M11_L2_RomilShah

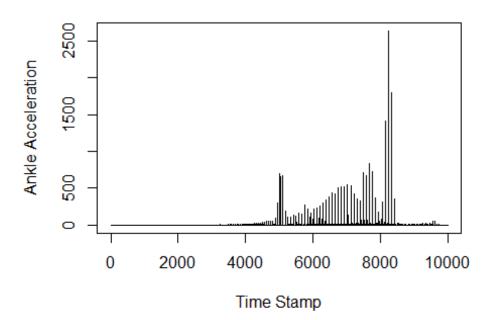
Romil Shah

July 31, 2016

```
library(RCurl)
## Loading required package: bitops
library(plyr)
## Warning: package 'plyr' was built under R version 3.2.5
library(forecast)
## Warning: package 'forecast' was built under R version 3.2.5
## Loading required package: zoo
## Warning: package 'zoo' was built under R version 3.2.5
##
## Attaching package: 'zoo'
## The following objects are masked from 'package:base':
##
##
       as.Date, as.Date.numeric
## Loading required package: timeDate
## This is forecast 7.1
#Link to the dataset:
https://archive.ics.uci.edu/ml/datasets/Daphnet+Freezing+of+Gait
#This dataset is for Parkinsons patients giving the gait data.
data <- read.table("C:/Users/rams1/Desktop/DSCS6030/S01R01.txt")</pre>
names(data) <-</pre>
c("time", "ankle1", "ankle2", "ankle3", "ul1", "ul2", "ul3", "ta1", "ta2", "ta3", "labe
1s")
#This data consists of the ankle acceleration, upper leg acceleration and
trunk acceleration with different subjects who are either healthy or have
parkisons disease. This is a time series data which I am using in my project.
Here I am using the information of a parkisons patient where the ankle data
will be used to analyse using ARIMA models.
ankles <- count(data, c("ankle1","ankle2"))</pre>
```

```
#Taking first 10000 values for consideration with frequency 2
ankles_timeseries <- ts(ankles$freq,start = c(1, 1), end = c(10000, 1),
frequency = 2)
plot(ankles_timeseries, xlab='Time Stamp' ,ylab='Ankle Acceleration',
main='Ankle Acceleration')</pre>
```

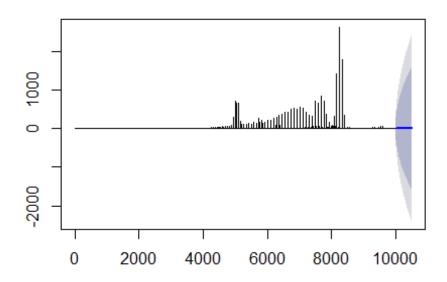
Ankle Acceleration



```
d < -0 : 2
p <- 0 : 4
q <- 0 : 6
ankles models \leftarrow expand.grid(d = d, p = p, q = q)
head(ankles_models, n = 4)
     d p q
##
## 1 0 0 0
## 2 1 0 0
## 3 2 0 0
## 4 0 1 0
getTSModelAIC <- function(ts_data, p, d, q) {</pre>
                                                ts_model <- arima(ts_data, order</pre>
= c(p, d, q))
                                                  return(ts_model$aic)
                                                  }
getTSModelAICSafe <- function(ts_data, p, d, q) {</pre>
                                                     result = tryCatch({
                                                     getTSModelAIC(ts_data, p, d,
```

```
q)
                                                    }, error = function(e) {
                                                   Inf
                                                   })
}
ankles models$aic <- mapply(function(x, y, z)</pre>
  getTSModelAICSafe(ankles_timeseries,x, y,
z),ankles_models$p,ankles_models$d,ankles_models$q)
subset(ankles models,aic == min(aic))
      d p q
                 aic
## 95 1 1 6 174078.9
ankles model \leftarrow arima(ankles timeseries, order = c(1, 1, 1))
summary(ankles_model)
##
## Call:
## arima(x = ankles\_timeseries, order = c(1, 1, 1))
## Coefficients:
##
            ar1
                     ma1
##
         0.0667 0.7438
## s.e. 0.0085 0.0051
##
## sigma^2 estimated as 431.6: log likelihood = -89045.22, aic = 178096.5
## Training set error measures:
                                 RMSE
                                                      MPE
                                           MAE
                                                              MAPE
                                                                        MASE
## Training set 1.10955e-05 20.77438 4.292803 -21.07958 124.2438 1.357487
##
                       ACF1
## Training set 0.01253783
predictedData <- forecast(ankles_model,1000)</pre>
#Thus the future predicted 1000 values can be shown as:
plot(forecast(ankles_model, 1000))
```

Forecasts from ARIMA(1,1,1)



#Looking at the plots of the predicted data and the actual data, it seems to be coninciding. Thus the arima models provides a best fit for the time series analysis for the dataset used by me.

#Thus ARIMA can be used for prediction based on the model generated using the test dataset.

#The model parameters are as follows:

predictedData

##		Point	Forecast	Lo 80	Hi 80	Lo 95	Hi 95	
##	10000.5	. 01110	1.399313	-25.22479	28.02341	-39.31873	42.11736	
##	10001.0		1.425943	-53.63981	56.49169	-82.78985	85.64174	
##	10001.5		1.427719	-72.71018	75.56562	-111.95641	114.81185	
##	10002.0		1.427838	-87.84789	90.70357	-135.10761	137.96328	
##	10002.5		1.427846	-100.77059	103.62628	-154.87118	157.72687	
##	10003.0		1.427846	-112.23361	115.08931	-172.40236	175.25805	
##	10003.5		1.427846	-122.64204	125.49774	-188.32068	191.17637	
##	10004.0		1.427846	-132.24245	135.09814	-203.00323	205.85892	
##	10004.5		1.427846	-141.19809	144.05378	-216.69970	219.55539	
##	10005.0		1.427846	-149.62370	152.47939	-229.58555	232.44124	
##	10005.5		1.427846	-157.60353	160.45922	-241.78966	244.64535	
##	10006.0		1.427846	-165.20165	168.05734	-253.40998	256.26567	
##	10006.5		1.427846	-172.46810	175.32379	-264.52305	267.37874	
##	10007.0		1.427846	-179.44285	182.29854	-275.19002	278.04571	
##	10007.5		1.427846	-186.15845	189.01415	-285.46064	288.31633	
##	10008.0		1.427846	-192.64181	195.49750	-295.37607	298.23177	
##	10008.5		1.427846	-198.91546	201.77115	-304.97080	307.82649	
##	10009.0		1.427846	-204.99853	207.85423	-314.27406	317.12975	

```
## 10009.5
                  1.427846
                             -210.90741
                                          213.76310
                                                      -323.31090
                                                                   326.16660
## 10010.0
                  1.427846
                             -216.65624
                                          219.51194
                                                      -332.10299
                                                                   334.95868
## 10010.5
                  1.427846
                             -222.25738
                                          225.11307
                                                      -340.66919
                                                                   343.52488
## 10011.0
                  1.427846
                             -227.72165
                                          230.57734
                                                      -349.02606
                                                                   351.88176
## 10011.5
                  1.427846
                             -233.05862
                                          235.91431
                                                      -357.18825
                                                                   360.04394
## 10012.0
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                             -238.27679
                                          241.13248
                                                      -365.16876
                                                                   368.02445
## 10012.5
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                             -243.38376
                                          246.23945
                                                      -372.97919
                                                                   375.83489
## 10013.0
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                                          251.24204
                                                      -380.63000
                                                                   383.48569
## 10013.5
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                                          256.14640
                                                      -388.13057
                                                                   390.98626
## 10014.0
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                                          260.95810
                                                      -395.48942
                                                                   398.34512
## 10014.5
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                                          265.68220
                                                      -402.71431
                                                                   405.57000
                             -267.46762
## 10015.0
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                                          270.32331
                                                      -409.81229
                                                                   412.66798
                             -272.02998
                                          274.88567
## 10015.5
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                                                                   419.64550
## 10016.0
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                                          279.37315
                                                      -423.65282
                                                                   426.50851
                  1.427846
                             -280.93363
                                          283.78932
                                                      -430.40677
## 10016.5
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## 10017.0
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                                                      -437.05670
                                                                   439.91239
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                                                      -443.60728
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                                          296.64173
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## 10018.5
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                                                                   459.28305
## 10019.0
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                                                      -462.70462
                                                                   465.56031
                  1.427846
                                                      -468.89812
                                                                   471.75381
## 10019.5
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                                          308.95746
## 10020.0
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                                                      -475.01110
                                                                   477.86680
## 10020.5
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                                                      -481.04665
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                                                      -487.00761
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                                          320.79863
## 10021.5
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                                                      -492.89670
                                                                   495.75240
## 10022.0
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                                          328.45463
                                                      -498.71646
                                                                   501.57215
## 10022.5
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                                          332.21619
                                                      -504.46927
                                                                   507.32496
## 10023.0
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                                          335.93545
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                                                                   513.01308
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                                                                   518.63865
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                                                                   524.20368
## 10024.5
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                                                      -526.85441
                                                                   529.71010
                  1.427846
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                                                      -532.30402
## 10025.0
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## 10025.5
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## 10030.0
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## 10031.5
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## 10032.0
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## 10032.5
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                                                      -608.23037
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## 10033.0
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                                                      -612.95860
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## 10033.5
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## 10034.0
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```

```
412.28886
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## 10035.5
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## 10036.0
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## 10036.5
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## 10037.5
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                                                      -653.97949
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## 10038.0
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## 10038.5
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## 10039.0
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## 10040.0
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## 10040.5
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                                                      -688.39769
## 10041.5
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## 10042.0
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## 10043.0
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## 10043.5
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## 10044.0
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## 10046.0
## 10046.5
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## 10051.5
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## 10052.0
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                                                      -771.48747
                                                                   774.34317
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## 10052.5
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                             -506.39647
                                          509.25217
                                                                   778.07812
                  1.427846
                                          511.68264
                                                      -778.93951
## 10053.0
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## 10053.5
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                             -511.24589
                                          514.10158
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## 10054.0
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                                                      -786.32106
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## 10054.5
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## 10055.0
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## 10055.5
                  1.427846
                             -520.80965
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                                                                   800.12117
## 10056.0
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                                                      -800.88044
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## 10056.5
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                                                      -804.47919
                                                                   807.33489
## 10057.0
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                                                                   810.91764
## 10057.5
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                                                      -811.62891
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## 10058.0
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                                                                   818.03598
##
  10058.5
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                             -534.83558
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                                                      -818.71629
                                                                   821.57198
## 10059.0
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                                          539.99342
                                                      -822.23712
                                                                   825.09281
```

```
542.28576
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## 10064.0
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                                                      -856.65117
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## 10064.5
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                                                                   866.22535
## 10065.0
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                                          566.88854
                                                      -863.36966
## 10065.5
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                                          569.07228
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                                                                   869.56510
## 10066.0
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                                          571.24766
                                                      -870.03635
                                                                   872.89204
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                                          573.41476
                                                      -873.35065
## 10066.5
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                                                                   876.20634
## 10067.0
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                                          575.57368
                                                      -876.65243
                                                                   879.50812
## 10067.5
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                             -574.86882
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                                                      -879.94185
                                                                   882.79754
## 10068.0
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                                                      -883.21903
                                                                   886.07472
## 10068.5
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                             -579.14658
                                          582.00228
                                                      -886.48412
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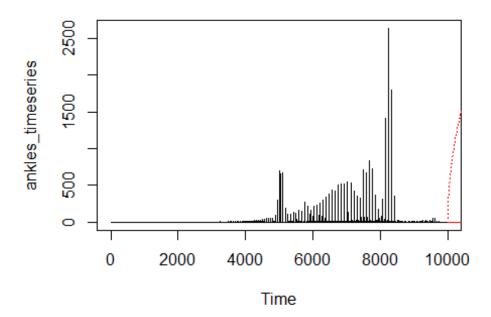
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                 1.427846 -1552.78297 1555.63866 -2375.53248 2378.38817
## 10489.0
                 1.427846 -1553.57880 1556.43450 -2376.74960 2379.60529
                 1.427846 -1554.37423 1557.22992 -2377.96609 2380.82179
## 10489.5
## 10490.0
                 1.427846 -1555.16924 1558.02494 -2379.18197 2382.03766
## 10490.5
                 1.427846 -1555.96385 1558.81955 -2380.39722 2383.25291
## 10491.0
                 1.427846 -1556.75806 1559.61375 -2381.61185 2384.46755
## 10491.5
                 1.427846 -1557.55186 1560.40755 -2382.82587 2385.68156
                 1.427846 -1558.34526 1561.20095 -2384.03926 2386.89496
## 10492.0
## 10492.5
                 1.427846 -1559.13825 1561.99395 -2385.25204 2388.10774
## 10493.0
                 1.427846 -1559.93084 1562.78654 -2386.46421 2389.31990
                 1.427846 -1560.72303 1563.57873 -2387.67576 2390.53145
## 10493.5
## 10494.0
                 1.427846 -1561.51482 1564.37051 -2388.88669 2391.74238
## 10494.5
                 1.427846 -1562.30621 1565.16190 -2390.09701 2392.95270
                 1.427846 -1563.09719 1565.95289 -2391.30672 2394.16241
## 10495.0
                 1.427846 -1563.88778 1566.74347 -2392.51582 2395.37151
## 10495.5
## 10496.0
                 1.427846 -1564.67797 1567.53366 -2393.72431 2396.58000
                 1.427846 -1565.46776 1568.32345 -2394.93219 2397.78788
## 10496.5
## 10497.0
                 1.427846 -1566.25715 1569.11284 -2396.13945 2398.99515
## 10497.5
                 1.427846 -1567.04614 1569.90183 -2397.34612 2400.20181
                 1.427846 -1567.83474 1570.69043 -2398.55217 2401.40786
## 10498.0
## 10498.5
                 1.427846 -1568.62294 1571.47863 -2399.75762 2402.61331
                 1.427846 -1569.41075 1572.26644 -2400.96247 2403.81816
## 10499.0
## 10499.5
                 1.427846 -1570.19816 1573.05385 -2402.16671 2405.02240
## 10500.0
                 1.427846 -1570.98517 1573.84087 -2403.37034 2406.22604
#Just another way to show the future 1000 predictions with data in the
positive as the acceleration values are positive in this particular dataset.
fit < -arima(ankles timeseries, order = c(0,1,0))
plot(ankles timeseries)
A.pred <- predict(fit, n.ahead=1000)
lines(A.pred$pred,col="red")
lines(A.pred$pred+2*A.pred$se,col="red",lty=3)
```



#Thus Arima model is used to predict the future values of a time series dataset and for the dataset I am using, it helps in prediction of the future values of the ankle acceleration and hereby helping in prediction of parkinsons disease in a person.

#NOTE: I have used only the acceleration data here but can also be applied to the speech data that I am using in my project.