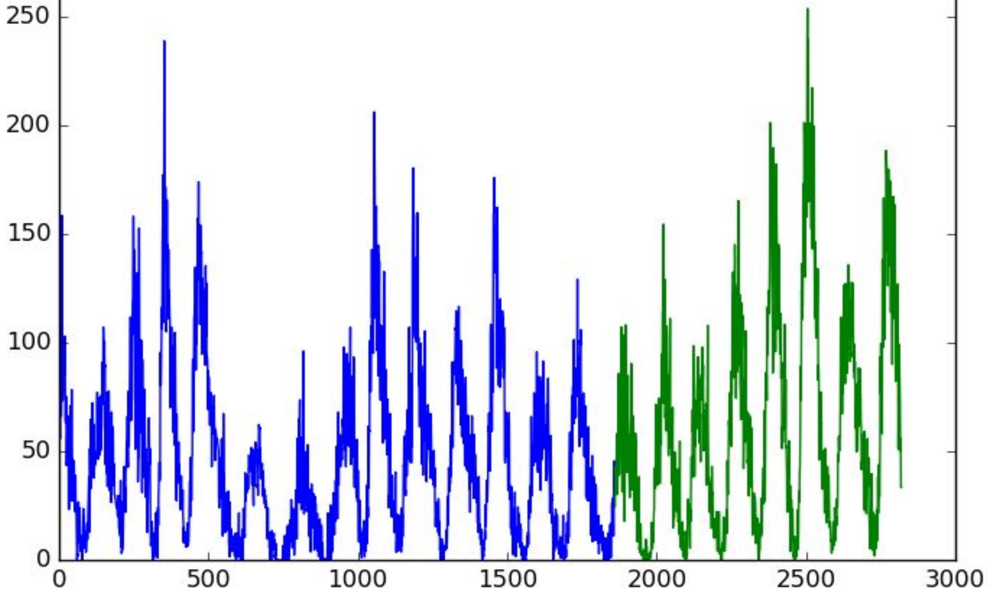
Predicción Series Temporales 2

Iván G. Torre

Split Train-Test en Series Temporales

- No puede randomizarse.



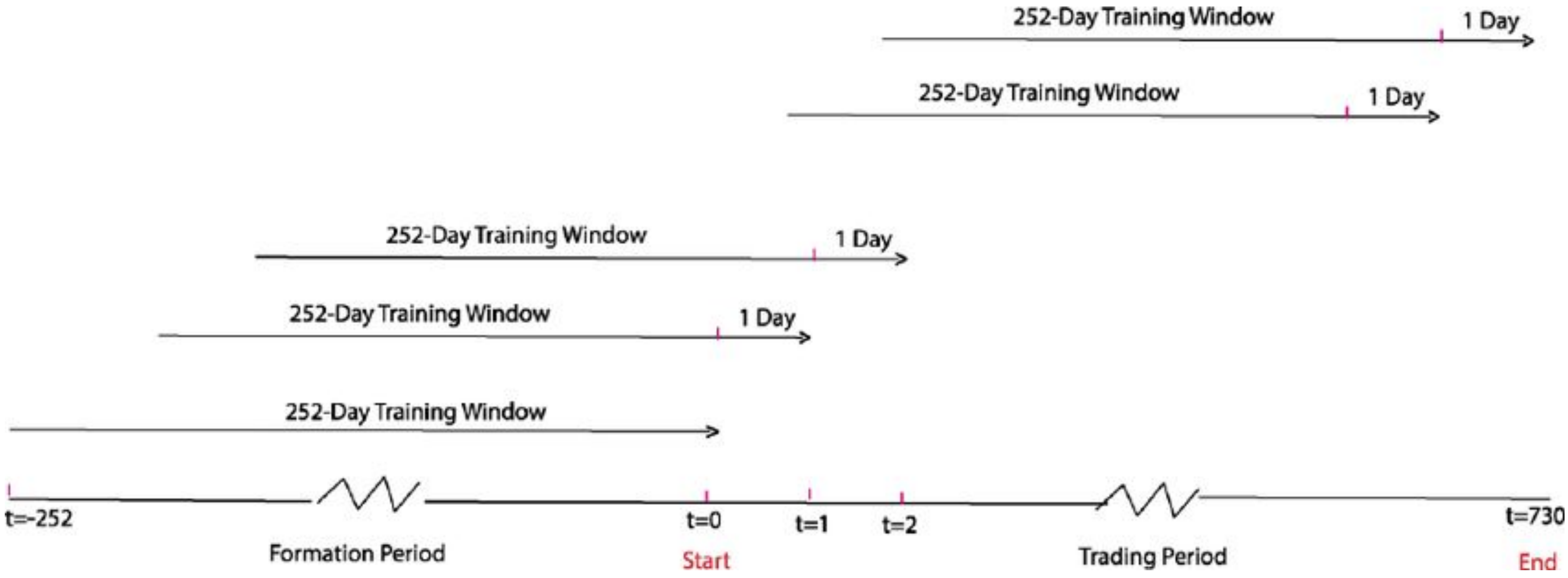
Split Train-Test en Series Temporales

- ¿O si?

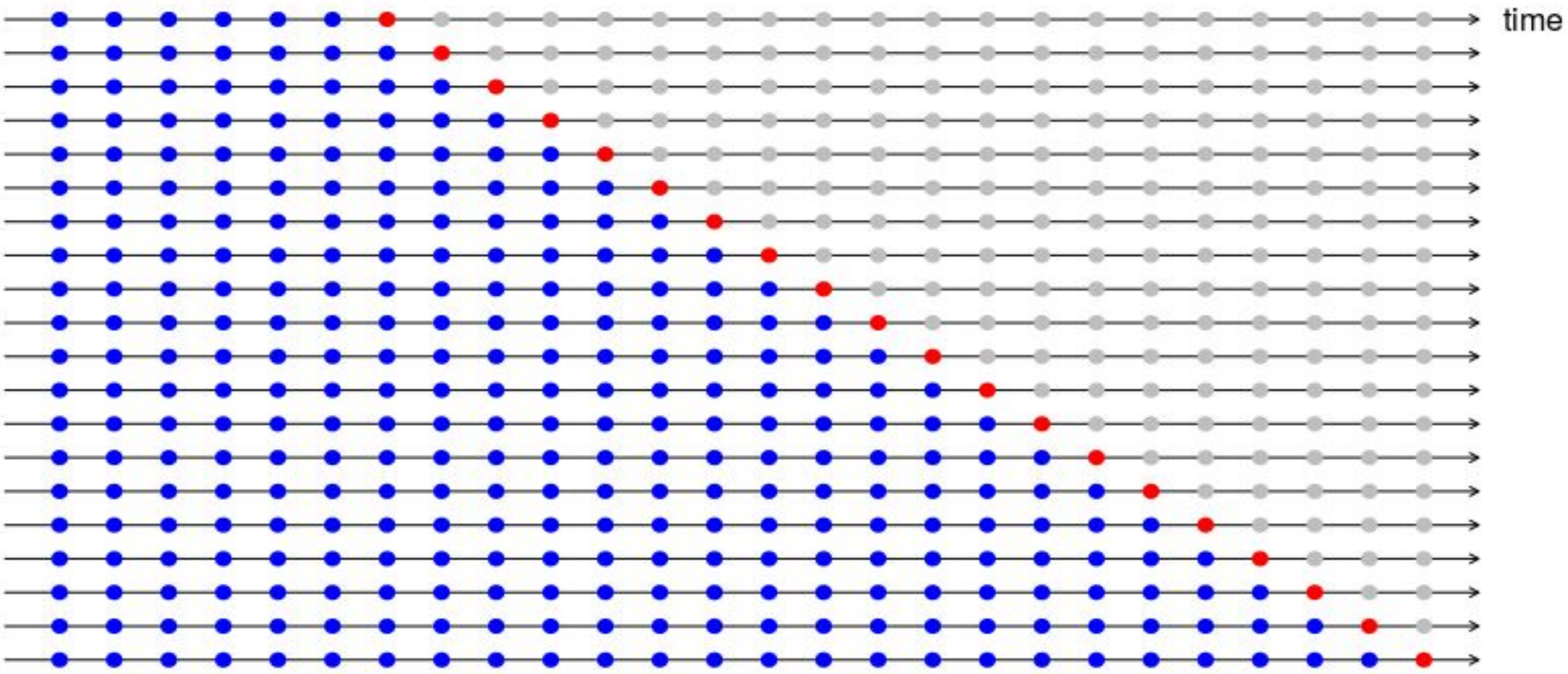
Trip Start Timestamp	Trip End Timestamp	Trip Seconds	Trip Miles	Trip Total	Date	Year	Month	Day	Hour	Week
2017-03-12 11:00:00	2017-03-12 11:30:00	1500.0	17.80	$56.12	2017-03-12	2017	3	Sunday	11	10
2017-03-23 18:00:00	2017-03-23 18:15:00	366.0	0.87	$6.00	2017-03-23	2017	3	Thursday	18	12
2017-04-21 16:30:00	2017-04-21 16:30:00	840.0	0.00	$11.75	2017-04-21	2017	4	Friday	16	16
2017-02-28 10:30:00	2017-02-28 10:30:00	720.0	0.00	$11.00	2017-02-28	2017	2	Tuesday	10	9
2017-05-18 20:00:00	2017-05-18 20:15:00	540.0	0.00	$9.00	2017-05-18	2017	5	Thursday	20	20

Test sobre serie temporal: Rolling Window

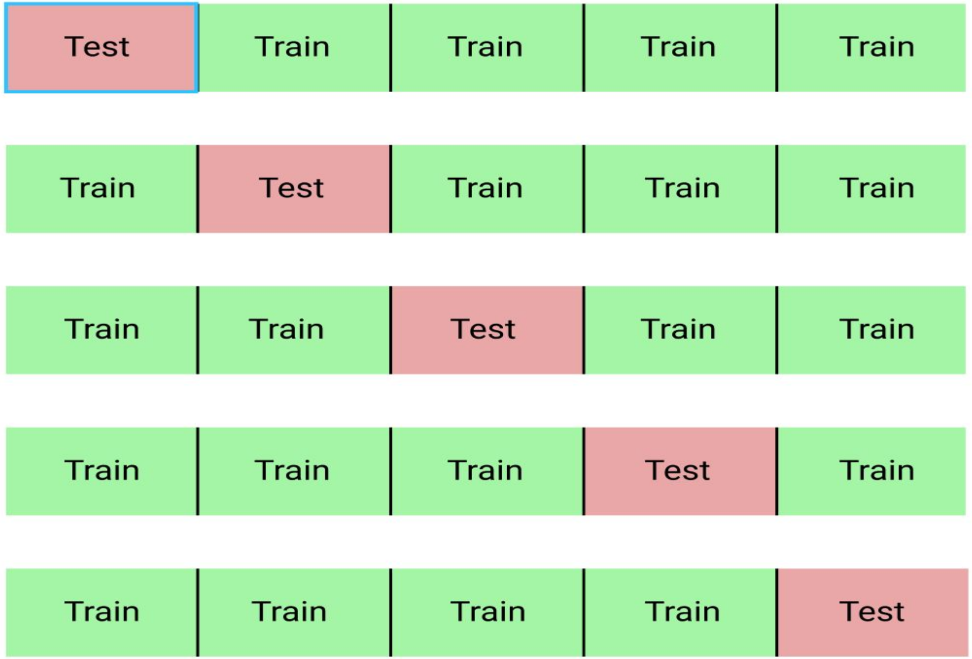
- Predicción con rolling window



Cross Validation time series

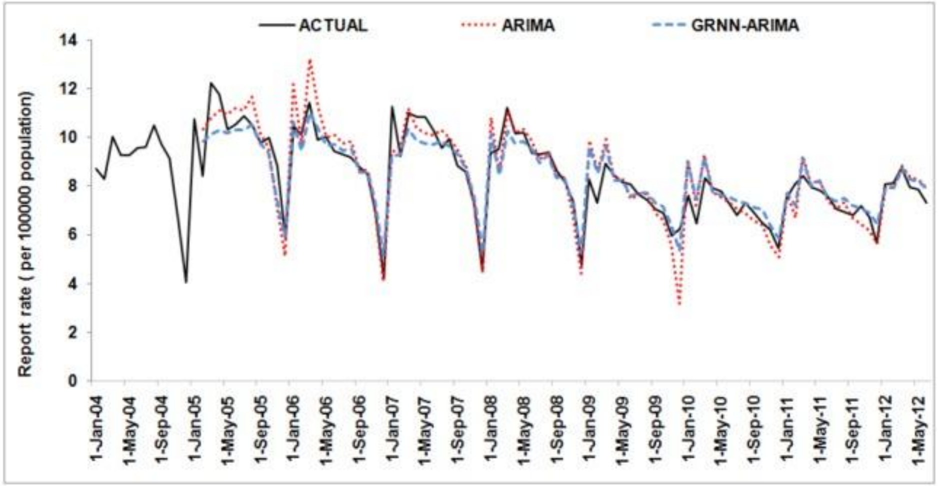


Cross Validation time series



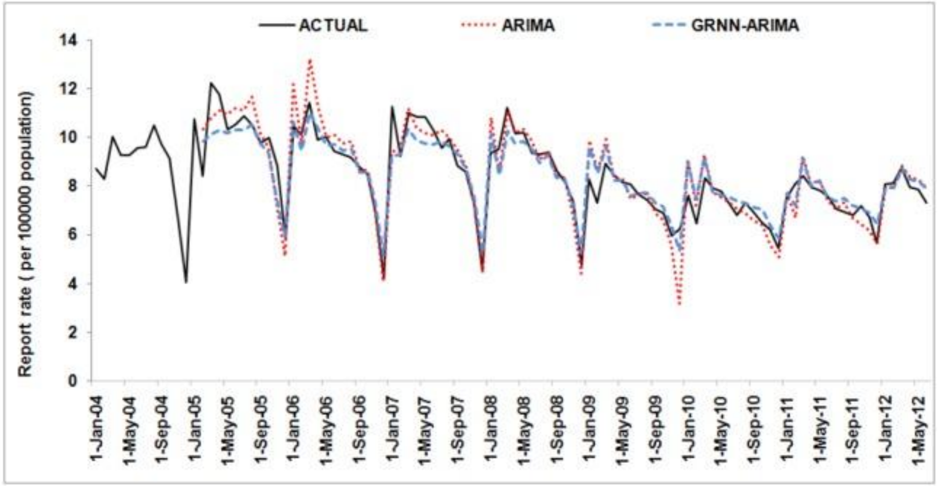
Método Arima para series temporales

- Modelo autorregresivo de media móvil



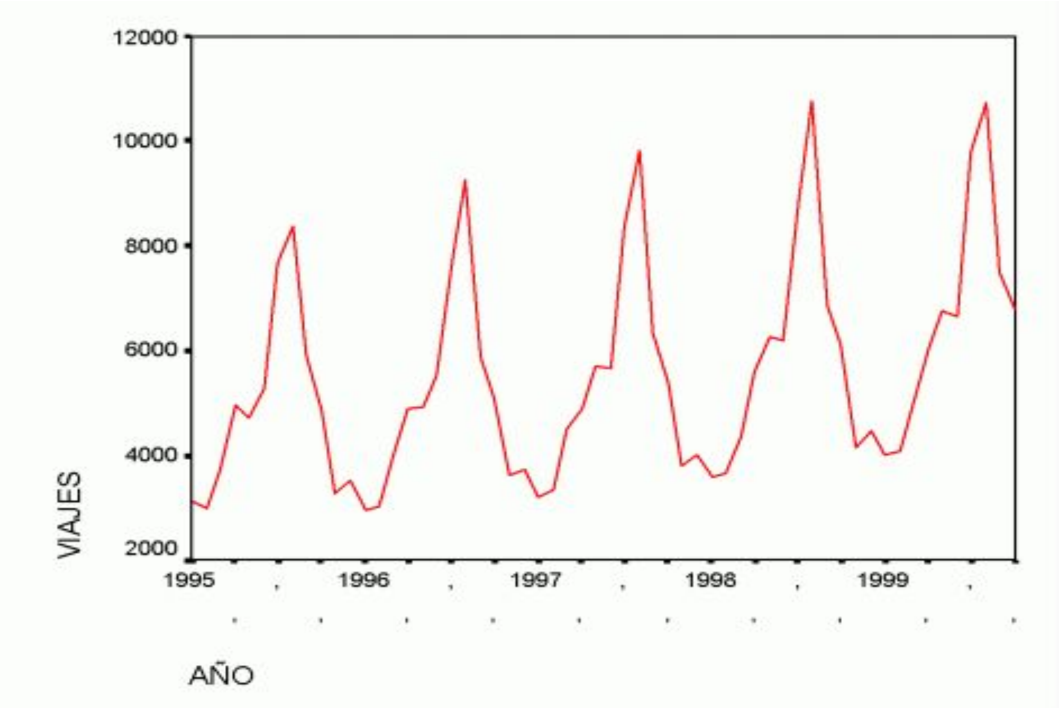
Método Arima para series temporales

- Seasionalidad (frecuencia)



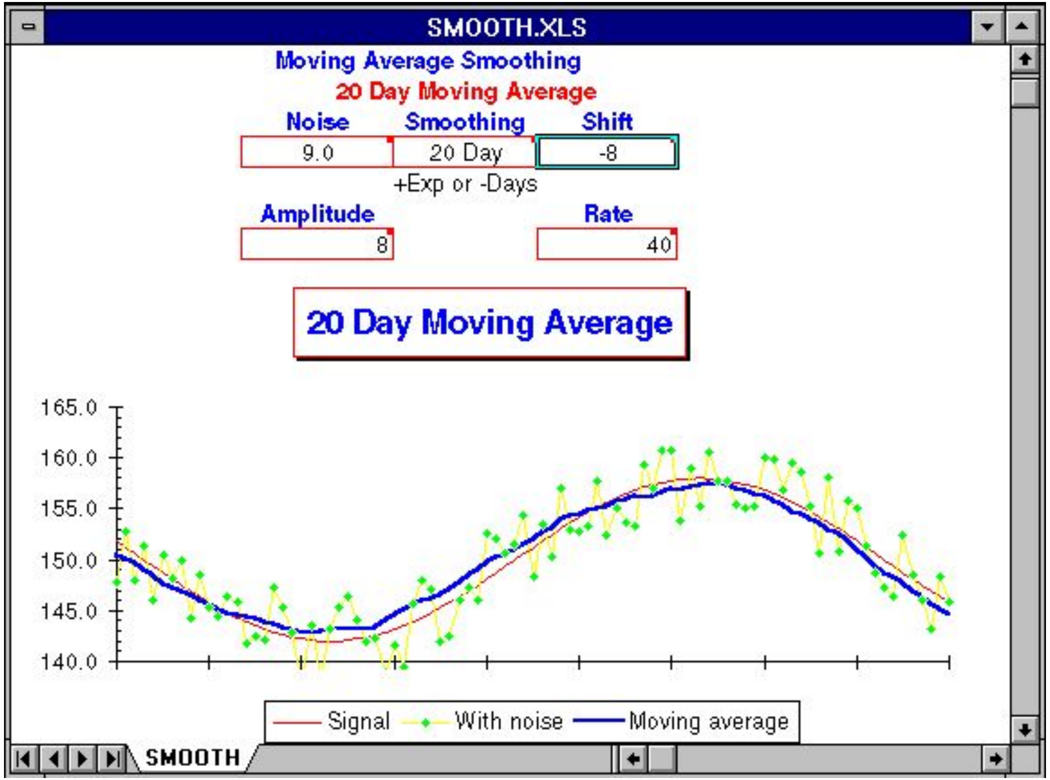
Método Arima para series temporales

- Seasionalidad (frecuencia)



Método Arima para series temporales

- Seasionalidad (frecuencia)
- Autorregresivo (n lags)
- Media móvil (n términos)



Predicción con ARIMA: Ejercicio