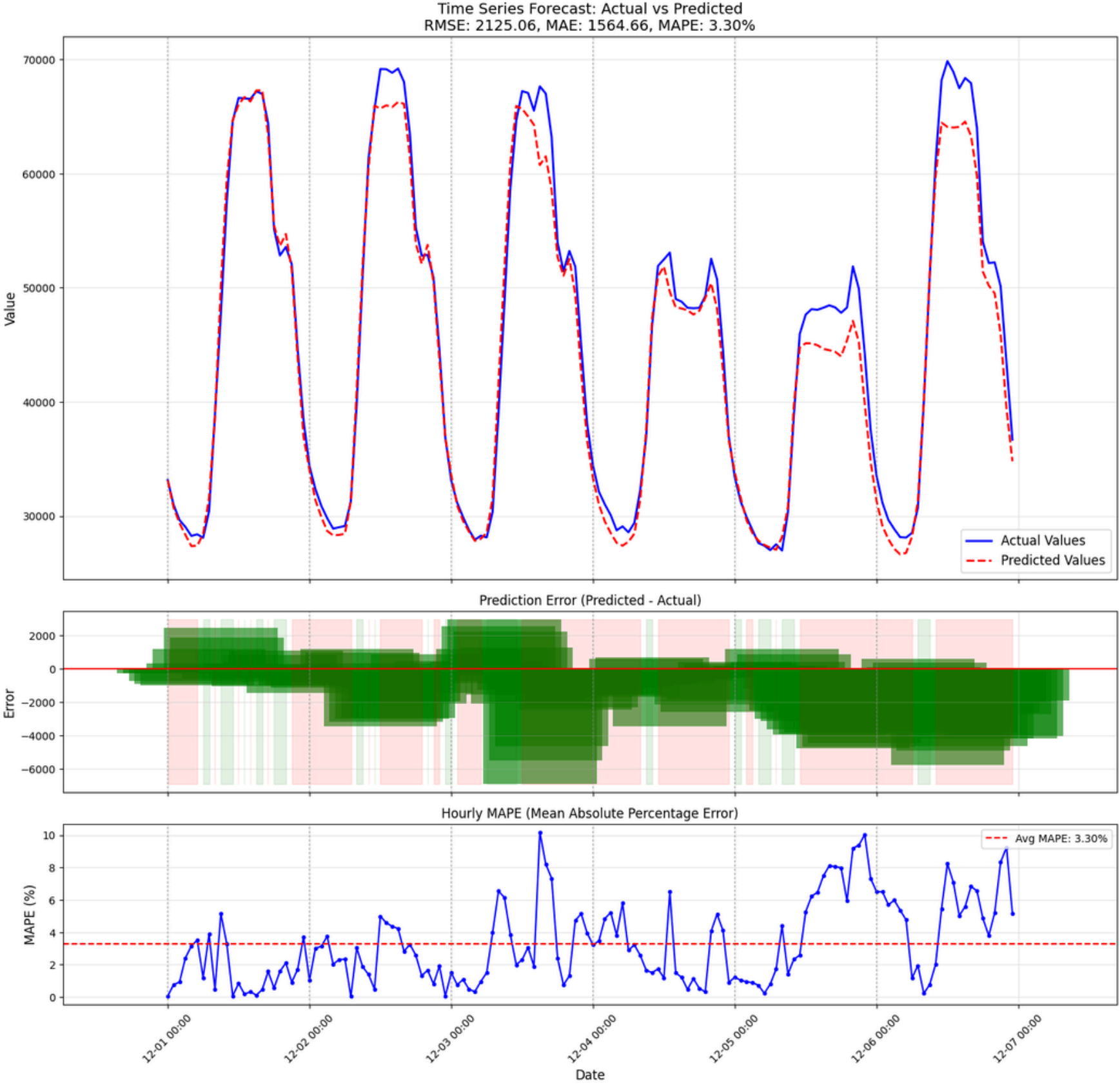
One Hot Encoding



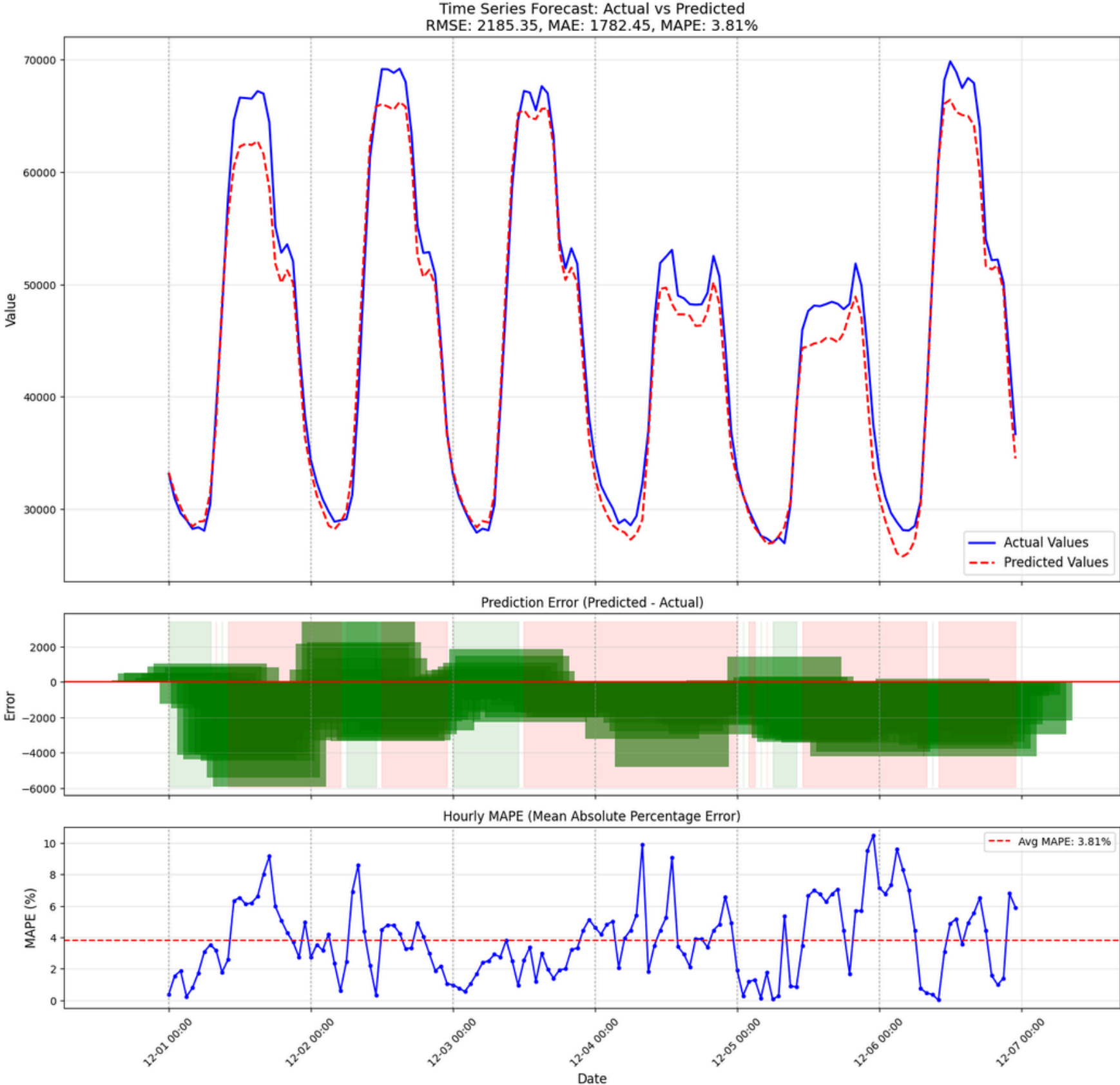
Ordinal Encoding



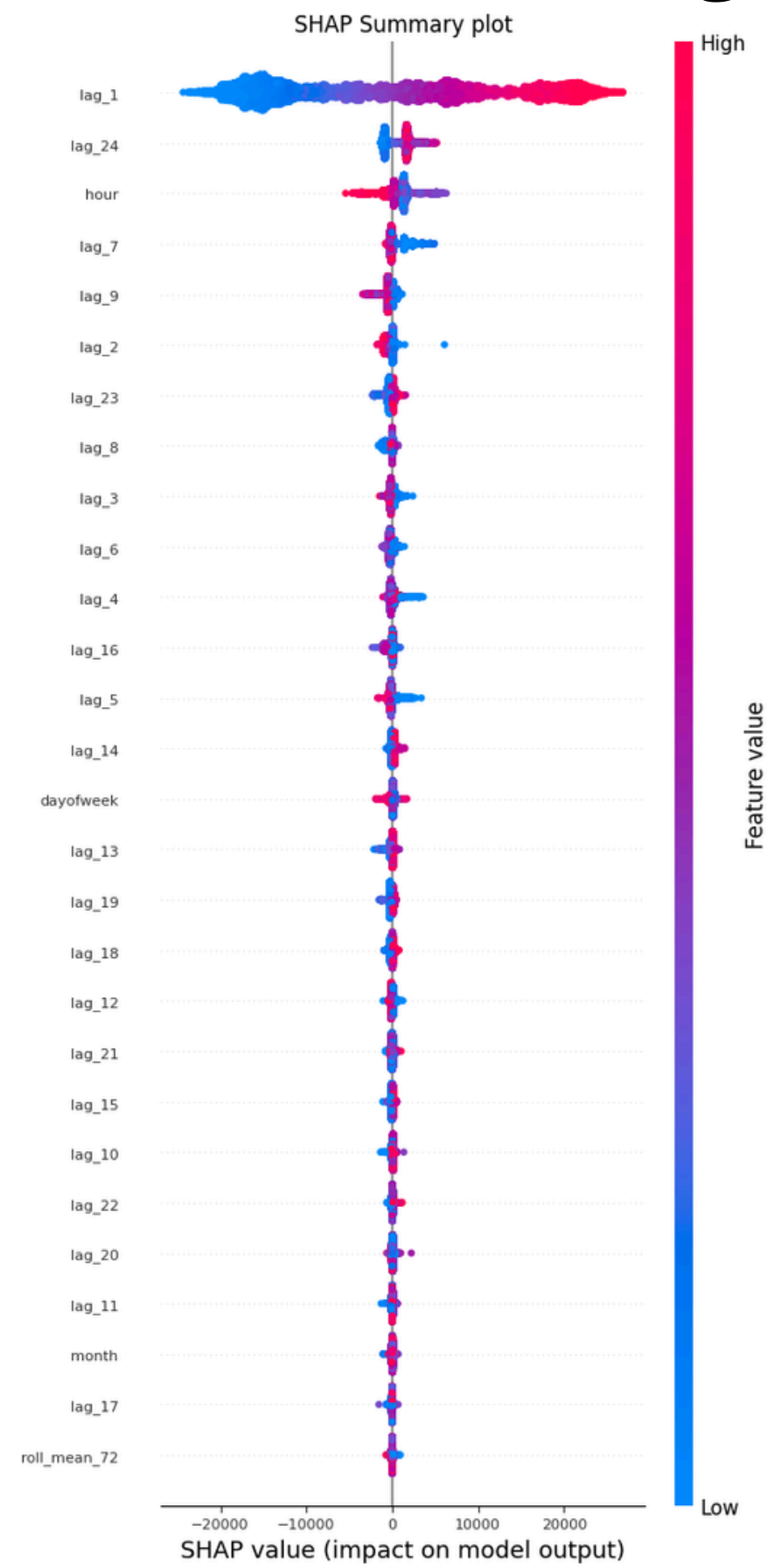
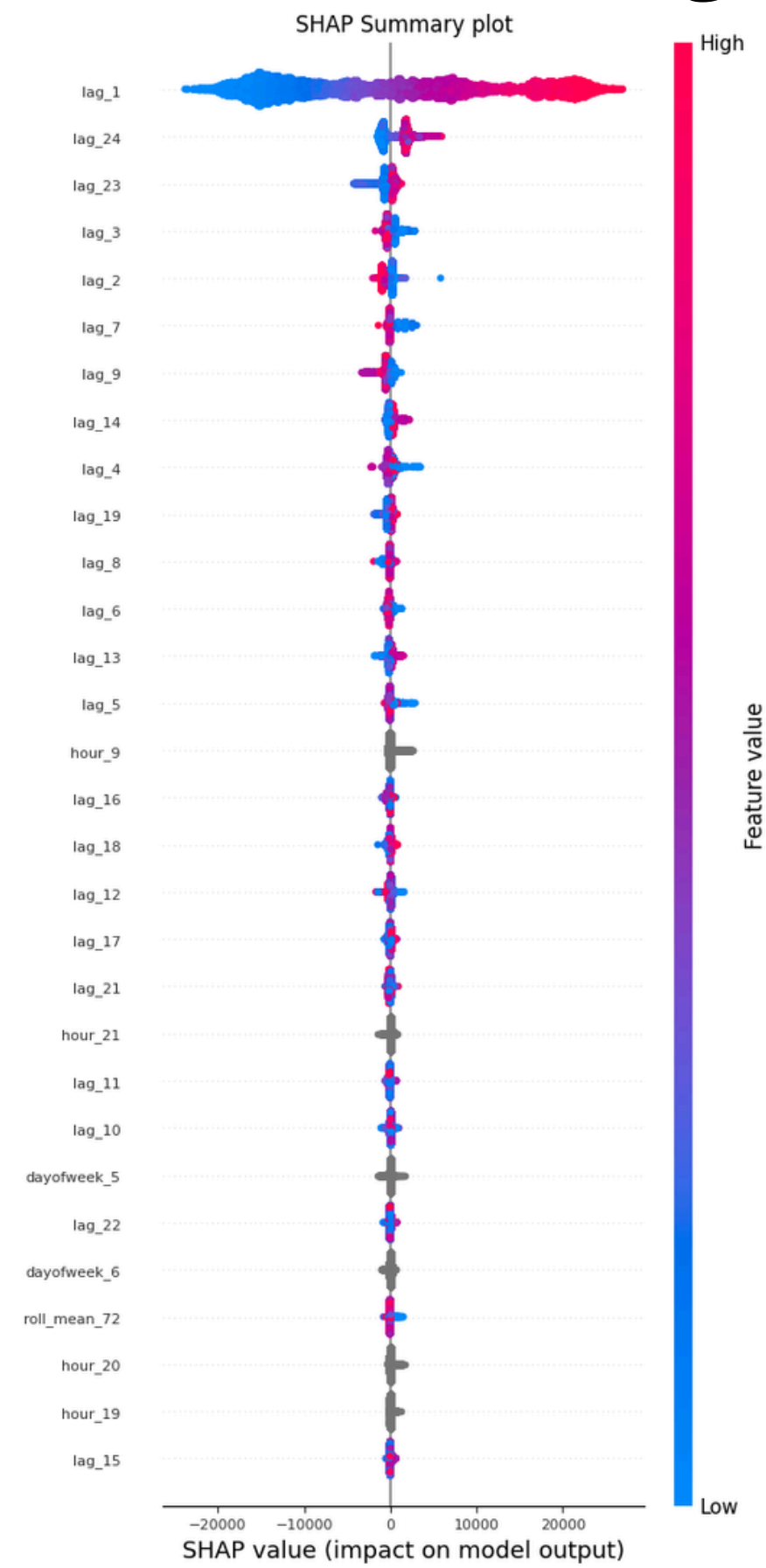
One Hot Encoding



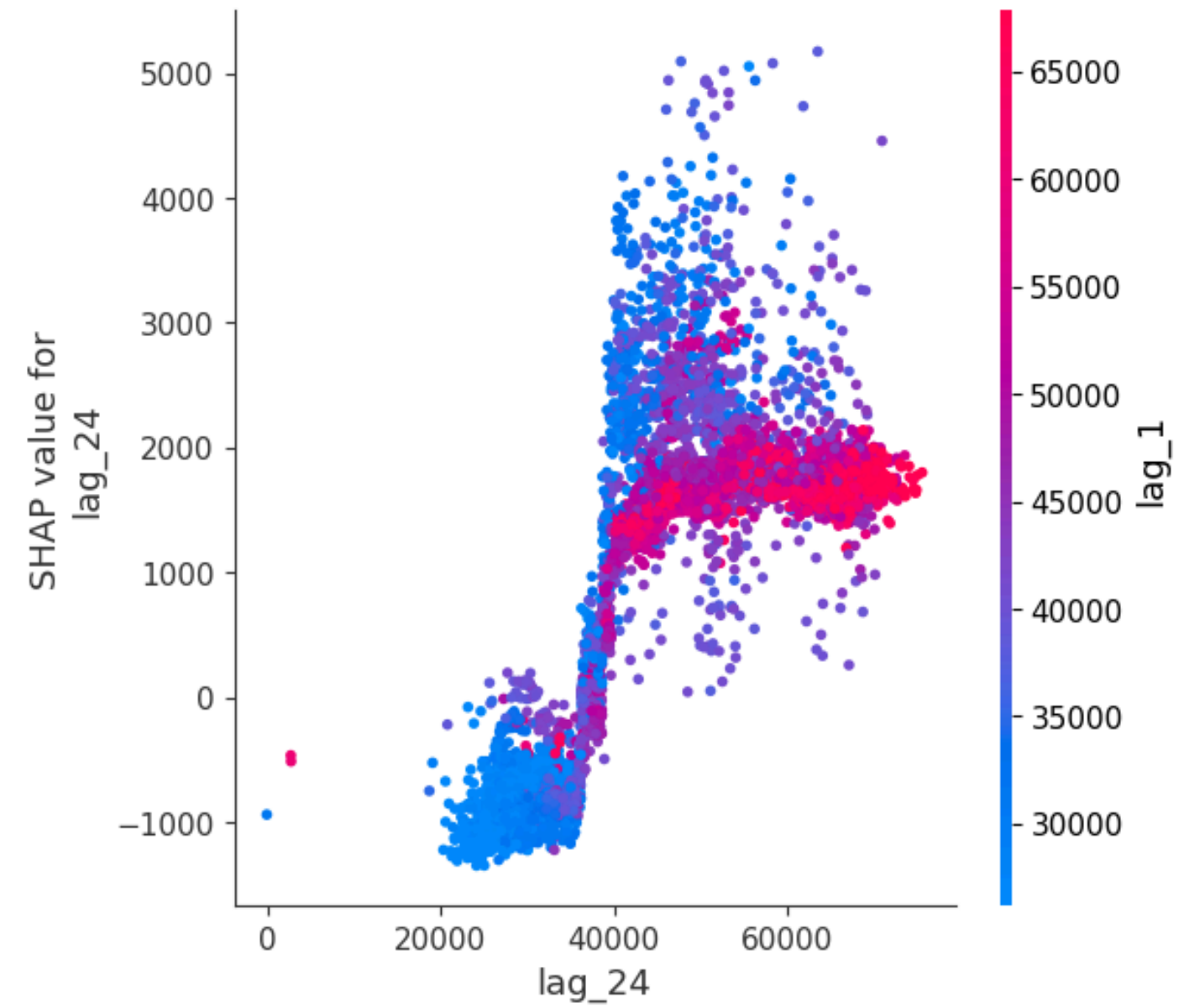
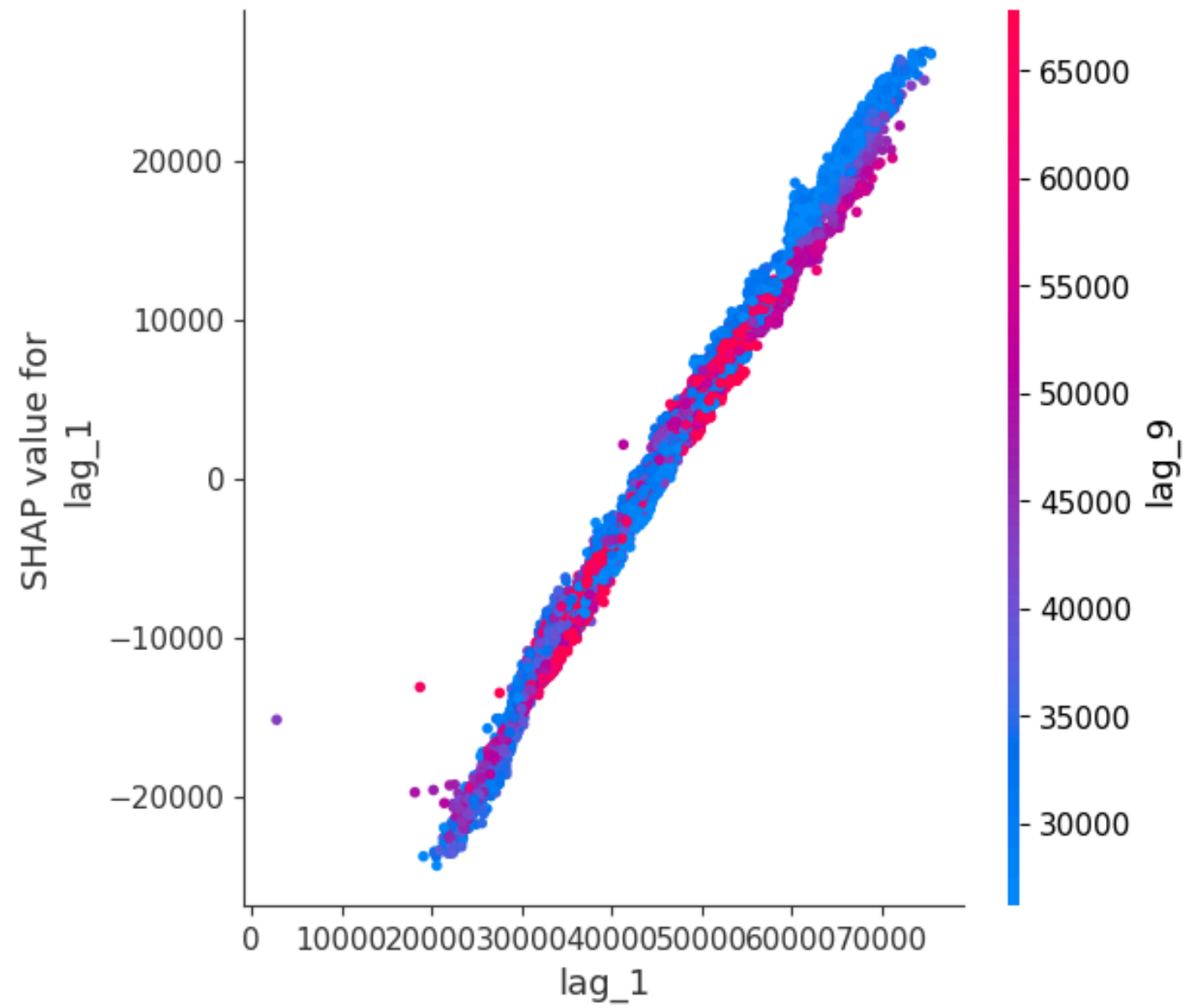
Ordinal Encoding



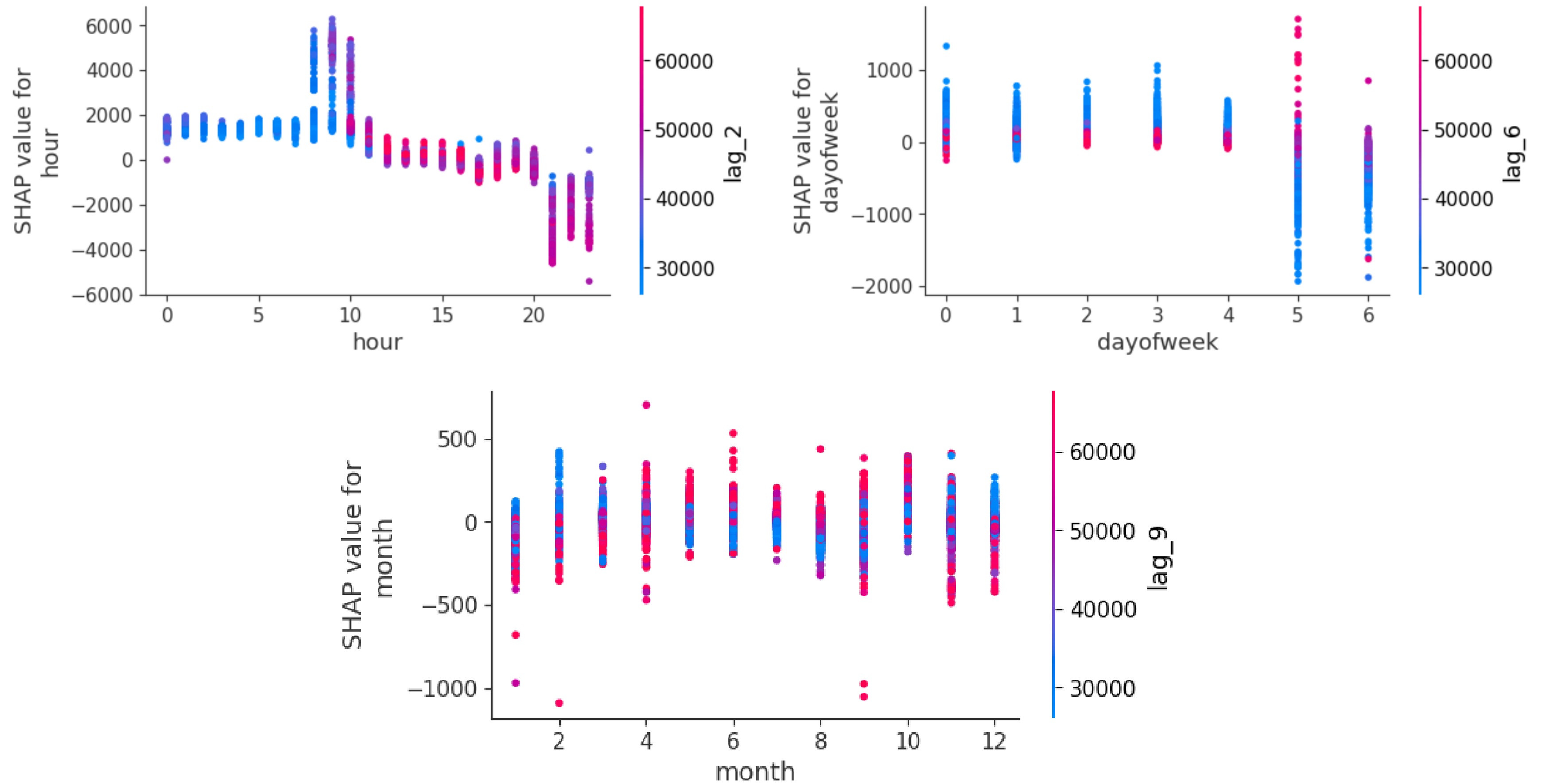
One Hot Encoding Ordinal Encoding



Shapley Value Ordinal Encoding



Shapley Value Ordinal Encoding



Kendala:

- 1. Lebih banyak data - lebih baik**
- 2. Belum terbayang implementasi Shapley Value untuk TimesFM**

To do:

- 1. Menambahkan Cross Validation**
- 2. Menambahkan Lebih banyak variabel**

Exogen:

- Holiday (Lag Before, Lag After)**
 - Lebih banyak MA (3 Bulan, 1 Bulan, 1 Minggu)**
- 3. Melakukan Feature Selection**
 - 4. Mencoba TimesFM**