In [1]:

```
# coding=gbk
import os

import numpy as np
from sklearn.metrics import mean_squared_error, mean_absolute_error
from xgboost import plot_importance

import matplotlib.pyplot as plt
import xgboost as xgb

plt.rcParams['font.sans-serif'] = 'SimHei'
plt.rcParams['axes.unicode_minus'] = False

import pandas as pd

pd.set_option('expand_frame_repr', False)
pd.set_option('display.max_rows', 20)
pd.set_option('precision', 2)
```

In [2]:

```
columns = [f'HE{i:02d}' for i in range(1, 25)]


def create_features(df, label=None):
    df['date'] = df.index
    df['hour'] = df['date'].dt.hour
    df['day_of_week'] = df['date'].dt.dayofweek
    df['quarter'] = df['date'].dt.quarter
    df['month'] = df['date'].dt.month
    df['year'] = df['date'].dt.year
    df['day_of_year'] = df['date'].dt.dayofyear
    df['day_of_month'] = df['date'].dt.day
    df['week_of_year'] = df['date'].dt.weekofyear

    X = df[['hour', 'day_of_week', 'quarter', 'month', 'year', 'day_of_year', 'day_of_month', 'week_
    if label:
        y = df[label]
        return X, y
    return X
```

In [3]:

```
def read_data(data_file, sheet_names) -> pd.DataFrame:
    def get_data_per_sheet(sheet_name):
        df = pd.read_excel(data_file, parse_dates=['DATE'], index_col=[0], usecols=['DATE', *column
                           sheet_name=sheet_name)

        data = pd.DataFrame()
        for index, row in df.iterrows():
            d = [getattr(row, c) for c in columns]
            t = [pd.to_datetime(index.strftime('%Y-%m-%d') + f' {i - 1:02d}:00:00') for i in range(
            dd = pd.DataFrame(index=[index]).from_dict({'value': d, 'DATE': t})
            dd.set_index('DATE', inplace=True)
            if len(data):
                data = pd.concat([data, dd])
            else:
                data = dd

        return data

    data = get_data_per_sheet(sheet_names[0])
    for sheet_name in sheet_names[1:]:
        data = pd.concat([data, get_data_per_sheet(sheet_name)])

    return data
```

In [4]:

```
def get_data(data_path) -> pd.DataFrame:
    if not os.path.exists(data_path):
        sheet_names = list(map(int, data_path[:-5].split('_')[1:]))
        data_name = data_path.split('_')[0]

        if data_name == 'data':

            data2014 = read_data('2014PJM数据.xls', sheet_names)
            data2015 = read_data('2015PJM数据.xls', sheet_names)
            data2016 = read_data('2016PJM数据.xls', sheet_names)

            data = pd.concat([data2014, data2015, data2016])
        else:
            data = read_data(f'{data_name}PJM数据.xls', sheet_names)

        data.to_excel(data_path)

    else:
        data = pd.read_excel(data_path, index_col=[0], parse_dates=['DATE'])

    return data
```

In [5]:

```
data_path = 'data_0.xlsx'
data = get_data(data_path)
```

In [6]:

```
sorted(set(data.index.to_list()))
```

Out[6]:

```
[Timestamp('2014-01-01 00:00:00'),
 Timestamp('2014-01-01 01:00:00'),
 Timestamp('2014-01-01 02:00:00'),
 Timestamp('2014-01-01 03:00:00'),
 Timestamp('2014-01-01 04:00:00'),
 Timestamp('2014-01-01 05:00:00'),
 Timestamp('2014-01-01 06:00:00'),
 Timestamp('2014-01-01 07:00:00'),
 Timestamp('2014-01-01 08:00:00'),
 Timestamp('2014-01-01 09:00:00'),
 Timestamp('2014-01-01 10:00:00'),
 Timestamp('2014-01-01 11:00:00'),
 Timestamp('2014-01-01 12:00:00'),
 Timestamp('2014-01-01 13:00:00'),
 Timestamp('2014-01-01 14:00:00'),
 Timestamp('2014-01-01 15:00:00'),
 Timestamp('2014-01-01 16:00:00'),
 Timestamp('2014-01-01 17:00:00'),
```

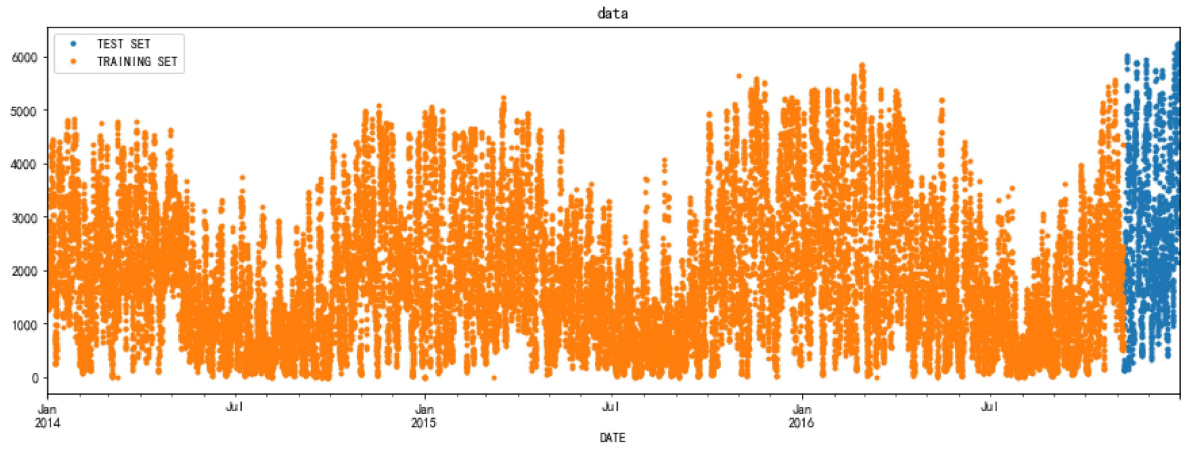
In [8]:

```
split_ratio = 0.95
split_index = int(len(data) * split_ratio)
split_date = data.iloc[split_index].name
train_data = data.iloc[:split_index].copy()
test_data = data.iloc[split_index:].copy()
print(f'split_date={split_date}, len(train_data)={len(train_data)},len(test_data)={len(test_data)}')
```

```
split_date=2016-11-07 04:00:00, len(train_data)=24988,len(test_data)=1316
```

In [9]:

```
_ = test_data \
    .rename(columns={'value': 'TEST SET'}) \
    .join(train_data.rename(columns={'value': 'TRAINING SET'}), how='outer') \
    .plot(figsize=(15, 5), title='data', style='.')
plt.show()
```



In [10]:

```
# 训练集
X_train, y_train = create_features(train_data, label='value')
# 测试集
X_test, y_test = create_features(test_data, label='value')
# 模型
```

In [11]:

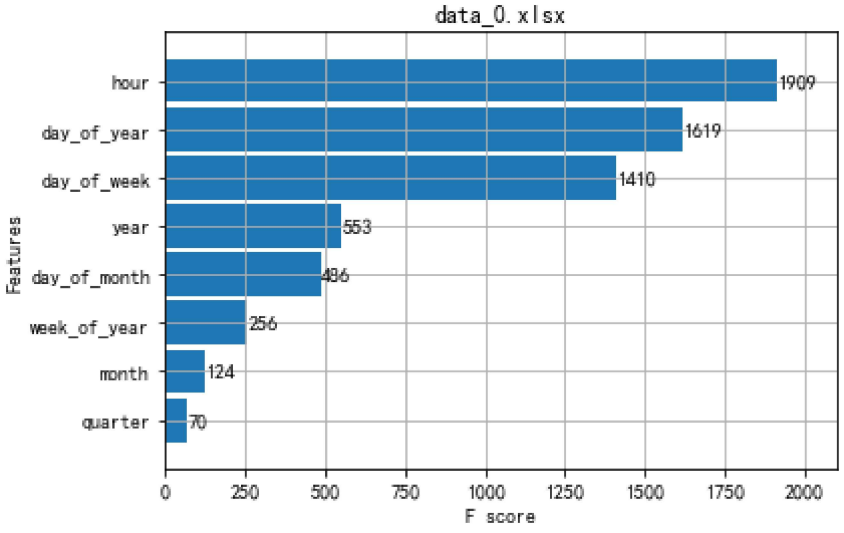
```
# 模型
reg = xgb.XGBRegressor(n_estimators=10000)
# 训练
reg.fit(X_train, y_train, eval_set=[(X_train, y_train), (X_test, y_test)], early_stopping_rounds=100
```

```
[0]     validation_0-rmse:1710.03223    validation_1-rmse:2550.27930
Multiple eval metrics have been passed: 'validation_1-rmse' will be used for earl
y stopping.

Will train until validation_1-rmse hasn't improved in 100 rounds.
[1]     validation_0-rmse:1375.94263    validation_1-rmse:2097.46973
[2]     validation_0-rmse:1171.56885    validation_1-rmse:1855.87219
[3]     validation_0-rmse:1047.56323    validation_1-rmse:1739.01025
[4]     validation_0-rmse:977.04962     validation_1-rmse:1669.20825
[5]     validation_0-rmse:929.42566     validation_1-rmse:1644.43188
[6]     validation_0-rmse:905.42364     validation_1-rmse:1627.10327
[7]     validation_0-rmse:885.96619     validation_1-rmse:1621.08630
[8]     validation_0-rmse:877.03156     validation_1-rmse:1616.15930
[9]     validation_0-rmse:868.86877     validation_1-rmse:1616.94177
[10]    validation_0-rmse:851.75494     validation_1-rmse:1604.67041
[11]    validation_0-rmse:848.15961     validation_1-rmse:1604.69019
[12]    validation_0-rmse:830.34106     validation_1-rmse:1605.37109
[13]    validation_0-rmse:824.74762     validation_1-rmse:1617.15552
[14]    validation_0-rmse:814.84149     validation_1-rmse:1618.90845
```

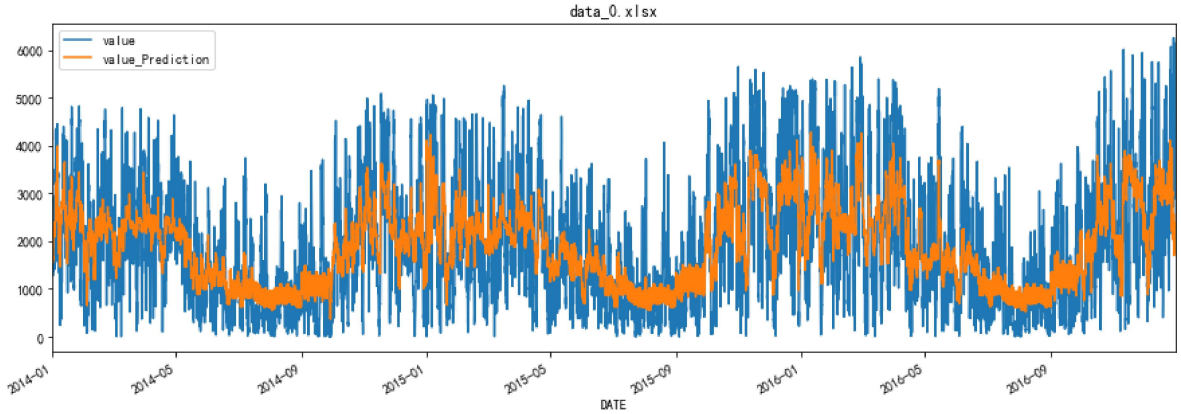
In [12]:

```
# 分析重要程度
_ = plot_importance(reg, height=0.9, title=data_path)
plt.show()
```



In [13]:

```
# 预测结果
test_data['value_Prediction'] = reg.predict(X_test)
train_data['value_Prediction'] = reg.predict(X_train)
pjme_all = pd.concat([test_data, train_data], sort=False)
_ = pjme_all[['value', 'value_Prediction']].plot(figsize=(15, 5))
plt.title(data_path)
plt.show()
```

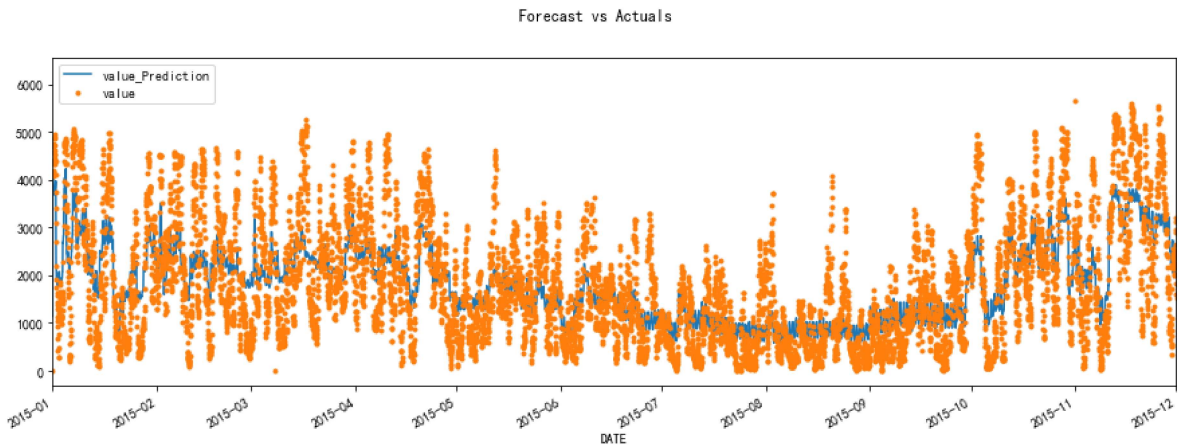


In [14]:

```
# 指定日期范围内画出预测结果与真实结果作对比
def plot_predict_days(lower, upper):
    f, ax = plt.subplots(1)
    f.set_figheight(5)
    f.set_figwidth(15)
    _ = pjme_all[['value_Prediction', 'value']].plot(ax=ax,
                                                     style=['-', '.'])
    ax.set_xbound(lower=lower, upper=upper)
    # ax.set_ylim(0, 60000)
    plot = plt.suptitle('Forecast vs Actuals')
    plt.show()
```

In [17]:

```
plot_predict_days(lower='01-01-2015', upper='12-01-2015')
```



In [19]:

```
# 评估MSE
print(mean_squared_error(y_true=test_data['value'],
                         y_pred=test_data['value_Prediction']))
```

2574967.4378524246

In [20]:

```
# 评估MAE
print(mean_absolute_error(y_true=test_data['value'],
                          y_pred=test_data['value_Prediction']))
```

1316.4848984293371

In [21]:

```
# 评估MAPE
def mean_absolute_percentage_error(y_true, y_pred):
    y_true, y_pred = np.array(y_true), np.array(y_pred)
    return np.mean(np.abs((y_true - y_pred) / y_true)) * 100


print(mean_absolute_percentage_error(y_true=test_data['value'],
                                     y_pred=test_data['value_Prediction']))
```

87.06015561608218

In [22]:

```
# 最好的和最坏的结果
test_data['error'] = test_data['value'] - test_data['value_Prediction']
test_data['abs_error'] = test_data['error'].apply(np.abs)
error_by_day = test_data.groupby(['year', 'month', 'day_of_month']) \
    .mean()[['value', 'value_Prediction', 'error', 'abs_error']]
```

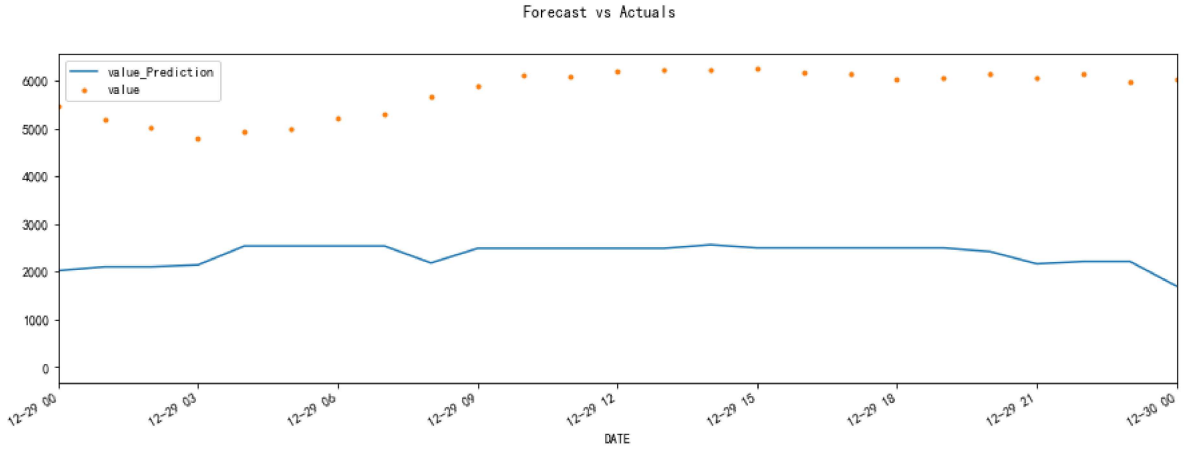
In [25]:

```
# 最坏的前十天
print(error_by_day.sort_values('abs_error', ascending=False).head(10))
```

			value	value_Prediction	error	abs_error
year	month	day_of_month				
2016	12	29	5762.10	2386.53	3375.57	3375.57
	11	12	824.43	3690.00	-2865.57	2865.57
	12	30	4860.99	2187.71	2673.28	2673.28
		31	4778.26	2251.74	2526.52	2554.27
		8	4597.47	2183.16	2414.31	2414.31
	11	15	1077.77	3485.78	-2408.01	2408.01
	12	19	1149.55	3368.84	-2219.29	2219.29
	11	16	1451.43	3648.70	-2197.27	2197.27
	12	1	4371.41	2234.03	2137.38	2137.38
	11	25	926.85	3044.92	-2118.07	2118.07

In [27]:

```
plot_predict_days(lower='12-29-2016', upper='12-30-2016')
```



In [28]:

```
# 最好的前十天
print(error_by_day.sort_values('abs_error', ascending=True).head(10))
```

year	month	day_of_month	value	value_Prediction	error	abs_error
2016	12	2	2305.81	1997.12	308.69	333.28
	11	22	3067.71	3396.15	-328.44	419.88
	12	3	1379.86	1714.30	-334.44	427.62
	11	17	3831.52	3648.70	182.82	440.27
	12	11	3145.44	2786.74	358.70	464.54
		23	2822.70	2892.10	-69.40	473.55
		7	2492.09	2238.75	253.34	536.95
		5	1875.12	1355.93	519.18	595.45
	11	27	3097.53	2913.38	184.15	607.24
	12	6	2170.84	1602.48	568.36	620.49

In [31]:

```
plot_predict_days(lower='12-2-2016', upper='12-4-2016')
```