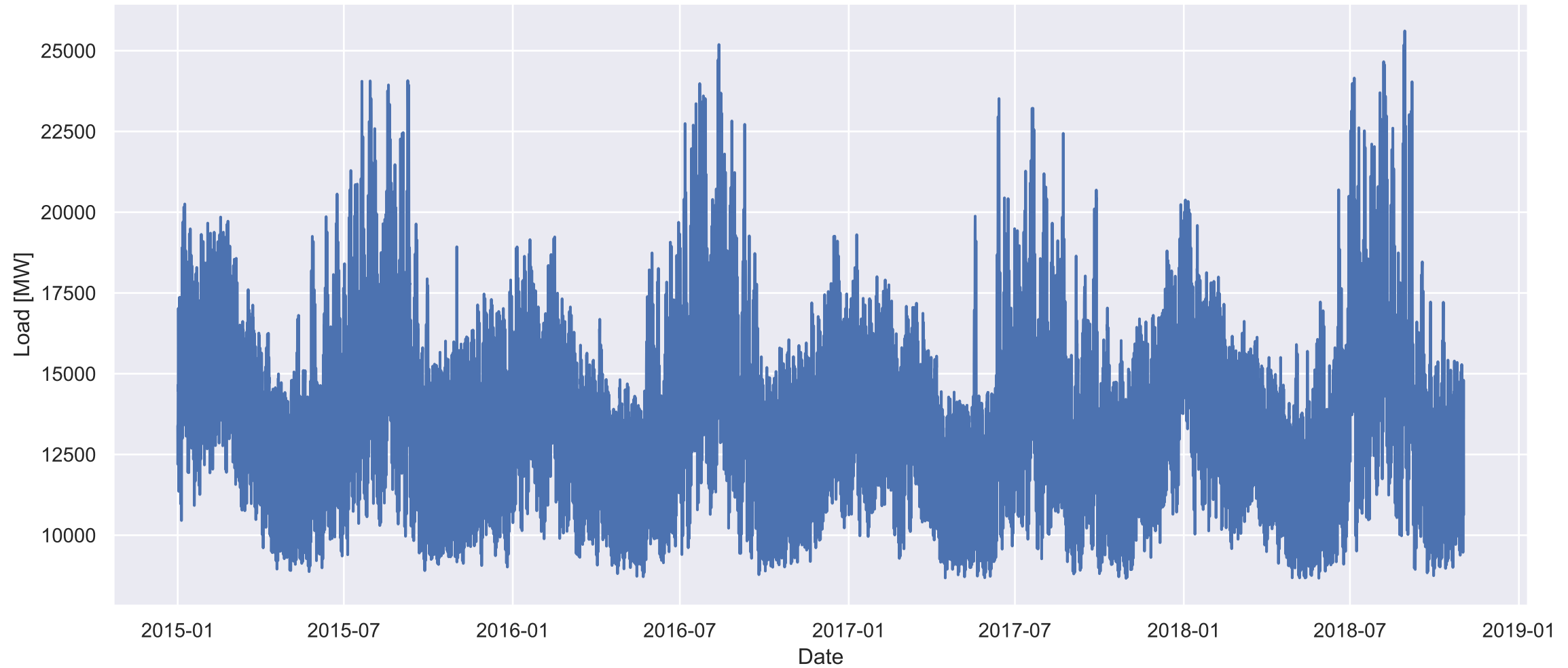
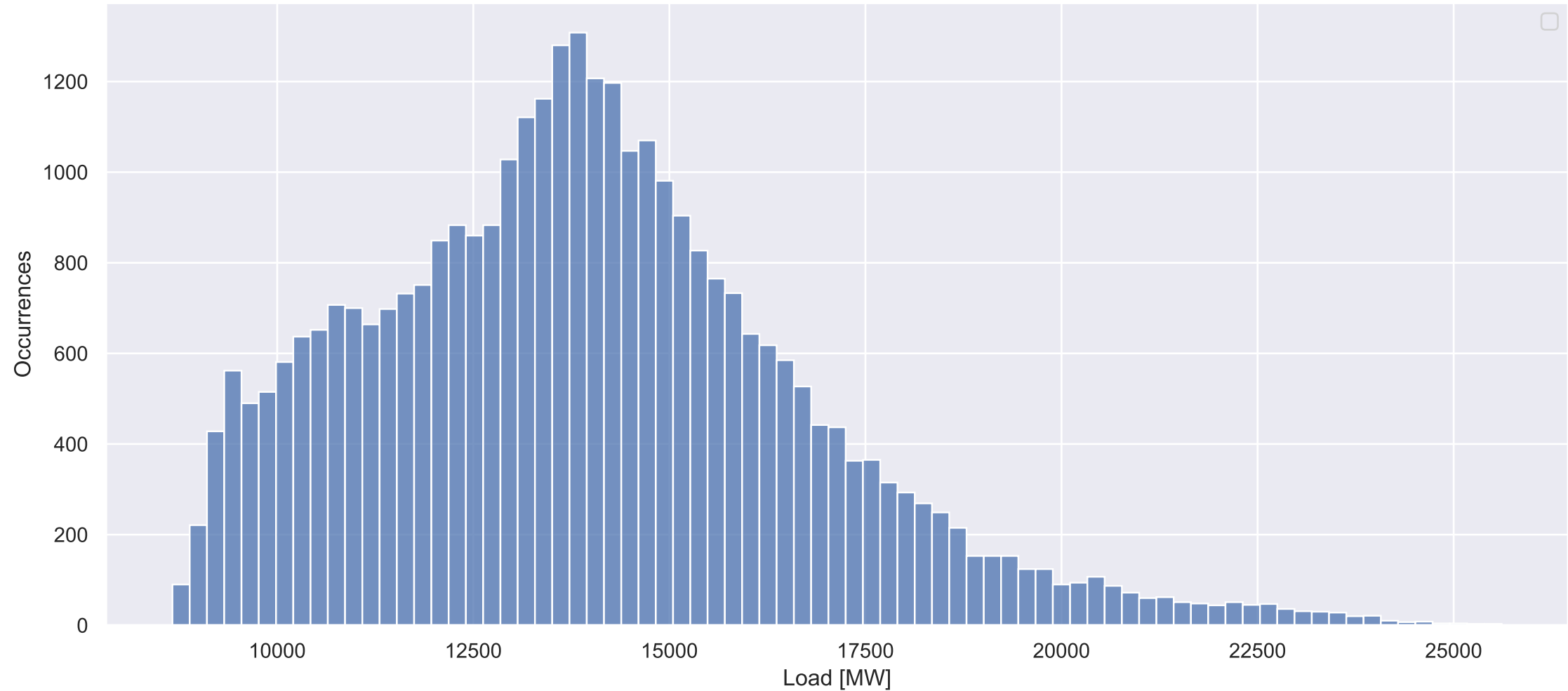


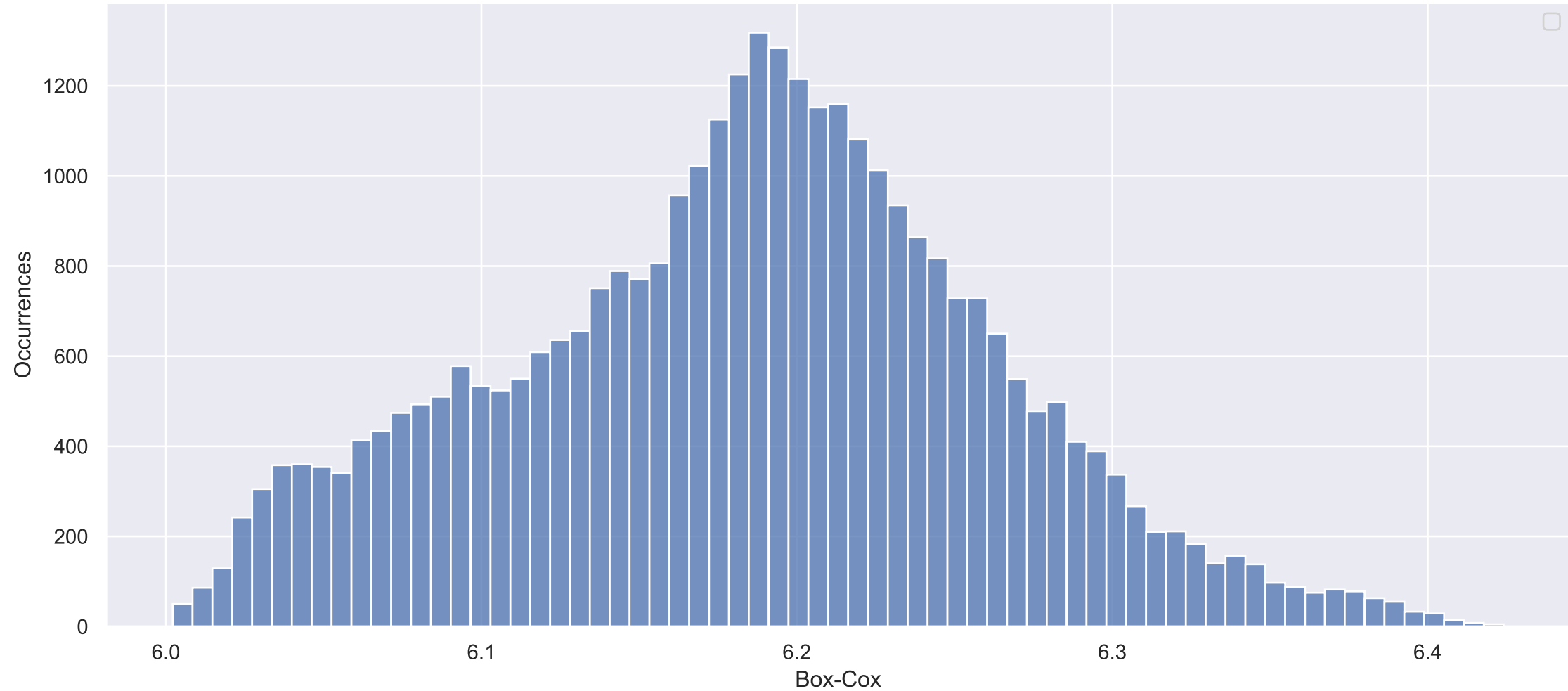
ISONewEngland dataset demand curve



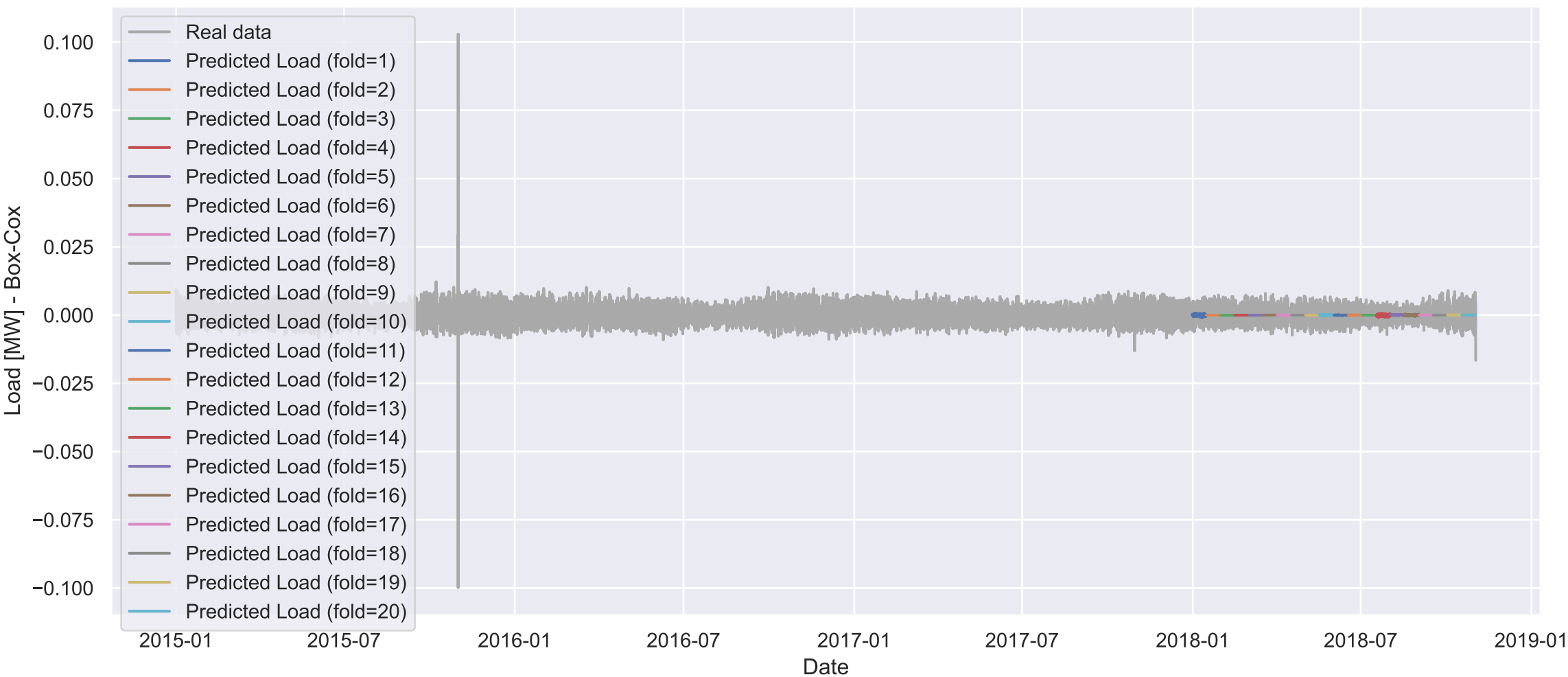
ISONewEngland Demand Histogram



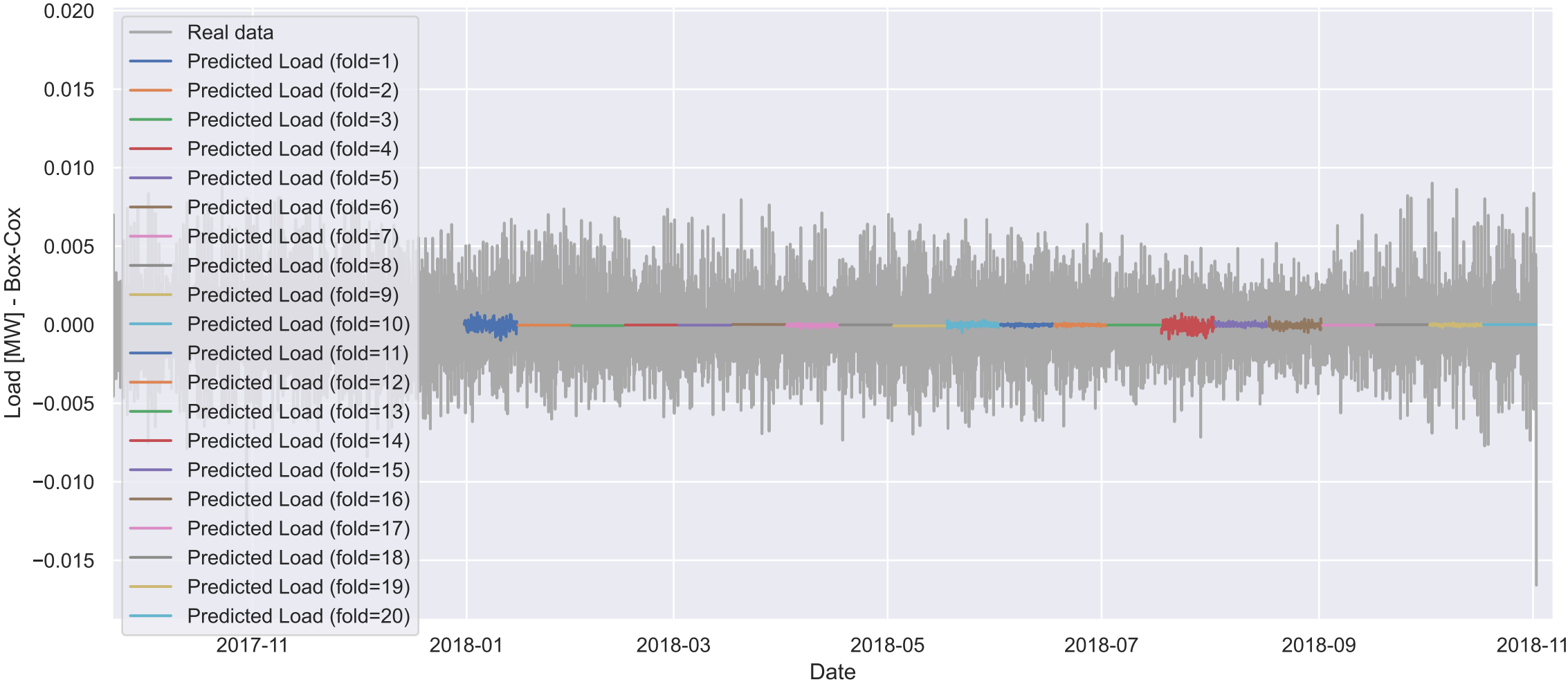
ISONewEngland Demand Histogram



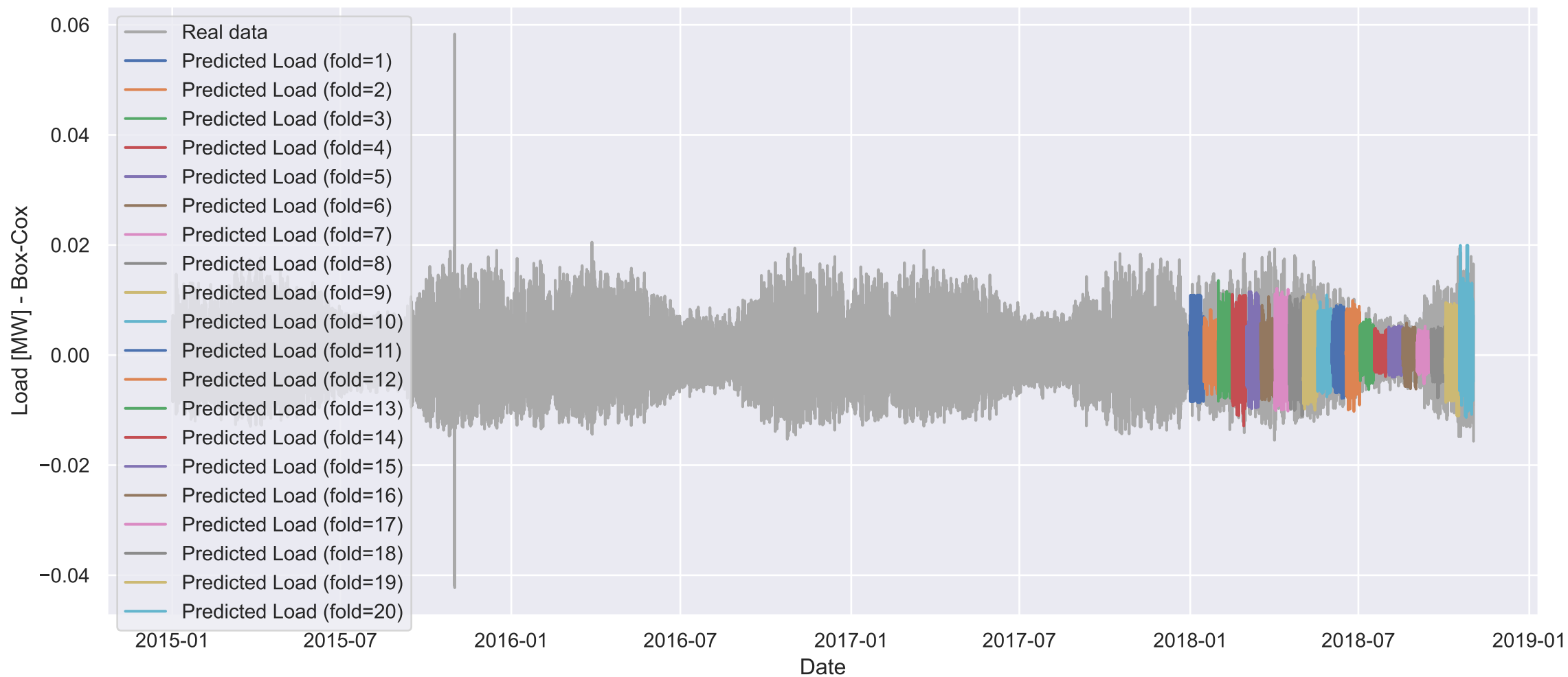
Electricity Prediction [MW] - with Box-Cox Transformation - mode_0



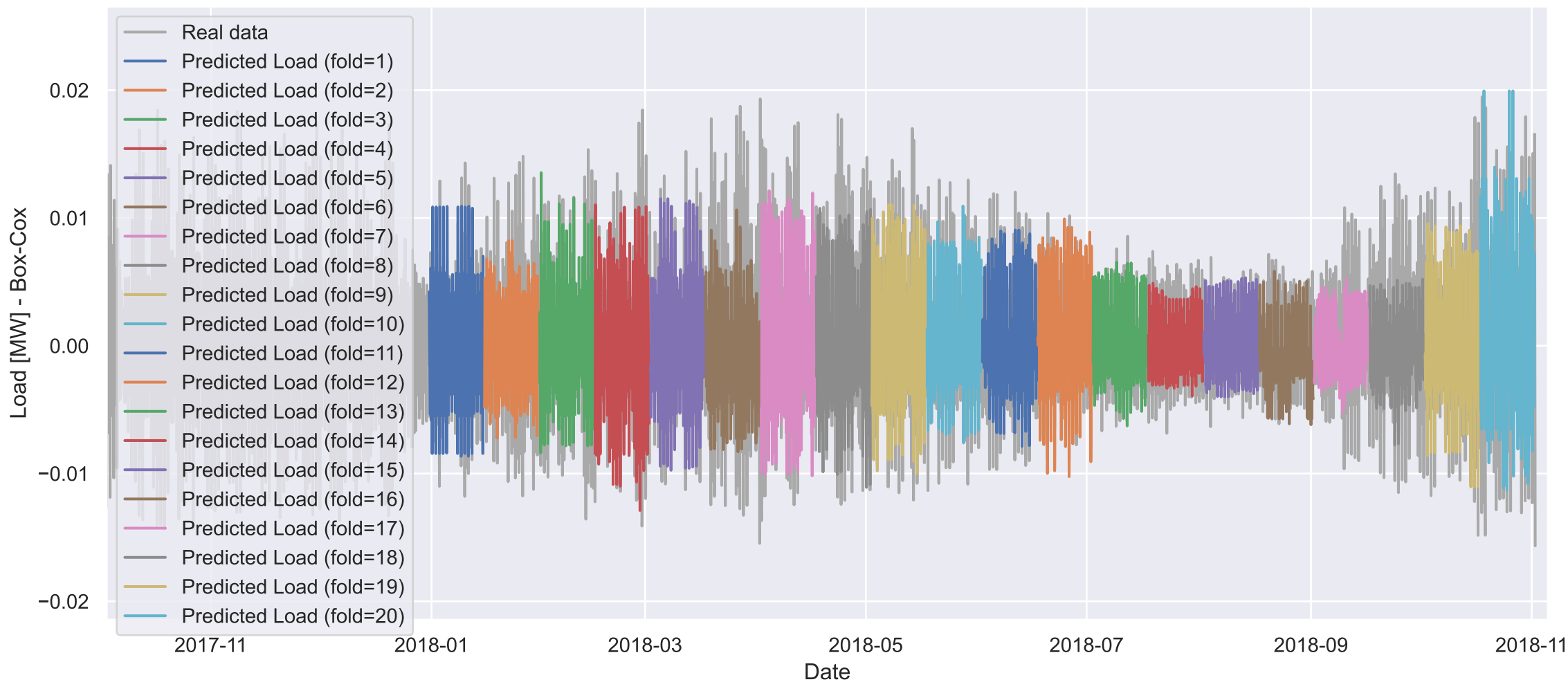
Electricity Prediction [MW] - with Box-Cox Transformation - mode_0



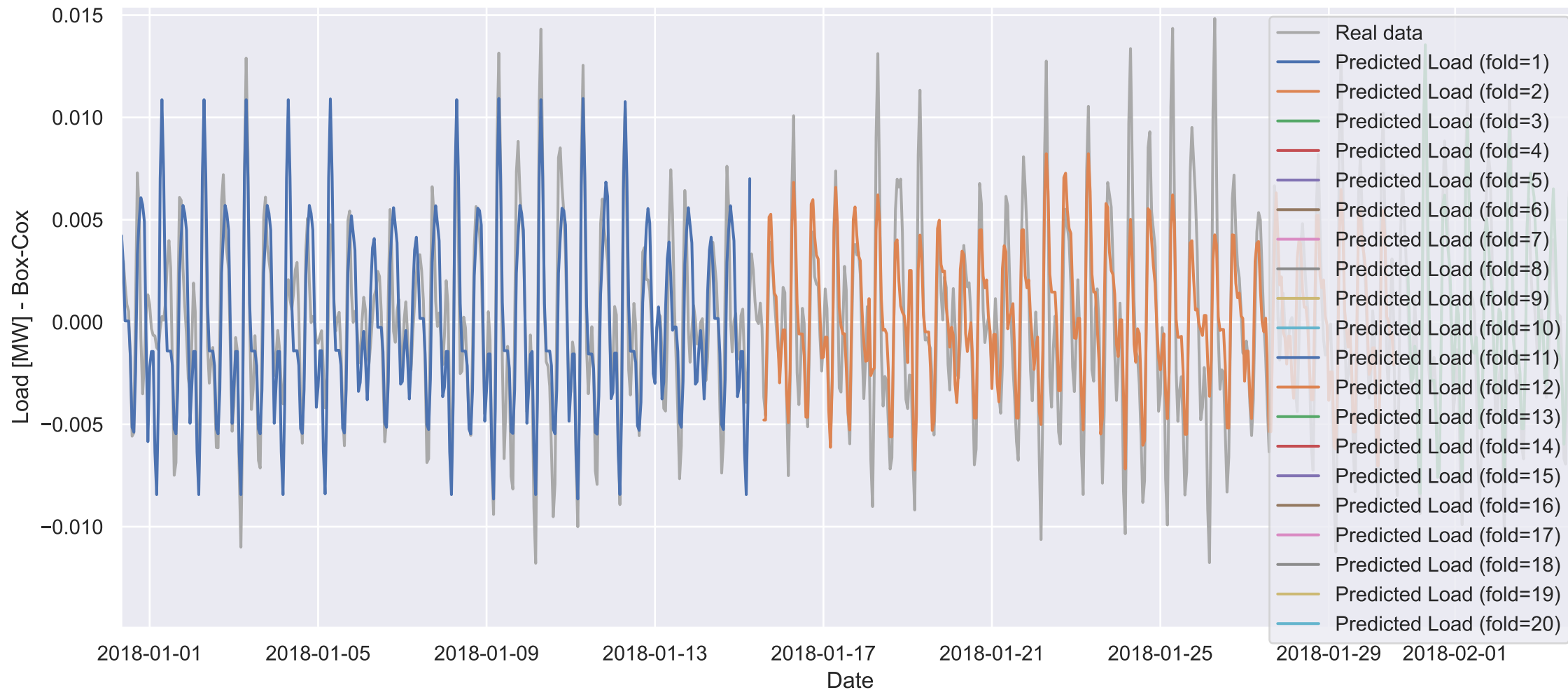
Electricity Prediction [MW] - with Box-Cox Transformation - mode_1



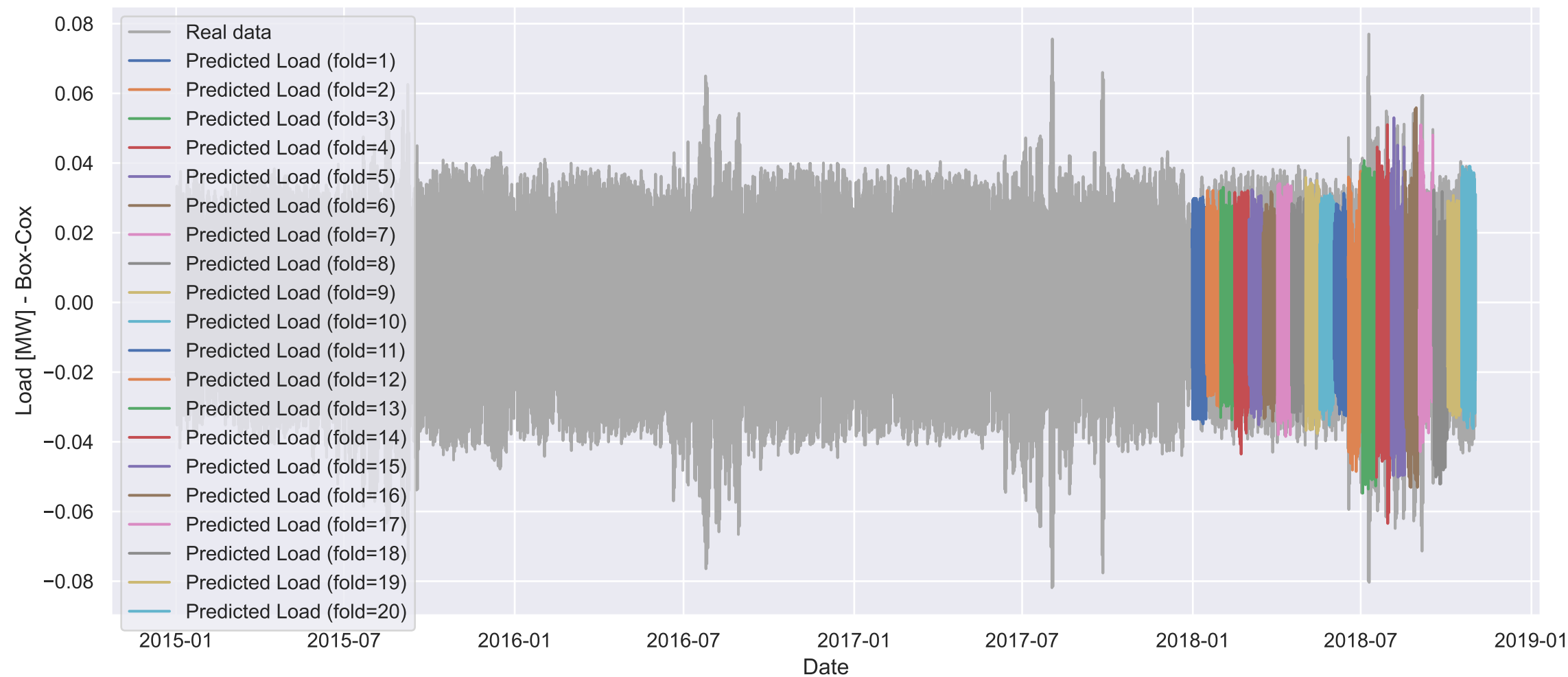
Electricity Prediction [MW] - with Box-Cox Transformation - mode_1



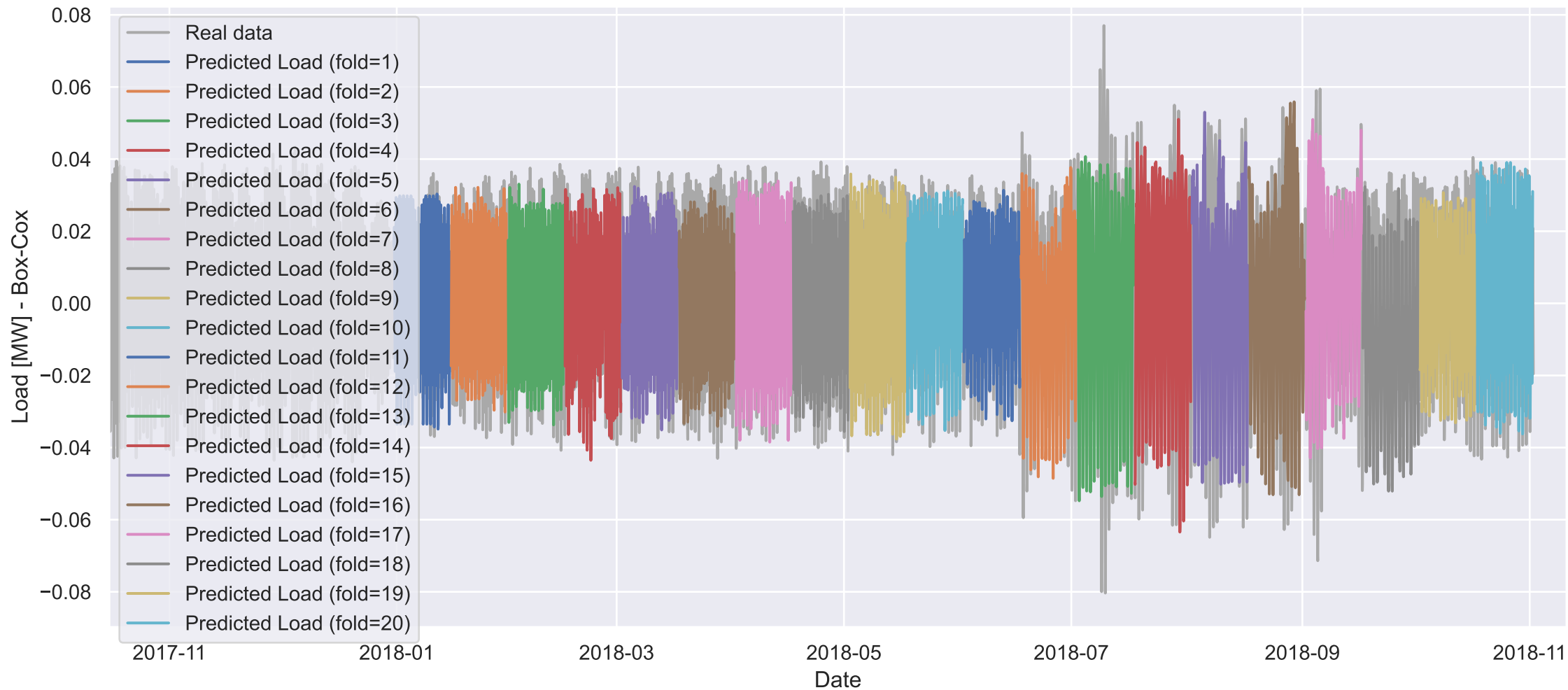
Electricity Prediction [MW] - with Box-Cox Transformation - mode_1



Electricity Prediction [MW] - with Box-Cox Transformation - mode_2

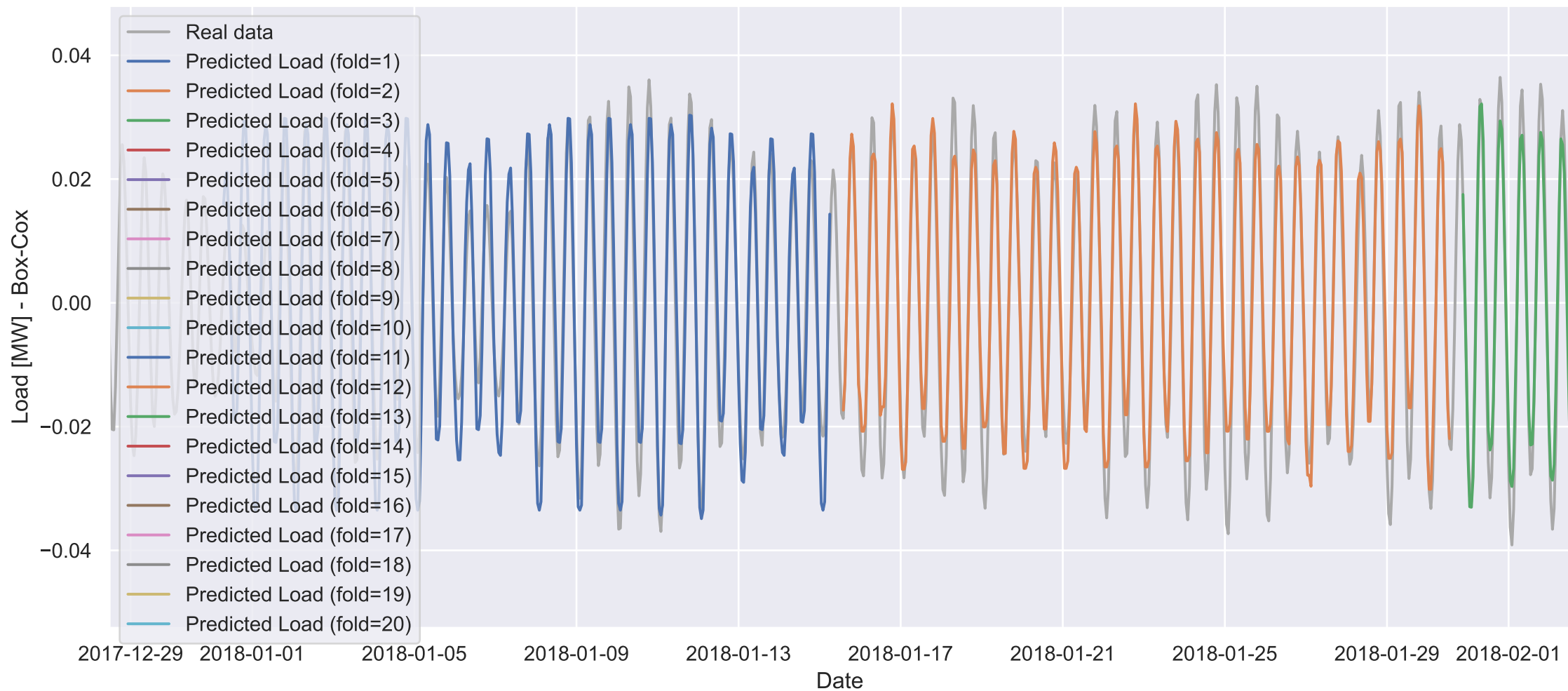


Electricity Prediction [MW] - with Box-Cox Transformation - mode_2

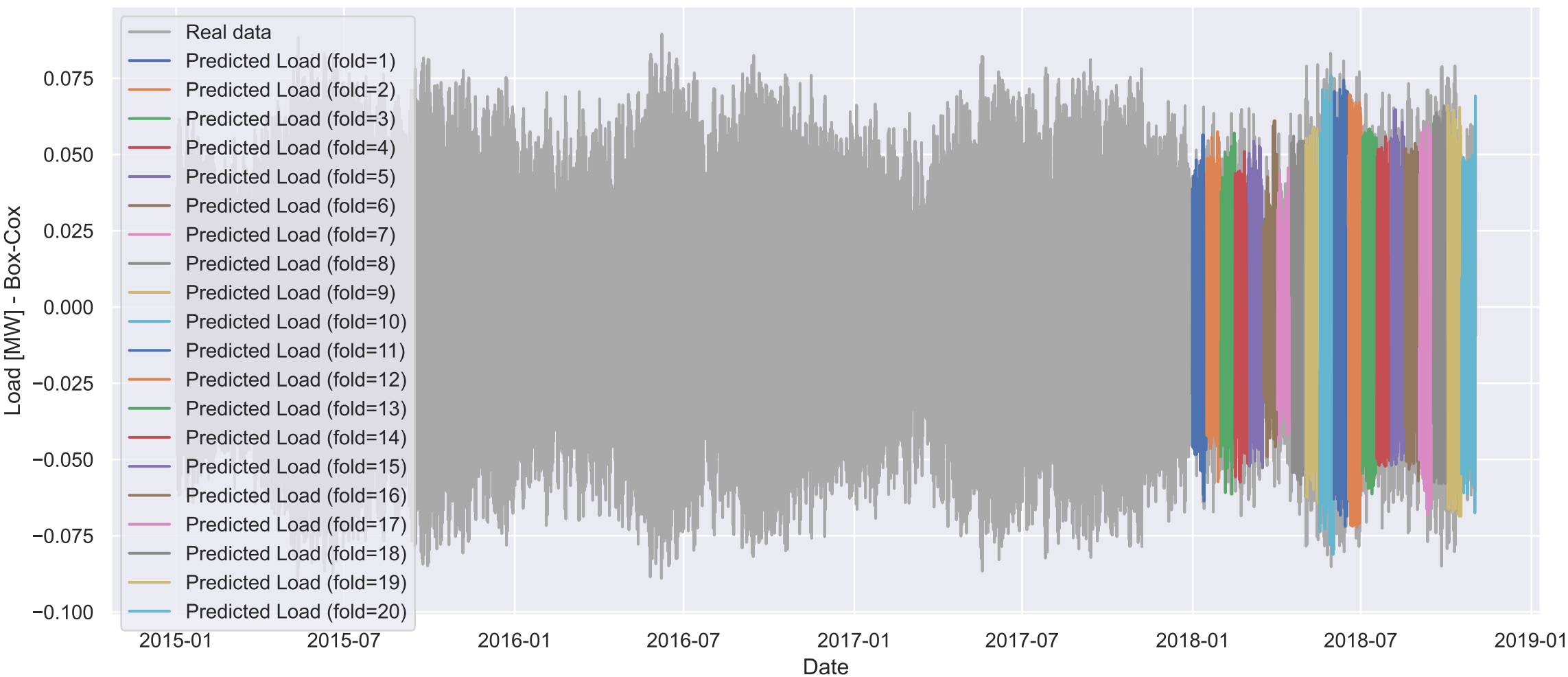


The chart displays the performance of a load prediction model across 20 different folds. The real data is shown as a grey line, and the predicted loads for each fold are shown as lines of different colors. The predicted loads generally follow the trend of the real data, with some variations in amplitude and phase. The legend on the left lists the following series:

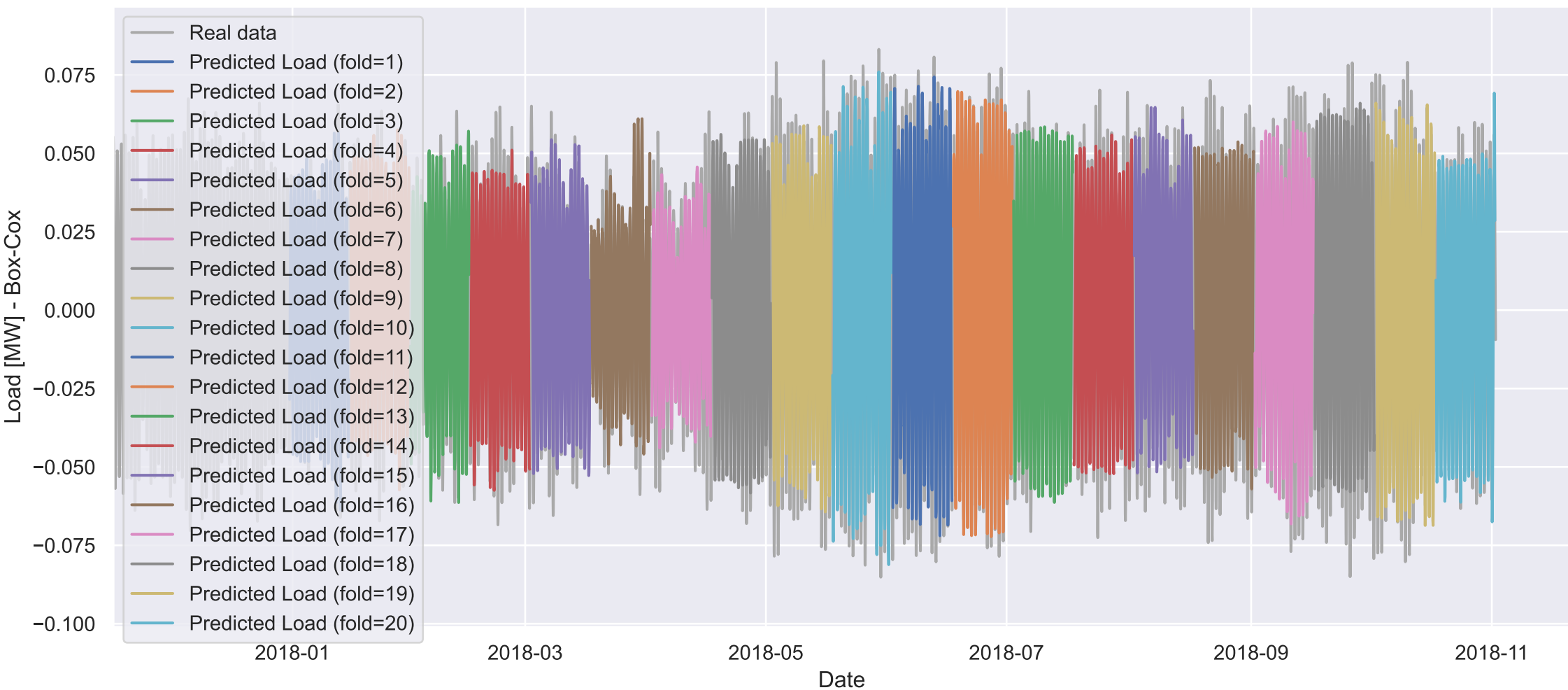
- Real data
- Predicted Load (fold=1)
- Predicted Load (fold=2)
- Predicted Load (fold=3)
- Predicted Load (fold=4)
- Predicted Load (fold=5)
- Predicted Load (fold=6)
- Predicted Load (fold=7)
- Predicted Load (fold=8)
- Predicted Load (fold=9)
- Predicted Load (fold=10)
- Predicted Load (fold=11)
- Predicted Load (fold=12)
- Predicted Load (fold=13)
- Predicted Load (fold=14)
- Predicted Load (fold=15)
- Predicted Load (fold=16)
- Predicted Load (fold=17)
- Predicted Load (fold=18)
- Predicted Load (fold=19)
- Predicted Load (fold=20)



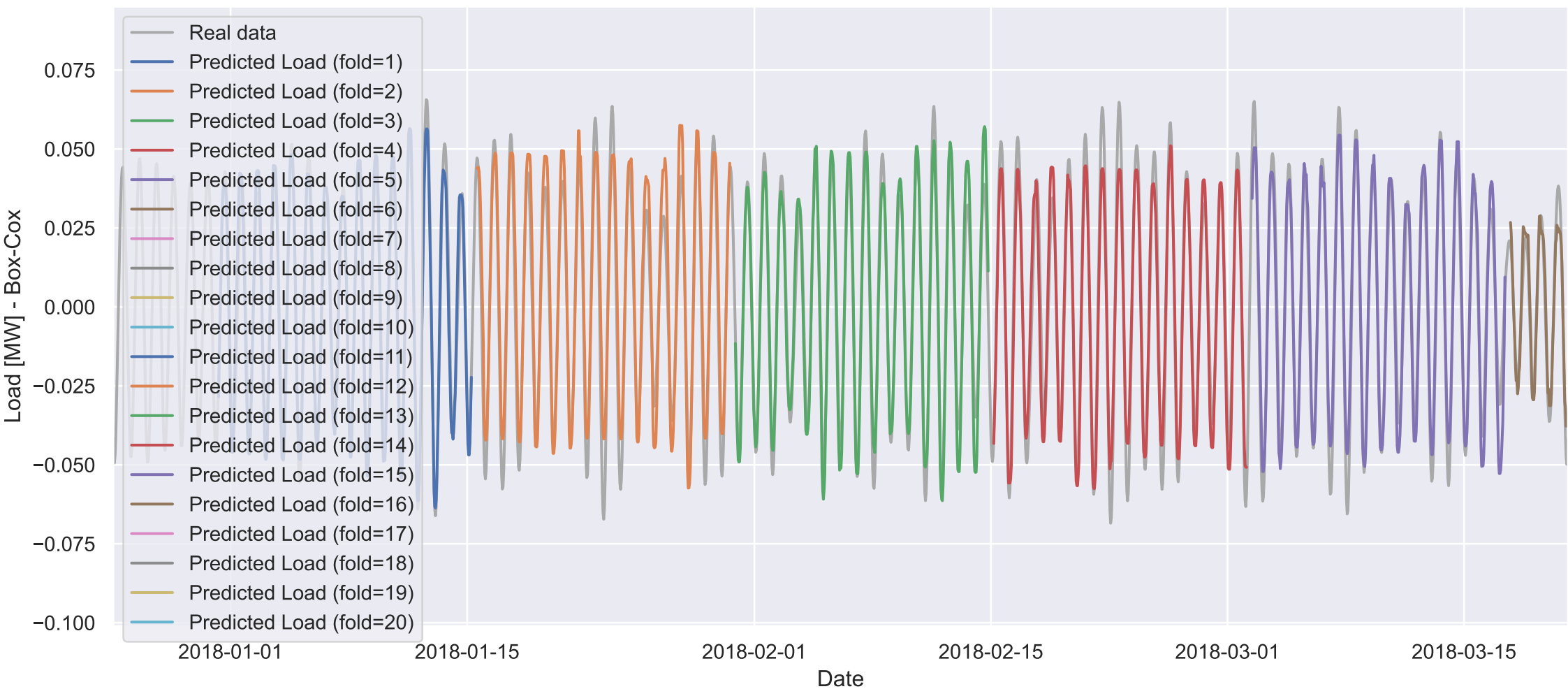
Electricity Prediction [MW] - with Box-Cox Transformation - mode_3



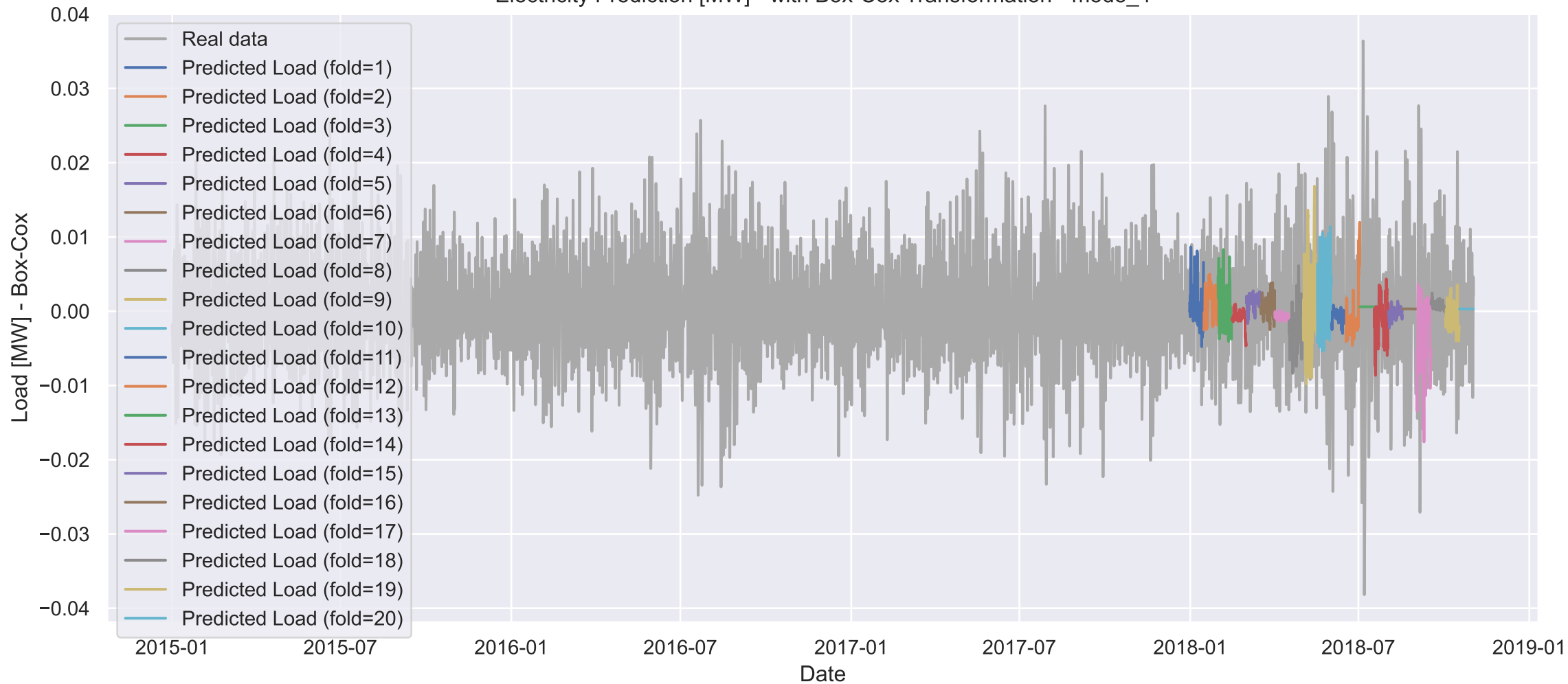
Electricity Prediction [MW] - with Box-Cox Transformation - mode_3



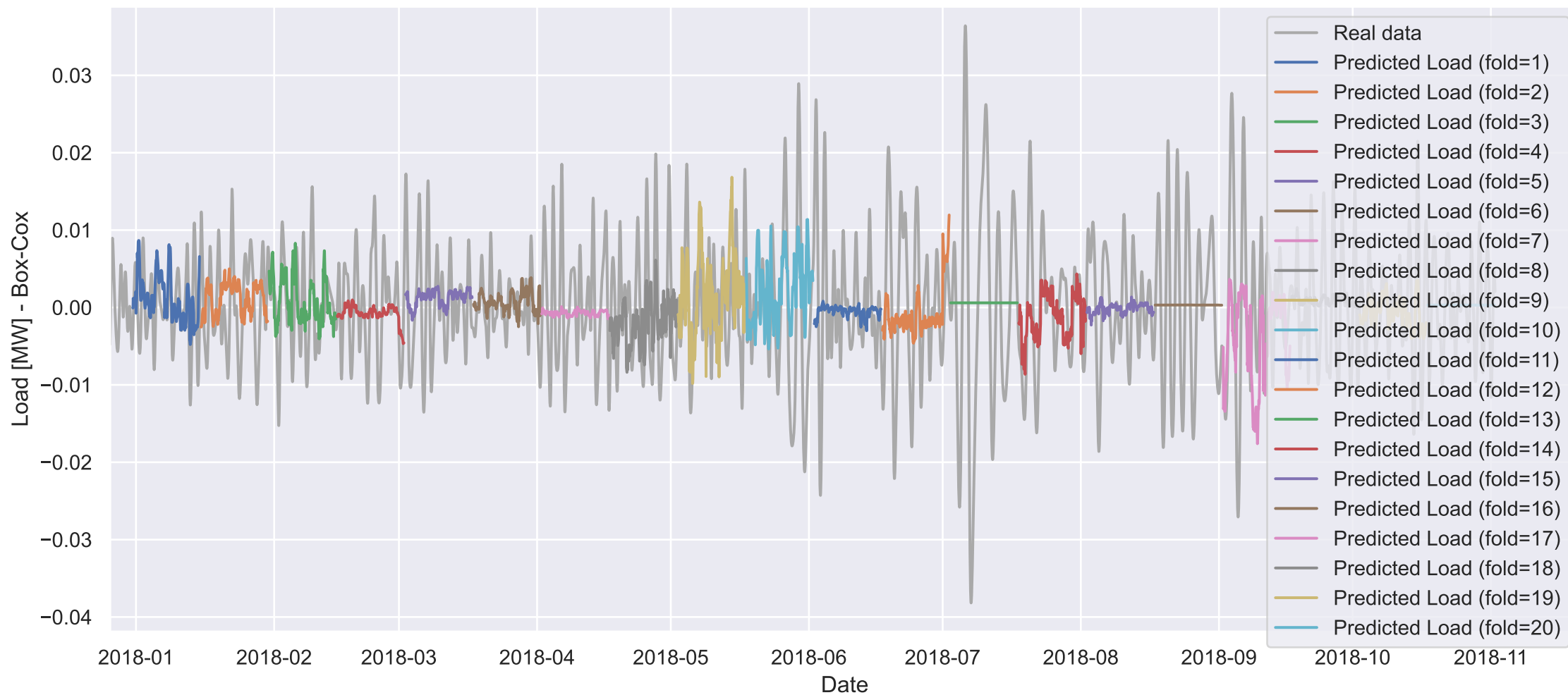
Electricity Prediction [MW] - with Box-Cox Transformation - mode_3



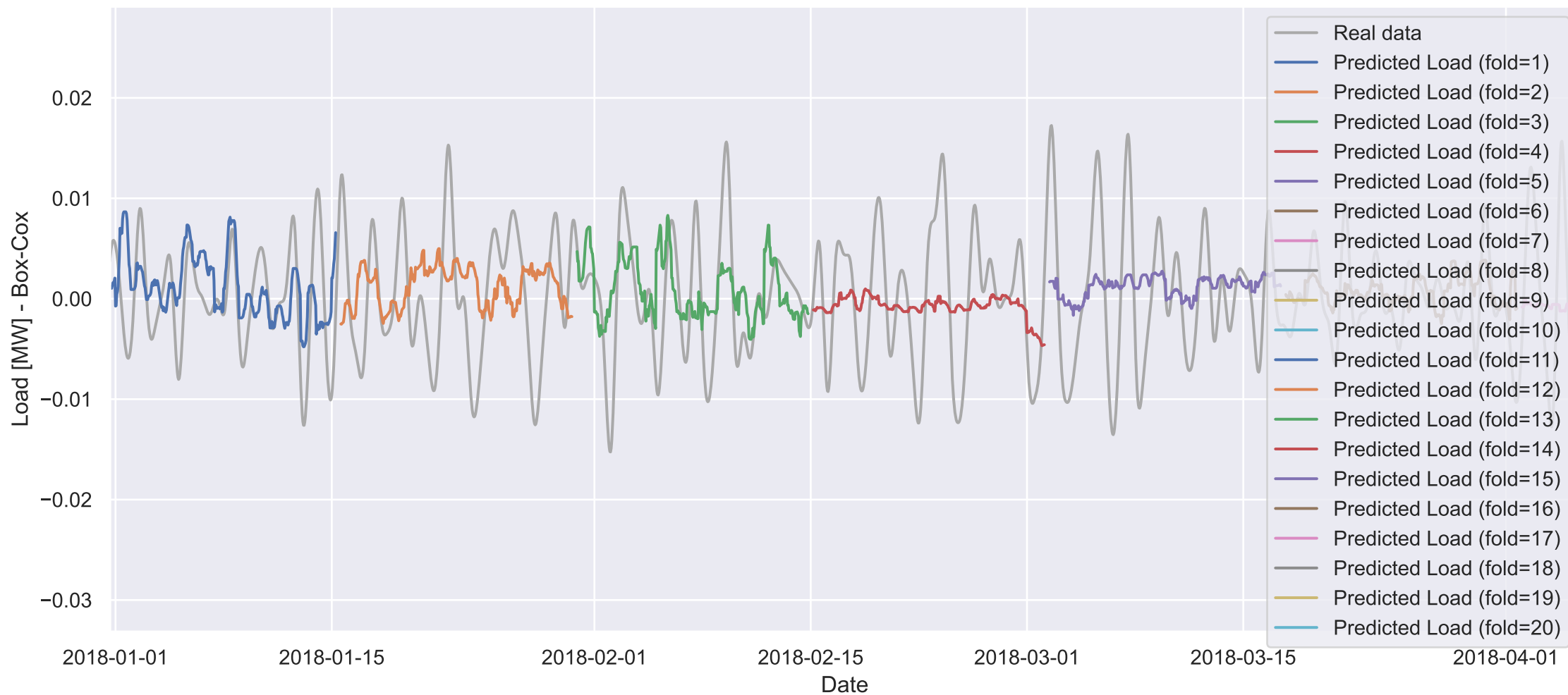
- Real data
- Predicted Load (fold=1)
- Predicted Load (fold=2)
- Predicted Load (fold=3)
- Predicted Load (fold=4)
- Predicted Load (fold=5)
- Predicted Load (fold=6)
- Predicted Load (fold=7)
- Predicted Load (fold=8)
- Predicted Load (fold=9)
- Predicted Load (fold=10)
- Predicted Load (fold=11)
- Predicted Load (fold=12)
- Predicted Load (fold=13)
- Predicted Load (fold=14)
- Predicted Load (fold=15)
- Predicted Load (fold=16)
- Predicted Load (fold=17)
- Predicted Load (fold=18)
- Predicted Load (fold=19)
- Predicted Load (fold=20)



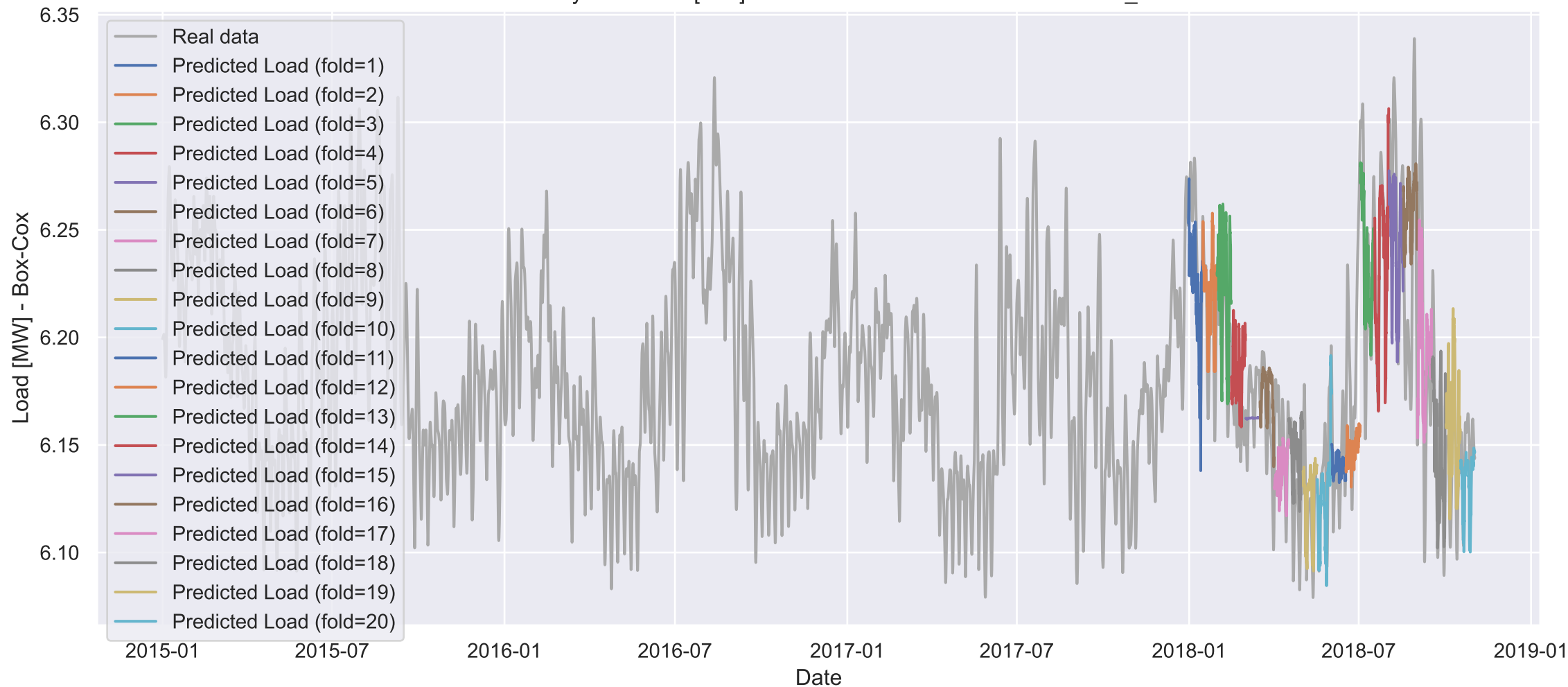
Electricity Prediction [MW] - with Box-Cox Transformation - mode_4



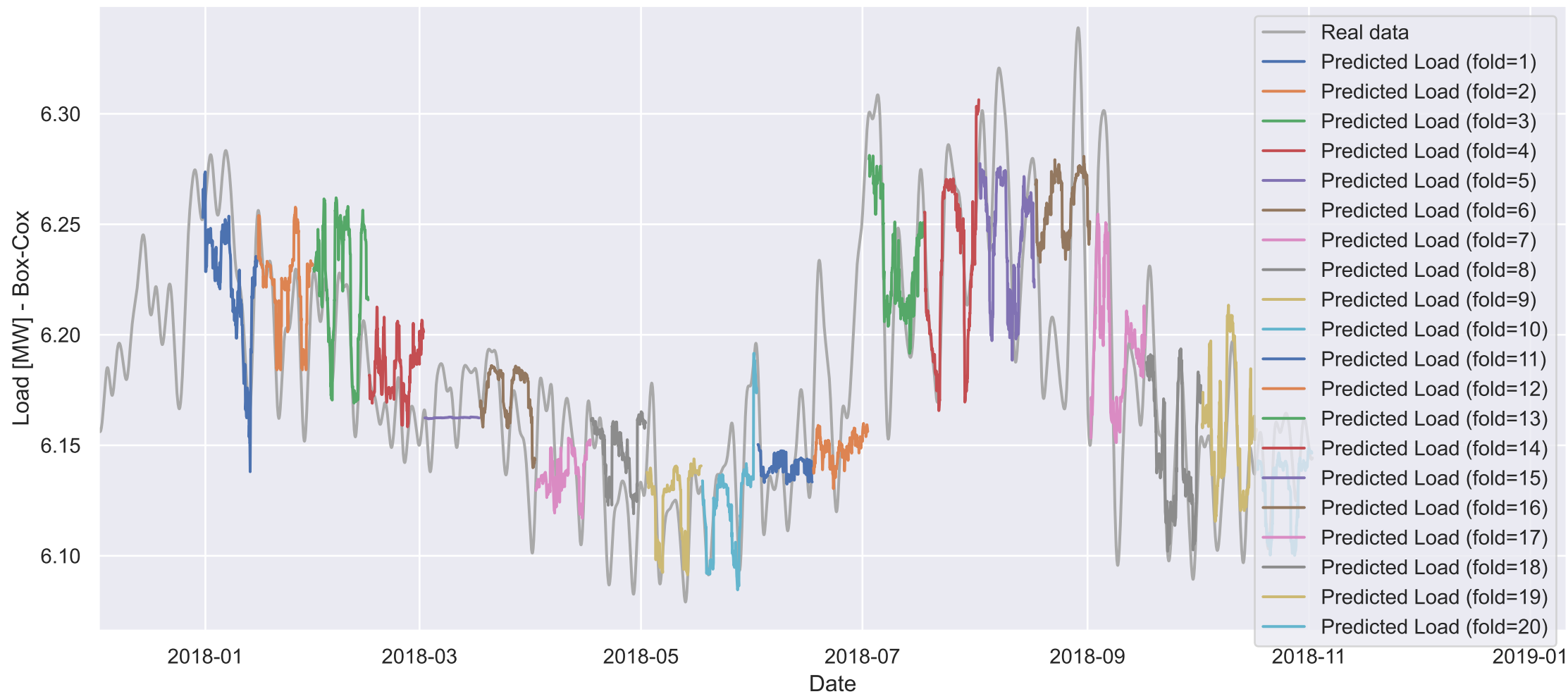
Electricity Prediction [MW] - with Box-Cox Transformation - mode_4



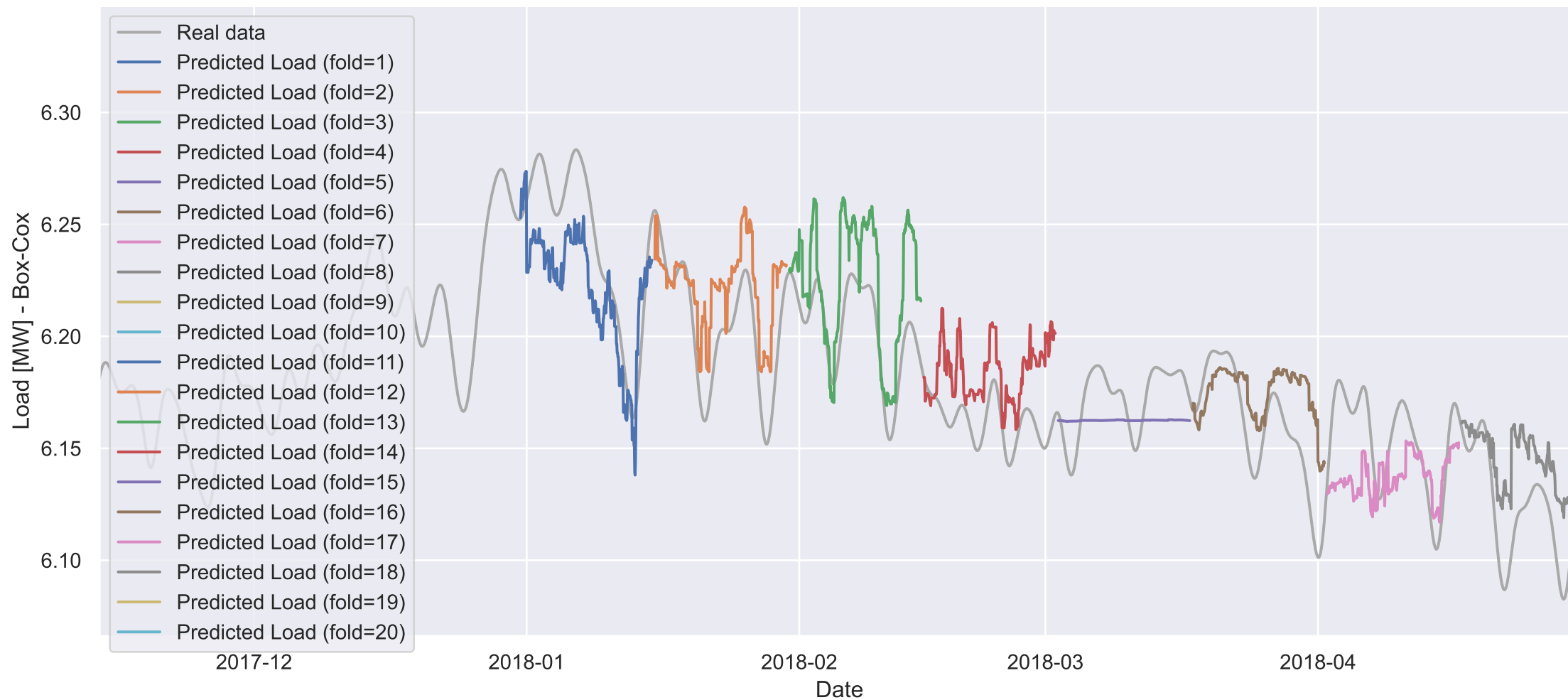
Electricity Prediction [MW] - with Box-Cox Transformation - mode_5



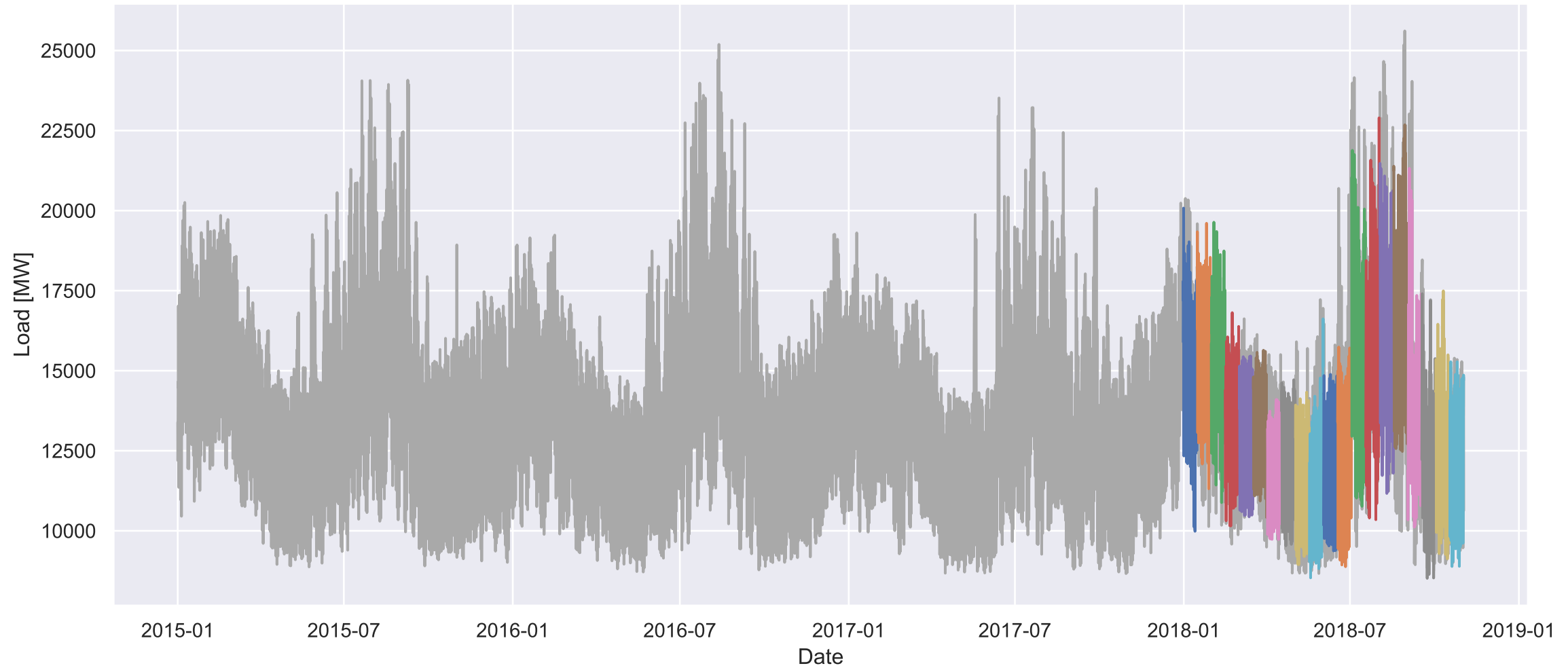
Electricity Prediction [MW] - with Box-Cox Transformation - mode_5



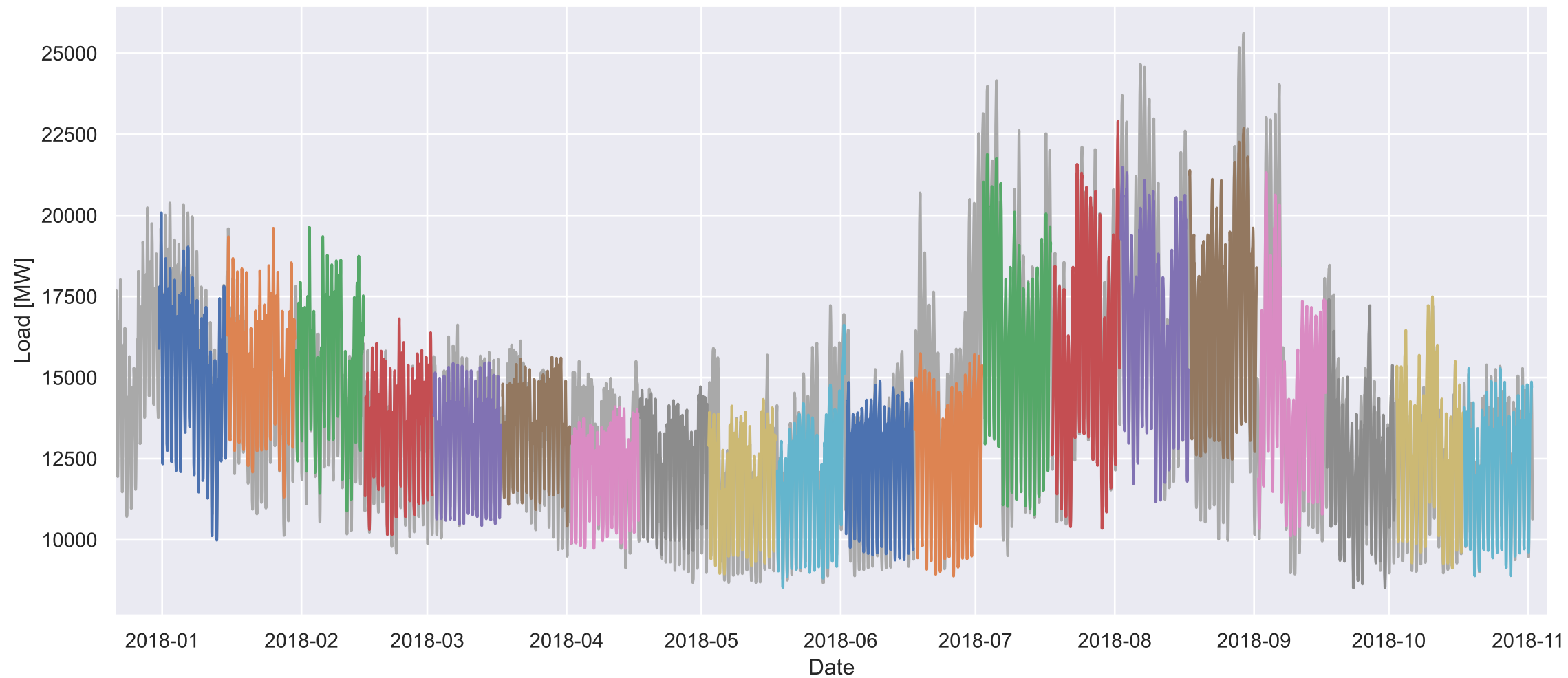
Electricity Prediction [MW] - with Box-Cox Transformation - mode_5



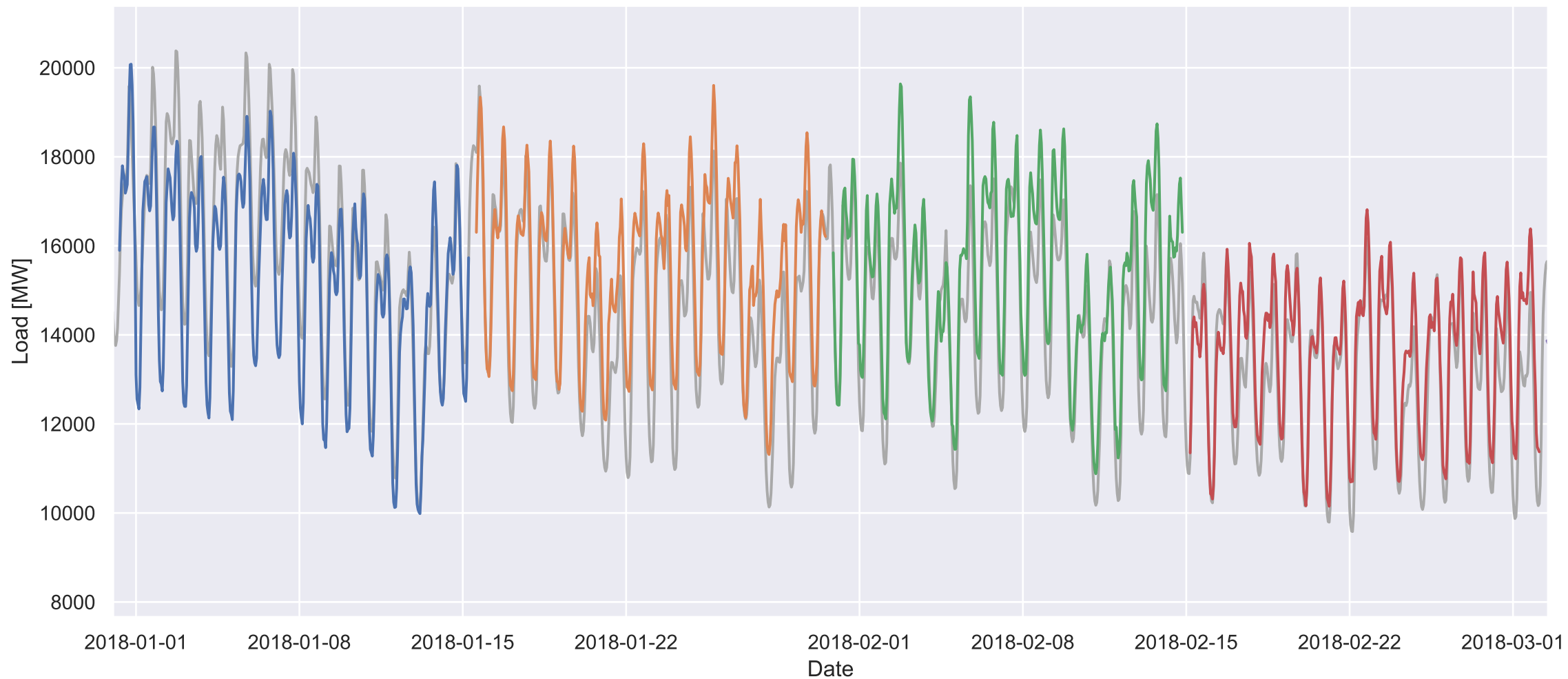
ISONewEngland dataset Load Forecasting - Cross-Validation of 20-fold



ISONewEngland dataset Load Forecasting - Cross-Validation of 20-fold



ISONewEngland dataset Load Forecasting - Cross-Validation of 20-fold



```

Dataset: ISONewEngland
Years: ['2015', '2016', '2017', '2018']
CrossValidation: True
KFOLD: 20
OFFSET: 26280
FORECASTDAYS: 15
NMODES: 5
MODE: eemd
MODEL: eemd
BOXCOX: True
ALGORITHM: ensemble
Time Series Regression - Load forecasting using ensemble algorithms Dataset
import has been started
Data cleaning function has been started

Feature engineering has been started
Adding date components (year, month, day, holidays and weekdays) to input
data Adding bridge days (Mondays / Fridays) to the Holiday column
Plot Histogram
No handles with labels found to put in legend.
Box-Cox transformation
Plot Histogram after Box-Cox Transformation
No handles with labels found to put in legend.
Extended Empirical Mode Decomposition (EEMD) has been started
490.821 seconds - Extended Empirical Mode Decomposition (EEMD) has finished.
Load Forecasting algorithm has been started
CrossValidation has been started
Predict 20-folds each by 15.0 days
Prediction on decomposed part: mode_0 Offset has been set by 1095.0 days ----
-----

Score per fold - mode_0 -----
----- > Fold 1 - r2_score_train: 0.04375
> Fold 1 - r2_score_test: 0.01264
> Fold 1 - rmse: 0.00213
> Fold 1 - mae: 0.00163
> Fold 1 - mape: 152.25742
> Fold 1 - smape: 171.62108 -----
----- > Fold 2 - r2_score_train: 0.00034
> Fold 2 - r2_score_test: -0.00025
> Fold 2 - rmse: 0.00234
> Fold 2 - mae: 0.00178
> Fold 2 - mape: 101.51283
> Fold 2 - smape: 191.53170 -----
----- > Fold 3 - r2_score_train: -0.00002
> Fold 3 - r2_score_test: -0.00026
> Fold 3 - rmse: 0.00231
> Fold 3 - mae: 0.00179
> Fold 3 - mape: 104.09464
> Fold 3 - smape: 185.96349 -----
----- > Fold 4 - r2_score_train: 0.00000 > Fold 4 -
r2_score_test: -0.00000
> Fold 4 - rmse: 0.00223
> Fold 4 - mae: 0.00178

```



```
> Fold 4 - mape: 101.80584
> Fold 4 - smape: 194.29416 -----
----- > Fold 5 - r2_score_train: 0.00000
> Fold 5 - r2_score_test: -0.00051
> Fold 5 - rmse: 0.00202
> Fold 5 - mae: 0.00154
> Fold 5 - mape: 101.89974
> Fold 5 - smape: 190.85614 -----
----- > Fold 6 - r2_score_train: 0.00019
> Fold 6 - r2_score_test: -0.00097
> Fold 6 - rmse: 0.00221
> Fold 6 - mae: 0.00168
> Fold 6 - mape: 100.53564
> Fold 6 - smape: 194.05176 -----
----- > Fold 7 - r2_score_train: -0.00613
> Fold 7 - r2_score_test: -0.00157
> Fold 7 - rmse: 0.00199
> Fold 7 - mae: 0.00149
> Fold 7 - mape: 111.66622
> Fold 7 - smape: 183.50724 -----
----- > Fold 8 - r2_score_train: 0.00001 > Fold 8 -
r2_score_test: -0.00062
> Fold 8 - rmse: 0.00230
> Fold 8 - mae: 0.00182
> Fold 8 - mape: 103.43509
> Fold 8 - smape: 197.47437 -----
----- > Fold 9 - r2_score_train: 0.00002
> Fold 9 - r2_score_test: -0.00066
> Fold 9 - rmse: 0.00240
> Fold 9 - mae: 0.00187
> Fold 9 - mape: 106.44304
> Fold 9 - smape: 183.69374 -----
----- > Fold 10 - r2_score_train: 0.01180
> Fold 10 - r2_score_test: -0.00672
> Fold 10 - rmse: 0.00231
> Fold 10 - mae: 0.00179
> Fold 10 - mape: 117.25253
> Fold 10 - smape: 184.53845 -----
----- > Fold 11 - r2_score_train: 0.00776
> Fold 11 - r2_score_test: 0.00029
> Fold 11 - rmse: 0.00230
> Fold 11 - mae: 0.00180
> Fold 11 - mape: 100.63192
> Fold 11 - smape: 191.90492 -----
----- > Fold 12 - r2_score_train: 0.01166
> Fold 12 - r2_score_test: -0.00103
> Fold 12 - rmse: 0.00204
> Fold 12 - mae: 0.00160
> Fold 12 - mape: 102.88907
> Fold 12 - smape: 189.70263 -----
----- > Fold 13 - r2_score_train: 0.00007
> Fold 13 - r2_score_test: -0.00083
> Fold 13 - rmse: 0.00173
> Fold 13 - mae: 0.00134
```

```

> Fold 13 - mape: 99.66200
> Fold 13 - smape: 192.60748 -----
----- > Fold 14 - r2_score_train: 0.05457
> Fold 14 - r2_score_test: -0.00195
> Fold 14 - rmse: 0.00186
> Fold 14 - mae: 0.00147
> Fold 14 - mape: 136.79697
> Fold 14 - smape: 166.68032 -----
----- > Fold 15 - r2_score_train: 0.02111
> Fold 15 - r2_score_test: -0.00776
> Fold 15 - rmse: 0.00166
> Fold 15 - mae: 0.00134
> Fold 15 - mape: 132.61355
> Fold 15 - smape: 184.80623 -----
----- > Fold 16 - r2_score_train: 0.05041
> Fold 16 - r2_score_test: -0.00263
> Fold 16 - rmse: 0.00160
> Fold 16 - mae: 0.00126
> Fold 16 - mape: 503.38100
> Fold 16 - smape: 176.03574 -----
----- > Fold 17 - r2_score_train: -0.00002
> Fold 17 - r2_score_test: -0.00092
> Fold 17 - rmse: 0.00177
> Fold 17 - mae: 0.00138
> Fold 17 - mape: 103.54782
> Fold 17 - smape: 188.59287 -----
----- > Fold 18 - r2_score_train: 0.00070
> Fold 18 - r2_score_test: -0.00017
> Fold 18 - rmse: 0.00208
> Fold 18 - mae: 0.00155
> Fold 18 - mape: 100.05350
> Fold 18 - smape: 198.91131 -----
----- > Fold 19 - r2_score_train: -0.01075
> Fold 19 - r2_score_test: -0.00124
> Fold 19 - rmse: 0.00223
> Fold 19 - mae: 0.00163
> Fold 19 - mape: 112.45230 > Fold 19 - smape: 190.07998 -----
----- > Fold 20 -
r2_score_train: -0.00006
> Fold 20 - r2_score_test: -0.00040
> Fold 20 - rmse: 0.00249
> Fold 20 - mae: 0.00183
> Fold 20 - mape: 101.27855
> Fold 20 - smape: 196.04589 -----
----- Average scores for all folds:
> r2_score_train: 0.00927 (+ 0.01823)
> r2_score_test: -0.00078 (+ 0.00369)
> rmse: 0.00210 (+ 0.00025)
> mae: 0.00162 (+ 0.00019)
> mape: 129.71048 (+ 86.86250)
> smape: 187.64497 (+ 8.19439) -----

```

```

----- Load Forecasting algorithm has been started
CrossValidation has been started
Predict 20-folds each by 15.0 days

```

Prediction on decomposed part: mode_1

Offset has been set by 1095.0 days -----

Score per fold - mode_1 -----

----- > Fold 1 - r2_score_train: 0.71956

> Fold 1 - r2_score_test: 0.57574

> Fold 1 - rmse: 0.00278

> Fold 1 - mae: 0.00214

> Fold 1 - mape: 1404.73783

> Fold 1 - smape: 144.78340 -----

----- > Fold 2 - r2_score_train: 0.83758

> Fold 2 - r2_score_test: 0.67591

> Fold 2 - rmse: 0.00278

> Fold 2 - mae: 0.00220

> Fold 2 - mape: 374.46920

> Fold 2 - smape: 147.20428 -----

----- > Fold 3 - r2_score_train: 0.92657

> Fold 3 - r2_score_test: 0.76915

> Fold 3 - rmse: 0.00249

> Fold 3 - mae: 0.00195

> Fold 3 - mape: 1658.53988

> Fold 3 - smape: 144.44577 -----

----- > Fold 4 - r2_score_train: 0.92179

> Fold 4 - r2_score_test: 0.76738

> Fold 4 - rmse: 0.00270

> Fold 4 - mae: 0.00214

> Fold 4 - mape: 758.64881

> Fold 4 - smape: 140.90981 -----

----- > Fold 5 - r2_score_train: 0.93037

> Fold 5 - r2_score_test: 0.70774

> Fold 5 - rmse: 0.00251

> Fold 5 - mae: 0.00195

> Fold 5 - mape: 394.71318

> Fold 5 - smape: 143.75138 -----

----- > Fold 6 - r2_score_train: 0.87442

> Fold 6 - r2_score_test: 0.64469

> Fold 6 - rmse: 0.00385

> Fold 6 - mae: 0.00296

> Fold 6 - mape: 217.65447

> Fold 6 - smape: 144.04178 -----

----- > Fold 7 - r2_score_train: 0.85309

> Fold 7 - r2_score_test: 0.75573

> Fold 7 - rmse: 0.00290

> Fold 7 - mae: 0.00228

> Fold 7 - mape: 438.53112

> Fold 7 - smape: 136.25583 -----

----- > Fold 8 - r2_score_train: 0.90849

> Fold 8 - r2_score_test: 0.80405

> Fold 8 - rmse: 0.00268

> Fold 8 - mae: 0.00202

> Fold 8 - mape: 407.92789

> Fold 8 - smape: 136.43434 -----

----- > Fold 9 - r2_score_train: 0.89605

```

> Fold 9 - r2_score_test: 0.72478
> Fold 9 - rmse: 0.00281
> Fold 9 - mae: 0.00221
> Fold 9 - mape: 434.93347
> Fold 9 - smape: 136.24205 -----
----- > Fold 10 - r2_score_train: 0.83783
> Fold 10 - r2_score_test: 0.68440
> Fold 10 - rmse: 0.00248
> Fold 10 - mae: 0.00183
> Fold 10 - mape: 456.48047
> Fold 10 - smape: 141.28454 -----
----- > Fold 11 - r2_score_train: 0.84376
> Fold 11 - r2_score_test: 0.72989
> Fold 11 - rmse: 0.00221
> Fold 11 - mae: 0.00170
> Fold 11 - mape: 428.73885
> Fold 11 - smape: 140.56945 -----
----- > Fold 12 - r2_score_train: 0.86400
> Fold 12 - r2_score_test: 0.51867
> Fold 12 - rmse: 0.00237
> Fold 12 - mae: 0.00190
> Fold 12 - mape: 1113.96628 > Fold 12 - smape: 150.46285 -----
----- > Fold 13 -
r2_score_train: 0.84855
> Fold 13 - r2_score_test: 0.56662
> Fold 13 - rmse: 0.00176
> Fold 13 - mae: 0.00130
> Fold 13 - mape: 583.71007
> Fold 13 - smape: 143.26312 -----
----- > Fold 14 - r2_score_train: 0.76874
> Fold 14 - r2_score_test: 0.66886
> Fold 14 - rmse: 0.00154
> Fold 14 - mae: 0.00120
> Fold 14 - mape: 226.12977
> Fold 14 - smape: 146.24145 -----
----- > Fold 15 - r2_score_train: 0.82523
> Fold 15 - r2_score_test: 0.59929
> Fold 15 - rmse: 0.00153
> Fold 15 - mae: 0.00113
> Fold 15 - mape: 374.96739
> Fold 15 - smape: 148.70975 -----
----- > Fold 16 - r2_score_train: 0.74706
> Fold 16 - r2_score_test: 0.09609
> Fold 16 - rmse: 0.00249
> Fold 16 - mae: 0.00190 > Fold 16 - mape: 818.42271
> Fold 16 - smape: 144.33734 -----
----- > Fold 17 - r2_score_train: 0.81541
> Fold 17 - r2_score_test: 0.44413
> Fold 17 - rmse: 0.00248
> Fold 17 - mae: 0.00187
> Fold 17 - mape: 238.21328
> Fold 17 - smape: 146.11057 -----
----- > Fold 18 - r2_score_train: 0.71949
> Fold 18 - r2_score_test: 0.54976

```

```

> Fold 18 - rmse: 0.00304
> Fold 18 - mae: 0.00234
> Fold 18 - mape: 231.01960
> Fold 18 - smape: 145.92573 -----
----- > Fold 19 - r2_score_train: 0.91764
> Fold 19 - r2_score_test: 0.74389
> Fold 19 - rmse: 0.00264
> Fold 19 - mae: 0.00194
> Fold 19 - mape: 370.79589
> Fold 19 - smape: 139.91924 -----
----- > Fold 20 - r2_score_train: 0.90519
> Fold 20 - r2_score_test: 0.53998
> Fold 20 - rmse: 0.00454 > Fold 20 - mae: 0.00356
> Fold 20 - mape: 773.73182
> Fold 20 - smape: 142.39214 -----
----- Average scores for all folds:
> r2_score_train: 0.84804 (+ 0.06510)
> r2_score_test: 0.62834 (+ 0.15548)
> rmse: 0.00263 (+ 0.00067)
> mae: 0.00203 (+ 0.00053)
> mape: 585.31660 (+ 388.62632)
> smape: 143.16424 (+ 3.87488) -----
----- Load Forecasting algorithm has been started
CrossValidation has been started
Predict 20-folds each by 15.0 days
Prediction on decomposed part: mode_2
Offset has been set by 1095.0 days -----
-----

Score per fold - mode_2 -----
----- > Fold 1 - r2_score_train: 0.90985
> Fold 1 - r2_score_test: 0.84948
> Fold 1 - rmse: 0.00696
> Fold 1 - mae: 0.00562
> Fold 1 - mape: 3314.16016
> Fold 1 - smape: 137.43774 -----
----- > Fold 2 - r2_score_train: 0.97242
> Fold 2 - r2_score_test: 0.94229
> Fold 2 - rmse: 0.00496
> Fold 2 - mae: 0.00387
> Fold 2 - mape: 488.62894
> Fold 2 - smape: 136.12537 -----
----- > Fold 3 - r2_score_train: 0.98670
> Fold 3 - r2_score_test: 0.92184
> Fold 3 - rmse: 0.00600
> Fold 3 - mae: 0.00471
> Fold 3 - mape: 362.34324
> Fold 3 - smape: 135.79185 -----
----- > Fold 4 - r2_score_train: 0.97919
> Fold 4 - r2_score_test: 0.93362
> Fold 4 - rmse: 0.00549
> Fold 4 - mae: 0.00443
> Fold 4 - mape: 325.42123

```

```
> Fold 4 - smape: 135.62162 -----
----- > Fold 5 - r2_score_train: 0.98003
> Fold 5 - r2_score_test: 0.91353
> Fold 5 - rmse: 0.00597
> Fold 5 - mae: 0.00486 > Fold 5 - mape: 257.44680
> Fold 5 - smape: 134.61164 -----
----- > Fold 6 - r2_score_train: 0.97010
> Fold 6 - r2_score_test: 0.92626
> Fold 6 - rmse: 0.00614
> Fold 6 - mae: 0.00489
> Fold 6 - mape: 345.73212
> Fold 6 - smape: 135.09451 -----
----- > Fold 7 - r2_score_train: 0.97907
> Fold 7 - r2_score_test: 0.92101
> Fold 7 - rmse: 0.00606
> Fold 7 - mae: 0.00490
> Fold 7 - mape: 310.92853
> Fold 7 - smape: 135.66289 -----
----- > Fold 8 - r2_score_train: 0.97524
> Fold 8 - r2_score_test: 0.94460
> Fold 8 - rmse: 0.00528
> Fold 8 - mae: 0.00405
> Fold 8 - mape: 683.44874
> Fold 8 - smape: 135.95620 -----
----- > Fold 9 - r2_score_train: 0.98343
> Fold 9 - r2_score_test: 0.92897
> Fold 9 - rmse: 0.00553
> Fold 9 - mae: 0.00407 > Fold 9 - mape: 4327.24887
> Fold 9 - smape: 137.82712 -----
----- > Fold 10 - r2_score_train: 0.97674
> Fold 10 - r2_score_test: 0.89887
> Fold 10 - rmse: 0.00615
> Fold 10 - mae: 0.00474
> Fold 10 - mape: 1333.66691
> Fold 10 - smape: 138.12512 -----
----- > Fold 11 - r2_score_train: 0.97242
> Fold 11 - r2_score_test: 0.90928
> Fold 11 - rmse: 0.00580
> Fold 11 - mae: 0.00439
> Fold 11 - mape: 318.62525
> Fold 11 - smape: 137.06583 -----
----- > Fold 12 - r2_score_train: 0.97844
> Fold 12 - r2_score_test: 0.68741
> Fold 12 - rmse: 0.01393
> Fold 12 - mae: 0.01124
> Fold 12 - mape: 320.35420
> Fold 12 - smape: 139.96003 -----
----- > Fold 13 - r2_score_train: 0.97712
> Fold 13 - r2_score_test: 0.86667
> Fold 13 - rmse: 0.01230 > Fold 13 - mae: 0.00919
> Fold 13 - mape: 239.97041
> Fold 13 - smape: 127.71823 -----
----- > Fold 14 - r2_score_train: 0.98437
> Fold 14 - r2_score_test: 0.85437
```

```

> Fold 14 - rmse: 0.01125
> Fold 14 - mae: 0.00894
> Fold 14 - mape: 276.73188
> Fold 14 - smape: 126.07939 -----
----- > Fold 15 - r2_score_train: 0.98590
> Fold 15 - r2_score_test: 0.80918
> Fold 15 - rmse: 0.01306
> Fold 15 - mae: 0.01045
> Fold 15 - mape: 709.26946
> Fold 15 - smape: 129.95381 -----
----- > Fold 16 - r2_score_train: 0.98283
> Fold 16 - r2_score_test: 0.81926
> Fold 16 - rmse: 0.01138
> Fold 16 - mae: 0.00911
> Fold 16 - mape: 423.64289
> Fold 16 - smape: 135.35998 -----
----- > Fold 17 - r2_score_train: 0.97994
> Fold 17 - r2_score_test: 0.78493 > Fold 17 - rmse: 0.01258
> Fold 17 - mae: 0.00959
> Fold 17 - mape: 414.37467
> Fold 17 - smape: 135.70168 -----
----- > Fold 18 - r2_score_train: 0.96573
> Fold 18 - r2_score_test: 0.31057
> Fold 18 - rmse: 0.01716
> Fold 18 - mae: 0.01410
> Fold 18 - mape: 596.47046
> Fold 18 - smape: 141.89192 -----
----- > Fold 19 - r2_score_train: 0.97643
> Fold 19 - r2_score_test: 0.91376
> Fold 19 - rmse: 0.00648
> Fold 19 - mae: 0.00498
> Fold 19 - mape: 2338.82605
> Fold 19 - smape: 136.76019 -----
----- > Fold 20 - r2_score_train: 0.98023
> Fold 20 - r2_score_test: 0.92537
> Fold 20 - rmse: 0.00658
> Fold 20 - mae: 0.00502
> Fold 20 - mape: 370.21781
> Fold 20 - smape: 134.54412 -----
----- Average scores for all folds: > r2_score_train:
0.97481 (+ 0.01577)
> r2_score_test: 0.85306 (+ 0.13978)
> rmse: 0.00845 (+ 0.00361)
> mae: 0.00666 (+ 0.00293)
> mape: 887.87543 (+ 1097.77033)
> smape: 135.36446 (+ 3.62767) -----
----- Load Forecasting algorithm has been started
CrossValidation has been started
Predict 20-folds each by 15.0 days
Prediction on decomposed part: mode_3
Offset has been set by 1095.0 days -----
-----
Score per fold - mode_3 -----

```

```
----- > Fold 1 - r2_score_train: 0.97708
> Fold 1 - r2_score_test: 0.96078
> Fold 1 - rmse: 0.00643
> Fold 1 - mae: 0.00523
> Fold 1 - mape: 385.14670
> Fold 1 - smape: 134.46906 -----
----- > Fold 2 - r2_score_train: 0.99373
> Fold 2 - r2_score_test: 0.90764
> Fold 2 - rmse: 0.01041
> Fold 2 - mae: 0.00849 > Fold 2 - mape: 687.12773
> Fold 2 - smape: 135.22642 -----
----- > Fold 3 - r2_score_train: 0.99359
> Fold 3 - r2_score_test: 0.95673
> Fold 3 - rmse: 0.00683
> Fold 3 - mae: 0.00534
> Fold 3 - mape: 379.22636
> Fold 3 - smape: 135.06212 -----
----- > Fold 4 - r2_score_train: 0.99074
> Fold 4 - r2_score_test: 0.94187
> Fold 4 - rmse: 0.00868
> Fold 4 - mae: 0.00709
> Fold 4 - mape: 234.56958
> Fold 4 - smape: 134.72321 -----
----- > Fold 5 - r2_score_train: 0.99001
> Fold 5 - r2_score_test: 0.95172
> Fold 5 - rmse: 0.00753
> Fold 5 - mae: 0.00568
> Fold 5 - mape: 297.57456
> Fold 5 - smape: 134.77353 -----
----- > Fold 6 - r2_score_train: 0.99342
> Fold 6 - r2_score_test: 0.92186
> Fold 6 - rmse: 0.00758
> Fold 6 - mae: 0.00581 > Fold 6 - mape: 615.00524
> Fold 6 - smape: 135.38689 -----
----- > Fold 7 - r2_score_train: 0.98981
> Fold 7 - r2_score_test: 0.90650
> Fold 7 - rmse: 0.00983
> Fold 7 - mae: 0.00757
> Fold 7 - mape: 278.37996
> Fold 7 - smape: 136.00581 -----
----- > Fold 8 - r2_score_train: 0.98993
> Fold 8 - r2_score_test: 0.88876
> Fold 8 - rmse: 0.01157
> Fold 8 - mae: 0.00846
> Fold 8 - mape: 343.17141
> Fold 8 - smape: 136.51150 -----
----- > Fold 9 - r2_score_train: 0.99086
> Fold 9 - r2_score_test: 0.95507
> Fold 9 - rmse: 0.00954
> Fold 9 - mae: 0.00758
> Fold 9 - mape: 376.02529
> Fold 9 - smape: 135.11898 -----
----- > Fold 10 - r2_score_train: 0.99227
> Fold 10 - r2_score_test: 0.97067
```



```
> Fold 10 - rmse: 0.00855
> Fold 10 - mae: 0.00698 > Fold 10 - mape: 366.08398
> Fold 10 - smape: 134.24324 -----
----- > Fold 11 - r2_score_train: 0.99607
> Fold 11 - r2_score_test: 0.97350
> Fold 11 - rmse: 0.00805
> Fold 11 - mae: 0.00635
> Fold 11 - mape: 282.07177
> Fold 11 - smape: 133.94270 -----
----- > Fold 12 - r2_score_train: 0.99651
> Fold 12 - r2_score_test: 0.97807
> Fold 12 - rmse: 0.00688
> Fold 12 - mae: 0.00520
> Fold 12 - mape: 344.90972
> Fold 12 - smape: 133.41561 -----
----- > Fold 13 - r2_score_train: 0.99701
> Fold 13 - r2_score_test: 0.93234
> Fold 13 - rmse: 0.00974
> Fold 13 - mae: 0.00755
> Fold 13 - mape: 1282.55399
> Fold 13 - smape: 133.95490 -----
----- > Fold 14 - r2_score_train: 0.99196
> Fold 14 - r2_score_test: 0.95308
> Fold 14 - rmse: 0.00844 > Fold 14 - mae: 0.00646
> Fold 14 - mape: 292.27589
> Fold 14 - smape: 134.64660 -----
----- > Fold 15 - r2_score_train: 0.99026
> Fold 15 - r2_score_test: 0.91915
> Fold 15 - rmse: 0.01100
> Fold 15 - mae: 0.00908
> Fold 15 - mape: 467.34127
> Fold 15 - smape: 133.81401 -----
----- > Fold 16 - r2_score_train: 0.99356
> Fold 16 - r2_score_test: 0.94473
> Fold 16 - rmse: 0.00965
> Fold 16 - mae: 0.00791
> Fold 16 - mape: 348.97051
> Fold 16 - smape: 134.63521 -----
----- > Fold 17 - r2_score_train: 0.99334
> Fold 17 - r2_score_test: 0.93463
> Fold 17 - rmse: 0.01077
> Fold 17 - mae: 0.00873
> Fold 17 - mape: 245.21159
> Fold 17 - smape: 135.03437 -----
----- > Fold 18 - r2_score_train: 0.99247
> Fold 18 - r2_score_test: 0.93395 > Fold 18 - rmse: 0.01194
> Fold 18 - mae: 0.00932
> Fold 18 - mape: 349.66251
> Fold 18 - smape: 134.21208 -----
----- > Fold 19 - r2_score_train: 0.99296
> Fold 19 - r2_score_test: 0.97620
> Fold 19 - rmse: 0.00717
> Fold 19 - mae: 0.00577
> Fold 19 - mape: 242.58447
```

```

> Fold 19 - smape: 134.15545 -----
----- > Fold 20 - r2_score_train: 0.99604
> Fold 20 - r2_score_test: 0.95646
> Fold 20 - rmse: 0.00772
> Fold 20 - mae: 0.00643
> Fold 20 - mape: 557.00521
> Fold 20 - smape: 133.82934 -----
----- Average scores for all folds:
> r2_score_train: 0.99208 (+ 0.00408)
> r2_score_test: 0.94318 (+ 0.02434)
> rmse: 0.00892 (+ 0.00162)
> mae: 0.00705 (+ 0.00130)
> mape: 418.74489 (+ 231.34488)
> smape: 134.65805 (+ 0.74999) -----
----- Load Forecasting algorithm has been started
CrossValidation has been started
Predict 20-folds each by 15.0 days
Prediction on decomposed part: mode_4
Offset has been set by 1095.0 days -----
-----

Score per fold - mode_4 -----
----- > Fold 1 - r2_score_train: 0.39584
> Fold 1 - r2_score_test: -0.14409
> Fold 1 - rmse: 0.00515
> Fold 1 - mae: 0.00412
> Fold 1 - mape: 359.93985
> Fold 1 - smape: 147.70902 -----
----- > Fold 2 - r2_score_train: -0.70369
> Fold 2 - r2_score_test: -0.30116
> Fold 2 - rmse: 0.00725
> Fold 2 - mae: 0.00596
> Fold 2 - mape: 371.96541
> Fold 2 - smape: 151.59018 -----
----- > Fold 3 - r2_score_train: 0.79052
> Fold 3 - r2_score_test: 0.09062
> Fold 3 - rmse: 0.00558
> Fold 3 - mae: 0.00428
> Fold 3 - mape: 275.86903
> Fold 3 - smape: 148.17893 -----
----- > Fold 4 - r2_score_train: 0.40666
> Fold 4 - r2_score_test: 0.10010
> Fold 4 - rmse: 0.00611
> Fold 4 - mae: 0.00507
> Fold 4 - mape: 185.03053
> Fold 4 - smape: 171.76373 -----
----- > Fold 5 - r2_score_train: 0.33236
> Fold 5 - r2_score_test: 0.10415
> Fold 5 - rmse: 0.00653
> Fold 5 - mae: 0.00511
> Fold 5 - mape: 581.72627
> Fold 5 - smape: 155.26917 -----
----- > Fold 6 - r2_score_train: 0.41487
> Fold 6 - r2_score_test: 0.05940

```

```

> Fold 6 - rmse: 0.00349
> Fold 6 - mae: 0.00267
> Fold 6 - mape: 266.25597
> Fold 6 - smape: 156.04890 -----
----- > Fold 7 - r2_score_train: 0.23901
> Fold 7 - r2_score_test: -0.01531
> Fold 7 - rmse: 0.00750
> Fold 7 - mae: 0.00615
> Fold 7 - mape: 125.10433 > Fold 7 - smape: 170.15424 -----
----- > Fold 8 - r2_score_train:
0.79215
> Fold 8 - r2_score_test: 0.02656
> Fold 8 - rmse: 0.00770
> Fold 8 - mae: 0.00645
> Fold 8 - mape: 326.72508
> Fold 8 - smape: 146.13197 -----
----- > Fold 9 - r2_score_train: 0.87560
> Fold 9 - r2_score_test: -0.20242
> Fold 9 - rmse: 0.00718
> Fold 9 - mae: 0.00622
> Fold 9 - mape: 479.15618
> Fold 9 - smape: 145.70670 -----
----- > Fold 10 - r2_score_train: 0.75969
> Fold 10 - r2_score_test: 0.12918
> Fold 10 - rmse: 0.00976
> Fold 10 - mae: 0.00749
> Fold 10 - mape: 595.72171
> Fold 10 - smape: 153.50658 -----
----- > Fold 11 - r2_score_train: -0.41735
> Fold 11 - r2_score_test: -0.07810
> Fold 11 - rmse: 0.00906
> Fold 11 - mae: 0.00635 > Fold 11 - mape: 120.37226
> Fold 11 - smape: 170.91562 -----
----- > Fold 12 - r2_score_train: 0.66515
> Fold 12 - r2_score_test: -0.00986
> Fold 12 - rmse: 0.00991
> Fold 12 - mae: 0.00814
> Fold 12 - mape: 176.52077
> Fold 12 - smape: 156.86178 -----
----- > Fold 13 - r2_score_train: 0.00000
> Fold 13 - r2_score_test: -0.00070
> Fold 13 - rmse: 0.01663
> Fold 13 - mae: 0.01355
> Fold 13 - mape: 103.17381
> Fold 13 - smape: 182.98261 -----
----- > Fold 14 - r2_score_train: 0.50823
> Fold 14 - r2_score_test: 0.23386
> Fold 14 - rmse: 0.00679
> Fold 14 - mae: 0.00522
> Fold 14 - mape: 325.57132
> Fold 14 - smape: 149.07138 -----
----- > Fold 15 - r2_score_train: -0.45575
> Fold 15 - r2_score_test: -0.08846
> Fold 15 - rmse: 0.00698 > Fold 15 - mae: 0.00571

```

```

> Fold 15 - mape: 197.76790
> Fold 15 - smape: 177.46437 -----
----- > Fold 16 - r2_score_train: -0.00359
> Fold 16 - r2_score_test: 0.00014
> Fold 16 - rmse: 0.01076
> Fold 16 - mae: 0.00919
> Fold 16 - mape: 109.58857
> Fold 16 - smape: 185.17811 -----
----- > Fold 17 - r2_score_train: 0.88296
> Fold 17 - r2_score_test: -0.10509
> Fold 17 - rmse: 0.01168
> Fold 17 - mae: 0.00898
> Fold 17 - mape: 249.15815
> Fold 17 - smape: 152.62102 -----
----- > Fold 18 - r2_score_train: 0.16891
> Fold 18 - r2_score_test: 0.04656
> Fold 18 - rmse: 0.00733
> Fold 18 - mae: 0.00604
> Fold 18 - mape: 151.59727
> Fold 18 - smape: 163.67611 -----
----- > Fold 19 - r2_score_train: 0.54490
> Fold 19 - r2_score_test: 0.19396 > Fold 19 - rmse: 0.00608
> Fold 19 - mae: 0.00461
> Fold 19 - mape: 180.86965
> Fold 19 - smape: 154.88489 -----
----- > Fold 20 - r2_score_train: 0.00000
> Fold 20 - r2_score_test: -0.00525
> Fold 20 - rmse: 0.00567
> Fold 20 - mae: 0.00470
> Fold 20 - mape: 105.51510
> Fold 20 - smape: 176.36709 -----
----- Average scores for all folds:
> r2_score_train: 0.30982 (+ 0.44839)
> r2_score_test: 0.00170 (+ 0.12692)
> rmse: 0.00786 (+ 0.00280)
> mae: 0.00630 (+ 0.00229)
> mape: 264.38146 (+ 148.12125)
> smape: 160.80412 (+ 12.53885) -----
----- Load Forecasting algorithm has been started
CrossValidation has been started
Predict 20-folds each by 15.0 days
Prediction on decomposed part: mode_5
Offset has been set by 1095.0 days -----
-----
Score per fold - mode_5 -----
----- > Fold 1 - r2_score_train: 0.88794
> Fold 1 - r2_score_test: 0.42531
> Fold 1 - rmse: 0.02708
> Fold 1 - mae: 0.02423
> Fold 1 - mape: 0.64714
> Fold 1 - smape: 0.64883 -----
----- > Fold 2 - r2_score_train: 0.96535
> Fold 2 - r2_score_test: 0.20571
> Fold 2 - rmse: 0.02402

```

```
> Fold 2 - mae: 0.01973
> Fold 2 - mape: 0.47210
> Fold 2 - smape: 0.47079 -----
----- > Fold 3 - r2_score_train: 0.95751
> Fold 3 - r2_score_test: -0.55320
> Fold 3 - rmse: 0.02595
> Fold 3 - mae: 0.02154
> Fold 3 - mape: 0.54958
> Fold 3 - smape: 0.54803 -----
----- > Fold 4 - r2_score_train: 0.99112
> Fold 4 - r2_score_test: -5.78999
> Fold 4 - rmse: 0.02532
> Fold 4 - mae: 0.02216
> Fold 4 - mape: 0.36885
> Fold 4 - smape: 0.36791 -----
----- > Fold 5 - r2_score_train: 0.07481
> Fold 5 - r2_score_test: -0.39953
> Fold 5 - rmse: 0.01716
> Fold 5 - mae: 0.01569
> Fold 5 - mape: 0.25588
> Fold 5 - smape: 0.25613 -----
----- > Fold 6 - r2_score_train: 0.99320
> Fold 6 - r2_score_test: 0.08024
> Fold 6 - rmse: 0.02467
> Fold 6 - mae: 0.01990
> Fold 6 - mape: 0.39719
> Fold 6 - smape: 0.39621 -----
----- > Fold 7 - r2_score_train: 0.97515
> Fold 7 - r2_score_test: -0.49858
> Fold 7 - rmse: 0.02519
> Fold 7 - mae: 0.02124
> Fold 7 - mape: 0.38894
> Fold 7 - smape: 0.38969 -----
----- > Fold 8 - r2_score_train: 0.83731
> Fold 8 - r2_score_test: -0.57206
> Fold 8 - rmse: 0.02789
> Fold 8 - mae: 0.02442
> Fold 8 - mape: 0.46630
> Fold 8 - smape: 0.46479 -----
----- > Fold 9 - r2_score_train: 0.98844
> Fold 9 - r2_score_test: 0.42003
> Fold 9 - rmse: 0.01892
> Fold 9 - mae: 0.01527
> Fold 9 - mape: 0.39115
> Fold 9 - smape: 0.39104 -----
----- > Fold 10 - r2_score_train: 0.96868
> Fold 10 - r2_score_test: 0.24383
> Fold 10 - rmse: 0.02543
> Fold 10 - mae: 0.01912
> Fold 10 - mape: 0.52012
> Fold 10 - smape: 0.52131 -----
----- > Fold 11 - r2_score_train: 0.40814
> Fold 11 - r2_score_test: 0.17722
> Fold 11 - rmse: 0.01607
```

```
> Fold 11 - mae: 0.01307
> Fold 11 - mape: 0.23889
> Fold 11 - smape: 0.23889 -----
----- > Fold 12 - r2_score_train: 0.75076
> Fold 12 - r2_score_test: -0.97350
> Fold 12 - rmse: 0.06137
> Fold 12 - mae: 0.05039
> Fold 12 - mape: 0.83909
> Fold 12 - smape: 0.84430 -----
----- > Fold 13 - r2_score_train: 0.89259
> Fold 13 - r2_score_test: 0.63462
> Fold 13 - rmse: 0.02810
> Fold 13 - mae: 0.02421
> Fold 13 - mape: 0.70318
> Fold 13 - smape: 0.70329 -----
----- > Fold 14 - r2_score_train: 0.99422
> Fold 14 - r2_score_test: 0.75001
> Fold 14 - rmse: 0.01721
> Fold 14 - mae: 0.01290
> Fold 14 - mape: 0.65305
> Fold 14 - smape: 0.65329 -----
----- > Fold 15 - r2_score_train: 0.97693
> Fold 15 - r2_score_test: 0.23226
> Fold 15 - rmse: 0.03325
> Fold 15 - mae: 0.02862
> Fold 15 - mape: 0.64465
> Fold 15 - smape: 0.64632 -----
----- > Fold 16 - r2_score_train: 0.91007
> Fold 16 - r2_score_test: -0.28300
> Fold 16 - rmse: 0.06170
> Fold 16 - mae: 0.05580
> Fold 16 - mape: 0.98820
> Fold 16 - smape: 0.98424 -----
----- > Fold 17 - r2_score_train: 0.98214
> Fold 17 - r2_score_test: 0.50815
> Fold 17 - rmse: 0.04150
> Fold 17 - mae: 0.03199
> Fold 17 - mape: 0.83319
> Fold 17 - smape: 0.83393 -----
----- > Fold 18 - r2_score_train: 0.87835
> Fold 18 - r2_score_test: 0.65260
> Fold 18 - rmse: 0.02333
> Fold 18 - mae: 0.01932
> Fold 18 - mape: 0.63750
> Fold 18 - smape: 0.63790 -----
----- > Fold 19 - r2_score_train: 0.96738
> Fold 19 - r2_score_test: 0.27835
> Fold 19 - rmse: 0.02255
> Fold 19 - mae: 0.01776
> Fold 19 - mape: 0.54551
> Fold 19 - smape: 0.54404 -----
----- > Fold 20 - r2_score_train: 0.99144
> Fold 20 - r2_score_test: -0.13608
> Fold 20 - rmse: 0.01786
```

```

> Fold 20 - mae: 0.01503
> Fold 20 - mape: 0.35512
> Fold 20 - smape: 0.35580 -----
----- Average scores for all folds:
> r2_score_train: 0.86958 (+ 0.22456)
> r2_score_test: -0.22988 (+ 1.35707)
> rmse: 0.02823 (+ 0.01250)
> mae: 0.02362 (+ 0.01094)
> mape: 0.54478 (+ 0.19468)
> smape: 0.54484 (+ 0.19484) -----
----- Join all decomposed y predictions
Inverse Box-Cox transformation
Print and plot the results
OFFSET has been set by 1095.0 days -----
----- Score per fold - kfold_0 -----
----- > Fold 1 -
r2_score_train: 0.00000
> Fold 1 - r2_score_test: 0.75378
> Fold 1 - rmse: 1104.41325
> Fold 1 - mae: 936.30073
> Fold 1 - mape: 5.77490
> Fold 1 - smape: 5.98475 -----
----- > Fold 2 - r2_score_train: 0.00000
> Fold 2 - r2_score_test: 0.65776 > Fold 2 - rmse: 1179.62366
> Fold 2 - mae: 1009.27159
> Fold 2 - mape: 7.33411
> Fold 2 - smape: 6.97710 -----
----- > Fold 3 - r2_score_train: 0.00000
> Fold 3 - r2_score_test: 0.65989
> Fold 3 - rmse: 1071.87987
> Fold 3 - mae: 912.07144
> Fold 3 - mape: 6.36518
> Fold 3 - smape: 6.11161 -----
----- > Fold 4 - r2_score_train: 0.00000
> Fold 4 - r2_score_test: 0.74909
> Fold 4 - rmse: 818.89800
> Fold 4 - mae: 678.61493
> Fold 4 - mape: 5.37249
> Fold 4 - smape: 5.18192 -----
----- > Fold 5 - r2_score_train: 0.00000
> Fold 5 - r2_score_test: 0.82245
> Fold 5 - rmse: 683.85021
> Fold 5 - mae: 557.58646
> Fold 5 - mape: 4.10389
> Fold 5 - smape: 4.16971 -----
----- > Fold 6 - r2_score_train: 0.00000
> Fold 6 - r2_score_test: 0.64916 > Fold 6 - rmse: 950.94838
> Fold 6 - mae: 763.57121
> Fold 6 - mape: 6.14827
> Fold 6 - smape: 5.90651 -----
----- > Fold 7 - r2_score_train: 0.00000
> Fold 7 - r2_score_test: 0.58236
> Fold 7 - rmse: 1050.59945
> Fold 7 - mae: 852.25273

```

```
> Fold 7 - mape: 6.41032
> Fold 7 - smape: 6.65392 -----
----- > Fold 8 - r2_score_train: 0.00000
> Fold 8 - r2_score_test: 0.71059
> Fold 8 - rmse: 844.87829
> Fold 8 - mae: 701.94514
> Fold 8 - mape: 6.21750
> Fold 8 - smape: 5.94900 -----
----- > Fold 9 - r2_score_train: 0.00000
> Fold 9 - r2_score_test: 0.81065
> Fold 9 - rmse: 814.99725
> Fold 9 - mae: 609.58519
> Fold 9 - mape: 5.05193
> Fold 9 - smape: 5.07456 -----
----- > Fold 10 - r2_score_train: 0.00000
> Fold 10 - r2_score_test: 0.81981 > Fold 10 - rmse: 937.23545
> Fold 10 - mae: 672.15091
> Fold 10 - mape: 5.07832
> Fold 10 - smape: 5.22468 -----
----- > Fold 11 - r2_score_train: 0.00000
> Fold 11 - r2_score_test: 0.85259
> Fold 11 - rmse: 766.03113
> Fold 11 - mae: 579.25996
> Fold 11 - mape: 4.70730
> Fold 11 - smape: 4.67706 -----
----- > Fold 12 - r2_score_train: 0.00000
> Fold 12 - r2_score_test: 0.34026
> Fold 12 - rmse: 2466.74275
> Fold 12 - mae: 2020.10000
> Fold 12 - mape: 12.88573
> Fold 12 - smape: 14.03886 -----
----- > Fold 13 - r2_score_train: 0.00000
> Fold 13 - r2_score_test: 0.82994
> Fold 13 - rmse: 1508.34607
> Fold 13 - mae: 1226.60201
> Fold 13 - mape: 7.60477
> Fold 13 - smape: 7.57386 -----
----- > Fold 14 - r2_score_train: 0.00000 > Fold 14 -
r2_score_test: 0.92838
> Fold 14 - rmse: 818.98857
> Fold 14 - mae: 646.29743
> Fold 14 - mape: 3.95938
> Fold 14 - smape: 3.97209 -----
----- > Fold 15 - r2_score_train: 0.00000
> Fold 15 - r2_score_test: 0.80444
> Fold 15 - rmse: 1568.75158
> Fold 15 - mae: 1252.26912
> Fold 15 - mape: 6.83284
> Fold 15 - smape: 7.04545 -----
----- > Fold 16 - r2_score_train: 0.00000
> Fold 16 - r2_score_test: 0.60355
> Fold 16 - rmse: 2327.85846
> Fold 16 - mae: 2065.03161
> Fold 16 - mape: 14.10832
```



```

> Fold 16 - smape: 13.08516 -----
----- > Fold 17 - r2_score_train: 0.00000
> Fold 17 - r2_score_test: 0.80891
> Fold 17 - rmse: 1537.31747
> Fold 17 - mae: 1179.31598
> Fold 17 - mape: 7.71384
> Fold 17 - smape: 7.82624 -----
----- > Fold 18 - r2_score_train: 0.00000
> Fold 18 - r2_score_test: 0.81223
> Fold 18 - rmse: 1013.08722
> Fold 18 - mae: 804.05011
> Fold 18 - mape: 6.18151
> Fold 18 - smape: 6.31801 -----
----- > Fold 19 - r2_score_train: 0.00000
> Fold 19 - r2_score_test: 0.86961
> Fold 19 - rmse: 725.99699
> Fold 19 - mae: 571.97519
> Fold 19 - mape: 4.67112
> Fold 19 - smape: 4.52679 -----
----- > Fold 20 - r2_score_train: 0.00000
> Fold 20 - r2_score_test: 0.87698
> Fold 20 - rmse: 590.22803
> Fold 20 - mae: 445.35974
> Fold 20 - mape: 3.51843
> Fold 20 - smape: 3.61407 -----
-----

```

Average scores for all folds:

```

> r2_score_train: 0.00000 (+ 0.00000)
> r2_score_test: 0.74712 (+ 0.13208)
> rmse: 1139.03360 (+ 498.87297)
> mae: 924.18057 (+ 434.49905)
> mape: 6.50201 (+ 2.60821)
> smape: 6.49557 (+ 2.62227)
-----

```

--- 546.946 seconds --- the end of the file.