

AI WORKFLOW IN PRODUCTION : Capstone Projects

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Part 1: Assimilate the business scenario and articulate testable hypotheses.

Business question to be answered

Can business managers predict the revenue for following month based on previous , frequency and value purchased

Data Ingestion

Find ideal data to address the business opportunity and provide clarification on the rationale for needing specific data.

Requirement for Prediction:

1. Need to know country , patterns of buying products in the country (last purchased item, quantity, date, cost)
2. Follow business instructions train on 10 countries with most revenue
3. Find a feature for revenue inorder to predict sales from previos quantity sold and unit price

Create a python script to extract relevant data from multiple data sources, automating the process of data ingestion.

In [47]:

```

%%writefile ./runtime/cs_data_ingestor.py
# The line above create a file called "cs_data_ingestor.py" in the runtime working
# directory and write the the reste of the cell in this file.

import json
import os
import sys
import getopt
import re
import shutil
import time
import pickle
from collections import defaultdict
from datetime import datetime
import numpy as np
import pandas as pd
from IPython.display import Image
import matplotlib.pyplot as plt
## For plotting
import matplotlib.pyplot as plt## For outliers detection

data_dir = ""
DATA_DIR1 = os.path.join(".", "data", "cs-train")
DATA_DIR2 = os.path.join(".", "data")
DATA_DIRP = os.path.join(".", "data", "cs-production")
IMAGE_DIR = os.path.join(".", "images")

plt.style.use('seaborn')

SMALL_SIZE = 12
MEDIUM_SIZE = 14
LARGE_SIZE = 16

plt.rc('font', size=SMALL_SIZE)          # controls default text sizes
plt.rc('axes', titlesize=SMALL_SIZE)     # fontsize of the axes title
plt.rc('axes', labelsiz= MEDIUM_SIZE)   # fontsize of the x and y labels
plt.rc('xtick', labelsiz=SMALL_SIZE)     # fontsize of the tick labels

```

```

plt.rc('ytick', labels=SMALL_SIZE)      # fontsize of the tick labels
plt.rc('legend', fontsize=SMALL_SIZE)    # legend fontsize
plt.rc('figure', titlesize=LARGE_SIZE)   # fontsize of the figure title

#code adopted from solution guidance
def fetch_data(data_dir):
    """
    load all json formatted files into a dataframe
    """

    ## input testing
    if not os.path.isdir(data_dir):
        raise Exception("specified data dir does not exist")
    if not len(os.listdir(data_dir)) > 0:
        raise Exception("specified data dir does not contain any files")

    file_list = [os.path.join(data_dir,f) for f in os.listdir(data_dir) if re.search("\.json",f)]
    correct_columns = ['country', 'customer_id', 'day', 'invoice', 'month',
                       'price', 'stream_id', 'times_viewed', 'year']

    ## read data into a temp structure
    all_months = {}
    for file_name in file_list:
        df = pd.read_json(file_name)
        all_months[os.path.split(file_name)[-1]] = df

    ## ensure the data are formatted with correct columns
    for f,df in all_months.items():
        cols = set(df.columns.tolist())
        if 'StreamID' in cols:
            df.rename(columns={'StreamID':'stream_id'},inplace=True)
        if 'TimesViewed' in cols:
            df.rename(columns={'TimesViewed':'times_viewed'},inplace=True)
        if 'total_price' in cols:
            df.rename(columns={'total_price':'price'},inplace=True)

    cols = df.columns.tolist()
    if sorted(cols) != correct_columns:

```

```

        raise Exception("columns name could not be matched to correct cols")

    ## concat all of the data
    df = pd.concat(list(all_months.values()),sort=True)
    years,months,days = df['year'].values,df['month'].values,df['day'].values
    dates = ["{}-{}-{}".format(years[i],str(months[i]).zfill(2),str(days[i]).zfill
(2)) for i in range(df.shape[0])]
    df['invoice_date'] = np.array(dates,dtype='datetime64[D]')
    df['invoice'] = [re.sub("\D+","",i) for i in df['invoice'].values]
    df["revenue"] = df["times_viewed"]*df["price"]

    ## sort by date and reset the index
    df.sort_values(by='invoice_date',inplace=True)
    df.reset_index(drop=True,inplace=True)

    #export file

    return(df)

def filter_data(df):
    ## find the top ten countries (wrt revenue)

    print("\n Imported data  with the following attrbutes \n")
    df.info()
    columns_to_show = ["revenue"]
    df_agg= df.groupby(['country'])[columns_to_show].sum().round(3).sort_values(['
revenue'],ascending=False)
    #df.sort_values([''])
    #top10 = df_agg.sort_values(['price'],ascending=False).groupby('country').head
(10)
    print("\nTop 10 countries to use \n{}".format("-"*15))

    top10 = df_agg.head(n=10)
    print(top10.index.unique())
    print("Filtering data based on top 10 countries to train model")
    df_top10 = df[df.country.isin(top10.index.unique())]
    print(df_top10.head(n=10))

```

```

return df_top10

def update_target(target_file,df_clean, overwrite=False):
    """
    update line by line in case data are large
    """

    if overwrite or not os.path.exists(target_file):
        df_clean.to_csv(target_file, index=False)
    else:
        df_clean.to_csv(target_file, mode='a', header=False, index=False)

def create_plot(df):
    fig = plt.figure(figsize=(14,6))
    ax1 = fig.add_subplot(121)
    ax2 = fig.add_subplot(122)

    table1 = pd.pivot_table(df, index='country', columns='year', values='price',aggfunc='mean').round(3)
    table1.plot(kind='bar', ax=ax1)
    ax1.set_ylabel("Average price");

    table2 = pd.pivot_table(df, index='country', columns='year', values="revenue",aggfunc='sum').round(3)
    table2.plot(kind='bar', ax=ax2)
    ax2.set_ylabel("Total revenue viewership");

    ## adjust the axis to accomadate the legend
    ax1.set_ylim((0,9.3))
    ax2.set_ylim((0,1.3))
    image_path = os.path.join(IMAGE_DIR,"revenue.png")
    plt.savefig(image_path,bbox_inches='tight',pad_inches = 0,dpi=200)
    print("{} created.".format(image_path))

```



```

if __name__ == "__main__":

    ## collect args
    arg_string = "%s -c update "%sys.argv[0]
    try:
        optlist, args = getopt.getopt(sys.argv[1:], 'c:')
    except getopt.GetoptError:
        print(getopt.GetoptError)
        raise Exception(arg_string)

    ## handle args
    #streams_file = None

    #db_file = None
    mode_exec = None
    for o, a in optlist:
        if o == '-c':
            mode_exec = a

    if mode_exec == "train":
        data_dir = DATA_DIR1
    else:
        data_dir = DATA_DIRP

    df_raw = fetch_data(data_dir)
    print("\n Data information after import\n{}".format("-"*15))
    print(df_raw.info())
    print(df_raw.describe())

    print("\n Number of of days \n {}",df_raw["invoice_date"].max() - df_raw["invoice_date"].min())
    print("\ndf_raw before cleaning \n{}".format("-"*15))
    print(df_raw.isnull().sum(axis = 0))

    print("\n Data after cleaning")

```

```

        columns = ['country', 'day', 'month', 'price', 'times_viewed', 'year', 'invoice_
date', 'revenue']
        df_analysis= df_raw[columns]
        print("\n df_analysis \n")
        create_plot(df_analysis)
        print ("\nFinal data for analysis\n{}".format("-"*15))
        print (df_analysis.info())

        print("Data with 10 countries for analysis \n{}",df_analysis.head(n=10))

```

Overwriting ./runtime/cs_data_ingestor.py

```

        #update_target(os.path.join(data_dir2, 'customer-data.csv'),df_analysis,overwri
te=True)
        #print('\nCreated file customer-data.csv')

```

```

        #filter training data based on top 10 countries

```

```
In [48]: !python3 ./runtime/cs_data_ingestor.py -c train
```

Data information after import

<class 'pandas.core.frame.DataFrame'>

RangeIndex: 815011 entries, 0 to 815010

Data columns (total 11 columns):

#	Column	Non-Null Count	Dtype
0	country	815011 non-null	object
1	customer_id	625249 non-null	float64
2	day	815011 non-null	int64
3	invoice	815011 non-null	object
4	month	815011 non-null	int64
5	price	815011 non-null	float64
6	stream_id	815011 non-null	object
7	times_viewed	815011 non-null	int64
8	year	815011 non-null	int64
9	invoice_date	815011 non-null	datetime64[ns]
10	revenue	815011 non-null	float64

dtypes: datetime64[ns](1), float64(3), int64(4), object(3)

memory usage: 68.4+ MB

None

	customer_id	day	...	year	revenue
count	625249.000000	815011.000000	...	815011.000000	815011.000000
mean	15333.415068	15.064819	...	2018.247654	14.291172
std	1698.360788	8.788845	...	0.545261	197.463439
min	12346.000000	1.000000	...	2017.000000	-53594.360000
25%	13956.000000	7.000000	...	2018.000000	3.360000
50%	15279.000000	15.000000	...	2018.000000	8.290000
75%	16813.000000	23.000000	...	2019.000000	16.130000
max	18287.000000	31.000000	...	2019.000000	50222.180000

[8 rows x 7 columns]

Number of of days

{ } 610 days 00:00:00

df_raw before cleaning

```
country          0
customer_id      189762
day              0
invoice          0
month            0
price            0
stream_id        0
times_viewed     0
year             0
invoice_date     0
revenue          0
dtype: int64
```

Data after cleaning

df_analysis

./images/revenue.png created.

Final data for analysis

<class 'pandas.core.frame.DataFrame'>

RangeIndex: 815011 entries, 0 to 815010

Data columns (total 8 columns):

#	Column	Non-Null Count	Dtype
0	country	815011 non-null	object
1	day	815011 non-null	int64
2	month	815011 non-null	int64
3	price	815011 non-null	float64
4	times_viewed	815011 non-null	int64
5	year	815011 non-null	int64
6	invoice_date	815011 non-null	datetime64[ns]
7	revenue	815011 non-null	float64

dtypes: datetime64[ns](1), float64(2), int64(4), object(1)

memory usage: 49.7+ MB

None

Data with 10 countries for analysis

```
{}
```

	country	day	month	price	times_viewed	year	invoice_date	revenue
0	United Kingdom	28	11	5.95	1	2017	2017-11-28	5.95
1	United Kingdom	28	11	6.75	12	2017	2017-11-28	81.00
2	United Kingdom	28	11	2.10	21	2017	2017-11-28	44.10
3	United Kingdom	28	11	1.25	5	2017	2017-11-28	6.25
4	United Kingdom	28	11	1.65	17	2017	2017-11-28	28.05
5	United Kingdom	28	11	1.25	14	2017	2017-11-28	17.50
6	United Kingdom	28	11	5.95	10	2017	2017-11-28	59.50
7	United Kingdom	28	11	2.55	12	2017	2017-11-28	30.60
8	United Kingdom	28	11	3.75	12	2017	2017-11-28	45.00
9	United Kingdom	28	11	1.65	18	2017	2017-11-28	29.70

Imported data with the following attributes

```
<class 'pandas.core.frame.DataFrame'>
```

```
RangeIndex: 815011 entries, 0 to 815010
```

```
Data columns (total 8 columns):
```

#	Column	Non-Null Count	Dtype
0	country	815011 non-null	object
1	day	815011 non-null	int64
2	month	815011 non-null	int64
3	price	815011 non-null	float64
4	times_viewed	815011 non-null	int64
5	year	815011 non-null	int64
6	invoice_date	815011 non-null	datetime64[ns]
7	revenue	815011 non-null	float64

```
dtypes: datetime64[ns](1), float64(2), int64(4), object(1)
```

```
memory usage: 49.7+ MB
```

Top 10 countries to use

```
-----  
Index(['United Kingdom', 'EIRE', 'Germany', 'France', 'Norway', 'Netherlands',  
      'Spain', 'Switzerland', 'Portugal', 'Belgium'],  
      dtype='object', name='country')
```

Filtering data based on top 10 countries to train model

```
country day month price times_viewed year invoice_date revenue
```

0	United Kingdom	28	11	5.95	1	2017	2017-11-28	5.95
1	United Kingdom	28	11	6.75	12	2017	2017-11-28	81.00
2	United Kingdom	28	11	2.10	21	2017	2017-11-28	44.10
3	United Kingdom	28	11	1.25	5	2017	2017-11-28	6.25
4	United Kingdom	28	11	1.65	17	2017	2017-11-28	28.05
5	United Kingdom	28	11	1.25	14	2017	2017-11-28	17.50
6	United Kingdom	28	11	5.95	10	2017	2017-11-28	59.50
7	United Kingdom	28	11	2.55	12	2017	2017-11-28	30.60
8	United Kingdom	28	11	3.75	12	2017	2017-11-28	45.00
9	United Kingdom	28	11	1.65	18	2017	2017-11-28	29.70

Created top10country-data.csv for training in ./data folder

```
./runtime/cs_data_ingestor.py:217: SettingWithCopyWarning:
A value is trying to be set on a copy of a slice from a DataFrame.
Try using .loc[row_indexer,col_indexer] = value instead
```

See the caveats in the documentation: <https://pandas.pydata.org/pandas-docs/st>

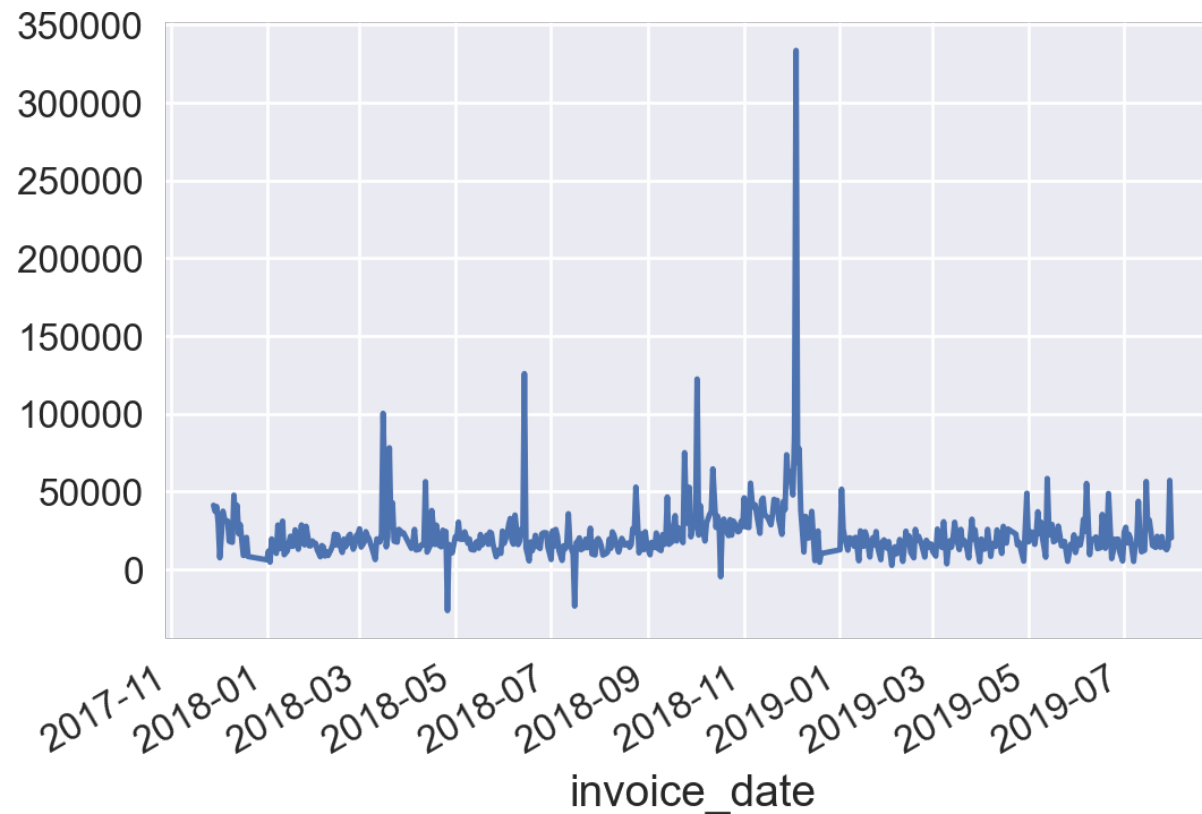
Investigate the relationship between the relevant data, the target and the business metric.

1. Trend Analysis

In [113]:

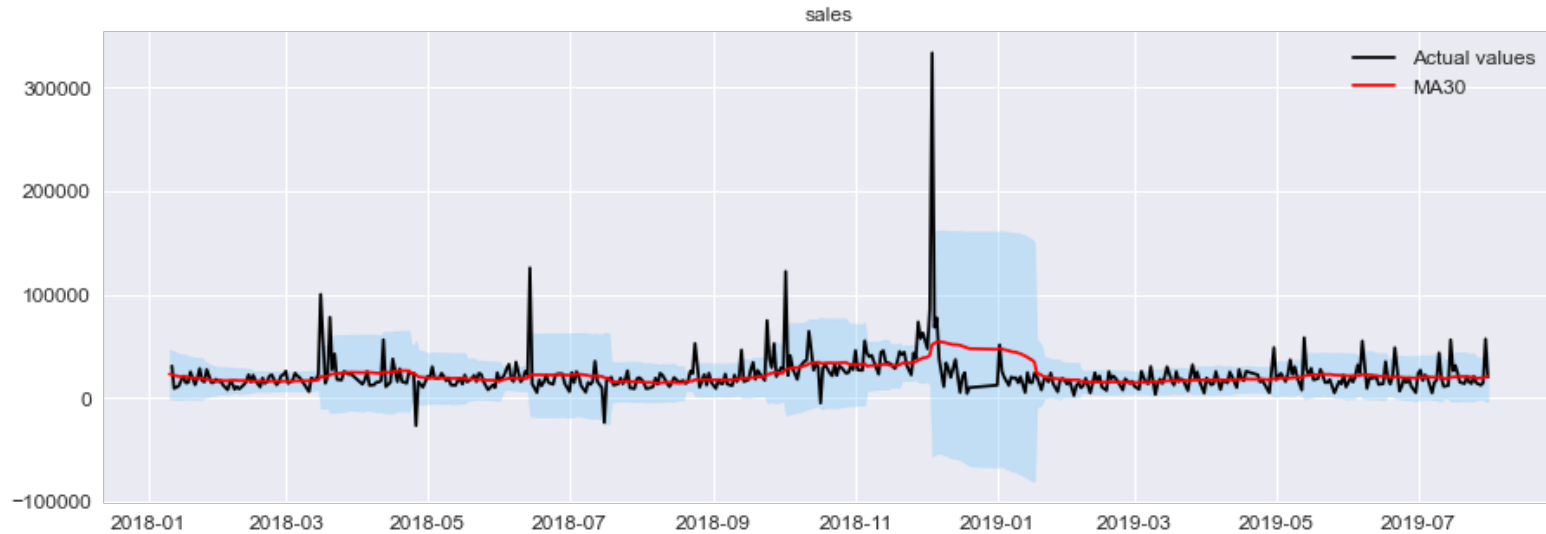
```
'''  
  
df: 801773 x 7  
  
Check first 4 rows  
  
      day  month  price  times_viewed  year  invoice_date  revenue  
country  
United Kingdom  28    11    5.95           1  2017    2017-11-28     5.95  
United Kingdom  28    11    6.75          12  2017    2017-11-28    81.00  
United Kingdom  28    11    2.10          21  2017    2017-11-28    44.10  
United Kingdom  28    11    1.25           5  2017    2017-11-28     6.25  
./images/raw_ts.png created.  
'''  
  
Image("./images/raw_ts.png",width=600, height=300)
```

Out[113]:



1. The spike in 2018 March, May, June, July , Oct, Dec seems to be an outlier that can affect the machine learning algorithm, we need to identify algorithm that responds well to outliers .
2. More tests need to be done to pick up any trends

```
In [6]: plot_ts(ts,window=30)
```

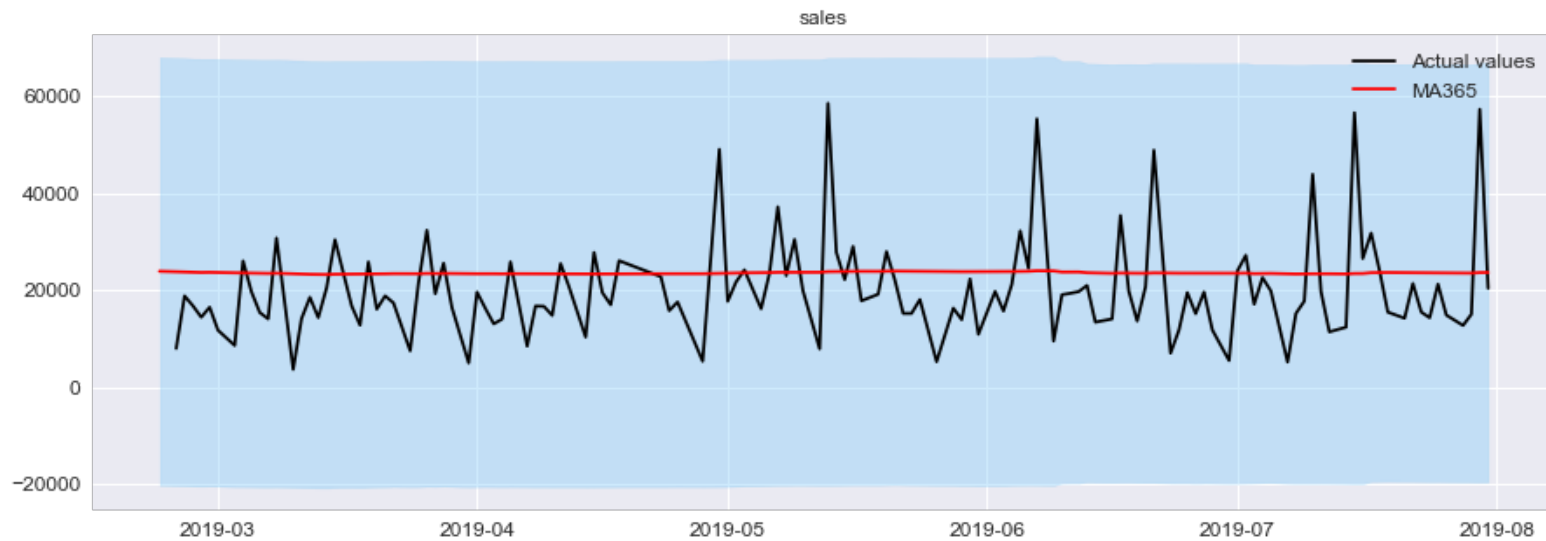


./images/rollingavg30days.png created.

<Figure size 432x288 with 0 Axes>

Plot of rolling window 30 days suggest theres are no trends in the data . Lets try to add the rolling windows to 365 days would suggest otherwise

```
In [35]: plot_ts(ts,window=365)
save_plot("tsaverage365days.png")
```



```
./images/rollingavg30days.png created.  
./images/tsaverage365days.png created.
```

<Figure size 432x288 with 0 Axes>

Rolling window across the year shows that the price remains fairly flat.

Part 2 Model Building and Selection

Tasks

1. State the different modeling approaches that you will compare to address the business opportunity.
2. Iterate on your suite of possible models by modifying data transformations, pipeline architectures, hyperparameters and other relevant factors.
3. Re-train your model on all of the data using the selected approach and prepare it for deployment. Articulate your findings in a summary report.

Trend analysis Modeling approach to use

First we shall analyse the time series data for conformity

In [9]:



```
### create a new time series trend analysis of the data
```

```
%%writefile timeseries_eda.py
```

```
import os
```

```
import re
```

```
import numpy as np
```

```
import pandas as pd
```

```
from IPython.display import Image
```

```
import matplotlib.pyplot as plt
```

```
## For plotting
```

```
import matplotlib.pyplot as plt## For outliers detection
```

```
from sklearn import preprocessing, svm## For stationarity test and decomposition
```

```
import statsmodels.tsa.api as smt
```

```
import statsmodels.api as sm
```

```
plt.style.use('seaborn')
```

```
%matplotlib inline
```

```
SMALL_SIZE = 12
```

```
MEDIUM_SIZE = 14
```

```
LARGE_SIZE = 16
```

```
## specify the directory you saved the data and images in
```

```
DATA_DIR = os.path.join(".", "data")
```

```
IMAGE_DIR = os.path.join(".", "images")
```

```
plt.rc('font', size=SMALL_SIZE)
```

```
# controls default text sizes
```

```
plt.rc('axes', titlesize=SMALL_SIZE)
```

```
# fontsize of the axes title
```

```
plt.rc('axes', labelsizem=SMALL_SIZE)
```

```
# fontsize of the x and y labels
```

```
plt.rc('xtick', labelsizem=SMALL_SIZE)
```

```
# fontsize of the tick labels
```

```
plt.rc('ytick', labelsizem=SMALL_SIZE)
```

```
# fontsize of the tick labels
```

```
plt.rc('legend', fontsize=SMALL_SIZE)
```

```
# legend fontsize
```

```
plt.rc('figure', titlesize=LARGE_SIZE)
```

```
# fontsize of the figure title
```

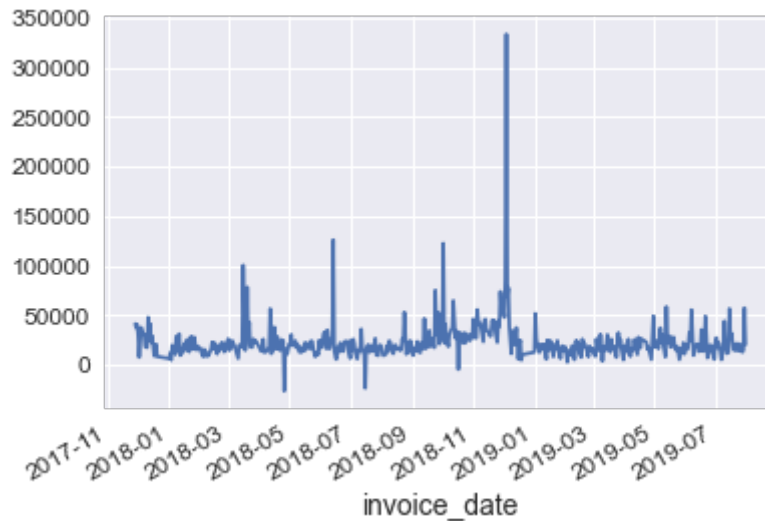
```
In [10]: print("timeseries with monthly average revenues".format( y_ts.shape[0]))
y_ts.head()

print("\n Show daily time series trend\n")
ts.plot()
plt.show()
save_plot("dailyts.png")

print("\n Show Monthly time series trend \n")
y_ts.plot()
plt.show()
save_plot("monthly.png")
```

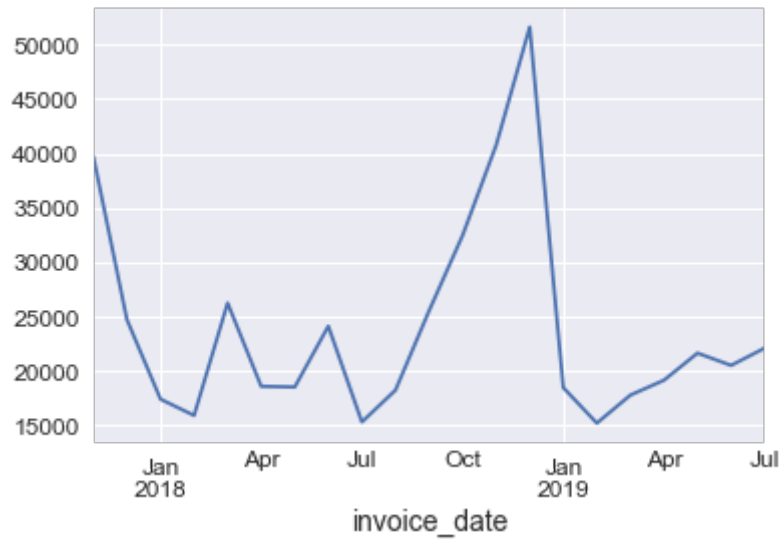
timeseries with monthly average revenues

Show daily time series trend



./images/dailyts.png created.

Show Monthly time series trend



./images/monthly.png created.

<Figure size 432x288 with 0 Axes>

Quarterly trend shows sales declining in Jan 2018 and picking up from mid Jul 2018.

As typical of time series data, the data points through simple feature reduction is small. Which will require algorithm that are advanced to forecast based on the moving averages .

The spike in Dec 2018 seems to be an outlier that can affect the machine learning algorithm, we need to identify algorithm that responds well to outliers . More tests need to be done to pick up any trends

Test for hyper parameters using auto arima in the times series

Auto_arima() uses a stepwise approach to search multiple combinations of p,d,q parameters and chooses the best model that has the least AIC

One of the requirements for ARIMA is that the time series should be stationary. A stationary series is one where the properties do not change over time. There are several methods to check the stationarity of a series. The one you'll use in this guide is the Augmented Dickey-Fuller test. Test for stationry before proceeding with tests.

```
In [61]: from statsmodels.tsa.stattools import adfuller  
print("p-value:", adfuller(y_ts)[1])
```

```
p-value: 0.029955476715040872
```

P-value is below 0.05 so it fits for ARIMA tests using average revenue feature , with auto-arima, the best hyperparameters will be predicted

```
In [14]: from statsmodels.tsa.arima_model import ARIMA
import pmdarima as pm

model = pm.auto_arima(y_ts, start_p=1, start_q=1,
                      test='adf',          # use adftest to find optimal 'd'
                      max_p=3, max_q=3,    # maximum p and q
                      m=1,                 # frequency of series
                      d=None,              # let model determine 'd'
                      seasonal=False,      # No Seasonality, not enough data to cross
24 months period

                      start_P=0,
                      D=0,
                      trace=True,
                      error_action='ignore',
                      suppress_warnings=True,
                      stepwise=True)
```

Performing stepwise search to minimize aic

```
ARIMA(1,2,1)(0,0,0)[0] intercept      : AIC=inf, Time=0.19 sec
ARIMA(0,2,0)(0,0,0)[0] intercept      : AIC=421.525, Time=0.01 sec
ARIMA(1,2,0)(0,0,0)[0] intercept      : AIC=420.264, Time=0.03 sec
ARIMA(0,2,1)(0,0,0)[0] intercept      : AIC=inf, Time=0.09 sec
ARIMA(0,2,0)(0,0,0)[0]                : AIC=419.694, Time=0.01 sec
```

Best model: ARIMA(0,2,0)(0,0,0)[0]

Total fit time: 0.335 seconds

```
In [13]: print(model.summary())
```

```

                                SARIMAX Results
=====
Dep. Variable:                  y      No. Observations:                  21
Model:                        SARIMAX(0, 2, 0)  Log Likelihood                -208.847
Date:                        Thu, 04 Feb 2021    AIC                        419.694
Time:                        15:12:18          BIC                        420.638
Sample:                        0              HQIC                     419.854
                                - 21
Covariance Type:                opg
=====
              coef      std err          z      P>|z|      [0.025      0.975]
-----
sigma2      1.859e+08   3.48e+07     5.343     0.000     1.18e+08   2.54e+08
=====
=====
Ljung-Box (L1) (Q):                4.10   Jarque-Bera (JB):
13.77
Prob(Q):                0.04   Prob(JB):
0.00
Heteroskedasticity (H):            1.47   Skew:
-1.31
Prob(H) (two-sided):            0.65   Kurtosis:
6.25
=====
=====

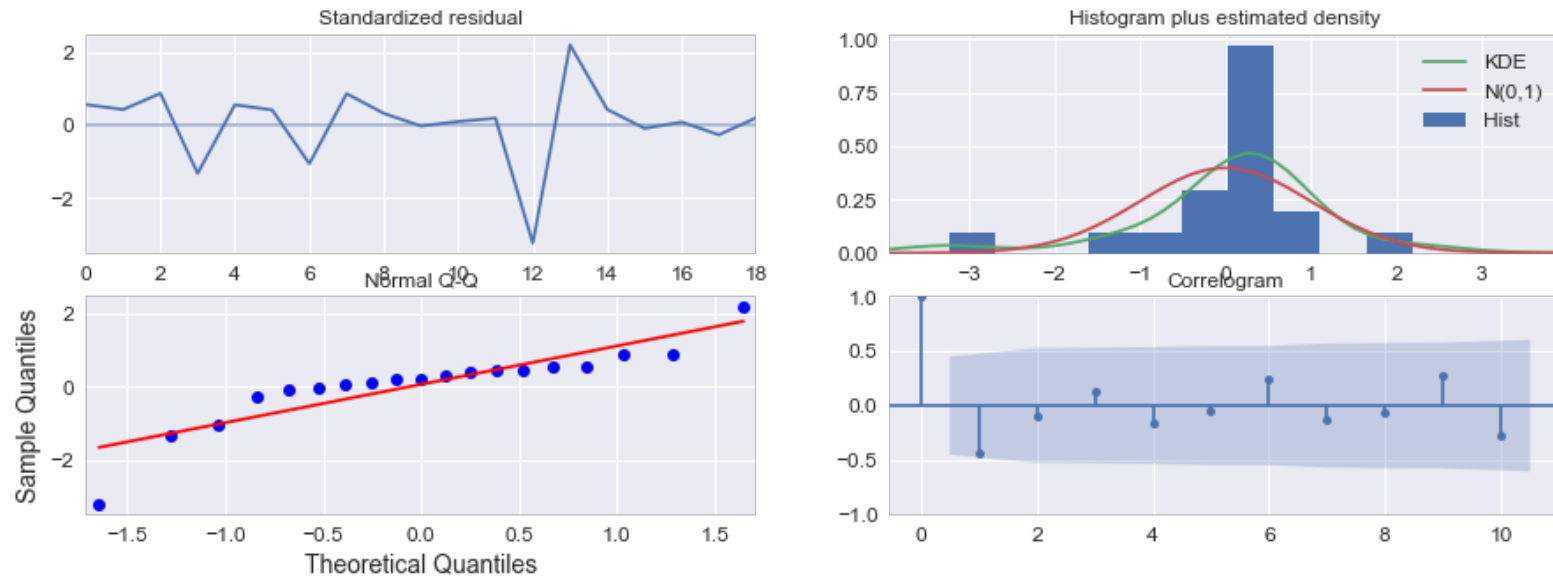
Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex
-step).
```

Preliminary model analysis

ARIMA time series use AIC ,BIC value for assessment . In this instance, hyper parameter shows Best model: ARIMA(0,2,0)(0,0,0)[0]. AIC stands for Akaike Information Criterion, which estimates the relative amount of information lost by a given model. In simple terms, a lower AIC value is preferred. In the above output, the lowest AIC value of 419.694 was obtained for the ARIMA(0, 2, 0) model, and that is used as the final estimator.

But we shall further optimise the model to have lower AIC value

```
In [63]: model.plot_diagnostics(figsize=(15,5))  
plt.show()  
save_plot("arimaplot_diag")
```



./images/arimaplot_diag created.

<Figure size 432x288 with 0 Axes>

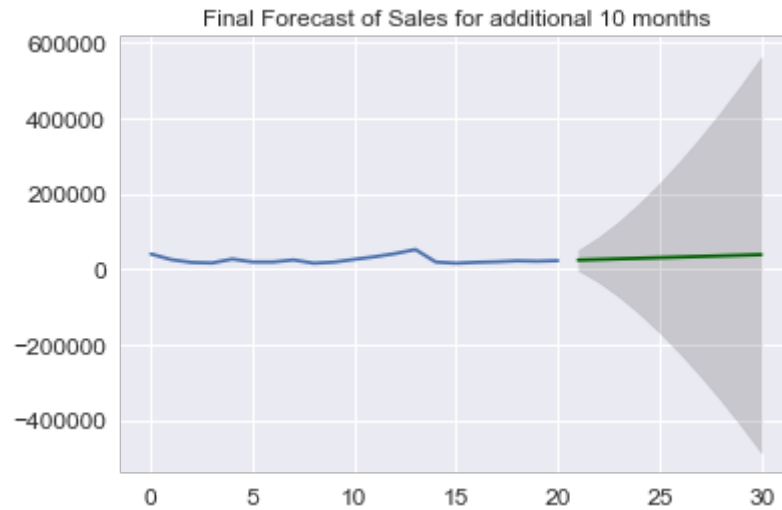
Conclusion of EDA

1. Standard residual revolves around mean 0
2. Histogram suggests the values center on mean zero and follows normal distribution
3. There is no much deviation from the main red line
4. The residual errors are not auto correlated, no further tests required .

Conclusion, y_{ts} values seem a good fit done using Auto Arima . So we proceed with forecasting and optimisation.

Forecasting

```
In [17]: # Plot
plt.plot(y_ts.values)
plt.plot(fc_series, color='darkgreen')
plt.fill_between(lower_series.index, lower_series, upper_series, color='k', alpha
=.15)
plt.title("Final Forecast of Sales for additional 10 months")
plt.show()
save_plot("arimaplot_ns.png")
```



./images/arimaplot_ns.png created.

<Figure size 432x288 with 0 Axes>

Using plots , we shall test for differentiation Plot seasonal differentiation if any

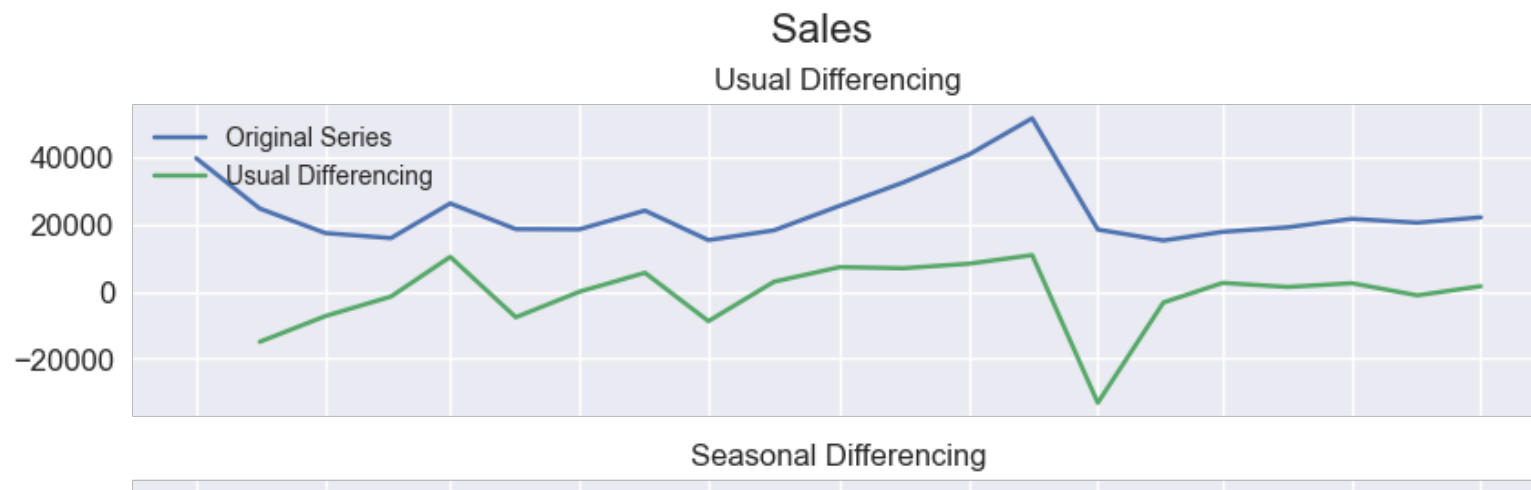
```

In [19]: # Plot
fig, axes = plt.subplots(2, 1, figsize=(10,5), dpi=100, sharex=True)

# Usual Differencing
axes[0].plot(y_ts[:,], label='Original Series')
axes[0].plot(y_ts[:,].diff(1), label='Usual Differencing')
axes[0].set_title('Usual Differencing')
axes[0].legend(loc='upper left', fontsize=10)

# Seasonal Dei
axes[1].plot(y_ts[:,], label='Original Series')
axes[1].plot(y_ts[:,].diff(12), label='Seasonal Differencing', color='green')
axes[1].set_title('Seasonal Differencing')
plt.legend(loc='upper left', fontsize=10)
plt.suptitle(' Sales', fontsize=16)
plt.show()
save_plot("seasonal_diff")

```



Seasonality

Although the model fit well , we shall optimise but introducing seasonal factors in from Moving average (MA). Please refer to ARIMA formual for moving average part . It is not part of this exercise.

```
In [20]: import pmdarima as pm
from statsmodels.tsa.arima_model import ARIMA

# Seasonal - fit stepwise auto-ARIMA

#pm.auto_arima
smodel = pm.auto_arima(y_ts, start_p=1, start_q=1,
                        test='adf',
                        max_p=3, max_q=3, m=12,
                        start_P=0, seasonal=True,
                        d=None, D=1, trace=True,
                        error_action='ignore',
                        suppress_warnings=True,
                        stepwise=True)

model_fit = smodel.fit(y_ts, disp=0)
```

Performing stepwise search to minimize aic

```
ARIMA(1,2,1)(0,1,1)[12]      : AIC=inf, Time=0.19 sec
ARIMA(0,2,0)(0,1,0)[12]      : AIC=163.441, Time=0.02 sec
ARIMA(1,2,0)(1,1,0)[12]      : AIC=157.073, Time=0.08 sec
ARIMA(0,2,1)(0,1,1)[12]      : AIC=inf, Time=0.14 sec
ARIMA(1,2,0)(0,1,0)[12]      : AIC=155.075, Time=0.02 sec
ARIMA(1,2,0)(0,1,1)[12]      : AIC=157.074, Time=0.04 sec
ARIMA(1,2,0)(1,1,1)[12]      : AIC=inf, Time=0.31 sec
ARIMA(2,2,0)(0,1,0)[12]      : AIC=154.754, Time=0.03 sec
ARIMA(2,2,0)(1,1,0)[12]      : AIC=156.725, Time=0.06 sec
ARIMA(2,2,0)(0,1,1)[12]      : AIC=156.725, Time=0.05 sec
ARIMA(2,2,0)(1,1,1)[12]      : AIC=158.718, Time=0.22 sec
ARIMA(3,2,0)(0,1,0)[12]      : AIC=156.335, Time=0.07 sec
ARIMA(2,2,1)(0,1,0)[12]      : AIC=156.218, Time=0.09 sec
ARIMA(1,2,1)(0,1,0)[12]      : AIC=inf, Time=0.07 sec
ARIMA(3,2,1)(0,1,0)[12]      : AIC=157.908, Time=0.13 sec
ARIMA(2,2,0)(0,1,0)[12] intercept : AIC=157.961, Time=0.03 sec
```

Best model: ARIMA(2,2,0)(0,1,0)[12]
Total fit time: 1.586 seconds

```
In [23]: print(model_fit.summary())
```

```
SARIMAX Results
=====
=====
Dep. Variable:          y    No. Observations:
21
Model:          SARIMAX(2, 2, 0)x(0, 1, 0, 12)    Log Likelihood
-74.377
Date:           Thu, 04 Feb 2021    AIC
154.754
Time:           15:17:29    BIC
154.592
Sample:         0    HQIC
152.749

Covariance Type:      opg
=====
=====
              coef      std err          z      P>|z|      [0.025      0.975]
-----
ar.L1         -0.9786        0.277      -3.528      0.000      -1.522      -0.435
ar.L2         -0.3231        0.249      -1.295      0.195      -0.812       0.166
sigma2        1.021e+08    1.26e-09    8.07e+16      0.000    1.02e+08    1.02e+08
=====
=====
Ljung-Box (L1) (Q):      0.13    Jarque-Bera (JB):
0.55
Prob(Q):                0.72    Prob(JB):
0.76
Heteroskedasticity (H):  0.99    Skew:
0.45
Prob(H) (two-sided):    1.00    Kurtosis:
1.97
=====
=====
```

Warnings:

[1] Covariance matrix calculated using the outer product of gradients (complex

-step).

[2] Covariance matrix is singular or near-singular, with condition number 1.06
e+34. Standard errors may be unstable.

```

In [24]: from pmdarima import model_selection
train, test = model_selection.train_test_split(y_ts, train_size=0.8)

# #####
# Fit with some validation (cv) samples
arima = pm.auto_arima(train, start_p=1, start_q=1, d=0, max_p=5, max_q=5,
                      out_of_sample_size=10, suppress_warnings=True,
                      stepwise=True, error_action='ignore')

# Now plot the results and the forecast for the test set
preds, conf_int = arima.predict(n_periods=test.shape[0], return_conf_int=True)

fig, axes = plt.subplots(2, 1, figsize=(12, 8))
x_axis = np.arange(train.shape[0] + preds.shape[0])
axes[0].plot(x_axis[:train.shape[0]], train, alpha=0.75, label='train')
axes[0].scatter(x_axis[train.shape[0]:], preds, alpha=0.4, marker='o', label='preds')
axes[0].scatter(x_axis[train.shape[0]:], test, alpha=0.4, marker='x', label='test')
axes[0].fill_between(x_axis[-preds.shape[0]:], conf_int[:, 0], conf_int[:, 1], alpha=0.1, color='b')
axes[0].legend(loc='upper center')

# fill the section where we "held out" samples in our model fit

axes[0].set_title("Train samples & forecasted test samples")

# Now add the actual samples to the model and create NEW forecasts
arima.update(test)
new_preds, new_conf_int = arima.predict(n_periods=10, return_conf_int=True)
new_x_axis = np.arange(y_ts.shape[0] + 10)

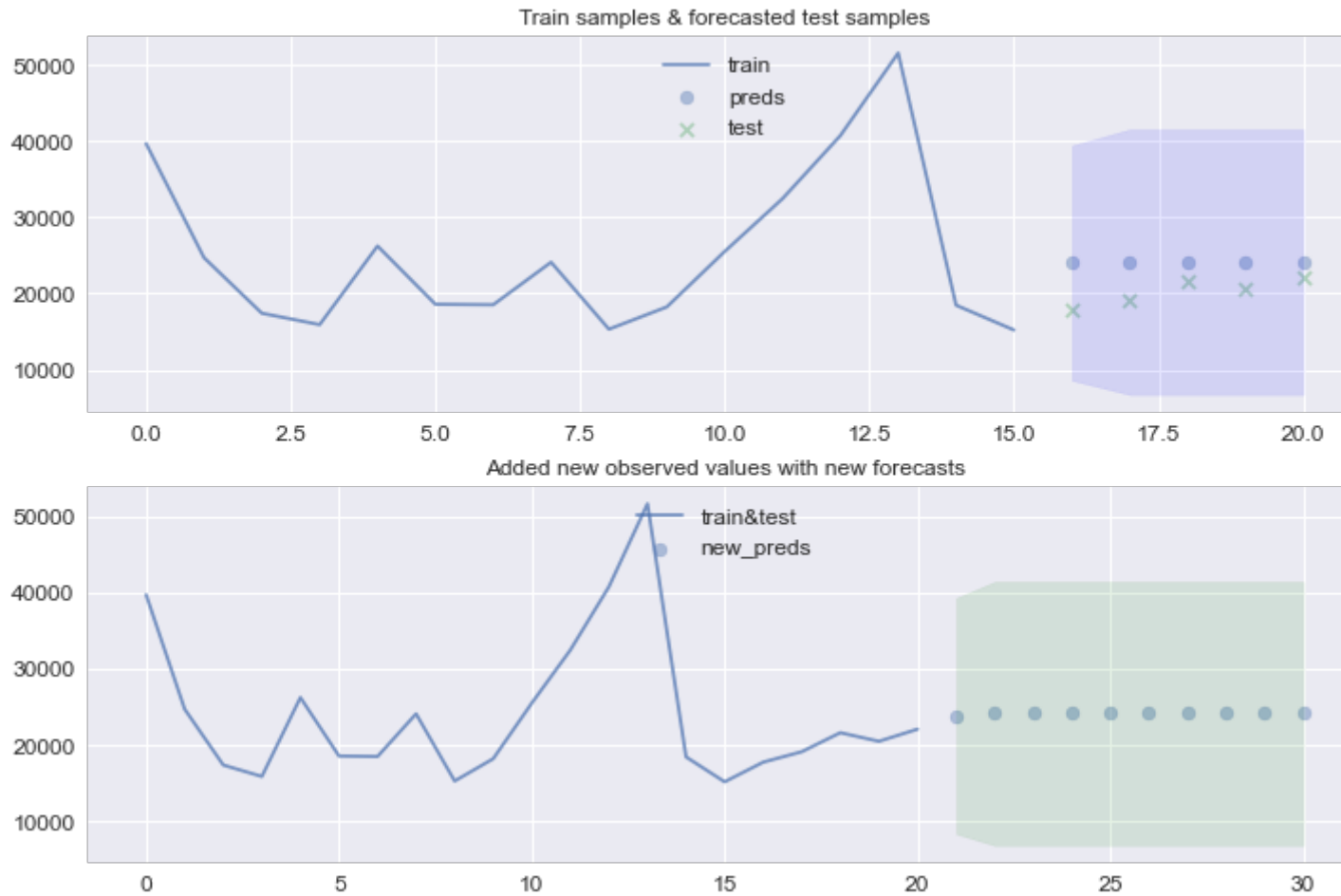
axes[1].plot(new_x_axis[:y_ts.shape[0]], y_ts, alpha=0.75, label='train&test')
axes[1].scatter(new_x_axis[y_ts.shape[0]:], new_preds, alpha=0.4, marker='o', label='new_preds')
axes[1].fill_between(new_x_axis[-new_preds.shape[0]:],
                    new_conf_int[:, 0],
                    new_conf_int[:, 1],
                    alpha=0.1, color='g')

```

```

axes[1].set_title("Added new observed values with new forecasts")
axes[1].legend(loc='upper center')
plt.show()
save_plot("pmdarima_analysis.png")

```



./images/pmdarima_analysis.png created.

<Figure size 432x288 with 0 Axes>

Result of comparison of auto arima with or without seasonal trend

From graph above , its shows forecasting cannot be accurate but the confidence interval, it helps to predict values within a certain risk threshold.

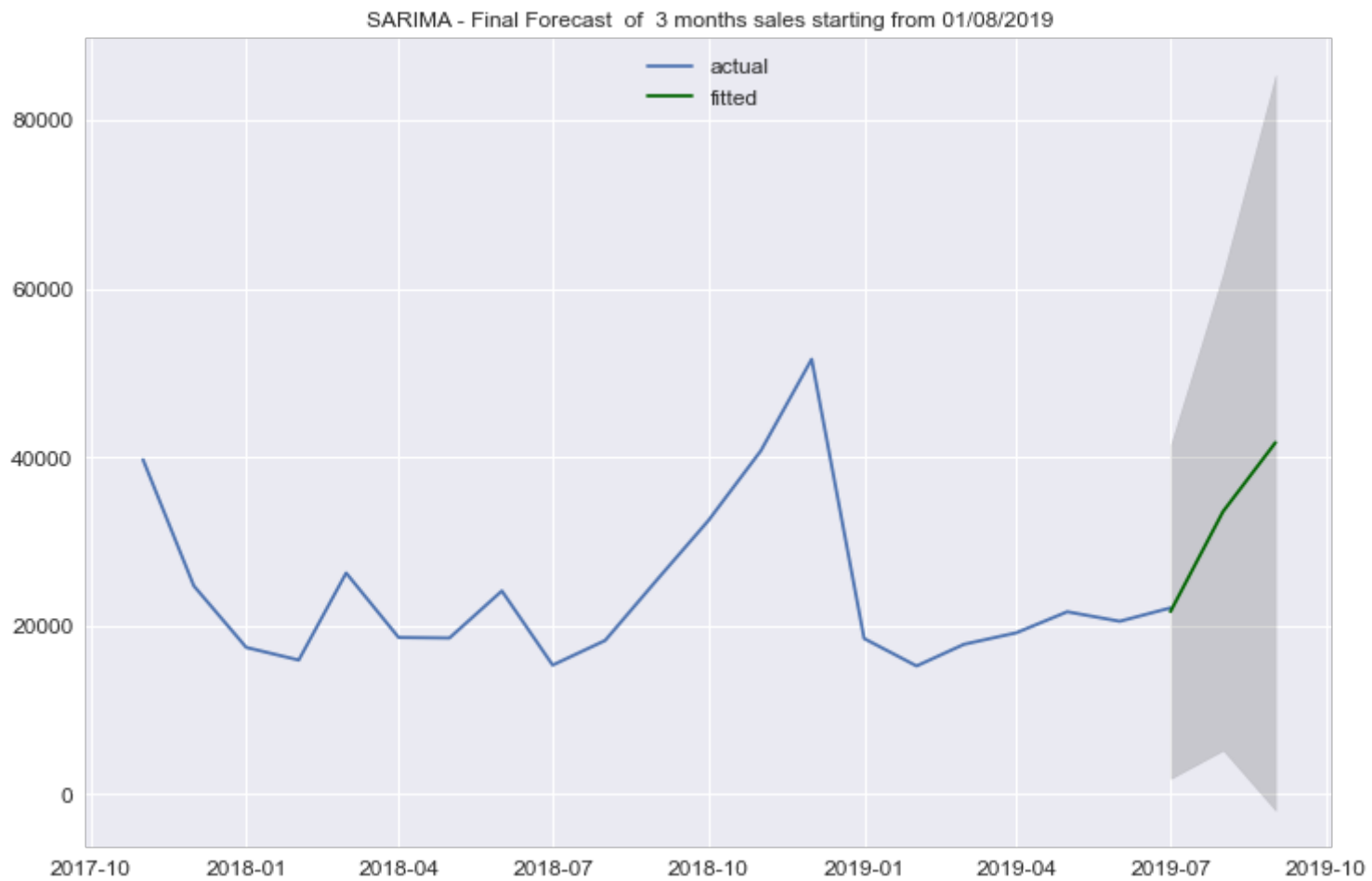
AIC value of 154.74 is lower than normal arima the 494 above . We shall use auto arima with seasonal trends SARIMA. Although we have ar.L2 p value of 0.195 which is higher than 0.05 and rendering the X feature insignificant, we shall proceed with the suggested hyperparameters

```
In [121]: # Forecast
n_periods = 3
fitted, confint = smodel.predict(n_periods=n_periods, return_conf_int=True)
index_of_fc = pd.date_range(y_ts.index[-1], periods = n_periods, freq='MS')

# make series for plotting purpose
fitted_series = pd.Series(fitted, index=index_of_fc)
lower_series = pd.Series(confint[:, 0], index=index_of_fc)
upper_series = pd.Series(confint[:, 1], index=index_of_fc)

# Plot
plt.figure(figsize=(12, 8))
plt.plot(y_ts, label = "actual")
plt.plot(fitted_series, color='darkgreen', label="fitted")
plt.fill_between(lower_series.index, lower_series, upper_series,color='k', alpha=.15)

plt.title("SARIMA - Final Forecast of 3 months sales starting from 01/08/2019")
plt.legend(loc = "upper center")
plt.show()
save_plot("arimasfc.png")
```



./images/arimasfc.png created.

<Figure size 432x288 with 0 Axes>

Part 2 conclusion

The data shall be modeled using monthly average in order to account for some missing daily values, this doesn't offer much impact on ARIMA.

Auto arima and inclusion of seasonal trend shows better model performance and against non seasonal.

Scripts will be developed to model based on second SARIMA model

Seasonal index

SARIMAX with exogenous features depend on seasonal index requires seasonal decomposition, with current data limited to 21 months, it does not fulfill the requirements to decompose. So this will be skipped until we have more data

Part 3: Modeling, testing , deployment into production

In this section we show the prediction module

Automatically discover the optimal order for an ARIMA model.

The auto-ARIMA process seeks to identify the most optimal parameters for an ARIMA model, settling on a single fitted ARIMA model. This process is based on the commonly-used R function, `forecast::auto.arima`

Auto-ARIMA works by conducting differencing tests (i.e., Kwiatkowski–Phillips–Schmidt–Shin, Augmented Dickey-Fuller or Phillips–Perron) to determine the order of differencing, d , and then fitting models within ranges of defined $start_p$, max_p , $start_q$, max_q ranges. If the seasonal optional is enabled, auto-ARIMA also seeks to identify the optimal P and Q hyper-parameters after conducting the Canova-Hansen to determine the optimal order of seasonal differencing, D .

In order to find the best model, auto-ARIMA optimizes for a given `information_criterion`, one of ('aic', 'aicc', 'bic', 'hqic', 'oob') (Akaike Information Criterion, Corrected Akaike Information Criterion, Bayesian Information Criterion, Hannan-Quinn Information Criterion, or “out of bag”–for validation scoring–respectively) and returns the ARIMA which minimizes the value.

Create scripts

1. logging
2. python scripts for modeling offline
3. Script for docker deployment
4. Script for app predict, train , update and monitoring

The scripts are available as part of CS_PKJM notebook

1. Overwriting ./runtime/logger.py
2. Overwriting ./runtime/model.py
3. Overwriting ./runtime/app.py

Create deployment scripts

This part will do the following

1. Create docker file
2. Create requirements file
3. Create Test scripts
4. Test the scripts
5. Train the model
6. Update the model

```
In [161]: %%writefile ./runtime/Dockerfile

# Use an official Python runtime as a parent image
FROM python:3.7.5-stretch

MAINTAINER Pelani Malange "pmalange@za.ibm.com"

RUN apt-get update && apt-get install -y \
python3-dev \
build-essential

# Set the working directory to /app
WORKDIR /app

## Copy the current directory contents into the container at /app
ADD . /app

# Install any needed packages specified in requirements.txt
RUN pip3 install --upgrade pip
RUN pip3 install --no-cache-dir -r requirements.txt

# Make port 80 available to the world outside this container
EXPOSE 80

# Define environment variable
ENV NAME World

# Run app.py when the container launches
CMD ["python3", "app.py"]
```

Overwriting ./runtime/Dockerfile

In [25]:

```
%%writefile ./runtime/requirements.txt  
#create a requirements file for docker
```

```
cython  
Overwriting ./runtime/requirements.txt  
numpy  
flask  
flask_json  
pandas  
pmdarima
```

Sample information on docker running

Build docker file

Removing intermediate container 4957071b2c24 ---> 794aa2a93a9e Step 10/10 : CMD ["python3", "app.py"] ---> Running in 1ede8ae6d7a8 Removing intermediate container 1ede8ae6d7a8 ---> 8eda8b2fa639 Successfully built 8eda8b2fa639 Successfully tagged cs-forecast-app:latest pelanimac:runtime pelani\$

- Environment: production WARNING: This is a development server. Do not use it in a production deployment. Use a production WSGI server instead.
- Debug mode: on
- Running on <http://0.0.0.0:8082/> (<http://0.0.0.0:8082/>) (Press CTRL+C to quit)
- Restarting with stat
- Debugger is active!
- Debugger PIN: 576-887-112

Testing

test prediction from 01/08/2019.

The first tests will done manually. Then will use test scripts

```
In [26]: import requests
from ast import literal_eval

'''
Part A: forecast using existing models
The script is expected to forecast for average revenue given a specific start date.
test value = 01/08/2019
country = United Kingdom
'''

## data needs to be in dict format for JSON
query_data = dict({'date' : '01/08/2019', 'country': 'united kingdom'})
query_type = 'dict'
request_json = {'query': query_data, 'type': query_type, 'mode': 'test'}

## test the Docker API
port = 8082
#r = requests.post('http://0.0.0.0:{}'.format(port), json=query)
r = requests.get('http://0.0.0.0:{}'.format(port), json=request_json)
#r = requests.get('http://0.0.0.0:{}'.format(port))

response = literal_eval(r.text)

print(response)
```

```
{'Predrevenue': 23607.119, 'status': 200}
```


Test training with new data

In this section , we shall simulate training the forecast with new data.

Prerequisites.

Files will be in json format

Run the data ingestion and eda modules to create the top 10 countries data

Submit the file using flask as data.txt but in json format

ARIMA model will train on the data and report for each country MAPE, RMSE

The log files will have both train and predict logs

```
In [37]: port = 8082

fileup= open("./data/top10countries-data.csv","rb")
response = requests.post("http://0.0.0.0:{}/train".format(port),files={"file":fileup})
print (response.text)
```

```
{
  "country": {
    "0": "United Kingdom",
    "1": "France",
    "2": "Belgium",
    "3": "EIRE",
    "4": "Germany",
    "5": "Portugal",
    "6": "Netherlands",
    "7": "Spain",
    "8": "Norway",
    "9": "Switzerland"
  },
  "mape": {
    "0": 19,
    "1": 26,
    "2": 48,
    "3": 24,
    "4": 36,
    "5": 68,
    "6": 958,
    "7": 51,
    "8": 100,
```

```
In [38]: port =8082
file_name = 'train-test.log'
request_json = {'file': 'train-test.log'}
r = requests.get('http://0.0.0.0:{}'.format(port, file_name))
print(r.text)
```

```
#with open(file_name, 'wb') as f:
#     f.write(r.content)
```

```
unique_id,timestamp,x_shape,eval_test,model_version,model_version_note,runtime
8a79577f-168f-4a51-8c8a-79bfc3b84f9,1612197491.6594791,21,"{'country': 'Unite
d Kingdom', 'rmse': 4805.55, 'mape': 19}",0.1,auto_arima,000:00:00
b614ad3d-2eea-4499-bbdd-bae541b81cd2,1612197493.465964,21,"{'country': 'France
', 'rmse': 230.66, 'mape': 26}",0.1,auto_arima,000:00:02
49d22a2c-7c07-46e4-8fcd-1e210c515c70,1612197494.979776,21,"{'country': 'Belgiu
m', 'rmse': 156.52, 'mape': 48}",0.1,auto_arima,000:00:04
37686fa2-da68-4ffe-b7c7-151a20b6c198,1612197497.1419232,21,"{'country': 'EIRE
', 'rmse': 442.61, 'mape': 24}",0.1,auto_arima,000:00:06
18f3ca8d-a386-43b2-84a7-2f7f9eb21944,1612197498.790972,21,"{'country': 'German
y', 'rmse': 385.81, 'mape': 36}",0.1,auto_arima,000:00:08
bd213df5-dc66-4148-ad76-56de8966eef8,1612197500.574254,21,"{'country': 'Portug
al', 'rmse': 2895.75, 'mape': 68}",0.1,auto_arima,000:00:09
c17f9d06-f988-4495-9c8a-dff45e4882ad,1612197503.544734,21,"{'country': 'Nether
lands', 'rmse': 358.91, 'mape': 958}",0.1,auto_arima,000:00:12
0708770e-e0ca-4a25-9814-8fe682a0ce06,1612197505.699559,21,"{'country': 'Spain
', 'rmse': 233.64, 'mape': 51}",0.1,auto_arima,000:00:14
d832b8c3-4a22-4084-a6f7-61229304be28,1612200178.1979892,21,"{'country': 'Unite
d Kingdom', 'rmse': 4805.55, 'mape': 19}",0.1,auto_arima,000:00:02
3024d47d-17e0-4541-8ae9-ed097a4284f2,1612200178.310789,21,"{'country': 'France
', 'rmse': 230.66, 'mape': 26}",0.1,auto_arima,000:00:02
4843206d-4653-4474-b20f-86b4867851a1,1612200178.4099789,21,"{'country': 'Belgi
um', 'rmse': 156.52, 'mape': 48}",0.1,auto_arima,000:00:02
6707f1d1-0e08-427d-8d9c-4d78c366d9e4,1612200178.513358,21,"{'country': 'EIRE',
'rmse': 442.61, 'mape': 24}",0.1,auto_arima,000:00:02
fb8caeac-3153-4b6e-8a5f-adc23497e90b,1612200178.6158779,21,"{'country': 'Germa
```

ny', 'rmse': 385.81, 'mape': 36}",0.1,auto_arima,000:00:02
af40a115-5aa1-4ef7-8b8e-f6f1171b4703,1612200178.7146938,21,"{'country': 'Portu
gal', 'rmse': 2895.75, 'mape': 68}",0.1,auto_arima,000:00:02
008139e2-05ad-4f8f-ae4a-43e4b39c0355,1612200178.841161,21,"{'country': 'Nether
lands', 'rmse': 358.91, 'mape': 958}",0.1,auto_arima,000:00:02
f7e8e5ea-45db-4412-bbcf-b892de1d7e09,1612200178.952953,21,"{'country': 'Spain
' , 'rmse': 233.64, 'mape': 51}",0.1,auto_arima,000:00:02
1d0da3c6-b6f3-4c8b-aac5-ddbca5ca888a,1612200179.0555708,20,"{'country': 'Norwa
y', 'rmse': 1344.39, 'mape': 100}",0.1,auto_arima,000:00:03
7f02c596-dfdf-40e0-ae95-310a10aa5249,1612200179.165059,20,"{'country': 'Switze
rland', 'rmse': 471.57, 'mape': 44}",0.1,auto_arima,000:00:03
910d7beb-b91b-4f5d-94ad-1f95fb97ad39,1612200271.7611809,21,"{'country': 'Unite
d Kingdom', 'rmse': 4805.55, 'mape': 19}",0.1,auto_arima,000:00:01
ba2b410a-cda5-48f0-88a5-dd458f51773c,1612200271.874722,21,"{'country': 'France
' , 'rmse': 230.66, 'mape': 26}",0.1,auto_arima,000:00:01
4a5f2c86-7599-4920-814d-72c8ceab37e5,1612200271.9820108,21,"{'country': 'Belgi
um', 'rmse': 156.52, 'mape': 48}",0.1,auto_arima,000:00:01
93ca8ac2-2bd5-46b7-b6ca-41b05241a146,1612200272.096315,21,"{'country': 'EIRE',
'rmse': 442.61, 'mape': 24}",0.1,auto_arima,000:00:01
17939d62-821e-4a67-9f15-295e9c6ddf7a,1612200272.225479,21,"{'country': 'German
y', 'rmse': 385.81, 'mape': 36}",0.1,auto_arima,000:00:01
e937f354-255c-444e-aea7-45027757d86d,1612200272.337064,21,"{'country': 'Portug
al', 'rmse': 2895.75, 'mape': 68}",0.1,auto_arima,000:00:01
d10d65a5-53d6-45dd-9fb1-facc85791ba8,1612200272.442785,21,"{'country': 'Nether
lands', 'rmse': 358.91, 'mape': 958}",0.1,auto_arima,000:00:01
8f5e3240-88da-4df1-aec9-6e36288fa4c4,1612200272.549472,21,"{'country': 'Spain
' , 'rmse': 233.64, 'mape': 51}",0.1,auto_arima,000:00:02
f00235bb-41a2-4137-be36-2789d6a22c35,1612200272.663116,20,"{'country': 'Norway
' , 'rmse': 1344.39, 'mape': 100}",0.1,auto_arima,000:00:02
4dd963b7-df5f-4172-968d-96f43a5374a4,1612200272.766829,20,"{'country': 'Switze
rland', 'rmse': 471.57, 'mape': 44}",0.1,auto_arima,000:00:02
def4ad9c-c213-4557-88d7-d3a9d79e3bcb,1612202215.088038,21,"{'country': 'United
Kingdom', 'rmse': 4805.55, 'mape': 19}",0.1,auto_arima,000:00:01
24d2ec5e-1ddd-48e0-b144-afdc64a9e33c,1612202215.1999118,21,"{'country': 'Franc
e', 'rmse': 230.66, 'mape': 26}",0.1,auto_arima,000:00:01
0942a24e-cf9c-46c7-94c9-648a75ed2dd1,1612202215.306164,21,"{'country': 'Belgiu
m', 'rmse': 156.52, 'mape': 48}",0.1,auto_arima,000:00:01
a573cdb8-eb0b-484a-a73a-f345b671b067,1612202215.413891,21,"{'country': 'EIRE',
'rmse': 442.61, 'mape': 24}",0.1,auto_arima,000:00:01

```
97d1f7d4-5f03-41dd-8cf1-7a4562903b71,1612202215.521256,21,"{'country': 'German
y', 'rmse': 385.81, 'mape': 36}",0.1,auto_arima,000:00:01
26ed7cdd-ef34-4e02-b2a6-9855e0543755,1612202215.6264262,21,"{'country': 'Portu
gal', 'rmse': 2895.75, 'mape': 68}",0.1,auto_arima,000:00:01
817a9806-d102-47be-9742-8a6d1697153f,1612202215.738503,21,"{'country': 'Nether
lands', 'rmse': 358.91, 'mape': 958}",0.1,auto_arima,000:00:01
8c23524b-a7db-4fc7-8357-e44d561109ae,1612202215.8462532,21,"{'country': 'Spain
', 'rmse': 233.64, 'mape': 51}",0.1,auto_arima,000:00:01
fc134a0b-e3e2-440c-b2b1-ca2aedb20bc3,1612202215.950031,20,"{'country': 'Norway
', 'rmse': 1344.39, 'mape': 100}",0.1,auto_arima,000:00:01
b8ff4264-6420-4fd4-b48a-ff9d4f0b6f14,1612202216.0577438,20,"{'country': 'Switz
erland', 'rmse': 471.57, 'mape': 44}",0.1,auto_arima,000:00:02
091d992d-bc8d-4a99-9d64-1802b36b501a,1612251140.635807,21,"{'country': 'United
Kingdom', 'rmse': 4805.55, 'mape': 19, 'AIC': <function ARIMA.aic at 0x7f96e18
d6550>}",0.1,auto_arima,000:00:01
61e500f6-0a48-406e-896c-57f57683d51f,1612251140.751391,21,"{'country': 'France
', 'rmse': 230.66, 'mape': 26, 'AIC': <function ARIMA.aic at 0x7f96e18d6f70
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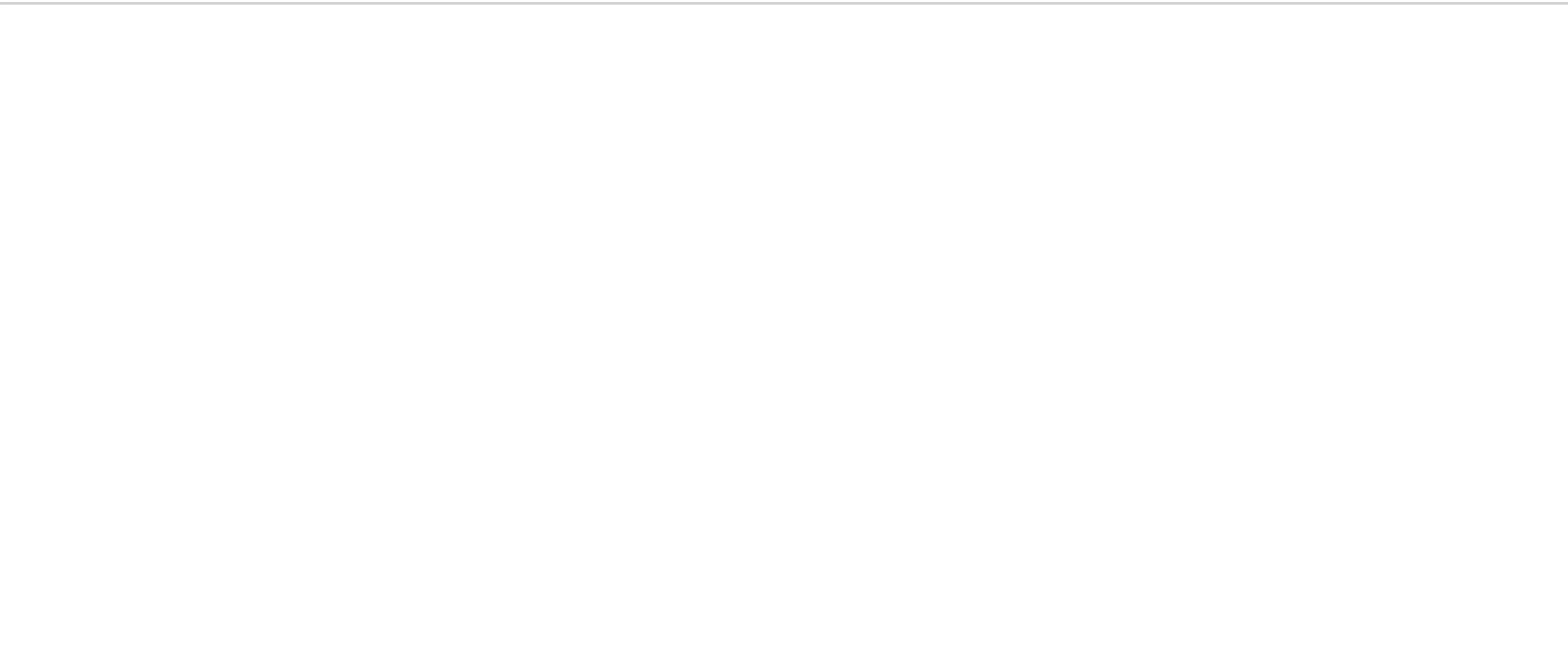
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In [39]:




```

%%writefile ./runtime/unittests/LoggerTests.py
"""
model tests
"""

import os, sys
import csv
import unittest
from ast import literal_eval
import pandas as pd
sys.path.insert(1, os.path.join('../', os.getcwd()))

## import model specific functions and variables
from logger import update_train_log, update_predict_log


class LoggerTest(unittest.TestCase):
    """
    test the essential functionality
    """

    def test_01_train(self):
        """
        ensure log file is created
        """

        log_file = os.path.join("logs", "train-test.log")
        if os.path.exists(log_file):
            os.remove(log_file)

        ## update the log
        data_shape = (100,10)
        eval_test = {'rmse':0.5}
        runtime = "00:00:01"
        model_version = 0.1
        model_version_note = "test model"

        update_train_log(data_shape,eval_test, runtime,model_version, model_versio

```

```

n_note, test=True)

    self.assertTrue(os.path.exists(log_file))

def test_02_train(self):
    """
    ensure that content can be retrieved from log file
    """

    log_file = os.path.join("logs", "train-test.log")

    ## update the log
    data_shape = (100,10)
    eval_test = {'rmse':0.5}
    runtime = "00:00:01"
    model_version = 0.1
    model_version_note = "test model"

    update_train_log(data_shape,eval_test, runtime,model_version, model_version_note)
n_note, test=True)

    df = pd.read_csv(log_file)
    logged_eval_test = [literal_eval(i) for i in df['eval_test'].copy()][-1]
    self.assertEqual(eval_test, logged_eval_test)

def test_03_predict(self):
    """
    ensure log file is created
    """

    log_file = os.path.join("logs","predict-test.log")
    if os.path.exists(log_file):
        os.remove(log_file)

    ## update the log
    y_pred = [0]
    y_proba = [0.6, 0.4]
    runtime = "00:00:02"

```

```

model_version = 0.1
query = ['united_states', 24, 'aavail_basic', 8]

update_predict_log(y_pred, y_proba, query, runtime,
                  model_version, test=True)

self.assertTrue(os.path.exists(log_file))

def test_04_predict(self):
    """
    ensure that content can be retrieved from log file
    """

    log_file = os.path.join("logs", "predict-test.log")

    ## update the log
    y_pred = [0]
    y_proba = [0.6, 0.4]
    runtime = "00:00:02"

```

Overwriting `/runtime/unittests/LoggerTests.py`

```

runtime = "00:00:02"

```

```
In [40]: #test the logging  
!python3 ./runtime/unittests/LoggerTests.py
```

```
....
```

```
-----  
Ran 4 tests in 0.060s
```

```
OK
```

```
In [41]:
```

```
%%writefile ./runtime/unittests/ModelTests.py

"""
model tests
"""

import sys, os
import unittest
sys.path.insert(1, os.path.join('.', os.getcwd()))

## import model specific functions and variables
from model import *

class ModelTest(unittest.TestCase):
    """
```

Overwriting *test the essential functionality* `./runtime/unittests/ModelTests.py`

```
"""
```

```
    def test_01_train(self):
        """
        test the train functionality
        """

        ## train the model
        model_train(test=True)
        self.assertTrue(os.path.exists(os.path.join("models", "sales-arima-0_1.job
lib"))))

    def test_02_load(self):
        """
        test the train functionality
        """
```

```
In [42]: !python3 ./runtime/unittests/ModelTests.py
```

None

Performing stepwise search to minimize aic

ARIMA(1,2,1)(0,1,1)[12]	: AIC=inf, Time=0.21 sec
ARIMA(0,2,0)(0,1,0)[12]	: AIC=163.441, Time=0.02 sec
ARIMA(1,2,0)(1,1,0)[12]	: AIC=157.073, Time=0.12 sec
ARIMA(0,2,1)(0,1,1)[12]	: AIC=inf, Time=0.22 sec
ARIMA(1,2,0)(0,1,0)[12]	: AIC=155.075, Time=0.06 sec
ARIMA(1,2,0)(0,1,1)[12]	: AIC=157.074, Time=0.05 sec
ARIMA(1,2,0)(1,1,1)[12]	: AIC=inf, Time=0.36 sec
ARIMA(2,2,0)(0,1,0)[12]	: AIC=154.754, Time=0.03 sec
ARIMA(2,2,0)(1,1,0)[12]	: AIC=156.725, Time=0.12 sec
ARIMA(2,2,0)(0,1,1)[12]	: AIC=156.725, Time=0.07 sec
ARIMA(2,2,0)(1,1,1)[12]	: AIC=158.718, Time=0.23 sec
ARIMA(3,2,0)(0,1,0)[12]	: AIC=156.335, Time=0.04 sec
ARIMA(2,2,1)(0,1,0)[12]	: AIC=156.218, Time=0.14 sec
ARIMA(1,2,1)(0,1,0)[12]	: AIC=inf, Time=0.09 sec
ARIMA(3,2,1)(0,1,0)[12]	: AIC=157.908, Time=0.17 sec
ARIMA(2,2,0)(0,1,0)[12] intercept	: AIC=157.961, Time=0.03 sec

Best model: ARIMA(2,2,0)(0,1,0)[12]

Total fit time: 1.969 seconds

.... loading test version of model

.

Ran 2 tests in 2.873s

OK

```
In [49]:
```

```

%%writefile ./runtime/unittests/ApiTests.py

#Create API test script

import sys
import os
import unittest
import requests
import re
from ast import literal_eval
import numpy as np

port = 8082

try:
    requests.post('http://0.0.0.0:{}'.format(port))
    server_available = True
except:
    server_available = False

## test class for the main window function
class ApiTest(unittest.TestCase):
    """
    test the essential functionality
    """

    @unittest.skipUnless(server_available, "local server is not running")
    def test_01_train(self):
        """
        test the train functionality
        """

        fileup= open("./data/test.txt","rb")
        r = requests.post("http://0.0.0.0:{}".format(port),files={"file":fi
leup})
        fileup.close()
        #train_complete = re.sub("\W+", "", r.text)
        train_complete = re.sub("\W+", "", r.text)

```

```

        self.assertEqual(train_complete, 'country0allmape003rmse002')
        '''
        response = r.text
        eval_test = dict({"country": {"0": "all"}, "mape": {"0": "0.3"}, "rmse":
{"0": "0.2"}})
        self.assertEqual(response, eval_test)
        '''

@unittest.skipUnless(server_available, "local server is not running")
def test_02_predict_empty(self):
    """
    ensure appropriate failure types
    """

    ## provide no data at all
    r = requests.post('http://0.0.0.0:{}/predict'.format(port))
    self.assertEqual(literal_eval(r.text), [])

    ## provide improperly formatted data
    #r = requests.post('http://0.0.0.0:{}/predict'.format(port), json={"key": "
value"})
    #self.assertEqual(literal_eval(r.text), [])

@unittest.skipUnless(server_available, "local server is not running")
def test_03_predict(self):
    """
    test the predict functionality
    """

    query_data = {"country": "United Kingdom", "date" : "01/08/2019"}

    query_type = 'dict'
    request_json = {'query': query_data, 'type': query_type}

    r = requests.post('http://0.0.0.0:{}/predict'.format(port), json=request_j
son)
    response = literal_eval(r.text)

```



```
self.assertEqual(response, {'Predrevenue': 23607.119, 'status': 200})
```

```
@unittest.skipUnless(server_available, "local server is not running")
```

```
def test_04_logs(self):
```

```
    """
```

```
    test the log functionality
```

```
    """
```

```
    file_name = 'train-test.log'
```

```
    request_json = {'file': 'train-test.log'}
```

```
    r = requests.get('http://0.0.0.0:{}'.format(port, file_name))
```

```
    with open(file_name, 'wb') as f:
```

```
        f.write(r.content)
```

```
Overwriting self.assertTrue(os.path.exists(file_name))  
./runtime/unittests/ApifTests.py
```

```
if os.path.exists(file_name):
```

```
    os.remove(file_name)
```

```
### Run the tests
```

```
if __name__ == '__main__':
```

```
    unittest.main()
```

```
In [53]: #test the APIs  
!python3 ./runtime/unitttests/ApiTests.py
```

```
....
```

```
-----  
Ran 4 tests in 0.142s
```

```
OK
```

```
In [45]: %%writefile ./runtime/run_all_tests
```

```
import sys
import unittest
```

```
from unittests import *
unittest.main()
```

Overwriting ./runtime/run_all_tests

```
In [52]: !python3 ./runtime/run_all_tests
```

None

.....Performing stepwise search to minimize aic

ARIMA(1,2,1)(0,1,1)[12]	: AIC=inf, Time=0.23 sec
ARIMA(0,2,0)(0,1,0)[12]	: AIC=163.441, Time=0.02 sec
ARIMA(1,2,0)(1,1,0)[12]	: AIC=157.073, Time=0.09 sec
ARIMA(0,2,1)(0,1,1)[12]	: AIC=inf, Time=0.16 sec
ARIMA(1,2,0)(0,1,0)[12]	: AIC=155.075, Time=0.03 sec
ARIMA(1,2,0)(0,1,1)[12]	: AIC=157.074, Time=0.13 sec
ARIMA(1,2,0)(1,1,1)[12]	: AIC=inf, Time=0.61 sec
ARIMA(2,2,0)(0,1,0)[12]	: AIC=154.754, Time=0.11 sec
ARIMA(2,2,0)(1,1,0)[12]	: AIC=156.725, Time=0.11 sec
ARIMA(2,2,0)(0,1,1)[12]	: AIC=156.725, Time=0.06 sec
ARIMA(2,2,0)(1,1,1)[12]	: AIC=158.718, Time=0.24 sec
ARIMA(3,2,0)(0,1,0)[12]	: AIC=156.335, Time=0.15 sec
ARIMA(2,2,1)(0,1,0)[12]	: AIC=156.218, Time=0.19 sec
ARIMA(1,2,1)(0,1,0)[12]	: AIC=inf, Time=0.13 sec
ARIMA(3,2,1)(0,1,0)[12]	: AIC=157.908, Time=0.12 sec
ARIMA(2,2,0)(0,1,0)[12] intercept	: AIC=157.961, Time=0.04 sec

Best model: ARIMA(2,2,0)(0,1,0)[12]

Total fit time: 2.460 seconds

.... loading test version of model

.

Ran 10 tests in 3.935s

OK

Model monitoring for arima

Lets retrain update arima with additional data and try to predict the results and compare the output to what was logged initiall

```
In [157]: #test with initial data , revisited
port = 8082

fileup= open("./data/top10countries-data.csv","rb")
response = requests.post("http://0.0.0.0:{}".format(port),files ={"file":fileup})
print(response.text)
```

```
{
  "country": {
    "0": "United Kingdom",
    "1": "France",
    "2": "Belgium",
    "3": "EIRE",
    "4": "Germany",
    "5": "Portugal",
    "6": "Netherlands",
    "7": "Spain",
    "8": "Norway",
    "9": "Switzerland"
  },
  "mape": {
    "0": 19,
    "1": 26,
    "2": 48,
    "3": 24,
    "4": 36,
    "5": 68,
    "6": 958,
    "7": 51,
    "8": 100,
    "9": 44
  },
  "rmse": {
    "0": 4805.55,
    "1": 230.66,
    "2": 156.52,
    "3": 442.61,
```

```
      "4": 385.81,  
      "5": 2895.75,  
      "6": 358.91,  
      "7": 233.64,  
      "8": 1344.39,  
      "9": 471.57  
    }  
  }
```

```
In [158]: #test with initial data , revisited
port = 8082

fileup= open("./data/updtop10countries-data.csv","rb")
response = requests.post("http://0.0.0.0:{}".format(port),files={"file":fileup})
print(response.text)
```

```
{
  "country": {
    "0": "United Kingdom",
    "1": "Spain",
    "2": "France",
    "3": "Germany",
    "4": "EIRE",
    "5": "Belgium",
    "6": "Netherlands",
    "7": "Norway",
    "8": "Switzerland"
  },
  "mape": {
    "0": 38,
    "1": 131,
    "2": 32,
    "3": 50,
    "4": 21,
    "5": 64,
    "6": 36,
    "7": 100,
    "8": 87
  },
  "rmse": {
    "0": 18453.19,
    "1": 424.42,
    "2": 551.04,
    "3": 526.57,
    "4": 235.34,
    "5": 344.82,
```



```
"6": 341.2,  
"7": 826.75,  
"8": 380.8
```

```
}
```

```
}
```

```
In [160]: import requests
          from ast import literal_eval

          '''
          Part A: forecast using existing models
          The script is expected to forecast for average revenue given a specific start date.
          test value = 01/08/2019
          country = United Kingdom
          before updating the model the results were
          {'Predrevenue': 24301.823, 'status': 200}
          '''

          ## data needs to be in dict format for JSON
          query_data = dict({'date' : '01/08/2019', 'country': 'united kingdom'})
          query_type = 'dict'
          request_json = {'query': query_data, 'type': query_type, 'mode': 'prod'}

          ## test the Docker API
          port = 8082
          #r = requests.post('http://0.0.0.0:{}'.format(port), json=query)
          r = requests.get('http://0.0.0.0:{}'.format(port), json=request_json)
          #r = requests.get('http://0.0.0.0:{}'.format(port))

          response = literal_eval(r.text)

          print(response)

          {'Predrevenue': 24301.823, 'status': 200}
```

Conclusion Monitoring :

As seen from the data , rmse for the countries have increased with additional data. Perhaps further tweaking of the models is required which i can do.

Some models for use include Facebook prophet