Neural Prophet

September 10, 2022

1 0. Install and Import Dependencies

[1]: !pip install neuralprophet

```
Requirement already satisfied: neuralprophet in /opt/conda/lib/python3.9/site-
packages (0.3.2)
Requirement already satisfied: torch-lr-finder>=0.2.1 in
/opt/conda/lib/python3.9/site-packages (from neuralprophet) (0.2.1)
Requirement already satisfied: numpy>=1.15.4 in /opt/conda/lib/python3.9/site-
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Requirement already satisfied: ipywidgets>=7.5.1 in
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packages (from neuralprophet) (1.12.1)
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/opt/conda/lib/python3.9/site-packages (from neuralprophet) (3.4.2)
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/opt/conda/lib/python3.9/site-packages (from neuralprophet) (0.6)
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Requirement already satisfied: python-dateutil>=2.8.0 in
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/opt/conda/lib/python3.9/site-packages (from neuralprophet) (0.15)
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/opt/conda/lib/python3.9/site-packages (from convertdate>=2.1.2->neuralprophet)
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/opt/conda/lib/python3.9/site-packages (from holidays>=0.11.3.1->neuralprophet)
Requirement already satisfied: hijri-converter in /opt/conda/lib/python3.9/site-
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Requirement already satisfied: ipykernel>=4.5.1 in
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(5.5.5)
Requirement already satisfied: jupyterlab-widgets>=1.0.0 in
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Requirement already satisfied: nbformat>=4.2.0 in /opt/conda/lib/python3.9/site-
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Requirement already satisfied: matplotlib-inline in
/opt/conda/lib/python3.9/site-packages (from
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Requirement already satisfied: setuptools>=18.5 in
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packages (from ipython>=4.0.0->ipywidgets>=7.5.1->neuralprophet) (2.9.0)
Requirement already satisfied: prompt-toolkit!=3.0.0,!=3.0.1,<3.1.0,>=2.0.0 in
/opt/conda/lib/python3.9/site-packages (from
ipython>=4.0.0->ipywidgets>=7.5.1->neuralprophet) (3.0.18)
Requirement already satisfied: pexpect>4.3 in /opt/conda/lib/python3.9/site-
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Requirement already satisfied: parso<0.9.0,>=0.8.0 in
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Requirement already satisfied: pytz in /opt/conda/lib/python3.9/site-packages
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Requirement already satisfied: ephem>=3.7.5.3 in /opt/conda/lib/python3.9/site-
packages (from LunarCalendar>=0.0.9->neuralprophet) (4.1.3)
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Requirement already satisfied: pyparsing>=2.2.1 in
/opt/conda/lib/python3.9/site-packages (from matplotlib>=2.0.0->neuralprophet)
(2.4.7)
Requirement already satisfied: cycler>=0.10 in /opt/conda/lib/python3.9/site-
packages (from matplotlib>=2.0.0->neuralprophet) (0.10.0)
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/opt/conda/lib/python3.9/site-packages (from matplotlib>=2.0.0->neuralprophet)
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/opt/conda/lib/python3.9/site-packages (from
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Requirement already satisfied: jupyter-core in /opt/conda/lib/python3.9/site-
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Requirement already satisfied: attrs>=17.4.0 in /opt/conda/lib/python3.9/site-
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Requirement already satisfied: pyrsistent>=0.14.0 in
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Requirement already satisfied: wcwidth in /opt/conda/lib/python3.9/site-packages
(from prompt-toolkit!=3.0.0,!=3.0.1,<3.1.0,>=2.0.0->ipython>=4.0.0->ipywidgets>=
7.5.1->neuralprophet) (0.2.5)
Requirement already satisfied: typing-extensions in
/opt/conda/lib/python3.9/site-packages (from torch>=1.4.0->neuralprophet)
Requirement already satisfied: packaging in /opt/conda/lib/python3.9/site-
packages (from torch-lr-finder>=0.2.1->neuralprophet) (21.3)
Requirement already satisfied: notebook>=4.4.1 in /opt/conda/lib/python3.9/site-
packages (from widgetsnbextension~=3.5.0->ipywidgets>=7.5.1->neuralprophet)
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Requirement already satisfied: pyzmq>=17 in /opt/conda/lib/python3.9/site-
packages (from
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Requirement already satisfied: argon2-cffi in /opt/conda/lib/python3.9/site-
packages (from
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notebook>=4.4.1->widgetsnbextension~=3.5.0->ipywidgets>=7.5.1->neuralprophet)
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Requirement already satisfied: nbconvert in /opt/conda/lib/python3.9/site-
packages (from
notebook>=4.4.1->widgetsnbextension~=3.5.0->ipywidgets>=7.5.1->neuralprophet)
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Requirement already satisfied: terminado>=0.8.3 in
/opt/conda/lib/python3.9/site-packages (from
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Requirement already satisfied: jinja2 in /opt/conda/lib/python3.9/site-packages
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Requirement already satisfied: Send2Trash>=1.5.0 in
/opt/conda/lib/python3.9/site-packages (from
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Requirement already satisfied: prometheus-client in
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Requirement already satisfied: cffi>=1.0.0 in /opt/conda/lib/python3.9/site-
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ts \ge 7.5.1 - neural prophet) (1.14.5)
Requirement already satisfied: pycparser in /opt/conda/lib/python3.9/site-
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5.0->ipywidgets>=7.5.1->neuralprophet) (2.20)
Requirement already satisfied: MarkupSafe>=2.0 in /opt/conda/lib/python3.9/site-
packages (from jinja2->notebook>=4.4.1->widgetsnbextension~=3.5.0->ipywidgets>=7
.5.1->neuralprophet) (2.1.1)
Requirement already satisfied: entrypoints>=0.2.2 in
/opt/conda/lib/python3.9/site-packages (from nbconvert->notebook>=4.4.1->widgets
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Requirement already satisfied: pandocfilters>=1.4.1 in
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Requirement already satisfied: jupyterlab-pygments in
/opt/conda/lib/python3.9/site-packages (from nbconvert->notebook>=4.4.1->widgets
nbextension~=3.5.0->ipywidgets>=7.5.1->neuralprophet) (0.1.2)
Requirement already satisfied: bleach in /opt/conda/lib/python3.9/site-packages
(from nbconvert->notebook>=4.4.1->widgetsnbextension~=3.5.0->ipywidgets>=7.5.1->
neuralprophet) (3.3.0)
Requirement already satisfied: nbclient<0.6.0,>=0.5.0 in
/opt/conda/lib/python3.9/site-packages (from nbconvert->notebook>=4.4.1->widgets
nbextension~=3.5.0->ipywidgets>=7.5.1->neuralprophet) (0.5.3)
Requirement already satisfied: testpath in /opt/conda/lib/python3.9/site-
packages (from nbconvert->notebook>=4.4.1->widgetsnbextension~=3.5.0->ipywidgets
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>=7.5.1->neuralprophet) (0.5.0)
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Requirement already satisfied: defusedxml in /opt/conda/lib/python3.9/site-packages (from nbconvert->notebook>=4.4.1->widgetsnbextension~=3.5.0->ipywidgets>=7.5.1->neuralprophet) (0.7.1)

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/opt/conda/lib/python3.9/site-packages (from nbconvert->notebook>=4.4.1->widgets nbextension~=3.5.0->ipywidgets>=7.5.1->neuralprophet) (0.8.4)

Requirement already satisfied: nest-asyncio in /opt/conda/lib/python3.9/site-packages (from nbclient<0.6.0,>=0.5.0->nbconvert->notebook>=4.4.1->widgetsnbexte nsion~=3.5.0->ipywidgets>=7.5.1->neuralprophet) (1.5.1)

Requirement already satisfied: async-generator in /opt/conda/lib/python3.9/site-packages (from nbclient<0.6.0,>=0.5.0->nbconvert->notebook>=4.4.1->widgetsnbexte nsion~=3.5.0->ipywidgets>=7.5.1->neuralprophet) (1.10)

Requirement already satisfied: webencodings in /opt/conda/lib/python3.9/site-packages (from bleach->nbconvert->notebook>=4.4.1->widgetsnbextension~=3.5.0->ip ywidgets>=7.5.1->neuralprophet) (0.5.1)

```
[2]: # https://www.kaggle.com/jsphyg/weather-dataset-rattle-package
```

```
[3]: import pandas as pd
from neuralprophet import NeuralProphet
from matplotlib import pyplot as plt
import pickle
```

2 1. Read in Data and Process Dates

```
[4]: df = pd.read_csv('weatherAUS.csv')
    df.head()
```

	df.head()													
[4]:		Date	Location	MinTe	emp	MaxTem	p	Rainfa	11	Evapo	ration	Sur	shine	\
	0	2008-12-01	Albury	13	3.4	22.	9	0	.6		NaN		NaN	
	1	2008-12-02	Albury	7	7.4	25.	1	0	.0		NaN		NaN	
	2	2008-12-03	Albury	12	2.9	25.	7	0	.0		NaN		NaN	
	3	2008-12-04	Albury	9	9.2	28.	0	0	.0		NaN		NaN	
	4	2008-12-05	Albury	17	7.5	32.	3	1	.0		NaN		NaN	
		${\tt WindGustDir}$	WindGust	Speed	Win	dDir9am	•••	Humid	lity9	am H	Tumidity3	3pm	\	
	0	W		44.0		W	•••		71	.0	22	2.0		
	1	WNW		44.0		NNW			44	.0	25	5.0		
	2	WSW		46.0		W			38	.0	30	0.0		
	3	NE		24.0		SE		45.		.0	16.0			
	4	W		41.0		ENE			82.0		33.0			
		Pressure9am	n Pressur	e3pm	Clo	ud9am	Clo	ud3pm	Tem	p9am	Temp3pm	n F	RainToda	у \
	0	1007.7	7 10	07.1		8.0		NaN		16.9	21.8	3	N	o
	1	1010.6	3 10	07.8		NaN		${\tt NaN}$		17.2	24.3	3	N	0

```
3
                                                          18.1
                                                                   26.5
             1017.6
                          1012.8
                                       NaN
                                                 NaN
                                                                                No
     4
             1010.8
                          1006.0
                                       7.0
                                                 8.0
                                                          17.8
                                                                   29.7
                                                                                No
        RainTomorrow
     0
                  Nο
     1
                  No
     2
                  No
     3
                  No
                  No
     [5 rows x 23 columns]
[5]: df.Location.unique()
[5]: array(['Albury', 'BadgerysCreek', 'Cobar', 'CoffsHarbour', 'Moree',
            'Newcastle', 'NorahHead', 'NorfolkIsland', 'Penrith', 'Richmond',
            'Sydney', 'SydneyAirport', 'WaggaWagga', 'Williamtown',
            'Wollongong', 'Canberra', 'Tuggeranong', 'MountGinini', 'Ballarat',
            'Bendigo', 'Sale', 'MelbourneAirport', 'Melbourne', 'Mildura',
            'Nhil', 'Portland', 'Watsonia', 'Dartmoor', 'Brisbane', 'Cairns',
            'GoldCoast', 'Townsville', 'Adelaide', 'MountGambier', 'Nuriootpa',
            'Woomera', 'Albany', 'Witchcliffe', 'PearceRAAF', 'PerthAirport',
            'Perth', 'SalmonGums', 'Walpole', 'Hobart', 'Launceston',
            'AliceSprings', 'Darwin', 'Katherine', 'Uluru'], dtype=object)
[6]: df.columns
[6]: Index(['Date', 'Location', 'MinTemp', 'MaxTemp', 'Rainfall', 'Evaporation',
            'Sunshine', 'WindGustDir', 'WindGustSpeed', 'WindDir9am', 'WindDir3pm',
            'WindSpeed9am', 'WindSpeed3pm', 'Humidity9am', 'Humidity3pm',
            'Pressure9am', 'Pressure3pm', 'Cloud9am', 'Cloud3pm', 'Temp9am',
            'Temp3pm', 'RainToday', 'RainTomorrow'],
           dtype='object')
[7]: syd = df[df['Location']=='Sydney']
     syd['Date'] = pd.to_datetime(syd['Date'])
     syd.head()
    WARNING - (py.warnings._showwarnmsg) - <ipython-input-7-1a4ae1fbd3d1>:2:
    SettingWithCopyWarning:
    A value is trying to be set on a copy of a slice from a DataFrame.
    Try using .loc[row_indexer,col_indexer] = value instead
    See the caveats in the documentation: https://pandas.pydata.org/pandas-
    docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy
      syd['Date'] = pd.to_datetime(syd['Date'])
```

2

1007.6

1008.7

NaN

2.0

21.0

23.2

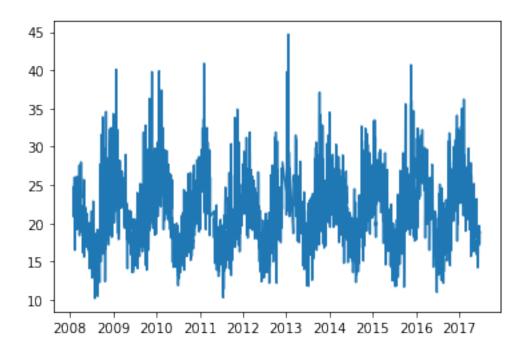
No

```
22.4
                                                                        6.2
                                                                                   0.0
     30176 2008-02-01
                         Sydney
                                     19.5
                                                         15.6
                         Sydney
                                              25.6
                                                          6.0
                                                                        3.4
                                                                                   2.7
     30177 2008-02-02
                                     19.5
     30178 2008-02-03
                         Sydney
                                     21.6
                                              24.5
                                                          6.6
                                                                        2.4
                                                                                   0.1
                                              22.8
     30179 2008-02-04
                         Sydney
                                     20.2
                                                         18.8
                                                                        2.2
                                                                                   0.0
     30180 2008-02-05
                         Sydney
                                     19.7
                                              25.7
                                                         77.4
                                                                        {\tt NaN}
                                                                                   0.0
           WindGustDir
                         WindGustSpeed WindDir9am ... Humidity9am Humidity3pm
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                                                              92.0
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                                1016.4
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                  1016.7
                                             7.0
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                                                                          23.0
     30178
                               1015.6
                                                        8.0
     30179
                  1014.2
                               1011.8
                                             8.0
                                                        8.0
                                                                 21.4
                                                                          20.9
     30180
                  1008.3
                               1004.8
                                             8.0
                                                        8.0
                                                                 22.5
                                                                          25.5
            RainToday RainTomorrow
     30176
                   Yes
                                  Yes
                                  Yes
     30177
                   Yes
     30178
                   Yes
                                  Yes
     30179
                   Yes
                                  Yes
     30180
                   Yes
                                  Yes
     [5 rows x 23 columns]
[8]: plt.plot(syd['Date'], syd['Temp3pm'])
```

Date Location MinTemp MaxTemp Rainfall Evaporation Sunshine \

[7]:

plt.show()

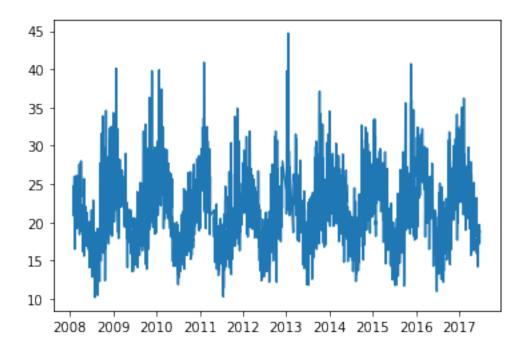


```
[9]: syd['Year'] = syd['Date'].apply(lambda x: x.year)
syd = syd[syd['Year'] <= 2018]
plt.plot(syd['Date'], syd['Temp3pm'])
plt.show()</pre>
```

WARNING - (py.warnings._showwarnmsg) - <ipython-input-9-71b453e3ed51>:1: SettingWithCopyWarning:

A value is trying to be set on a copy of a slice from a DataFrame. Try using .loc[row_indexer,col_indexer] = value instead

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy syd['Year'] = syd['Date'].apply(lambda x: x.year)



```
[10]: data = syd[['Date', 'Temp3pm']]
  data.dropna(inplace=True)
  data.columns = ['ds', 'y']
  data.head()
```

WARNING - (py.warnings._showwarnmsg) - <ipython-input-10-74b34f345573>:2: SettingWithCopyWarning:

A value is trying to be set on a copy of a slice from a DataFrame

See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user_guide/indexing.html#returning-a-view-versus-a-copy data.dropna(inplace=True)

```
[10]: ds y
30176 2008-02-01 20.9
30177 2008-02-02 24.8
30178 2008-02-03 23.0
30179 2008-02-04 20.9
30180 2008-02-05 25.5
```

[11]: data

[11]: ds y
30176 2008-02-01 20.9
30177 2008-02-02 24.8

```
30178 2008-02-03 23.0

30179 2008-02-04 20.9

30180 2008-02-05 25.5

... ... ...

33515 2017-06-21 17.9

33516 2017-06-22 18.7

33517 2017-06-23 17.3

33518 2017-06-24 19.0

33519 2017-06-25 18.8
```

3 2. Train Model

```
[12]: m = NeuralProphet()
[13]: ?m.fit
     Signature: m.fit(df, freq='auto', validation_df=None, progress='bar', u
      →minimal=False)
     Docstring:
     Train, and potentially evaluate model.
     Parameters
     _____
         df : pd.DataFrame, dict
             containing column ``ds``, ``y`` with all data
         freq : str
             Data step sizes. Frequency of data recording,
             Note
              ____
             Any valid frequency for pd.date_range, such as ``5min``, ``D``, ``MS``u
      →or ``auto`` (default) to automatically set frequency.
         validation_df : pd.DataFrame, dict
              if provided, model with performance will be evaluated after \operatorname{each}_{\sqcup}
      →training epoch over this data.
         epochs : int
             number of epochs to train (overrides default setting).
             default: if not specified, uses self.epochs
         progress : str
             Method of progress display
             Options
                  * (default) ``bar`` display updating progress bar (tqdm)
                  * ``print`` print out progress (fallback option)
```

```
* ``plot`` plot a live updating graph of the training loss, requires_
      →[live] install or livelossplot package installed.
                 * ``plot-all`` extended to all recorded metrics.
         minimal : bool
             whether to train without any printouts or metrics collection
     Returns
     _____
         pd.DataFrame
             metrics with training and potentially evaluation metrics
                /opt/conda/lib/python3.9/site-packages/neuralprophet/forecaster.py
     File:
     Type:
                method
[14]: model = m.fit(data, freq='D')
      #, epochs=1000 -- throwing error
     INFO - (NP.df_utils._infer_frequency) - Major frequency D corresponds to 99.76%
     of the data.
     INFO - (NP.df_utils._infer_frequency) - Defined frequency is equal to major
     frequency - D
     INFO - (NP.config.init_data_params) - Setting normalization to global as only
     one dataframe provided for training.
     INFO - (NP.utils.set_auto_seasonalities) - Disabling daily seasonality. Run
     NeuralProphet with daily_seasonality=True to override this.
     INFO - (NP.config.set_auto_batch_epoch) - Auto-set batch_size to 32
     INFO - (NP.config.set_auto_batch_epoch) - Auto-set epochs to 137
                    | 0/138 [00:00<?, ?it/s]
     INFO - (NP.utils_torch.lr_range_test) - lr-range-test results: steep: 8.17E-02,
     min: 1.07E+00
                    | 0/138 [00:00<?, ?it/s]
       0%1
     INFO - (NP.utils_torch.lr_range_test) - lr-range-test results: steep: 8.17E-02,
     min: 1.45E+00
     INFO - (NP.forecaster._init_train_loader) - lr-range-test selected learning
     rate: 8.74E-02
     Epoch[137/137]: 100%| | 137/137 [00:26<00:00, 5.22it/s,
     SmoothL1Loss=0.0135, MAE=2.18, RMSE=2.94, RegLoss=0]
     4 3. Forecast Away
[15]: future = m.make_future_dataframe(data, periods=2500)
      forecast = m.predict(future)
```

forecast.head()

INFO - (NP.df_utils._infer_frequency) - Major frequency D corresponds to 99.76%
of the data.

 ${\tt INFO-(NP.df_utils._infer_frequency)-Defined}$ frequency is equal to major frequency - D

INFO - (NP.df_utils._infer_frequency) - Major frequency D corresponds to 99.96%
of the data.

INFO - (NP.df_utils._infer_frequency) - Defined frequency is equal to major
frequency - D

INFO - (NP.df_utils._infer_frequency) - Major frequency D corresponds to 99.96%
of the data.

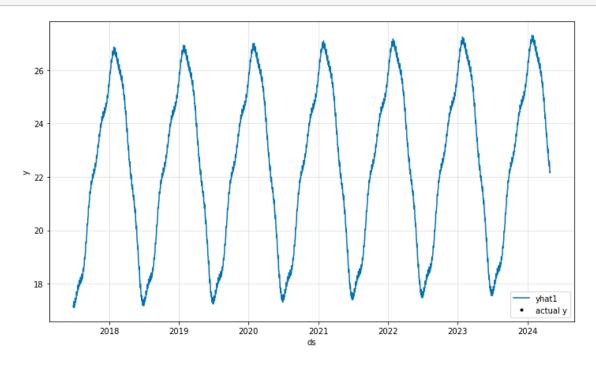
INFO - (NP.df_utils._infer_frequency) - Defined frequency is equal to major
frequency - D

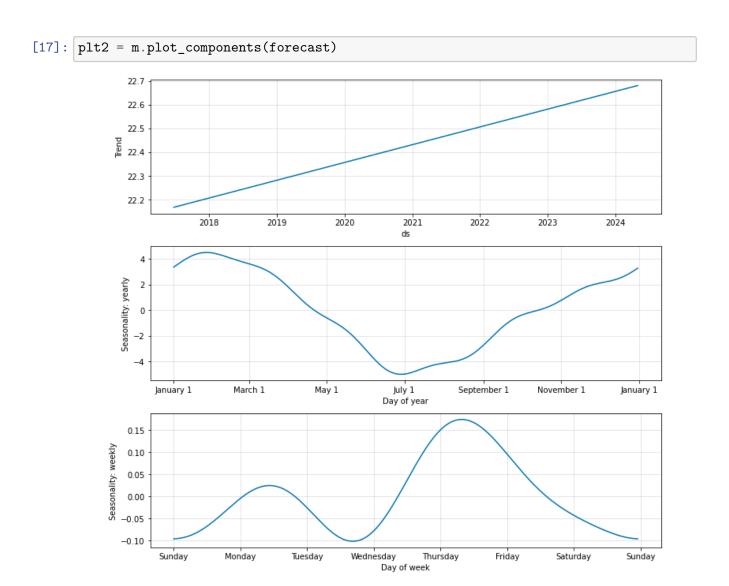
[15]: ds yhat1 residual1 trend season_yearly 0 2017-06-26 None 17.185152 NaN 22.167822 -4.978289 1 2017-06-27 17.154835 22.168026 -4.987507 None ${\tt NaN}$ 2 2017-06-28 None 17.098808 ${\tt NaN}$ 22.168232 -4.991504 3 2017-06-29 None 17.328777 22.168438 -4.990499 NaN 4 2017-06-30 None 17.279785 22.168642 -4.984741 ${\tt NaN}$

season_weekly

- 0 -0.004382
- 1 -0.025686
- 2 -0.077919
- 3 0.150838
- 4 0.095884

[16]: plot1 = m.plot(forecast)





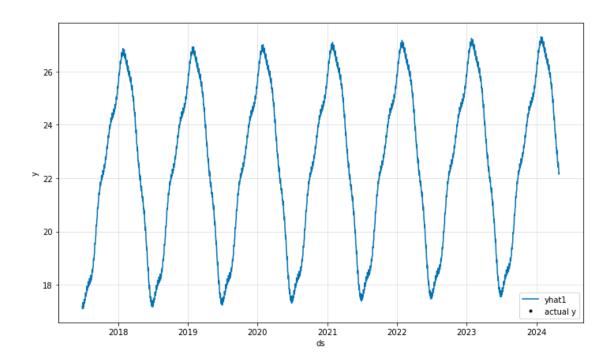
5 4. Save Model

```
[18]: with open('saved_model.pkl', "wb") as f:
    pickle.dump(m, f)

[19]: del m

[20]: with open('saved_model.pkl', "rb") as f:
    m = pickle.load(f)
```

```
[21]: future = m.make_future_dataframe(data, periods=2500)
      forecast = m.predict(future)
      forecast.head()
     INFO - (NP.df_utils._infer_frequency) - Major frequency D corresponds to 99.76%
     of the data.
     INFO - (NP.df_utils._infer_frequency) - Defined frequency is equal to major
     frequency - D
     INFO - (NP.df_utils._infer_frequency) - Major frequency D corresponds to 99.96%
     of the data.
     INFO - (NP.df_utils._infer_frequency) - Defined frequency is equal to major
     frequency - D
     INFO - (NP.df_utils._infer_frequency) - Major frequency D corresponds to 99.96%
     of the data.
     INFO - (NP.df_utils._infer_frequency) - Defined frequency is equal to major
     frequency - D
[21]:
                ds
                              yhat1 residual1
                                                   trend season_yearly \
                       У
     0 2017-06-26 None 17.185152
                                               22.167822
                                                              -4.978289
                                          {\tt NaN}
      1 2017-06-27 None 17.154835
                                          NaN
                                               22.168026
                                                              -4.987507
                                               22.168232
      2 2017-06-28 None 17.098808
                                          \mathtt{NaN}
                                                              -4.991504
      3 2017-06-29 None 17.328777
                                          NaN
                                               22.168438
                                                              -4.990499
      4 2017-06-30 None 17.279785
                                          NaN 22.168642
                                                              -4.984741
         season_weekly
      0
             -0.004382
      1
             -0.025686
      2
             -0.077919
      3
              0.150838
              0.095884
      4
[22]: plot1 = m.plot(forecast)
```



[23]: forecast.to_csv("forecast.csv")