







SARIMAX Results						
Dep. Variable:	Global_active_power			No. Observations:	2436	
Model:	SARIMAX(2, 1, 2)x(0, 1, [1], 24)			Log Likelihood	-3489.670	
Date:	Fri, 14 Apr 2023			AIC	6991.341	
Time:	14:24:09			BIC	7026.000	
Sample:	12-16-2006			HQIC	7003.954	
	- 03-28-2007					
Covariance Type:	opg					
	coef	std err	z	P> z	[0.025	0.975]
ar.L1	1.0121	0.056	18.127	0.000	0.903	1.122
ar.L2	-0.1210	0.037	-3.295	0.001	-0.193	-0.049
ma.L1	-1.6431	0.178	-9.224	0.000	-1.992	-1.294
ma.L2	0.6431	0.119	5.425	0.000	0.411	0.876
ma.S.L24	-0.9677	0.008	-125.194	0.000	-0.983	-0.953
sigma2	1.0662	0.192	5.548	0.000	0.690	1.443
Ljung-Box (L1) (Q):	0.06		Jarque-Bera (JB):	1956.55		
Prob(Q):	0.81		Prob(JB):	0.00		
Heteroskedasticity (H):	0.75		Skew:	1.31		
Prob(H) (two-sided):	0.00		Kurtosis:	6.59		

Data Set Source:

<https://archive.ics.uci.edu/ml/datasets/Individual+household+electric+power+consumption>

Data Set Information:

This archive contains 2075259 measurements gathered in a house located in Sceaux (7km of Paris, France) between December 2006 and November 2010 (47 months).

Notes:

- 1.(global_active_power*1000/60 - sub_metering_1 - sub_metering_2 - sub_metering_3) represents the active energy consumed every minute (in watt hour) in the household by electrical equipment not measured in sub-meterings 1, 2 and 3.
- 2.The dataset contains some missing values in the measurements (nearly 1,25% of the rows). All calendar timestamps are present in the dataset but for some timestamps, the measurement values are missing: a missing value is represented by the absence of value between two consecutive semi-colon attribute separators. For instance, the dataset shows missing values on April 28, 2007.

Attribute Information:

- 1.date: Date in format dd/mm/yyyy
- 2.time: time in format hh:mm:ss
- 3.global_active_power: household global minute-averaged active power (in kilowatt)
- 4.global_reactive_power: household global minute-averaged reactive power (in kilowatt)
- 5.voltage: minute-averaged voltage (in volt)
- 6.global_intensity: household global minute-averaged current intensity (in ampere)
- 7.sub_metering_1: energy sub-metering No. 1 (in watt-hour of active energy). It corresponds to the kitchen, containing mainly a dishwasher, an oven and a microwave (hot plates are not electric but gas powered).
- 8.sub_metering_2: energy sub-metering No. 2 (in watt-hour of active energy). It corresponds to the laundry room, containing a washing-machine, a tumble-drier, a refrigerator and a light.
- 9.sub_metering_3: energy sub-metering No. 3 (in watt-hour of active energy). It corresponds to an electric water-heater and an air-conditioner.

About The Data Set:

The dataset was collected using Internet of Things (IoT) devices. Specifically, it was collected from a single house located in Sceaux, France, between December 2006 and November 2010 using a set of sensors that measured various electrical quantities (voltage, current, power, etc.) at a frequency of 1 minute.