

(A Constituent College of Somaiya Vidyavihar University)

#### **Department of Computer Engineering**

Batch: H-DA-8 Roll No.: 16010122284

**Experiment No. 6** 

## **TITLE:** To perform time series analysis on health care

**AIM:** To perform forecasting using time series analysis

### **Expected OUTCOME of Experiment:**

**<u>CO4:</u>** Perform Time series Analytics and forecasting

#### **Books/ Journals/ Websites referred:**

#### **Pre Lab/ Prior Concepts:**

Students should have a basic understanding of: Time series Analytics and forecasting

### **Procedure:**

Data set Used: Hospital patients datasets

Step1: Select and Load the dataset

Step2: Convert 'ScheduledDay' and 'AppointmentDay' to datetime format

Step 3: Forecasting Daily Attendance

Step4: Initialize Prophet model for forecasting

Step 5: Fit the model

Step 6: Predict future attendance

Step 7: Plot the forecast

Step 8: Exploratory Data Analysis Functions



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#### Step 9: Running the analysis functions

#### **Implementation details:**

Read DataSet

```
[5] df = pd.read_csv('/content/MaunaLoaDailyTemps.csv')
df.dropna(inplace= True)
df.reset_index(drop=True, inplace=True)

(class 'pandas.core.frame.DataFrame')
RangeIndex: 1821 entries, 0 to 1820
Data columns (total 6 columns):
# Column Non-Null Count Dtype

0 DATE 1821 non-null object
1 MinTemp 1821 non-null float64
2 MaxTemp 1821 non-null float64
3 AvgTemp 1821 non-null float64
4 Sunrise 1821 non-null int64
5 Sunset 1821 non-null int64
5 Sunset 1821 non-null int64
dtypes: float64(3), int64(2), object(1)
memory usage: 85.5+ KB
```

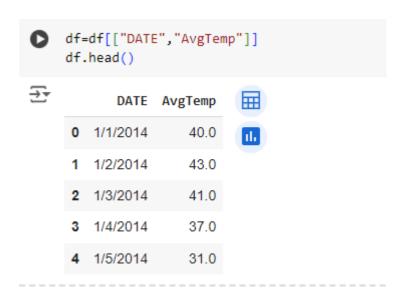
df.head()

<b>→</b>		DATE	MinTemp	MaxTemp	AvgTemp	Sunrise	Sunset	
	0	1/1/2014	33.0	46.0	40.0	657	1756	11.
	1	1/2/2014	35.0	50.0	43.0	657	1756	
	2	1/3/2014	36.0	45.0	41.0	657	1757	
	3	1/4/2014	32.0	41.0	37.0	658	1757	
	4	1/5/2014	24.0	38.0	31.0	658	1758	



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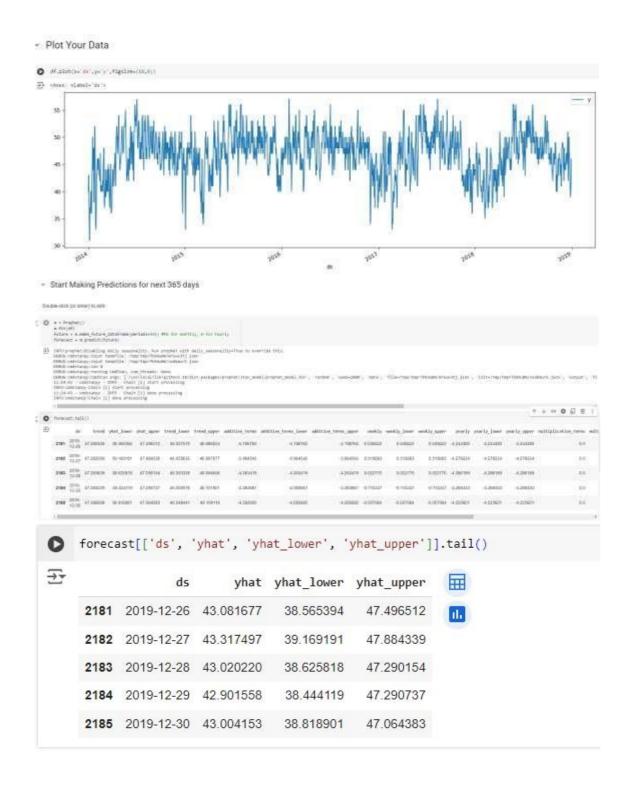


Change Column Names for FB Prophet



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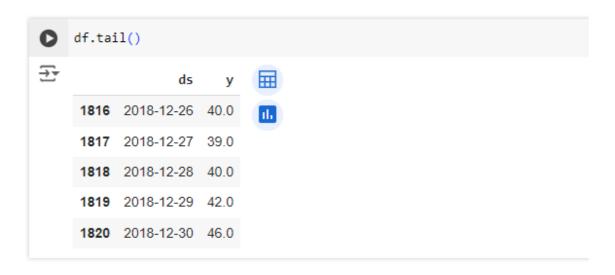
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#### USING BUILT-IN FB PROPHET VISUALIZATION plotly





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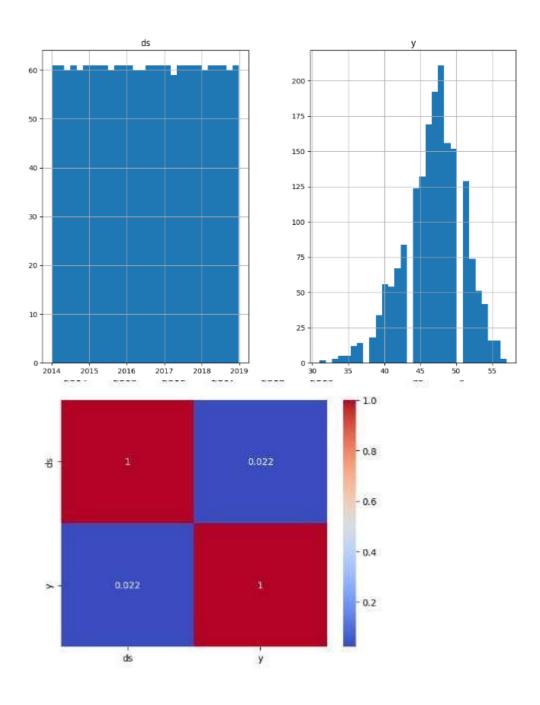
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#### PERFORM EDA ON THE DATASET

```
PERFORM EDA ON THE DATASET
 < 1 of 1 > 🖒 🖓 Use code with caution
# prompt: PERFORM EDA ON THE DATASET
     import pandas as pd
     import matplotlib.pyplot as plt
     import seaborn as sns
     # Basic statistics
     print(df.describe())
     # Check for missing values
     print(df.isnull().sum())
     # Explore data distribution
     df.hist(bins=30, figsize=(12, 8))
     plt.show()
     # Correlation matrix (if applicable)
     correlation matrix = df.corr()
     sns.heatmap(correlation_matrix, annot=True, cmap='coolwarm')
     plt.show()
     # Box plots to identify outliers
     for column in df.columns:
        if pd.api.types.is_numeric_dtype(df[column]):
           plt.figure()
            sns.boxplot(x=df[column])
            plt.title(f'Box plot for {column}')
            plt.show()
     # Time series analysis
     plt.figure(figsize=(15, 5))
     plt.plot(df['ds'], df['y'])
     plt.xlabel('Date')
     plt.ylabel('Average Temperature')
     plt.title('Time Series Plot of Average Temperature')
     plt.show()
                                            ds
count
                                          1821 1821.000000
         2016-06-30 20:15:25.205930752 46.818781
mean
min
                      2014-01-01 00:00:00 31.000000
                      2015-04-02 00:00:00 44.000000
25%
50%
                      2016-07-01 00:00:00
                                                   47.000000
75%
                      2017-09-30 00:00:00
                                                   50.000000
                     2018-12-30 00:00:00 57.000000
max
std
                                         NaN
                                                    4.143192
ds
       a
       0
dtype: int64
```



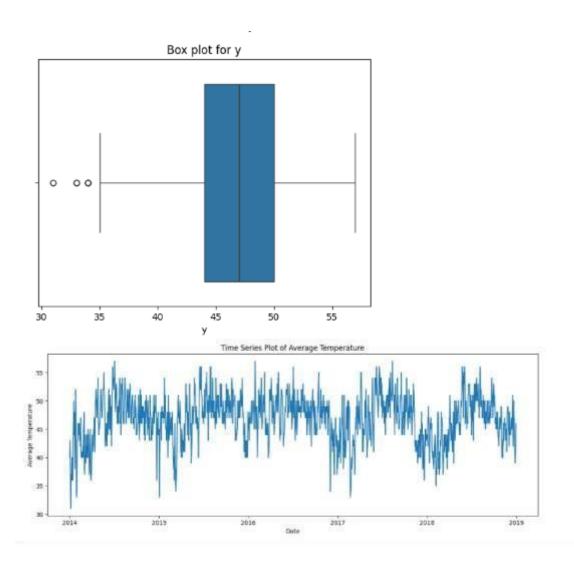
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#### **Post Lab Descriptive Ouestions:**

#### 1. Explain the components of time series?

A time series typically consists of four main components:

- **Trend:** This represents the long-term movement in the data. It shows the overall direction (increasing, decreasing, or constant) over time.
- **Seasonality:** This refers to the regular, periodic fluctuations that occur at specific intervals, such as daily, monthly, or yearly. These patterns are often influenced by external factors, such as holidays or seasons.
- Cyclic Patterns: Unlike seasonality, cyclic patterns occur over irregular intervals and are influenced by economic or other factors. They reflect long-term economic cycles and can last for several years.
- **Irregular (or Noise):** This component captures random variations or noise in the data that cannot be attributed to trend, seasonality, or cyclic behavior. It often represents unforeseen events or outliers.

# 2. How do you handle seasonality in time series data? What methods or transformations can you apply?

There are several methods to address seasonality in time series data:

- Seasonal Decomposition: This method involves decomposing the time series into its trend, seasonal, and residual components (e.g., using Seasonal-Trend decomposition using LOESS STL).
- **Differencing:** Seasonal differencing can help remove seasonal patterns. For instance, subtracting the value from the same season in the previous year (e.g., yt-yt-sy\_t y\_{t-s}yt-yt-s, where sss is the seasonality period).
- **Fourier Transformations:** These can be applied to model seasonality by capturing periodic fluctuations, useful in more complex seasonal patterns.
- **Dummy Variables:** Creating dummy variables for seasonal periods can also help incorporate seasonality in regression-based models.
- Using Seasonal Models: Models like SARIMA (Seasonal ARIMA) and Holt-Winters Exponential Smoothing explicitly account for seasonality.



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**3.** What are some common metrics for evaluating forecasting models (e.g., MAE, RMSE, MAPE)?

There are several key metrics used to evaluate the performance of forecasting models:

• **Mean Absolute Error** (**MAE**): This measures the average magnitude of the errors in a set of forecasts, without considering their direction. It is calculated as:

$$ext{MAE} = rac{1}{n} \sum_{t=1}^n |y_t - \hat{y}_t|$$

• Root Mean Squared Error (RMSE): This measures the square root of the average of squared differences between predicted and actual values. It gives a higher weight to larger errors:

$$ext{RMSE} = \sqrt{rac{1}{n}\sum_{t=1}^n (y_t - \hat{y}_t)^2}$$

• Mean Absolute Percentage Error (MAPE): This metric expresses the error as a percentage of the actual values, making it easy to interpret:

$$\text{MAPE} = \frac{100}{n} \sum_{t=1}^{n} \left| \frac{y_t - \hat{y}_t}{y_t} \right|$$

Each of these metrics has its strengths and weaknesses, and the choice of metric may depend on the specific context of the forecasting task.

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