

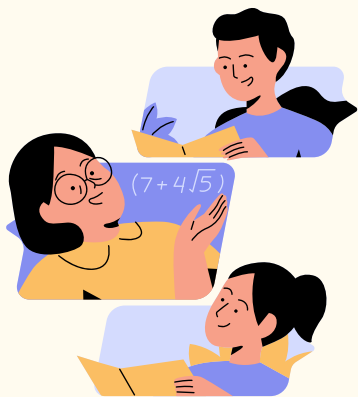
CHALLENGE

Tensorflow Probability Structural Time Series

REGRESSORS

01

Easter and Christmas are the regressors. Create the linear regression object with them.



02

TRAINING, TEST AND Y

Create a Test Set that had 31 days. The training must be everything else. Isolate Y separately

03

SEASONALITIES

Create weekly and monthly seasonality objects separately. Beware of leap years



04

TREND AND AUTOREGRESSIVE

The last elements are the Trend and the Autoregressive terms. Simply create them and move to the next step :)

05

MODEL

Create the Tensorflow Probability model by aggregating all elements. Next, fit everything with the Hamiltonian Monte Carlo framework. It may take 20-40 minutes to run



06

FORECASTING

Uf! it does take some time to put everything up and running, but you are now ready for forecasting. Don't forget to add the time indeed to the predictions to visualize the outcome.

07

VISUALIZATION

The last step is to visualize. You have everything ready, so now you need to have the training, test, and predictions together to plot them



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