# Advanced Time Series Analysis

Prediction of Concurrent Radio Stream Listeners

by André Kern

The Idea

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How impacts the design of the musical program (internal factors) the listener counts?

→ Investigating listener counts based on external Factors like time related features

### Original Dataframe:

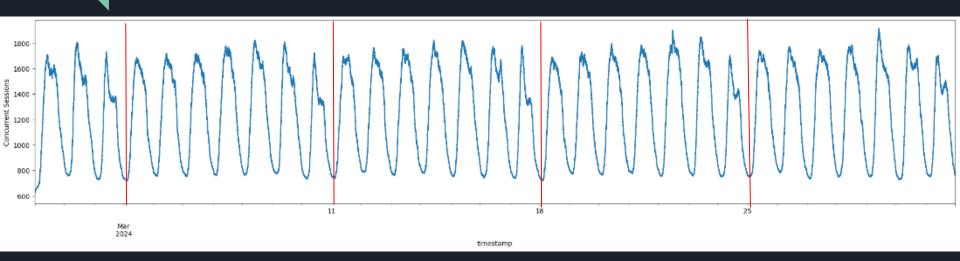
ip	iphasi	channelkey	channel	endtime	starttime
<b>0</b> 77.179.87.0	72e70ddcc78a9b6637fa06dbabfd2dd75600fce5a1b3d0f8991992bbd104289d	o regc_pppcracqxh_cfhb	RADIO BOB - Tobias Sammet Rockshow	2024- 03-01 00:01:08	2024-03- 01 00:00:00
<b>1</b> 77.179.87.0	72e70ddcc78a9b6637fa06dbabfd2dd75600fce5a1b3d0f8991992bbd1042890	o regc_ekm9wrnc1s_s5lu	RADIO BOB - Wacken Nonstop	2024- 03-01 00:01:08	2024-03- 01 00:00:00
<b>2</b> 77.179.87.0	72e70ddcc78a9b6637fa06dbabfd2dd75600fce5a1b3d0f8991992bbd1042890	o regc_lhwi0uadx6_j9g3	RADIO BOB - Hardrock	2024- 03-01 00:01:08	2024-03- 01 00:00:00
<b>3</b> 77.179.87.0	72e70ddcc78a9b6637fa06dbabfd2dd75600fce5a1b3d0f8991992bbd1042896	o regc_v4jativbuc_kz1i	RADIO BOB - Best of Rock	2024- 03-01 00:01:09	2024-03- 01 00:00:00
<b>4</b> 77.179.87.0	72e70ddcc78a9b6637fa06dbabfd2dd75600fce5a1b3d0f8991992bbd1042896	o regc_6zuingqoko_oskw	RADIO BOB - Christmas Rock	2024- 03-01 00:01:09	2024-03- 01 00:00:00

### Transformed Data:

	year	month	week	hour	minute	second	day_week	day_month	daytime	concurrent_sessions	concurrent_sessions_7D
timestamp											
2024-03-08 00:00:12	2024		10			12		4		603	NaN
2024-03-08 00:00:13	2024		10			13		4		603	NaN
2024-03-08 00:00:14	2024		10			14		4		603	NaN
2024-03-08 00:00:15	2024		10			15	5	4		603	NaN
2024-03-08 00:00:16	2024		10			16		4		603	NaN
2024-04-30 23:59:55	2024		18	23	59	55				939	936.0
2024-04-30 23:59:56	2024	4	18	23	59	56	2		8	939	936.0
2024-04-30 23:59:57	2024		18	23	59	57				939	936.0
2024-04-30 23:59:58	2024	4	18	23	59	58	2		8	939	937.0
2024-04-30 23:59:59	2024		18	23	59	59				939	937.0
4665564 rows × 9 colum	nns										

#### Transformed Data:

```
<class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 4665564 entries, 2024-03-08 00:00:12 to 2024-04-30 23:59:59
Data columns (total 9 columns):
    Column
               Dtype
             int64
   year
            int64
    month
    week
            int64
            int64
    hour
    minute
            int64
             int64
5 second
    day week
               int64
    day month int64
    daytime
               int64
dtypes: int64(9)
memory usage: 356.0 MB
```



#### Methods

- XGBoost
- LightGBM

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#### **Features**

- Time Related Features
  - O Second, Minute, Hour, Daytime, Weekday, Week, Month, Year

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### **Target**

Concurrent Sessions

#### Methods

- XGBoost
- LightGBM

#### **Features**

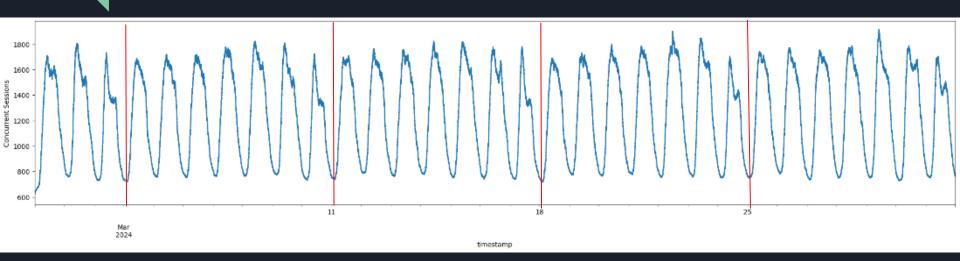
- Time Related Features
  - Second, Minute, Hour, Daytime, Weekday, Week, Month, Year

### **Target**

Concurrent Sessions

#### Baseline

• 7 Days Shifted Concurrent Sessions



	modelname	target		features	mse	mae	r2	explained_variance
0								
1	XGBoost_default	concurrent_sessions	['year', 'month', 'week', 'hour', 'minute', 'second', '	'day_week', 'day_month', 'daytime']	3206.561853	38.182828	0.974152	0.974425
2	LightGBM_default	concurrent_sessions	['year', 'month', 'week', 'hour', 'minute', 'second', '	'day_week', 'day_month', 'daytime']	2816.081302	34.944549	0.977300	0.977752
3								
4								

# Model Training - XGBoost

```
xgb_model_opt = BayesSearchCV(
    XGBRegressor(device='gpu'),
    {
        'learning_rate': (10e-6, 1.0, 'log-uniform'),
        'max_depth': Integer(0, 50, 'uniform'),
        'n_estimators': (10, 1000, 'log-uniform'),
    },
    n_iter=10,
    cv=3
)
```

### Model Training -XGBoost

```
xgb model opt = BayesSearchCV(
    XGBRegressor(device='gpu'),
        'learning rate': (10e-6, 1.0, 'log-uniform'),
         'max depth': Integer(0, 50, 'uniform'),
        'n estimators': (10, 1000, 'log-uniform'),
    },
                                                          XGBRegressor
    n iter=10.
                         XGBRegressor(base score=None, booster=None, callbacks=None,
    cv=3
                                      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=0.21665653338912771,
                                      max bin=None, max cat threshold=None, max cat to onehot=None,
                                      max_delta_step=None, max_depth=26, max_leaves=None,
                                      min_child_weight=None, missing=nan, monotone_constraints=None,
                                      multi strategy=None, n estimators=31, n jobs=None,
                                      num parallel tree=None, random state=None, ...)
```

### Model Training -LightGBM

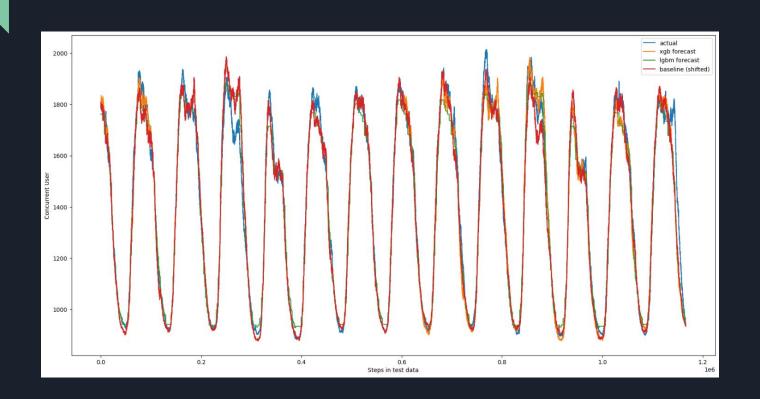
```
lgbm_model_opt = BayesSearchCV(
    LGBMRegressor(),
    {
        'learning_rate': (10e-6, 1.0, 'log-uniform'),
        'max_depth': Integer(-1, 50, 'uniform'),
        'n_estimators': (10, 1000, 'log-uniform'),
        'num_leaves': Integer(2, 256, 'uniform'),
    },
    n_iter=10,
    cv=3
)
```

### Model Training -LightGBM

```
lgbm_model_opt = BayesSearchCV(
    LGBMRegressor(),
    {
        'learning_rate': (10e-6, 1.0, 'log-uniform'),
        'max_depth': Integer(-1, 50, 'uniform'),
        'n_estimators': (10, 1000, 'log-uniform'),
        'num_leaves': Integer(2, 256, 'uniform'),
    },
    n_iter=10,
    cv=3
)
    LGBMRegressor(learning_rate=0.29271345926800346, max_depth=25, n_estimators=10, num_leaves=45, seed=42)
```

	modelname	target		features	mse	mae	r2	explained_variance
0								
1	XGBoost_default	concurrent_sessions	['year', 'month', 'week', 'hour', 'minute', 'second',	'day_week', 'day_month', 'daytime']	3206.561853	38.182828	0.974152	0.974425
2	LightGBM_default	concurrent_sessions	['year', 'month', 'week', 'hour', 'minute', 'second',	'day_week', 'day_month', 'daytime']	2816.081302	34.944549	0.977300	0.977752
3	XGBoost_optimized	concurrent_sessions	['year', 'month', 'week', 'hour', 'minute', 'second',	'day_week', 'day_month', 'daytime']	3226.341378	37.913312	0.973992	0.974447
4	LightGBM_optimized	concurrent_sessions	['year', 'month', 'week', 'hour', 'minute', 'second',	'day_week', 'day_month', 'daytime']	3114.260411	39.674587	0.974896	0.975670

	modelname	target		features	mse	mae	r2	explained_variance
0	baseline_model	concurrent_sessions		concurrent_sessions_7D	3099.132959	37.412436	0.975018	0.975988
1	XGBoost_default	concurrent_sessions	['year', 'month', 'week', 'hour', 'minute', 'second',	'day_week', 'day_month', 'daytime']	3206.561853	38.182828	0.974152	0.974425
2	LightGBM_default	concurrent_sessions	['year', 'month', 'week', 'hour', 'minute', 'second',	'day_week', 'day_month', 'daytime']	2816.081302	34.944549	0.977300	0.977752
3	XGBoost_optimized	concurrent_sessions	['year', 'month', 'week', 'hour', 'minute', 'second',	'day_week', 'day_month', 'daytime']	3226.341378	37.913312	0.973992	0.974447
4	LightGBM_optimized	concurrent_sessions	['year', 'month', 'week', 'hour', 'minute', 'second',	'day_week', 'day_month', 'daytime']	3114.260411	39.674587	0.974896	0.975670



## Problems Encountered

### Problems Encountered

- 1. Large Dataset
- 2. Too Many Timestamps
- 3. Inapplicability of Certain Algorithms

Ask me your questions!

Thank you for your attention!