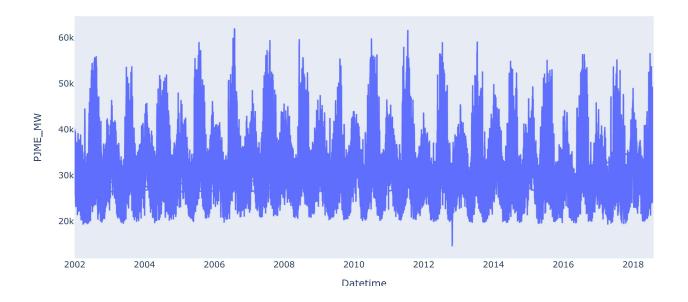
#XG Boost is one of the best Machine Learning Algorithms for Time Series Forecasting

```
In [1]: import pandas as pd
         import numpy as np
         import matplotlib.pyplot as plt
         import matplotlib.dates as mdates
         import seaborn as sns
         import plotly.express as px
         from sklearn.model_selection import TimeSeriesSplit
         from sklearn.metrics import mean_squared_error
         import xgboost as xgb
         #XGB works very well with changes in Data over time.
In [2]: from IPython.display import Image
         Image(filename=r"C:\Users\hemil\OneDrive\Desktop\Data Analyst\EDA PYTHON(JUPYTER NOTEBOOK)+ ML\ELECTRICITY USAGE PREDIC
Out[2]:
                                                                          Draft Session (2m)
                                                                                                                மு
             ▶▶ Run All
                                                       Code
                                                                                                                     0
                                                        Curvilinear Trend
                       Purely Random Error -
                                                                                              Increasing
                                                        (quadratic, exponential)
                       No Recognizable Pattern
                                                                                              Linear Trend
                Demand
                                         Time
                                                                                                                  Time
                                                                                 Time
                                                                               Seasonal Pattern plus
                                           Seasonal Pattern
                                                                               Linear Growth
                                                                          Demand
                                                              Time
In [3]: PJME MW=pd.read csv(r"C:\Users\hemil\OneDrive\Desktop\Data Analyst\EDA PYTHON(JUPYTER NOTEBOOK)+ ML\ELECTRICITY USAGE F
         PJME_MW
Out[3]:
                         Datetime PJME_MW
              0 2002-12-31 01:00:00
                                     26498.0
              1 2002-12-31 02:00:00
                                     25147.0
              2 2002-12-31 03:00:00
                                     24574.0
              3 2002-12-31 04:00:00
                                     24393.0
                 2002-12-31 05:00:00
                                     24860.0
         145361 2018-01-01 20:00:00
                                     44284.0
         145362 2018-01-01 21:00:00
                                     43751.0
                                     42402.0
         145363 2018-01-01 22:00:00
         145364 2018-01-01 23:00:00
                                     40164.0
         145365 2018-01-02 00:00:00
                                     38608.0
         145366 rows × 2 columns
In [4]: PJME_MW.shape
Out[4]: (145366, 2)
```

```
In [5]: PJME_MW.info()
        <class 'pandas.core.frame.DataFrame'>
        RangeIndex: 145366 entries, 0 to 145365
        Data columns (total 2 columns):
         # Column Non-Null Count Dtype
         0 Datetime 145366 non-null object
         1 PJME_MW 145366 non-null float64
        dtypes: float64(1), object(1)
        memory usage: 2.2+ MB
In [6]: # Convert 'Datetime' column to datetime type (if it's not already)
        PJME_MW['Datetime'] = pd.to_datetime(PJME_MW['Datetime'])
In [7]: PJME_MW.info()
        <class 'pandas.core.frame.DataFrame'>
        RangeIndex: 145366 entries, 0 to 145365
        Data columns (total 2 columns):
        # Column Non-Null Count Dtype
        --- -----
         0 Datetime 145366 non-null datetime64[ns]
1 PJME_MW 145366 non-null float64
        dtypes: datetime64[ns](1), float64(1)
        memory usage: 2.2 MB
In [8]: PJME_MW= PJME_MW.reset_index() # Reset the index to make 'Datetime' a column
In [9]: PJME_MW.info()
        <class 'pandas.core.frame.DataFrame'>
        RangeIndex: 145366 entries, 0 to 145365
        Data columns (total 3 columns):
         # Column Non-Null Count Dtype
        --- -----
         0 index
                      145366 non-null int64
         1 Datetime 145366 non-null datetime64[ns]
         2 PJME_MW 145366 non-null float64
        dtypes: datetime64[ns](1), float64(1), int64(1)
        memory usage: 3.3 MB
```

```
In [10]: # Create the interactive plot using the reset DataFrame
px.line(PJME_MW, x='Datetime', y='PJME_MW', title='PJME_MW VS Time')
```

## PJME\_MW VS Time



In [11]: #Dropping all the outliers who satisfy the below mentioned criteria
PJME\_MW = PJME\_MW[~(PJME\_MW['PJME\_MW'] > 20000) | (PJME\_MW['PJME\_MW'] > 56000)]
PJME\_MW

# Out[11]:

	index	Datetime	PJME_MW
0	0	2002-12-31 01:00:00	26498.0
1	1	2002-12-31 02:00:00	25147.0
2	2	2002-12-31 03:00:00	24574,0
3	3	2002-12-31 04:00:00	24393.0
4	4	2002-12-31 05:00:00	24860.0
145361	145361	2018-01-01 20:00:00	44284.0
145362	145362	2018-01-01 21:00:00	43751.0
145363	145363	2018-01-01 22:00:00	42402.0
145364	145364	2018-01-01 23:00:00	40164.0
145365	145365	2018-01-02 00:00:00	38608.0

145178 rows × 3 columns

```
In [12]: #Train/Test split
PJME_MW
```

Out[12]:

```
Datetime PJME_MW
             0 2002-12-31 01:00:00
                                      26498.0
     0
             1 2002-12-31 02:00:00
     1
                                      25147.0
     2
             2 2002-12-31 03:00:00
                                      24574.0
             3 2002-12-31 04:00:00
                                      24393.0
             4 2002-12-31 05:00:00
                                      24860.0
145361 145361 2018-01-01 20:00:00
                                      44284.0
145362 145362 2018-01-01 21:00:00
                                      43751.0
145363 145363 2018-01-01 22:00:00
                                      42402.0
145364 145364 2018-01-01 23:00:00
                                      40164.0
145365 145365 2018-01-02 00:00:00
                                      38608.0
```

145178 rows × 3 columns

```
In [13]: #Feature Creation(It helps to make data analysis easier)
#(Also It helps while you want to make data cleaner for Giving it to machine learning Algorithm)
PJME_MW['Year'] = PJME_MW['Datetime'].dt.year
PJME_MW['DayOfMonth']=PJME_MW['Datetime'].dt.day
PJME_MW['Month']=PJME_MW['Datetime'].dt.hour
PJME_MW['Hour']=PJME_MW['Datetime'].dt.dayofweek
PJME_MW['DayOfWeek']=PJME_MW['Datetime'].dt.hour
PJME_MW['Hour']=PJME_MW['Datetime'].dt.dayofyear
PJME_MW['DayOfYear']=PJME_MW['Datetime'].dt.quarter
PJME_MW.info()
```

```
<class 'pandas.core.frame.DataFrame'>
Index: 145178 entries, 0 to 145365
Data columns (total 10 columns):
#
    Column
                Non-Null Count
                                 Dtype
___
0
    index
                145178 non-null int64
1
    Datetime
                145178 non-null datetime64[ns]
2
    PJME MW
                145178 non-null float64
                145178 non-null int32
3
    Year
    DayOfMonth 145178 non-null int32
4
5
                145178 non-null int32
    Month
6
    Hour
                145178 non-null int32
7
    DayOfWeek
               145178 non-null int32
    DayOfYear
               145178 non-null int32
8
                145178 non-null int32
    Quarter
dtypes: datetime64[ns](1), float64(1), int32(7), int64(1)
memory usage: 8.3 MB
```

```
In [14]: PJME_MW_TRAIN=PJME_MW[PJME_MW['Datetime']<'2015-1-1 05:00:00']
PJME_MW_TEST=PJME_MW[PJME_MW['Datetime']>'2015-1-1 05:00:00']

# Aggregate PJME_MW by year (e.g., mean for each year)
train_yearly = PJME_MW_TRAIN.groupby('Year')['PJME_MW'].mean().reset_index()
test_yearly = PJME_MW_TEST.groupby('Year')['PJME_MW'].mean().reset_index()
```

```
In [15]: PJME_MW_TRAIN.info()
         <class 'pandas.core.frame.DataFrame'>
         Index: 113813 entries, 0 to 122666
         Data columns (total 10 columns):
          # Column
                         Non-Null Count
                                         Dtype
         0
             index
                         113813 non-null int64
             Datetime
                         113813 non-null datetime64[ns]
          2
             PJME_MW
                         113813 non-null float64
                         113813 non-null int32
          3
             Year
             DayOfMonth 113813 non-null int32
                         113813 non-null int32
          5
             Month
             Hour
                         113813 non-null int32
             DayOfWeek
          7
                        113813 non-null int32
          8
             DayOfYear
                        113813 non-null int32
             Quarter
                         113813 non-null int32
         dtypes: datetime64[ns](1), float64(1), int32(7), int64(1)
         memory usage: 6.5 MB
In [16]: PJME MW TEST.info()
         <class 'pandas.core.frame.DataFrame'>
         Index: 31364 entries, 113927 to 145365
         Data columns (total 10 columns):
                         Non-Null Count Dtype
          # Column
             -----
                         -----
          0
             index
                         31364 non-null int64
                         31364 non-null datetime64[ns]
          1
             Datetime
             PJME_MW
                         31364 non-null float64
          2
             Year
                         31364 non-null int32
             DayOfMonth 31364 non-null int32
          4
          5
             Month
                         31364 non-null int32
                         31364 non-null int32
          6
             Hour
             DayOfWeek
                        31364 non-null int32
          7
          8
             DayOfYear
                         31364 non-null int32
             Quarter
                         31364 non-null int32
         dtypes: datetime64[ns](1), float64(1), int32(7), int64(1)
         memory usage: 1.8 MB
```

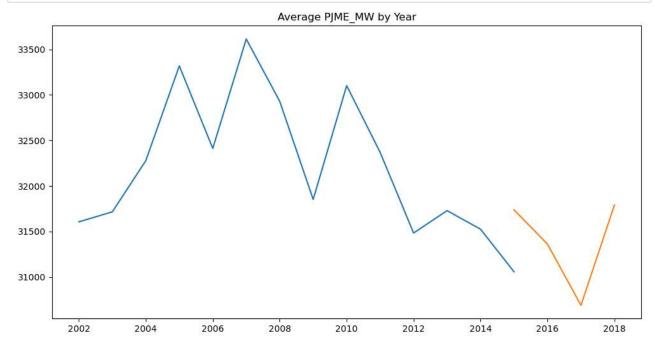
```
In [17]: # Create a single plot
    plt.figure(figsize=(12, 6))

# Plot training data
    plt.plot(train_yearly['Year'], train_yearly['PJME_MW'], label='Train Data')

# Plot test data
    plt.plot(test_yearly['Year'], test_yearly['PJME_MW'], label='Test Data')

# Add titles and labels
    plt.title('Average PJME_MW by Year')

plt.show()
```

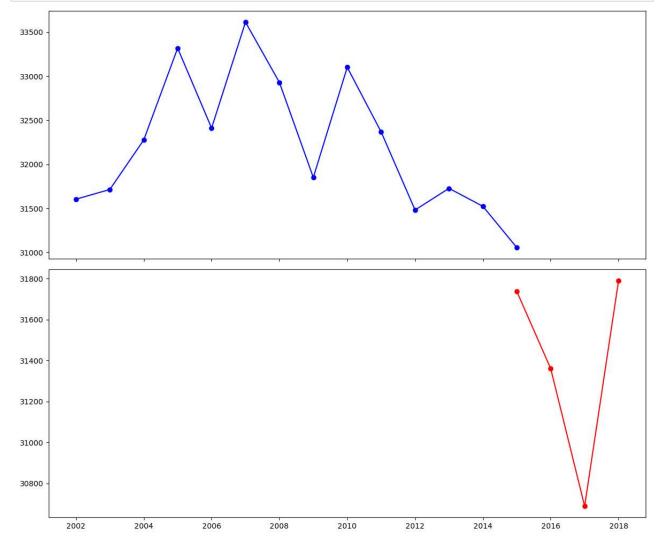


```
In [18]:
# Create subplots
fig,ax = plt.subplots(nrows=2, ncols=1, figsize=(12, 10), sharex=True)

# Plot training data
ax[0].plot(train_yearly['Year'], train_yearly['PJME_MW'], marker='o', linestyle='-', color='b')

# Plot test data
ax[1].plot(test_yearly['Year'], test_yearly['PJME_MW'], marker='o', linestyle='-', color='r')

# Adjust Layout
plt.tight_layout()
plt.show()
```



```
In [19]: #Checking for weekly Trend

PJME_MW_WEEKLY = PJME_MW[(PJME_MW['Datetime'] > '2010-01-01 05:00:00') & (PJME_MW['Datetime'] < '2010-01-08 05:00:00')]
PJME_MW_WEEKLY['Day'] = PJME_MW['Datetime'].dt.day

PJME_MW_WEEKLY</pre>
```

C:\Users\hemil\AppData\Local\Temp\ipykernel\_11772\1409790272.py:4: 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

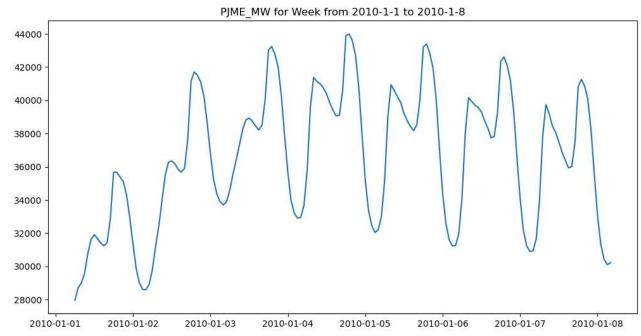
See the caveats in the documentation: https://pandas.pydata.org/pandas-docs/stable/user\_guide/indexing.html#returning -a-view-versus-a-copy (https://pandas.pydata.org/pandas-docs/stable/user\_guide/indexing.html#returning-a-view-versus-a-copy)

### Out[19]:

	index	Datetime	PJME_MW	Year	DayOfMonth	Month	Hour	DayOfWeek	DayOfYear	Quarter	Day
78677	78677	2010-01-08 01:00:00	31334.0	2010	8	1	1	4	8	1	8
78678	78678	2010-01-08 02:00:00	30447.0	2010	8	1	2	4	8	1	8
78679	78679	2010-01-08 03:00:00	30098.0	2010	8	1	3	4	8	1	8
78680	78680	2010-01-08 04:00:00	30221.0	2010	8	1	4	4	8	1	8
78701	78701	2010-01-07 01:00:00	32194.0	2010	7	1	1	3	7	1	7
					•••						
78864	78864	2010-01-01 20:00:00	35385.0	2010	1	1	20	4	1	1	1
78865	78865	2010-01-01 21:00:00	35105.0	2010	1	1	21	4	1	1	1
78866	78866	2010-01-01 22:00:00	34309.0	2010	1	1	22	4	1	1	1
78867	78867	2010-01-01 23:00:00	32956.0	2010	1	1	23	4	1	1	1
78868	78868	2010-01-02 00:00:00	31355.0	2010	2	1	0	5	2	1	2

167 rows × 11 columns

```
In [20]: PJME_MW_WEEKLY = PJME_MW_WEEKLY.sort_values(by='Datetime')
         # Create a single plot
         plt.figure(figsize=(12, 6))
         # Plot training data
         plt.plot(PJME_MW_WEEKLY['Datetime'], PJME_MW_WEEKLY['PJME_MW'])
         # Add titles and Labels
         plt.title('PJME_MW for Week from 2010-1-1 to 2010-1-8')
         plt.show()
```



```
In [21]: #Feature Creation(It helps to make data analysis easier)
         #(Also It helps while you want to make data cleaner for Giving it to machine learning Algorithm)
         PJME_MW['DayOfMonth']=PJME_MW['Datetime'].dt.day
         PJME_MW['Month']=PJME_MW['Datetime'].dt.month
         PJME_MW['Hour']=PJME_MW['Datetime'].dt.hour
         PJME_MW['DayOfWeek']=PJME_MW['Datetime'].dt.dayofweek
         PJME MW['Hour']=PJME MW['Datetime'].dt.hour
         PJME_MW['DayOfYear']=PJME_MW['Datetime'].dt.dayofyear
         PJME_MW['Quarter']=PJME_MW['Datetime'].dt.quarter
In [22]: PJME_MW['Hour'].unique()
```

```
Out[22]: array([ 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16, 17,
               18, 19, 20, 21, 22, 23,
                                      0])
```

```
In [23]: # Replace 0 with 24 in the 'Hour' column
         PJME_MW['Hour'] = PJME_MW['Hour'].replace(0, 24)
         PJME MW['Hour'].unique()
```

```
Out[23]: array([ 1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16, 17,
               18, 19, 20, 21, 22, 23, 24])
```

In [24]: PJME\_MW

Out[24]:

	index	Datetime	PJME_MW	Year	DayOfMonth	Month	Hour	DayOfWeek	DayOfYear	Quarter
0	0	2002-12-31 01:00:00	26498.0	2002	31	12	1	1	365	4
1	1	2002-12-31 02:00:00	25147.0	2002	31	12	2	1	365	4
2	2	2002-12-31 03:00:00	24574.0	2002	31	12	3	1	365	4
3	3	2002-12-31 04:00:00	24393.0	2002	31	12	4	1	365	4
4	4	2002-12-31 05:00:00	24860.0	2002	31	12	5	1	365	4
145361	145361	2018-01-01 20:00:00	44284.0	2018	1	1	20	0	1	1
145362	145362	2018-01-01 21:00:00	43751.0	2018	1	1	21	0	1	1
145363	145363	2018-01-01 22:00:00	42402.0	2018	1	1	22	0	1	1
145364	145364	2018-01-01 23:00:00	40164.0	2018	1	1	23	0	1	1
145365	145365	2018-01-02 00:00:00	38608.0	2018	2	1	24	1	2	1

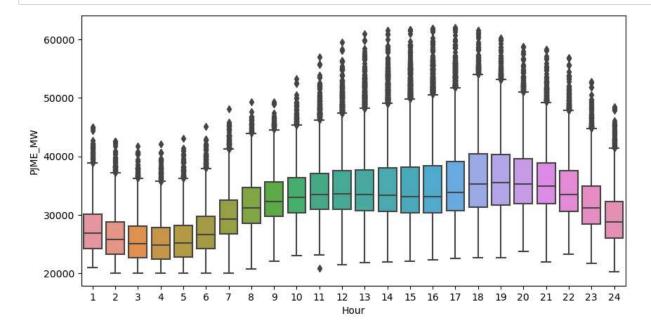
145178 rows × 10 columns

In [25]: #Visualize our feature/Target Relationship
plt.figure(figsize=(10,5))

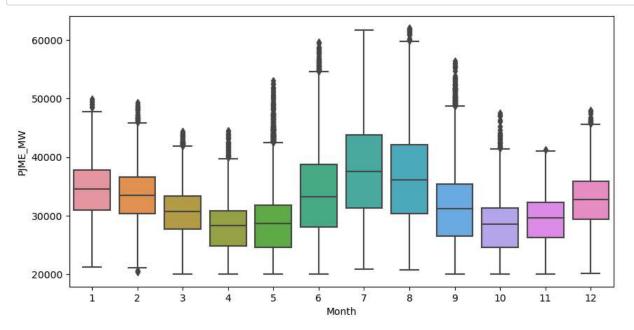
plt.figure(figsize=(10,5))
sns.boxplot(data=PJME\_MW,x='Hour',y='PJME\_MW')

plt.show()

#You can infer many thing from this chart, peak consumption is during 6:00 pm #Least consumption is during Early Morning and Night.



```
In [26]: plt.figure(figsize=(10,5))
     sns.boxplot(data=PJME_MW,x='Month',y='PJME_MW')
     plt.show()
```



In [27]: PJME\_MW\_TRAIN.columns
PJME\_MW\_TRAIN

Out[27]:

	index	Datetime	PJME_MW	Year	DayOfMonth	Month	Hour	DayOfWeek	DayOfYear	Quarter
0	0	2002-12-31 01:00:00	26498.0	2002	31	12	1	1	365	4
1	1	2002-12-31 02:00:00	25147.0	2002	31	12	2	1	365	4
2	2	2002-12-31 03:00:00	24574.0	2002	31	12	3	1	365	4
3	3	2002-12-31 04:00:00	24393.0	2002	31	12	4	1	365	4
4	4	2002-12-31 05:00:00	24860.0	2002	31	12	5	1	365	4
113926	113926	2014-01-02 00:00:00	30159.0	2014	2	1	0	3	2	1
122663	122663	2015-01-01 01:00:00	31647.0	2015	1	1	1	3	1	1
122664	122664	2015-01-01 02:00:00	30755.0	2015	1	1	2	3	1	1
122665	122665	2015-01-01 03:00:00	30189.0	2015	1	1	3	3	1	1
122666	122666	2015-01-01 04:00:00	29890.0	2015	1	1	4	3	1	1

113813 rows × 10 columns

```
In [28]: # Correctly selecting multiple columns using double square brackets
    X_Train = PJME_MW_TRAIN[['Year', 'DayOfMonth', 'Month', 'Hour', 'DayOfWeek', 'DayOfYear', 'Quarter']]
    Y_Train = PJME_MW_TRAIN['PJME_MW']
    X_Test = PJME_MW_TEST[['Year', 'DayOfMonth', 'Month', 'Hour', 'DayOfWeek', 'DayOfYear', 'Quarter']]
    Y_Test = PJME_MW_TEST['PJME_MW']
```

```
In [29]: from sklearn.model_selection import RandomizedSearchCV
         import xgboost as xgb
         # Simplified parameter grid
         param_grid = {
              'n_estimators': [100, 500, 1000],
              'learning rate': [0.01, 0.05, 0.1],
              'max_depth': [3, 5, 7],
              'min_child_weight': [1, 3, 5],
              'subsample': [0.8, 1.0],
              'colsample_bytree': [0.8, 1.0],
              'gamma': [0, 0.1, 0.5]
         }
         # Initialize the XGBoost regressor
         model = xgb.XGBRegressor()
         # Use RandomizedSearchCV to search over the parameter grid
         random search = RandomizedSearchCV(
             estimator=model,
             param_distributions=param_grid,
             n_iter=10, # Reduced number of combinations
             scoring='neg_mean_squared_error',
             cv=2, # 2-fold cross-validation for quicker execution
             verbose=2,
             n_{jobs=-1}
         )
         # Fit the model to your training data
         random_search.fit(X_Train, Y_Train)
         # Print the best parameters found
         print("Best parameters found: ", random_search.best_params_)
```

```
Fitting 2 folds for each of 10 candidates, totalling 20 fits
Best parameters found: {'subsample': 0.8, 'n_estimators': 100, 'min_child_weight': 1, 'max_depth': 5, 'learning_rat
e': 0.05, 'gamma': 0, 'colsample_bytree': 0.8}
```

xgb.XGBRegressor(): Creates an XGBoost model for regression.

n\_estimator=1000: Trains up to 1000 trees.

early stopping=50: Stops training if no improvement is seen on the validation set after 50 rounds.

Model.fit(): Fits the model using the training data, and evaluates it on both training and test data.

verbose=True: Prints progress messages showing the performance on both the training and validation sets during training.

Learning\_Rate=The learning rate is a hyperparameter that controls the size of updates made to the model in each boosting iteration. Smaller learning rates lead to better generalization (lower risk of overfitting) but require more iterations (trees). Larger learning rates make faster progress but can overshoot optimal solutions and lead to overfitting.

A small learning rate means the contributions of each tree are scaled down, so the model updates its predictions more cautiously. Conversely, a larger learning rate makes each tree's predictions have a bigger impact.

Gradient Boosting is a powerful machine learning technique used for both classification and regression tasks. It is based on the idea of ensemble learning, where multiple models (typically decision trees) are combined to make predictions. The key idea behind gradient boosting is that new models are created to correct the errors made by the previous models.

The "boosting" part means that models are added sequentially, each one correcting the errors of its predecessor. The "gradient" part refers to the optimization process: it uses gradient descent to minimize a specific loss function (like Mean Squared Error for regression or Log Loss for classification).

In simple terms:

Gradient boosting builds models in a stepwise fashion, where each new model focuses on correcting the mistakes of the previous one. The overall model improves iteratively until the errors are minimized.

```
In [30]: #Forecating and checking accuracy
PJME_MW_TEST['Prediction']=random_search.predict(X_Test)
```

C:\Users\hemil\AppData\Local\Temp\ipykernel\_11772\386026351.py: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 (https://pandas.pydata.org/pandas-docs/stable/user\_guide/indexing.html#returning-a-view-versus-a-copy)

```
In [31]:
# Create a figure with specific size
plt.figure(figsize=(10, 5))

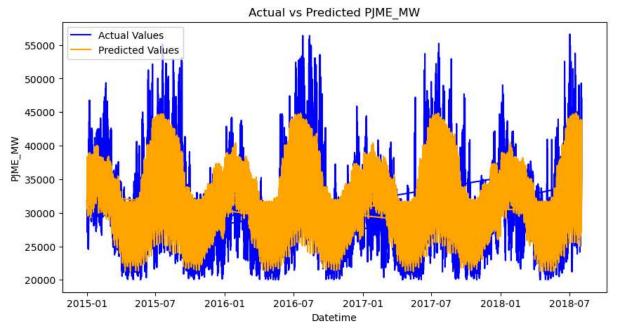
# PLot actual values
plt.plot(PJME_MW_TEST['Datetime'], PJME_MW_TEST['PJME_MW'], label='Actual Values', color='blue')

# Plot predicted values
plt.plot(PJME_MW_TEST['Datetime'], PJME_MW_TEST['Prediction'], label='Predicted Values', color='orange')

# Add titles and Labels
plt.title('Actual vs Predicted PJME_MW')
plt.xlabel('Datetime')
plt.ylabel('PJME_MW')

# Show Legend
plt.legend()

# Display the plot
plt.show()
```



```
In [32]: #Creating a basic model Using XGB Regressor
Model=xgb.XGBRegressor(n_estimator=1000,learning_rate=0.1)
Model.fit(X_Train,Y_Train,eval_set=[(X_Train,Y_Train),(X_Test,Y_Test)],verbose=100)
```

[0] validation\_0-rmse:6000.34386 validation\_1-rmse:6095.83016

C:\Users\hemil\anaconda3\Lib\site-packages\xgboost\core.py:158: UserWarning:

[17:40:36] WARNING: C:\buildkite-agent\builds\buildkite-windows-cpu-autoscaling-group-i-0015a694724fa8361-1\xgboost\x gboost-ci-windows\src\learner.cc:740:
Parameters: { "n\_estimator" } are not used.

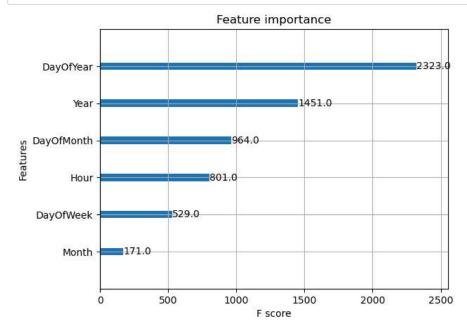
[99] validation\_0-rmse:2282.58037 validation\_1-rmse:3993.16536

#### Out[32]:

XGBRegressor

XGBRegressor(base\_score=None, booster=None, callbacks=None, colsample\_bylevel=None, colsample\_bynode=None, colsample\_bytree=None, device=None, early\_stopping\_rounds=None, enable\_categorical=False, eval\_metric=None, feature\_types=None, gamma=None, grow\_policy=None, importance\_type=None, interaction\_constraints=None, learning\_rate=0.1, max\_bin=None, max\_cat\_threshold=None, max\_cat\_to\_onehot=None, max\_delta\_step=None, max\_depth=None, max\_leaves=None, min\_child\_weight=None, missing=nan, monotone\_constraints=None, multi\_strategy=None, n\_estimator=1000, n\_estimators=None,

```
In [33]: Model.feature_importances_
    xgb.plot_importance(Model, importance_type='weight')
    plt.show()
```



```
In [34]: #Forecating and checking accuracy
PJME_MW_TEST['Prediction_Basic']=Model.predict(X_Test)
```

C:\Users\hemil\AppData\Local\Temp\ipykernel\_11772\3907399222.py: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 (https://pandas.pydata.org/pandas-docs/stable/user\_guide/indexing.html#returning-a-view-versus-a-copy)

```
In [35]: # Create a figure with specific size
plt.figure(figsize=(10, 5))

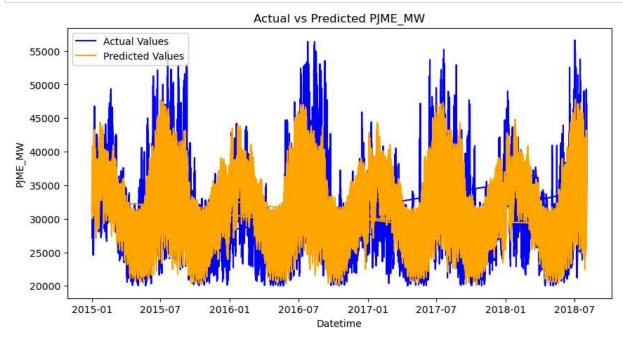
# Plot actual values
plt.plot(PJME_MW_TEST['Datetime'], PJME_MW_TEST['PJME_MW'], label='Actual Values', color='blue')

# Plot predicted values
plt.plot(PJME_MW_TEST['Datetime'], PJME_MW_TEST['Prediction_Basic'], label='Predicted Values', color='orange')

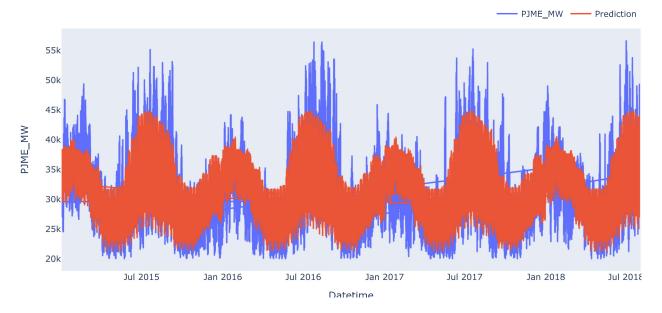
# Add titles and labels
plt.title('Actual vs Predicted PJME_MW')
plt.xlabel('Datetime')
plt.ylabel('PJME_MW')

# Show Legend
plt.legend()

# Display the plot
plt.show()
```



## Actual vs Predicted PJME\_MW



```
In [37]: # Calculate Root mean squared error for HyperParameter Tuned Models
rmse =np.sqrt(mean_squared_error(PJME_MW_TEST['PJME_MW'], PJME_MW_TEST['Prediction']))
print(f"Root Mean Squared Error (RMSE): {rmse}")

Root Mean Squared Error (RMSE): 3713.8834520686046
```

```
In [38]: # Calculate Root mean squared error for Basic Model
    rmse =np.sqrt(mean_squared_error(PJME_MW_TEST['PJME_MW'], PJME_MW_TEST['Prediction_Basic']))
    print(f"Root Mean Squared Error (RMSE): {rmse}")
```

Root Mean Squared Error (RMSE): 3993.1653572995415

In [39]: #You can add more feature like weather Forecast, Holidays etc(To make this model more robust)
#Also you can use more machine Learning Time series Algorithms.