

扇形圖與時間序列模型

吳金擇
農委會統計室

2022 年 3 月 4 日

1 安裝套件

```
[1]: # pip install prophet
     # pip install pmdarima

[2]: import pandas as pd
     import numpy as np
     import matplotlib.pyplot as plt
     from statsmodels.tsa.stattools import adfuller
     from statsmodels.graphics.tsaplots import plot_acf, plot_pacf
     from statsmodels.tsa.seasonal import seasonal_decompose
     from statsmodels.tsa.statespace.sarimax import SARIMAX
     import pmdarima as pm
     from prophet import Prophet
```

2 載入資料

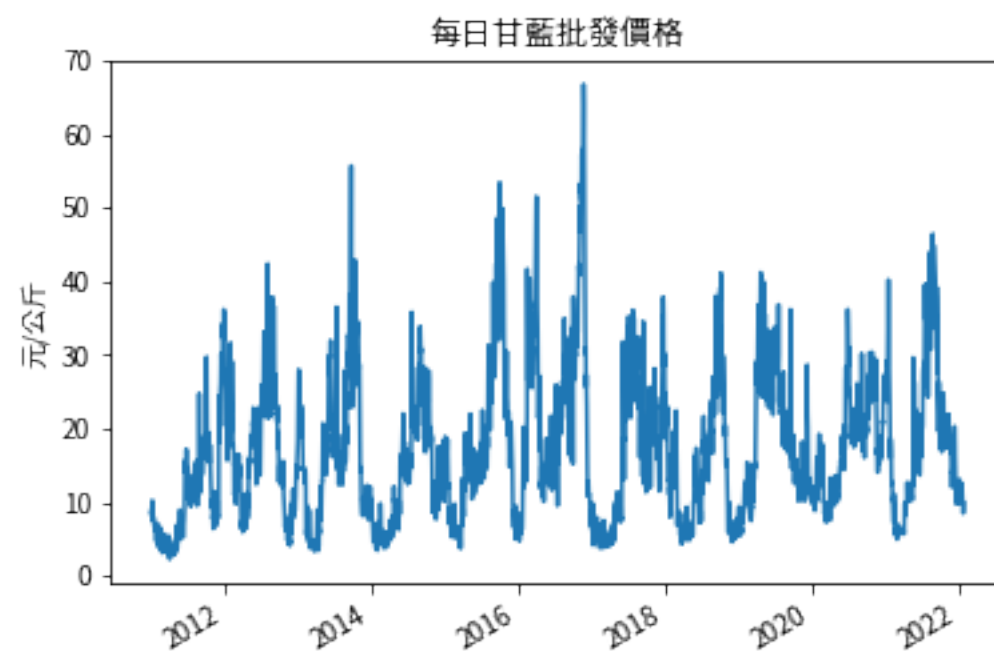
```
[3]: df_c = pd.read_excel('cabbage.xlsx', index_col='date', parse_dates=True)
     df_m = pd.read_csv('mvrs.csv', index_col='date', parse_dates=True)
     cols = ['ObsTime', 'Temperature', 'Precp']
     df_w = pd.read_csv('weather.csv', usecols=cols, index_col='ObsTime', parse_dates=True)
     df_w.index.name = 'date'
```

3 檢視資料

3.1 甘藍

```
[4]: display(df_c.head())
     df_c.price.plot()
     plt.title('每日甘藍批發價格')
     plt.ylabel('元/公斤')
     plt.xlabel('')
     plt.show()
```

	price	quantity
date		
2011-01-01	8.645042	297507
2011-01-02	8.257309	272084
2011-01-04	9.171932	235652
2011-01-05	9.839765	203173
2011-01-06	10.080478	194846

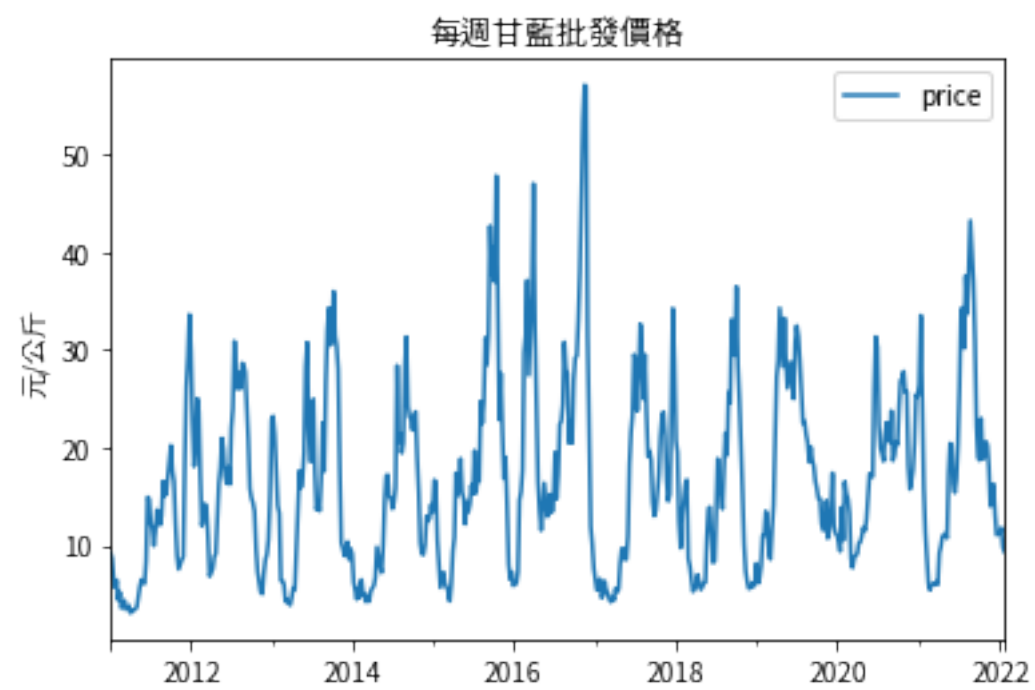


```
[5]: df_c['pq'] = df_c.price * df_c.quantity
df_c = df_c.resample('W-Fri', label='right').sum()
df_c.price = df_c.pq / df_c.quantity
df_c = df_c.drop(columns=['quantity', 'pq'])
```

```
[6]: display(df_c.head())
display(df_c.tail())
df_c.plot()
plt.title('每週甘藍批發價格')
plt.ylabel('元/公斤')
plt.xlabel('')
plt.show()
```

	price
date	
2011-01-07	9.229535
2011-01-14	8.637490
2011-01-21	6.727316
2011-01-28	5.659670
2011-02-04	6.425445

	price
date	
2021-12-31	11.118384
2022-01-07	11.310858
2022-01-14	11.804070
2022-01-21	9.820779
2022-01-28	9.356194



3.2 甘藍育苗

```
[8]: df_m.head() # 千株
```

```
[8]:      LA_num
date
2011-01-05  6020.64
2011-01-15  5809.97
2011-01-25  6209.84
2011-02-05  4715.74
2011-02-15  4997.61
```

```
[9]: df_m = df_m.resample('W-Fri', label='right').nearest()
df_m.head()
```

```
[9]:      LA_num
date
2011-01-07  6020.64
2011-01-14  5809.97
2011-01-21  6209.84
2011-01-28  6209.84
2011-02-04  4715.74
```

```
[10]: df_m = df_m.shift(9)
display(df_m.head())
df_m.tail()
```

```
      LA_num
date
2011-01-07   NaN
2011-01-14   NaN
2011-01-21   NaN
2011-01-28   NaN
2011-02-04   NaN
```

```
[10]:      LA_num
date
2021-12-03  6514.52
2021-12-10  6514.52
2021-12-17  6806.48
2021-12-24  7487.16
2021-12-31  7487.16
```

3.3 天氣

```
[11]: df_w.head() # 攝氏、毫米
```

```
[11]:
```

	Temperature	Precp
date		
2011-01-01	11.3	0.0
2011-01-02	14.1	0.0
2011-01-03	13.5	3.0
2011-01-04	13.1	0.1
2011-01-05	16.8	1.0

```
[12]: df_w = df_w.resample('W-Fri', label='right').mean()  
display(df_w.head())  
df_w.tail()
```

	Temperature	Precp
date		
2011-01-07	13.428571	0.714286
2011-01-14	13.442857	7.614286
2011-01-21	14.014286	1.000000
2011-01-28	15.071429	0.385714
2011-02-04	14.071429	0.985714

```
[12]:
```

	Temperature	Precp
date		
2021-12-03	19.185714	1.857143
2021-12-10	19.514286	2.785714
2021-12-17	20.514286	0.785714
2021-12-24	18.300000	3.428571
2021-12-31	15.700000	0.714286

3.4 合併

```
[13]: df = pd.concat([df_c, df_m, df_w], axis=1)  
df = df['2011-03-11':'2021']  
dfall = df.copy()  
display(df.head())  
df.tail()
```

	price	LA_num	Temperature	Precp
date				
2011-03-11	4.351267	6020.64	15.585714	8.000000
2011-03-18	3.421378	5809.97	17.071429	0.542857
2011-03-25	3.442451	6209.84	17.428571	0.128571
2011-04-01	3.818407	6209.84	16.357143	8.342857
2011-04-08	3.057363	4715.74	19.542857	0.428571

```
[13]:
```

	price	LA_num	Temperature	Precp
date				
2021-12-03	14.733079	6514.52	19.185714	1.857143
2021-12-10	16.248890	6514.52	19.514286	2.785714
2021-12-17	13.145006	6806.48	20.514286	0.785714
2021-12-24	11.053453	7487.16	18.300000	3.428571
2021-12-31	11.118384	7487.16	15.700000	0.714286

```
[14]: df['ln_price'] = np.log(df.price)
```

```
[15]: print(df.isna().sum())
```

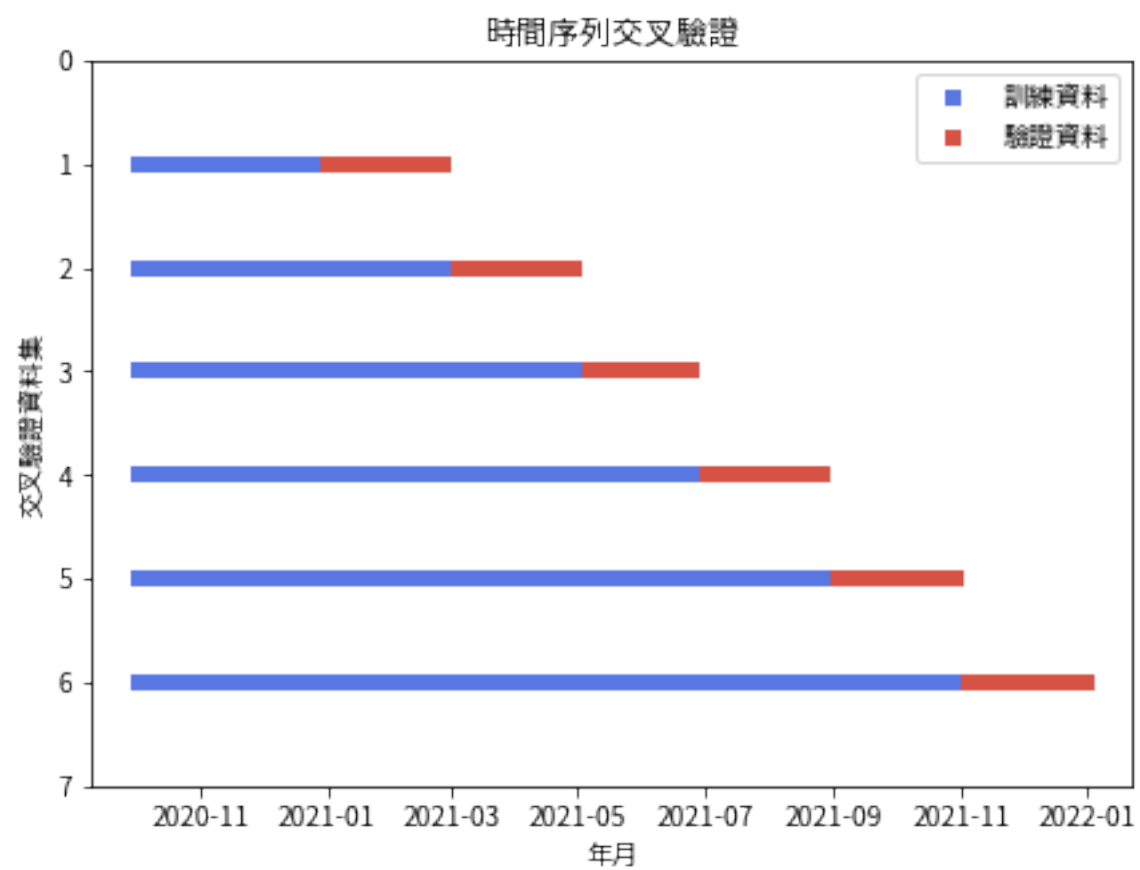
```
price      0
LA_num     0
Temperature 0
Precp      0
ln_price   0
dtype: int64
```

4 切割資料

```
[16]: tr_splits = ['2020-12', '2021-02', '2021-04',
                  '2021-06', '2021-08', '2021-10', '2021-12']
va_splits = ['2021-01', '2021-03', '2021-05',
             '2021-07', '2021-09', '2021-11']
trs, vas = [], []

for i in range(6):
    trs.append(df[:tr_splits[i]])
    vas.append(df[va_splits[i]:tr_splits[i+1]])

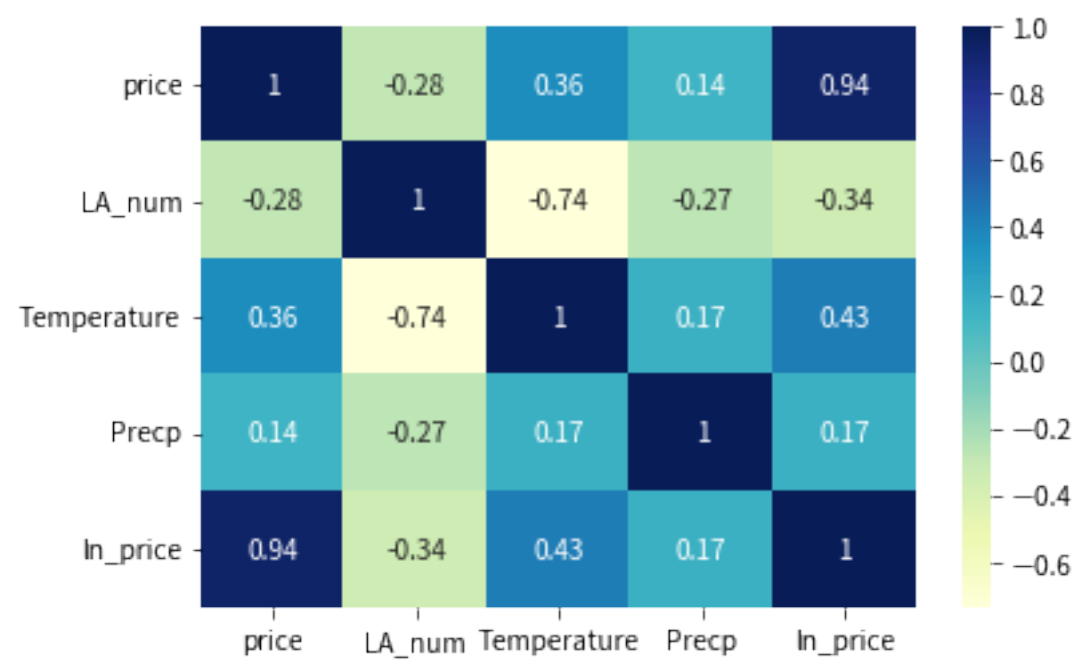
[17]: fig, ax = plt.subplots(figsize=(7, 5))
for ii, (r, v) in enumerate(zip(trs, vas), 1):
    l1 = ax.scatter(r['2020-10':].index, [ii]*len(r['2020-10':]),
                    c=plt.cm.coolwarm(.1)], marker='_', lw=6)
    l2 = ax.scatter(v.index, [ii]*len(v),
                    c=plt.cm.coolwarm(.9)], marker='_', lw=6)
ax.set(title='時間序列交叉驗證', ylim=[7, 0],
        xlabel='年月', ylabel='交叉驗證資料集',)
ax.legend([l1, l2], ['訓練資料', '驗證資料'])
```



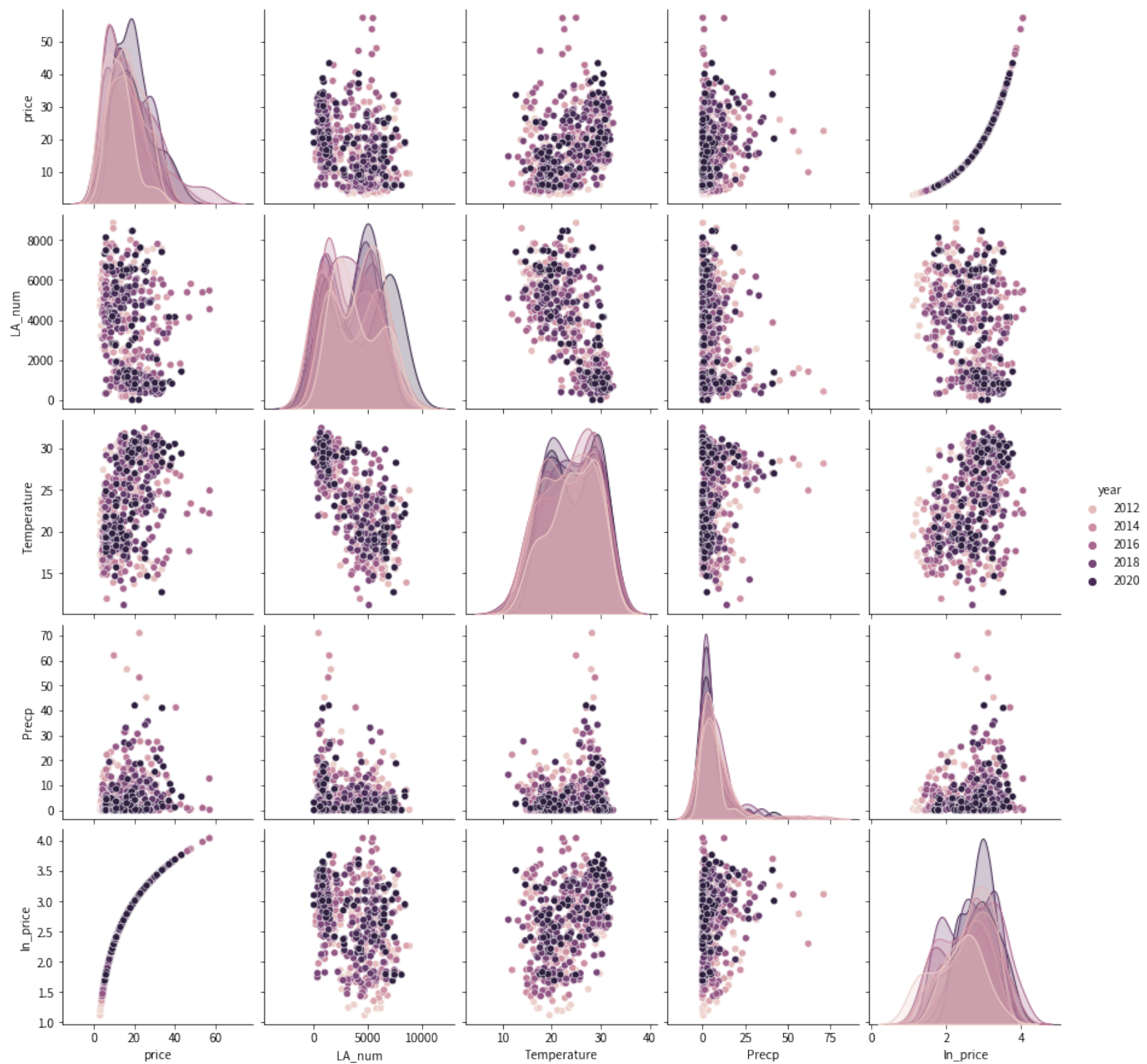
5 資料分析

5.1 Visualization

```
[18]: import seaborn as sns
sns.heatmap(df.corr(), annot=True, cmap='YlGnBu')
plt.show()
```

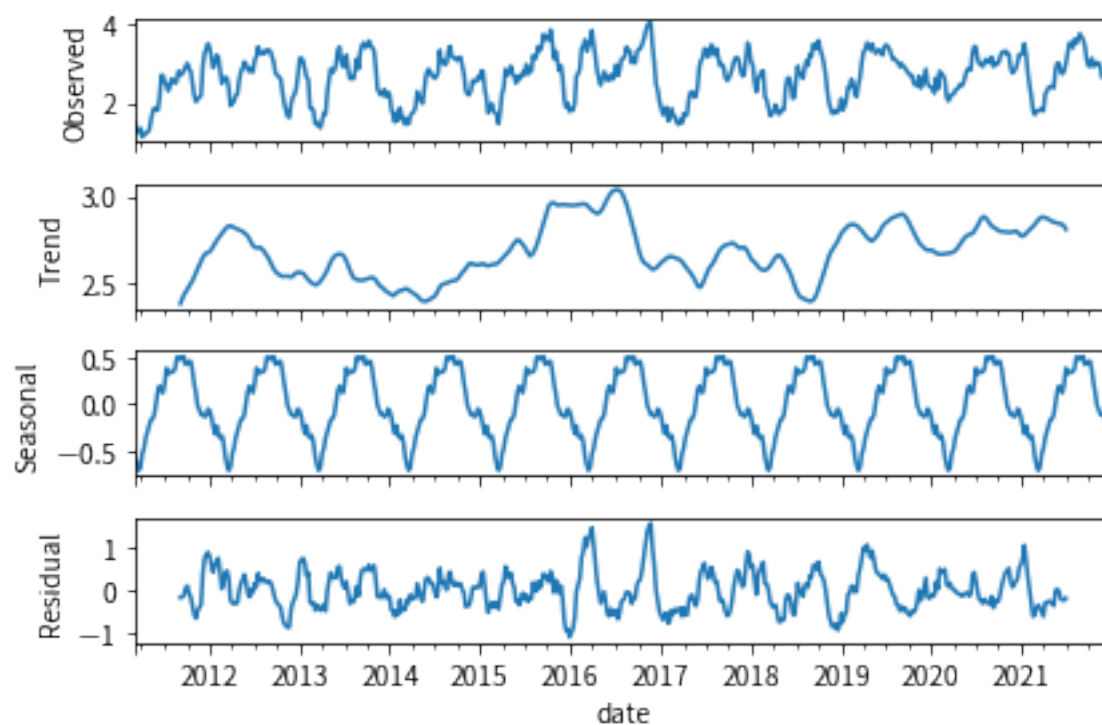


```
[19]: df['year'] = df.index.year
sns.pairplot(df, hue='year')
plt.show()
```

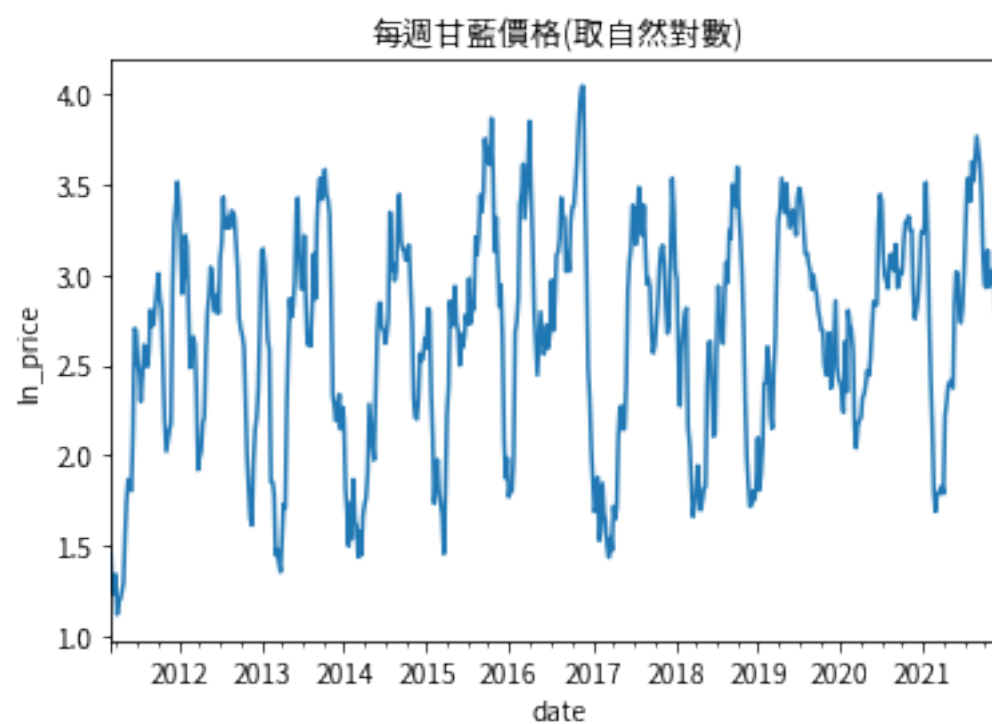


5.2 Decomposition

```
[20]: decomp_results = seasonal_decompose(df.ln_price)
decomp_results.plot()
plt.show()
```



```
[21]: df.ln_price.plot()
plt.title('每週甘藍價格 (取自然對數)')
plt.ylabel('ln_price')
plt.show()
```



5.3 ADF TEST

```
[22]: # print(adfuller(df.price))
print(adfuller(df.ln_price))
```

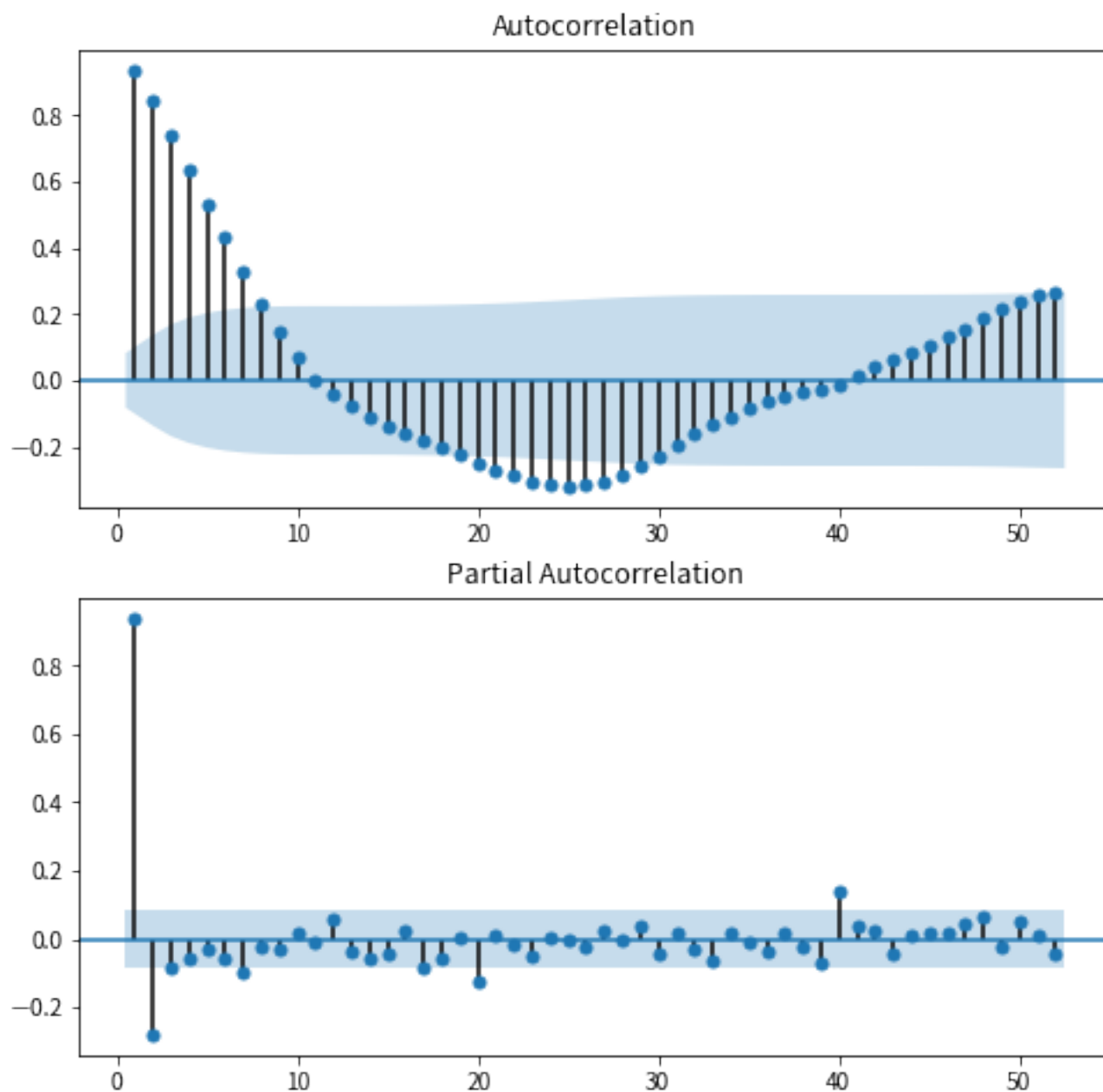
```
(-6.86993697048007, 1.524778106779821e-09, 6, 558, {'1%': -3.4421235439968862,
'5%': -2.866733577794069, '10%': -2.569536010842615}, -218.19823520770672)
```

5.4 ACF 與 PACF

```
[23]: # Create figure
fig, (ax1, ax2) = plt.subplots(2,1, figsize=(8,8))

# Make ACF plot
plot_acf(df.ln_price, lags=52, zero=False, ax=ax1)

# Make PACF plot
plot_pacf(df.ln_price, lags=52, zero=False, ax=ax2, method='ywmm')
plt.show()
```



6 模型

6.1 SARIMAX

$SARIMAX(p, d, q) \times (P, D, Q)$: Seasonal + ARIMA + Exogenous

$AR(p) : Y_t = \beta_0 + \beta_1 Y_{t-1} + \beta_2 Y_{t-2} + \dots + \beta_p Y_{t-p} + u_t$

$MR(q) : Y_t = \theta_0 + \theta_1 u_{t-1} + \theta_2 u_{t-2} + \dots + \theta_q u_{t-q} + u_t$

$ARIMR(p, d, q) : (1 - \sum_{i=1}^p \beta_i L^i)(1 - L)^d Y_t = (1 - \sum_{i=1}^q \theta_i L^i) u_t$, where L stands for Lag operator.

```
[24]: %%capture
results = []
#for tr in trs:
    #result = pm.auto_arima(tr.ln_price, X=tr[['LA_num', 'Temperature', 'Precp']], seasonal=True, D=1, m=52)
    ##WEEK: SARIMAX(3, 0, 0)x(2, 1, 0, 52)      ##MONTH: SARIMAX(2, 0, 0)x(2, 1, 0, 12)
for tr in trs:
    model = SARIMAX(tr.ln_price, exog=tr[['LA_num', 'Temperature', 'Precp']],
                    order=(3, 0, 0), seasonal_order=(2, 1, 0, 52))
    result = model.fit()
```



```
results.append(result)
```

```
[25]: print(results[-1].summary())
```

Statespace Model Results

```
=====
Dep. Variable:          ln_price    No. Observations:      556
Model:                SARIMAX(3, 0, 0)x(2, 1, 0, 52)    Log Likelihood      -15.036
Date:                  Fri,  4 Mar 2022    AIC                48.073
Time:                  01:37:33    BIC                86.076
Sample:                03-11-2011    HQIC               62.980
                    - 10-29-2021
=====
```

Covariance Type: opg

```
=====
              coef    std err          z      P>|z|      [0.025      0.975]
-----
LA_num        -9.42e-06    2.07e-05     -0.456     0.648    -4.99e-05     3.11e-05
Temperature    -0.0342      0.007     -4.897     0.000     -0.048     -0.020
Precp          -0.0003      0.002     -0.186     0.852     -0.003      0.003
ar.L1           1.0221      0.078     13.065     0.000      0.869      1.175
ar.L2          -0.0544      0.120     -0.454     0.649     -0.289      0.180
ar.L3          -0.1000      0.081     -1.238     0.216     -0.258      0.058
ar.S.L52       -0.6503      0.077     -8.436     0.000     -0.801     -0.499
ar.S.L104      -0.4360      0.074     -5.907     0.000     -0.581     -0.291
sigma2         0.0885      0.009      9.850     0.000      0.071      0.106
=====
```

```
Ljung-Box (Q):                47.67    Jarque-Bera (JB):                3.78
Prob(Q):                      0.19    Prob(JB):                      0.15
Heteroskedasticity (H):        0.80    Skew:                          0.21
Prob(H) (two-sided):          0.16    Kurtosis:                      2.94
=====
```

Warnings:

```
[1] Covariance matrix calculated using the outer product of gradients (complex-
step).
```

6.1.1 訓練資料

```
[26]: def sarimax_forecast(tr, va=pd.DataFrame(), exo=['LA_num', 'Temperature', 'Precp'], ci=0.68):
    """
    Args:
        tr: Training Set
        va: Validation Set
        exo: Exog. List
        ci: Confidence Interval
    Returns:
        fcst: Forecast Dataframe
    """
    # model = SARIMAX(tr.ln_price, exog=tr[exo],
    #                  order=(3,0,0), seasonal_order=(2, 1, 0, 52))
    # result = model.fit()
    result = results[-1]

    preiods = len(va)
    if preiods == 0:
        predicted = result.get_prediction()
    else:
        predicted = result.get_forecast(steps=preiods, exog=va[exo])

    mean = pd.DataFrame({'predicted_mean':predicted.predicted_mean})
    conf = predicted.conf_int(alpha=1-ci) # 68%
```

```
fcst = pd.concat([mean, conf], axis=1)
return fcst
```

```
[27]: def connectpoint(tr):
    """
    Args:
        tr: Training Set
    Returns:
        lastp: Price of last date
        lastci: Price lower & upper Bound of last date
    """
    lastp = tr.price[-1:]
    lastci = tr[['price', 'price']][-1:]
    lastci.columns = ['lower price', 'upper price']
    lastci.index.name = 'ds'
    return lastp, lastci
```

```
[28]: def fanchart(tr, va, fcst30, fcst60, start='2020'):
    """
    Args:
        tr: Training Set
        va: Validation Set
        fcst30: DataFrame of 30% CI
        fcst60: DataFrame of 60% CI
        start: Start Time
    Returns:
        plt.show()
    """
    lastp, lastci = connectpoint(tr)

    yhat = fcst30.iloc[:, 0]

    point_est = np.exp(yhat)
    point_est = point_est.append(lastp).sort_index()

    fig, ax = plt.subplots()
    tr[start:].price.plot(ax=ax, legend=False)
    va.price.append(lastp).sort_index().plot(color='C0')

    point_est.plot()
    plt.axvspan(point_est.index.min(), point_est.index.max(), color='grey', alpha=0.3)

    conf30 = fcst30.iloc[:, 1:]
    conf60 = fcst60.iloc[:, 1:]
    confs = [conf30, conf60]

    for i, conf in enumerate(confs):
        conf = np.exp(conf)
        conf.columns = ['lower price', 'upper price']
        conf = conf.append(lastci).sort_index()
        plt.fill_between(conf.index, conf['lower price'], conf['upper price'],
                        color='xkcd:tomato red', alpha=(1-i/2.5), facecolor='black')

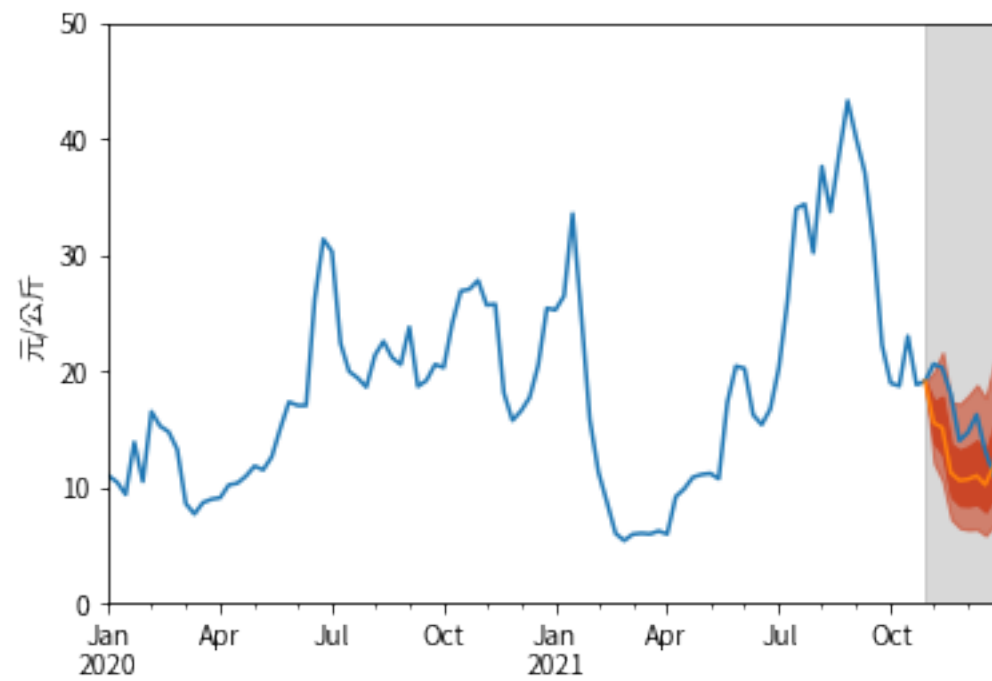
    ax.set_xlabel('')
    ax.set_ylabel('元/公斤')
    ax.set_ylim(0, 50)
    return plt.show()
```

```
[1]: # sarimax_forecast(tr[-1])
```

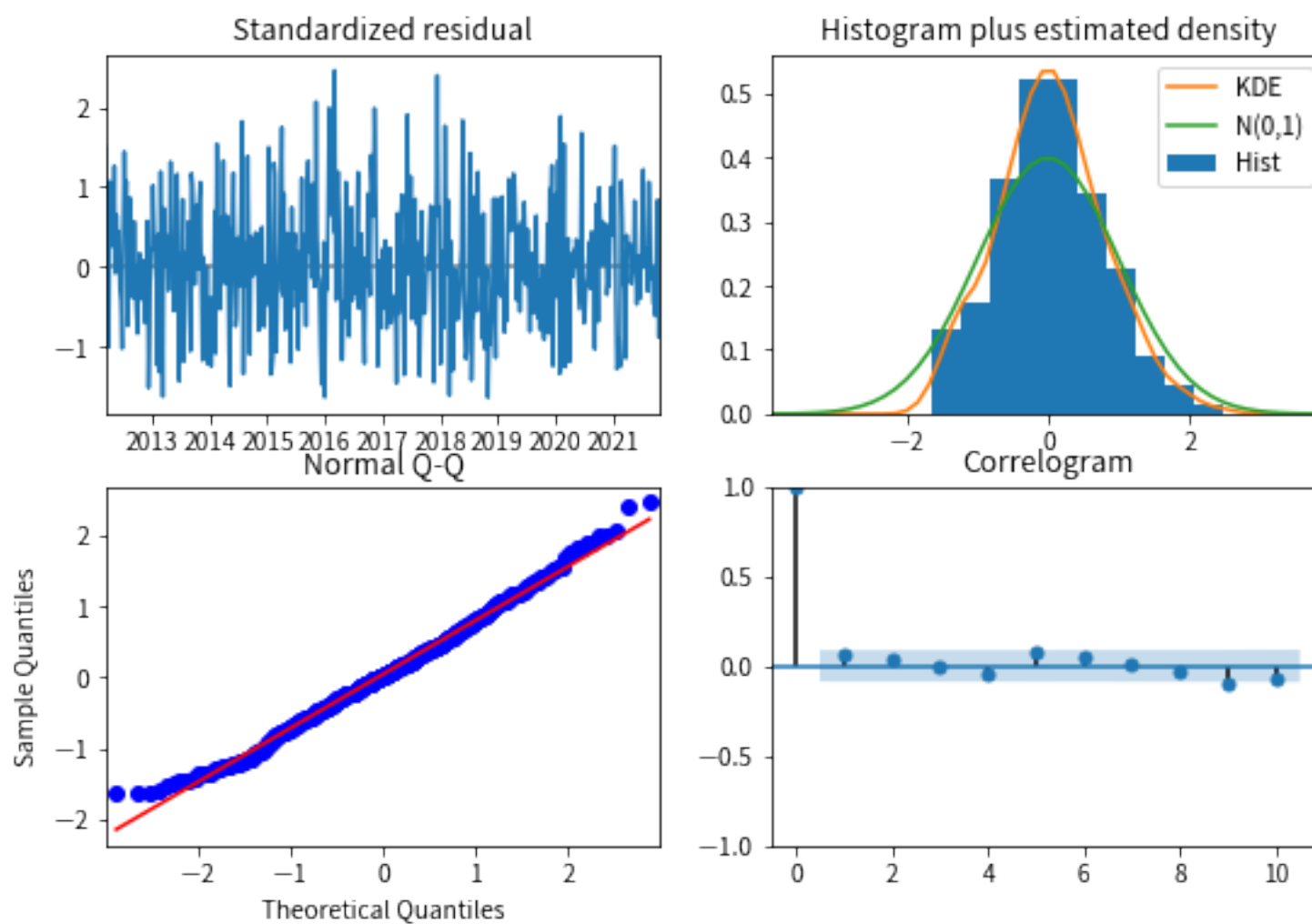
6.1.2 驗證資料

```
[29]: fcst30 = sarimax_forecast(tr=trs[-1], va=vas[-1], ci=0.3)
fcst60 = sarimax_forecast(tr=trs[-1], va=vas[-1], ci=0.6)

fanchart(trs[-1], vas[-1], fcst30, fcst60)
```



```
[30]: results[-1].plot_diagnostics(figsize=(9,6))
plt.show()
```



6.2 fbporphet

$$y(t) = g(t) + s(t) + h(t) + e(t)$$

$g(t)$: trend models non-periodic changes.

$s(t)$: seasonality presents periodic changes.

$h(t)$: effects of holidays with irregular schedules.

$e(t)$: covers idiosyncratic changes not accommodated by the model.

6.2.1 設定資料

```
[31]: def setdata(df):  
      """  
      Args:  
          df: Source DataFrame  
      Returns:  
          df: Result DataFrame  
      """  
      df = df.reset_index()  
      df.columns = ['ds', 'price', 'LA_num', 'Temperature', 'Precp', 'ln_price']  
      df['y'] = df.ln_price  
      return df
```

```
[32]: trps, vaps = [], []  
      for tr, va in zip(trs, vas):  
          trps.append(setdata(tr))  
          vaps.append(setdata(va))
```

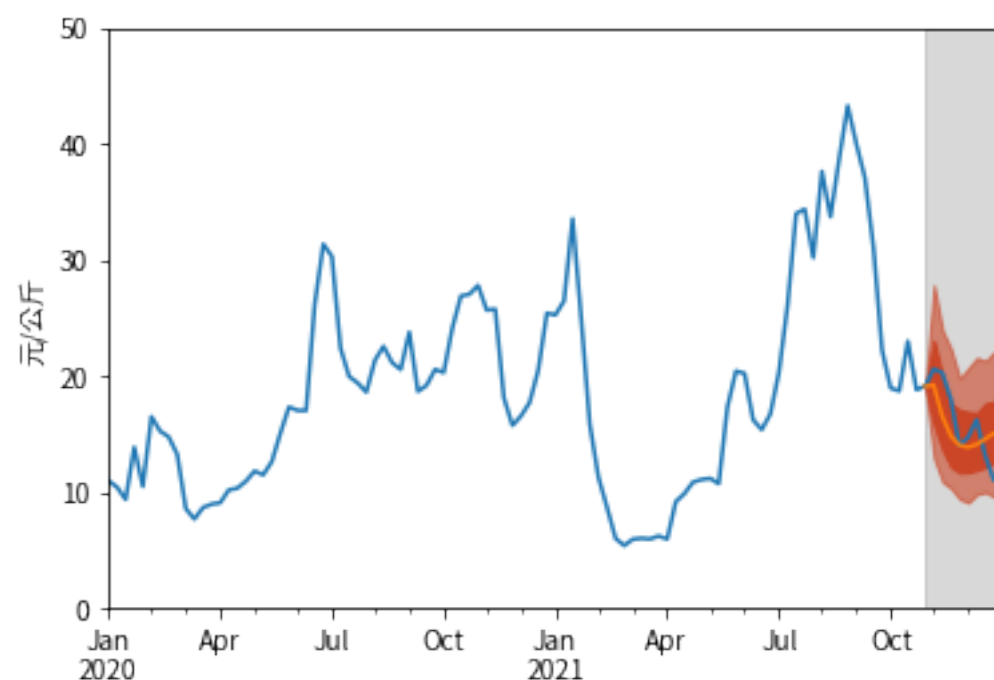
6.2.2 訓練資料

```
[33]: def prophet_forecast(tr, va=pd.DataFrame(), exo=['LA_num', 'Temperature', 'Precp'], ci=0.68):  
      """  
      Args:  
          tr: Training Set  
          va: Validation Set  
          exo: Exog. List  
          ci: Confidence Interval  
      Returns:  
          fcst: Forecast Dataframe  
      """  
      m = Prophet(seasonality_mode='multiplicative', interval_width=ci,  
                  yearly_seasonality=True, weekly_seasonality=False, daily_seasonality=False)  
      for x in exo:  
          m.add_regressor(x)  
      cols = ['ds', 'y'] + exo  
      m.fit(tr[cols])  
  
      preiods = len(va)  
      if preiods == 0:  
          predict = m.make_future_dataframe(periods=preiods, freq='W-Fri', include_history=True)  
          for x in exo:  
              predict[x] = tr[[x]].reset_index(drop=True)  
      else:  
          predict = m.make_future_dataframe(periods=preiods, freq='W-Fri', include_history=False)  
          for x in exo:  
              predict[x] = va[[x]].reset_index(drop=True)  
      fcst = m.predict(predict)  
      fcst = fcst.set_index(fcst.ds, drop=True)  
      return fcst[['yhat', 'yhat_lower', 'yhat_upper']]
```

```
[ ]: # prophet_forecast(trps[-1])
```

6.2.3 驗證資料 - 無外生變數

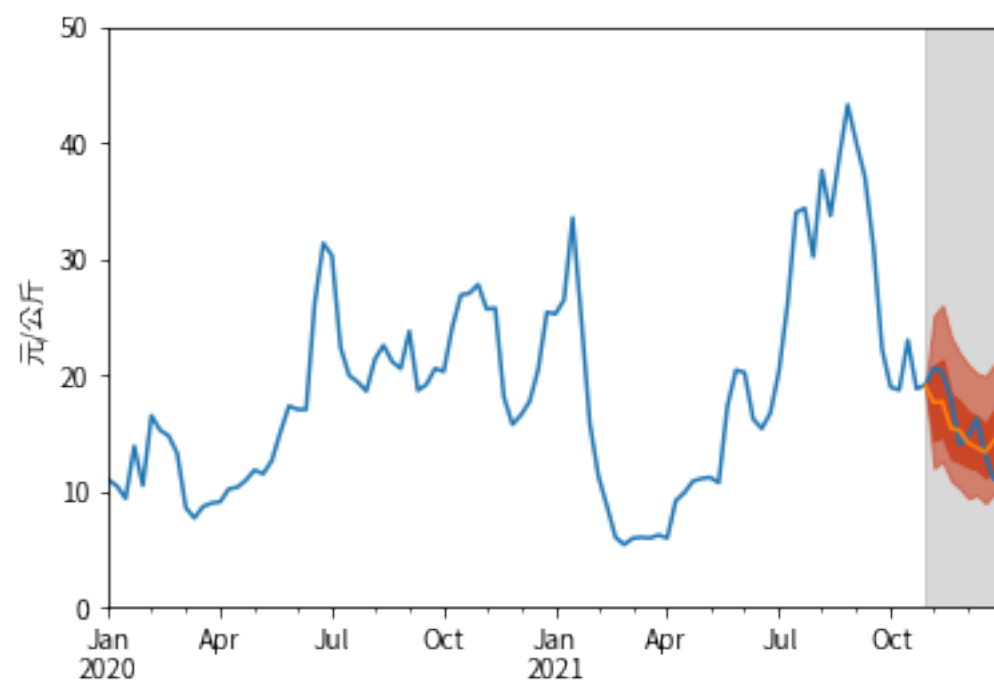
```
[34]: fcst30 = prophet_forecast(tr=trps[-1], va=vaps[-1], exo=[], ci=0.3)  
      fcst60 = prophet_forecast(tr=trps[-1], va=vaps[-1], exo=[], ci=0.6)  
  
      fanchart(trs[-1], vas[-1], fcst30, fcst60)
```



6.2.4 驗證資料

```
[35]: fcst30 = prophet_forecast(tr=trps[-1], va=vaps[-1], ci=0.3)
fcst60 = prophet_forecast(tr=trps[-1], va=vaps[-1], ci=0.6)

fanchart(trs[-1], vas[-1], fcst30, fcst60)
```



7 評估

7.1 準備評估資料

7.1.1 訓練資料

```
[36]: dfins = pd.DataFrame({'y_real': trs[-1].price,
                           'y_sarimax': np.exp(results[-1].get_prediction().predicted_mean),
                           'y_prophet': np.exp(prophet_forecast(trps[-1]).yhat)})

dfins.tail()
```

```
[36]:      y_real  y_sarimax  y_prophet
2021-10-01  18.968285  22.790067  33.187853
2021-10-08  18.718567  16.033195  24.749402
2021-10-15  23.008165  17.930942  21.109855
2021-10-22  18.830983  24.478487  21.356169
2021-10-29  19.119969  16.749888  19.594124
```

7.1.2 驗證資料

```
[37]: dfoos = pd.DataFrame({'y_real': vas[-1].price,
                        'y_sarimax': np.exp(sarimax_forecast(tr=trs[-1], va=vas[-1], ci=0.3).predicted_mean),
                        'y_prophet': np.exp(prophet_forecast(tr=trps[-1], va=vaps[-1]).yhat)})
dfoos.head()
```

```
[37]:
```

	y_real	y_sarimax	y_prophet
2021-11-05	20.615359	15.554690	17.644919
2021-11-12	20.288235	15.138622	17.752219
2021-11-19	18.010898	11.244562	15.407024
2021-11-26	14.008714	10.591525	15.251011
2021-12-03	14.733079	10.686173	14.177256

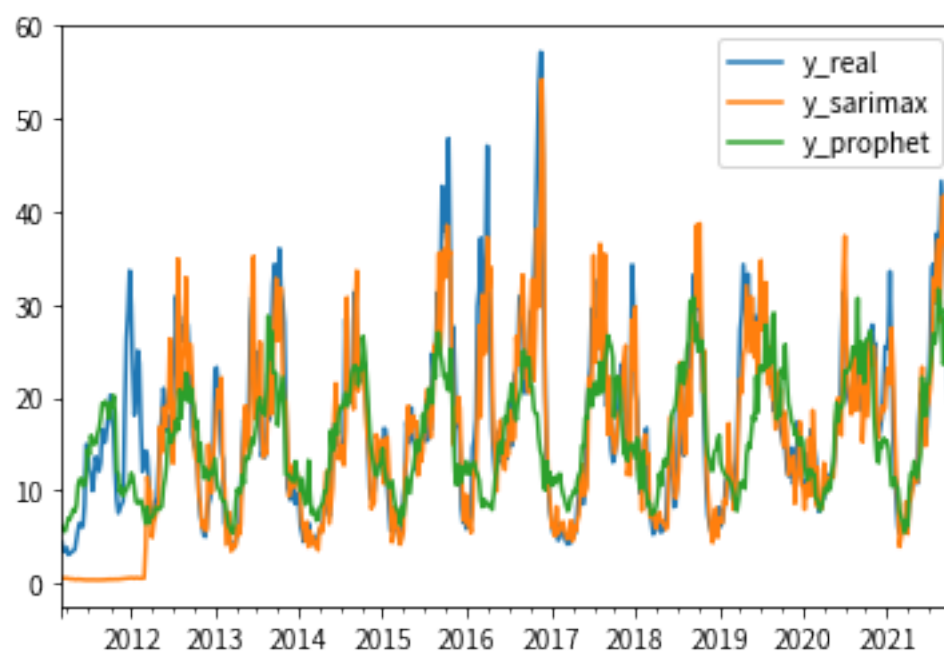
7.2 評估標準

```
[38]: from sklearn.metrics import mean_squared_error, mean_absolute_error, mean_absolute_percentage_error
```

- $MSE(Y, \hat{Y}) = \frac{1}{T} \sum_{t=1}^T (Y_t - \hat{Y}_t)^2$
- $MAE(Y, \hat{Y}) = \frac{1}{T} \sum_{t=1}^T |Y_t - \hat{Y}_t|$
- $MAPE(Y, \hat{Y}) = \frac{1}{T} \sum_{t=1}^T \frac{|Y_t - \hat{Y}_t|}{\max(u_t, |Y_t|)}$

7.3 訓練資料

```
[39]: dfins.plot()
plt.show()
```



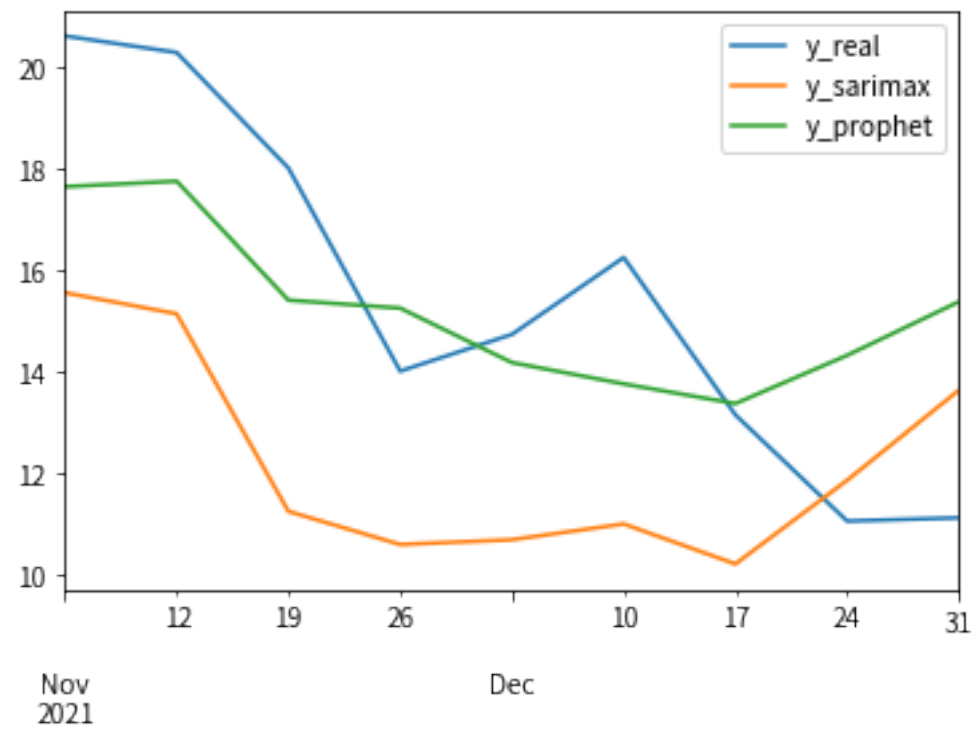
```
[40]: mse = [mean_squared_error(dfins.y_real, dfins.y_sarimax),
          mean_squared_error(dfins.y_real, dfins.y_prophet)]
mae = [mean_absolute_error(dfins.y_real, dfins.y_sarimax),
       mean_absolute_error(dfins.y_real, dfins.y_prophet)]
mape = [mean_absolute_percentage_error(dfins.y_real, dfins.y_sarimax),
        mean_absolute_percentage_error(dfins.y_real, dfins.y_prophet)]
dfv_ins = pd.DataFrame({'MSE': mse,
                        'MAE': mae,
                        'MAPE': mape}, index=['SARIMAX', 'prophet'])
dfv_ins
```

```
[40]:
```

	MSE	MAE	MAPE
SARIMAX	38.315079	4.026199	0.256260
prophet	63.482737	5.554545	0.366049

7.4 驗證資料

```
[41]: dfoos.plot()
plt.show()
```



```
[42]: mse = [mean_squared_error(dfoos.y_real, dfoos.y_sarimax),
             mean_squared_error(dfoos.y_real, dfoos.y_prophet)]
rmse = [np.sqrt(mean_squared_error(dfoos.y_real, dfoos.y_sarimax)),
        np.sqrt(mean_squared_error(dfoos.y_real, dfoos.y_prophet))]
mae = [mean_absolute_error(dfoos.y_real, dfoos.y_sarimax),
       mean_absolute_error(dfoos.y_real, dfoos.y_prophet)]
mape = [mean_absolute_percentage_error(dfoos.y_real, dfoos.y_sarimax),
        mean_absolute_percentage_error(dfoos.y_real, dfoos.y_prophet)]
dfv_oos = pd.DataFrame({'MSE': mse,
                        'RMSE': rmse,
                        'MAE': mae,
                        'MAPE': mape}, index=['SARIMAX', 'prophet'])

dfv_oos
```

```
[42]:
```

	MSE	RMSE	MAE	MAPE
SARIMAX	18.794983	4.335318	3.994496	0.248816
prophet	6.550445	2.559384	2.238885	0.154340

```
[43]: # log(Price)
mse = [mean_squared_error(np.log(dfoos.y_real), np.log(dfoos.y_sarimax)),
       mean_squared_error(np.log(dfoos.y_real), np.log(dfoos.y_prophet))]
rmse = [np.sqrt(mean_squared_error(np.log(dfoos.y_real), np.log(dfoos.y_sarimax))),
        np.sqrt(mean_squared_error(np.log(dfoos.y_real), np.log(dfoos.y_prophet)))]
mae = [mean_absolute_error(np.log(dfoos.y_real), np.log(dfoos.y_sarimax)),
       mean_absolute_error(np.log(dfoos.y_real), np.log(dfoos.y_prophet))]
mape = [mean_absolute_percentage_error(np.log(dfoos.y_real), np.log(dfoos.y_sarimax)),
        mean_absolute_percentage_error(np.log(dfoos.y_real), np.log(dfoos.y_prophet))]
dfv_oos = pd.DataFrame({'MSE': mse,
                        'RMSE': rmse,
                        'MAE': mae,
                        'MAPE': mape}, index=['SARIMAX', 'prophet'])

dfv_oos
```

```
[43]:
```

	MSE	RMSE	MAE	MAPE
SARIMAX	0.092360	0.303908	0.284876	0.103418
prophet	0.030591	0.174902	0.148365	0.056106

Lewis(1982)

MAPE < 10%: Highly accurate forecasting

10%< MAPE < 20%: Good forecasting

20%< MAPE < 50%: Reasonable forecasting

MAPE > 50%: Weak and inaccurate forecasting

Those Lewis numbers are fairly arbitrary, you can't just say that a 20% error is good forecasting because some guy wrote it in a book 40 years ago. The acceptable margin or error completely depends on the problem domain. In some situations a model that gives a 20% error will be great, in others it will be unusable. I know it's tempting to rely on general rules like the ones you posted because they feel 'objective', but they are ultimately arbitrary and can't override common sense and domain expertise.

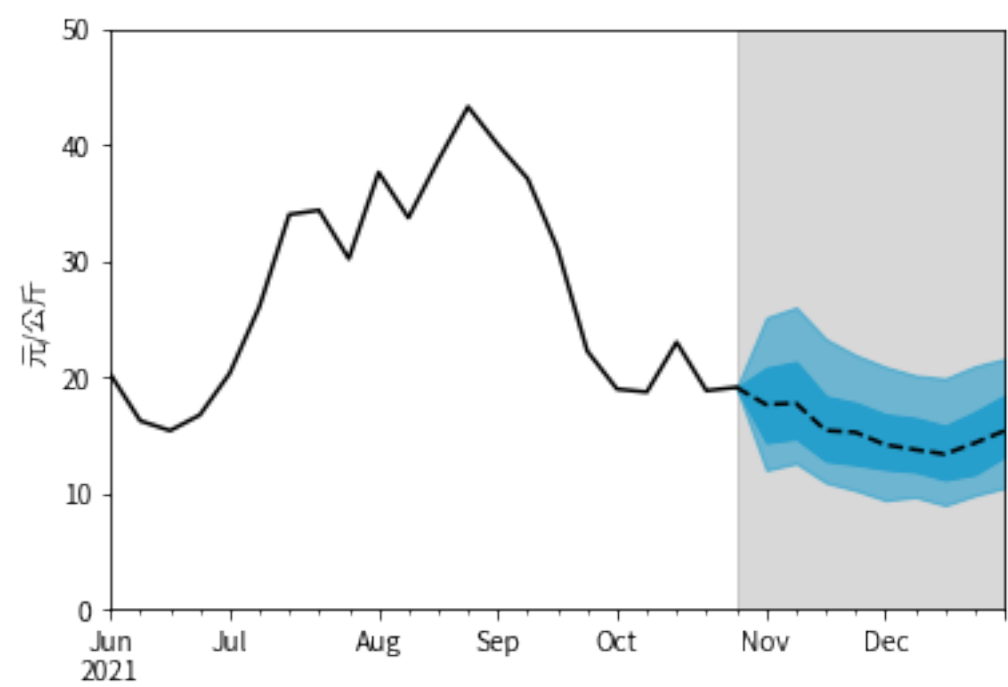
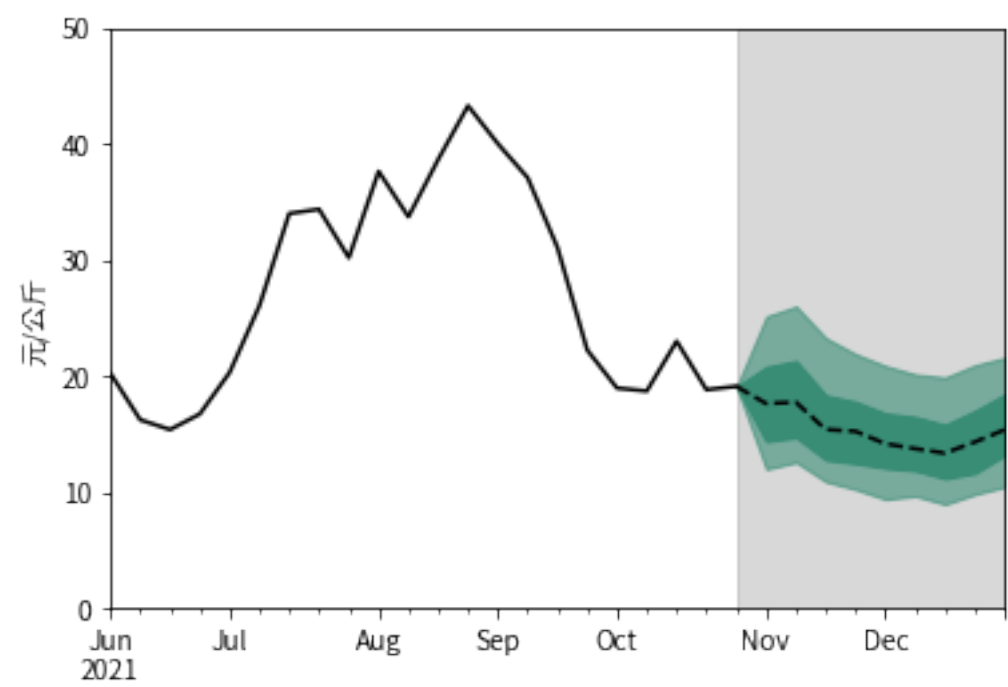
8 扇形圖

8.1 定義 fanchart function

```
[44]: def fanchart(tr, va, fcst30, fcst60, start='2020', color='#199370'):  
    """  
    Args:  
        tr: Training Set  
        va: Validation Set  
        yhat: Forecasting Price  
        lastp: Price of last date  
        lastci: Confidence Interval of last date  
    Returns:  
        plt.show()  
    """  
  
    lastp, lastci = connectpoint(tr)  
  
    yhat = fcst30.iloc[:, 0]  
  
    point_est = np.exp(yhat)  
    point_est = point_est.append(lastp).sort_index()  
  
    fig, ax = plt.subplots()  
    tr[start:].price.plot(ax=ax, legend=False, color='black')  
    # va.price.append(lastp).sort_index().plot(color='C0')  
  
    point_est.plot(color='black', linestyle='--')  
    plt.axvspan(point_est.index.min(), point_est.index.max(), color='grey', alpha=0.3)  
  
    conf30 = fcst30.iloc[:, 1:]  
    conf60 = fcst60.iloc[:, 1:]  
    confs = [conf30, conf60]  
  
    for i, conf in enumerate(confs):  
        conf = np.exp(conf)  
        conf.columns = ['lower price', 'upper price']  
        conf = conf.append(lastci).sort_index()  
        plt.fill_between(conf.index, conf['lower price'], conf['upper price'],  
                        color=color, alpha=(1-i/2.5), facecolor='black')  
  
    ax.set_xlabel('')  
    ax.set_ylabel('元/公斤')  
    ax.set_ylim(0, 50)  
    return plt.show()
```


8.2 繪製

```
[45]: fanchart(trs[-1], vas[-1], fcst30, fcst60, start='2021-06')
      fanchart(trs[-1], vas[-1], fcst30, fcst60, start='2021-06', color='#00adee')
```



9 TODO

9.1 Six Validation

```
[ ]:
```

9.2 Test Set

```
[ ]:
```