

Model Accuracy

Kevin Yildiz

30 April 2019

Results

Daily

	2014	2015	2016	2017	2018	AVG
SVM	0.6410256	0.5480769	0.6858974	0.6967742	0.6777409	0.6499030
DT	0.6442308	0.7435897	0.4775641	0.7483871	0.7342193	0.6695982
LSTM	0.6570513	0.7115385	0.7051282	0.6935484	0.7043189	0.6943171
ARIMA	0.5256410	0.4807692	0.5256410	0.5548387	0.4916944	0.5157169
ENSEMBLE	0.6442308	0.7500000	0.6858974	0.7483871	0.7342193	0.7125469

Daily Reduced

	2014	2015	2016	2017	2018	AVG
SVM	0.6185897	0.6378205	0.6730769	0.6709677	0.6710963	0.6543103
DT	0.5673077	0.4935897	0.5096154	0.5032258	0.5149502	0.5177378
LSTM	0.5448718	0.5160256	0.5128205	0.6032258	0.5315615	0.5417010
ARIMA	0.5256410	0.4807692	0.5256410	0.5548387	0.4916944	0.5157169
ENSEMBLE	0.4935897	0.6378205	0.6730769	0.6709677	0.6710963	0.6293103

Hourly

	2014	2015	2016	2017	2018	AVG
SVM	0.7050081	0.6997103	0.7091902	0.7460931	0.7720174	0.7264038
DT	0.7644588	0.7767943	0.7777956	0.7699372	0.7808726	0.7739717
LSTM	0.6949919	0.7436434	0.7363432	0.7438376	0.7596200	0.7356872
ARIMA	0.5119548	0.5098165	0.5149422	0.4970195	0.5023346	0.5072135
ENSEMBLE	0.7644588	0.7767943	0.7777956	0.7699372	0.7808726	0.7739717

Hourly Reduced

	2014	2015	2016	2017	2018	AVG
SVM	0.6303716	0.6546508	0.6470116	0.6753665	0.6826598	0.6580120
DT	0.5193861	0.5563244	0.5277956	0.5298856	0.5375946	0.5341973
LSTM	0.6310178	0.6696170	0.6617931	0.6534558	0.6643053	0.6560378
ARIMA	0.5119548	0.5098165	0.5149422	0.4970195	0.5023346	0.5072135
ENSEMBLE	0.6334410	0.6686514	0.6544023	0.6671500	0.6796007	0.6606491

Test