

# Using Time Series Predictive Models for Early Detection of Gambling Addiction in Problem Gamblers

## Data Gathering

```
In [1]: import pandas as pd
import seaborn as sns
import matplotlib.pyplot as plt

daily_agg_df = pd.read_csv('./datasets/Raw Dataset II.Daily aggregates_Gray_LaPlante_PA
rg_det_df = pd.read_csv('./datasets/Raw Dataset III.Responsible gambling details_Gray_L
demog_df = pd.read_csv('./datasets/Raw Dataset I.Demographics_Gray_LaPlante_PAB_2012.dat')

C:\Users\abhiv\AppData\Local\Temp\ipykernel_14916\3515817822.py:5: DtypeWarning: Columns (3,4,5) have mixed types. Specify dtype option on import or set low_memory=False.
  daily_agg_df = pd.read_csv('./datasets/Raw Dataset II.Daily aggregates_Gray_LaPlante
  _PAB_2012.dat', delimiter='\t')
```

```
In [2]: rg_det_df
```

Out[2]:

	UserID	RGsumevents	RGFirst_Date	RGLast_date	Event_type_first	Interventiontype_first
0	2169867	1	11/19/2009	11/19/2009	9	18
1	7035862	1	11/15/2009	11/15/2009	9	18
2	5911218	1	11/8/2009	11/8/2009	9	18
3	5872708	1	11/3/2009	11/3/2009	9	18
4	5746942	2	10/18/2009	11/3/2009	9	18
...	...	...	...	...	...	...
2063	2451840	5		11/3/2009	12	
2064	9140426	1	8/19/2009	8/19/2009	10	
2065	2590026	2	8/5/2009	8/6/2009	10	
2066	1023918	1	4/9/2009	4/9/2009	6	
2067	6691324	1	12/19/2008	12/19/2008	1	

2068 rows × 6 columns

```
In [3]: demog_df
```

Out[3]:

	USERID	RG_case	CountryName	LanguageName	Gender	YearofBirth	Registration_date	First_
0	2975944	1	Germany	German	M	1970	6/2/2006	
1	9822065	1	Germany.COM	German	F	1963	11/21/2009	
2	9622454	1	France.COM	French	F	1981	10/19/2009	
3	9619356	1	Italy.IT	Italian	F	1975	10/18/2009	
4	9593498	1	Germany.COM	German	F	1990	10/14/2009	
...	...	...	...	...	...	...	...	...
4129	107292	0	Austria	German	M	1975	7/9/2000	
4130	92140	0	Austria	German	M	1973	6/25/2000	
4131	80281	0	Austria	German	M	1970	6/13/2000	
4132	74438	0	Austria	German	M	1975	6/9/2000	
4133	36822	0	Austria	German	M	1970	3/20/2000	

4134 rows × 8 columns

In [4]: daily\_agg\_df

Out[4]:

	UserID	Date	ProductType	Turnover	Hold	NumberofBets
0	31965	5/8/2000		1	15.3388	15.3388
1	31965	5/10/2000		1	34.1594	34.1594
2	31965	5/18/2000		1	24.5419	24.5419
3	31965	5/22/2000		1	2.5309	2.5309
4	31965	5/23/2000		1	15.3387	15.3387
...	...	...		...	...	...
981777	9200696	10/12/2010		25		95
981778	7912483	9/23/2010		25		60
981779	9200696	10/11/2010		25		2
981780	9200696	10/14/2010		25		2
981781	9200696	10/24/2010		25		2

981782 rows × 6 columns

## Data Transformation and Cleaning

In [5]: import pandas as pd

```
# Define a standard date for filling empty and invalid cells
standard_date = pd.to_datetime('01/01/1900', format='%d/%m/%Y', errors='coerce')
```

```

# Fill empty and invalid cells with the standard date
daily_agg_df['Date'] = pd.to_datetime(daily_agg_df['Date'], errors='coerce').fillna(st
demog_df['Registration_date'] = pd.to_datetime(demog_df['Registration_date'], errors='co
demog_df['First_Deposit_Date'] = pd.to_datetime(demog_df['First_Deposit_Date'], errors='co
rg_det_df['RGFirst_Date'] = pd.to_datetime(rg_det_df['RGFirst_Date'], errors='coerce')
rg_det_df['RGLast_date'] = pd.to_datetime(rg_det_df['RGLast_date'], errors='coerce').f

# Create new datetime columns
daily_agg_df['Aggregate_Date'] = pd.to_datetime(daily_agg_df['Date'])

daily_agg_df.drop('Date', axis=1, inplace=True)

demog_df['Registration_date'] = pd.to_datetime(demog_df['Registration_date'])
demog_df['First_Deposit_Date'] = pd.to_datetime(demog_df['First_Deposit_Date'])
rg_det_df['RGFirst_Date'] = pd.to_datetime(rg_det_df['RGFirst_Date'])
rg_det_df['RGLast_date'] = pd.to_datetime(rg_det_df['RGLast_date'])

# Rename the 'old_column_name' to 'new_column_name'
daily_agg_df = daily_agg_df.rename(columns={'UserID': 'UserID'})
demog_df = demog_df.rename(columns={'USERID': 'UserID'})
rg_det_df = rg_det_df.rename(columns={'UserID': 'UserID'})

```

In [6]:

```
daily_agg_df
product_type_frequencies = daily_agg_df['ProductType'].value_counts()
print(product_type_frequencies)
```

1	399410
2	331828
10	127223
8	37749
15	25646
4	20749
6	13558
3	7539
14	7310
19	6122
7	1741
23	1215
5	559
17	506
20	321
22	158
9	67
21	38
24	35
25	7
16	1

Name: ProductType, dtype: int64

In [7]:

```
daily_agg_df_t=daily_agg_df.tail(10)
```

In [8]:

```
daily_agg_df_t
```

Out[8]:

	UserID	ProductType	Turnover	Hold	NumberofBets	Aggregate_Date
981772	4608302	24			6	2010-09-17
981773	1285995	24			2	2010-07-27
981774	4608302	24			3	2010-09-16
981775	7912483	25			393	2010-09-24
981776	7912483	25			228	2010-09-22
981777	9200696	25			95	2010-10-12
981778	7912483	25			60	2010-09-23
981779	9200696	25			2	2010-10-11
981780	9200696	25			2	2010-10-14
981781	9200696	25			2	2010-10-24

In [9]: demog\_df

Out[9]:

	UserID	RG_case	CountryName	LanguageName	Gender	YearofBirth	Registration_date	First_
0	2975944	1	Germany	German	M	1970	2006-06-02	
1	9822065	1	Germany.COM	German	F	1963	2009-11-21	
2	9622454	1	France.COM	French	F	1981	2009-10-19	
3	9619356	1	Italy.IT	Italian	F	1975	2009-10-18	
4	9593498	1	Germany.COM	German	F	1990	2009-10-14	
...	...	...	...	...	...	...	...	...
4129	107292	0	Austria	German	M	1975	2000-07-09	
4130	92140	0	Austria	German	M	1973	2000-06-25	
4131	80281	0	Austria	German	M	1970	2000-06-13	
4132	74438	0	Austria	German	M	1975	2000-06-09	
4133	36822	0	Austria	German	M	1970	2000-03-20	

4134 rows × 8 columns



In [10]: rg\_det\_df

Out[10]:

	UserID	RGsumevents	RGFirst_Date	RGLast_date	Event_type_first	Interventiontype_first
0	2169867	1	2009-11-19	2009-11-19	9	18
1	7035862	1	2009-11-15	2009-11-15	9	18
2	5911218	1	2009-11-08	2009-11-08	9	18
3	5872708	1	2009-11-03	2009-11-03	9	18
4	5746942	2	2009-10-18	2009-11-03	9	18
...	...	...	...	...	...	...
2063	2451840	5	1900-01-01	2009-11-03	12	
2064	9140426	1	2009-08-19	2009-08-19	10	
2065	2590026	2	2009-08-05	2009-08-06	10	
2066	1023918	1	2009-04-09	2009-04-09	6	
2067	6691324	1	2008-12-19	2008-12-19	1	

2068 rows × 6 columns

In [11]:

```
from sklearn.preprocessing import LabelEncoder

# Initialize label encoders
label_encoder_country = LabelEncoder()
label_encoder_language = LabelEncoder()
label_encoder_gender = LabelEncoder()

# Fit and transform the categorical columns
demog_df['CountryName'] = label_encoder_country.fit_transform(demog_df['CountryName'])
demog_df['LanguageName'] = label_encoder_language.fit_transform(demog_df['LanguageName'])
demog_df['Gender'] = label_encoder_gender.fit_transform(demog_df['Gender'])
```

In [12]:

demog\_df

Out[12]:

	UserID	RG_case	CountryName	LanguageName	Gender	YearofBirth	Registration_date	First_
0	2975944	1	18	8	1	1970	2006-06-02	
1	9822065	1	19	8	0	1963	2009-11-21	
2	9622454	1	17	7	0	1981	2009-10-19	
3	9619356	1	25	11	0	1975	2009-10-18	
4	9593498	1	19	8	0	1990	2009-10-14	
...	...	...	...	...	...	...	...	...
4129	107292	0	4	8	1	1975	2000-07-09	
4130	92140	0	4	8	1	1973	2000-06-25	
4131	80281	0	4	8	1	1970	2000-06-13	
4132	74438	0	4	8	1	1975	2000-06-09	
4133	36822	0	4	8	1	1970	2000-03-20	

4134 rows × 8 columns



## Merging of Datasets

```
In [13]: merged_df = daily_agg_df.merge(demog_df, on='UserID', how='outer')
merged_df = merged_df.merge(rg_det_df, on='UserID', how='outer')
```

```
In [14]: merged_df['RG_case'].value_counts()
```

```
Out[14]: 1    811570
0    170233
Name: RG_case, dtype: int64
```

```
In [15]: merged_df
```

Out[15]:

	UserID	ProductType	Turnover	Hold	NumberofBets	Aggregate_Date	RG_case	Countryl
0	31965	1.0	15.3388	15.3388	1	2000-05-08	1	
1	31965	1.0	34.1594	34.1594	5	2000-05-10	1	
2	31965	1.0	24.5419	24.5419	4	2000-05-18	1	
3	31965	1.0	2.5309	2.5309	1	2000-05-22	1	
4	31965	1.0	15.3387	15.3387	2	2000-05-23	1	
...	...	...	...	...	...	...	...	...
981798	1190813		NaN	NaN	NaN	NaN	NaT	0
981799	1622440		NaN	NaN	NaN	NaN	NaT	0
981800	1108530		NaN	NaN	NaN	NaN	NaT	0
981801	683142		NaN	NaN	NaN	NaN	NaT	0
981802	113041		NaN	NaN	NaN	NaN	NaT	0

981803 rows × 18 columns

In [16]:

```
merged_df_tsc=merged_df.drop(columns=['RGLast_date','RGFirst_Date','Registration_date']
merged_df_tsc=merged_df_tsc #.tail(13000)
filtered_df = merged_df_tsc[merged_df_tsc['ProductType'] == 2]
filtered_df
# Sort the DataFrame by 'user_id' and 'date'
filtered_df = filtered_df.sort_values(by=['UserID', 'Aggregate_Date'])
```

In [17]:

```
filtered_df['RG_case'].value_counts()
```

Out[17]:

```
1    294375
0    37453
Name: RG_case, dtype: int64
```

In [18]:

```
subset_columns = ['Aggregate_Date', 'UserID']

# Identify and drop duplicate rows based on the specified subset of columns
filtered_df = filtered_df.drop_duplicates(subset=subset_columns, keep='first')

# Display the DataFrame after dropping duplicates
print("DataFrame after dropping duplicates:")
print(filtered_df)
```

DataFrame after dropping duplicates:

	UserID	ProductType	Turnover	Hold	NumberofBets	Aggregate_Date	\
402	31965	2.0	20.0	20.0	1	2002-11-12	
1002	31965	2.0	73.18	18.96	6	2002-11-14	
403	31965	2.0	10.0	10.0	1	2002-11-15	
1217	31965	2.0	163.28	19.0	9	2002-11-16	
1331	31965	2.0	162.34	-97.5	13	2002-11-17	
...	...	...	...	...	...	...	...
973451	9822065	2.0	10.0	10.0	1	2010-02-09	
973463	9822065	2.0	15.0	-3.35	1	2010-03-02	
973452	9822065	2.0	1.0	1.0	1	2010-04-21	
973456	9822065	2.0	1.0	-2.8	1	2010-06-10	
973516	9859152	2.0	13.0	13.0	5	2009-11-27	

	RG_case	CountryName	LanguageName	Gender	YearofBirth	RGsumevents	\
402	1	19	8	1	1971	1.0	
1002	1	19	8	1	1971	1.0	
403	1	19	8	1	1971	1.0	
1217	1	19	8	1	1971	1.0	
1331	1	19	8	1	1971	1.0	
...	...	...	...	...	...	...	...
973451	1	19	8	0	1963	1.0	
973463	1	19	8	0	1963	1.0	
973452	1	19	8	0	1963	1.0	
973456	1	19	8	0	1963	1.0	
973516	0	19	8	1	1982	NaN	

	Event_type_first	Interventiontype_first
402	2.0	8
1002	2.0	8
403	2.0	8
1217	2.0	8
1331	2.0	8
...	...	...
973451	4.0	13
973463	4.0	13
973452	4.0	13
973456	4.0	13
973516	NaN	NaN

[322898 rows x 14 columns]

```
In [19]: filtered_df['RG_case'].value_counts()

null_mask = filtered_df.isna()

# Use sum() to count the null values in each column
null_count = null_mask.sum()

# Display columns with null values and their respective counts
print("Columns with null values and their counts:")
print(null_count[null_count > 0])
filtered_df

filtered_df = filtered_df.fillna(0)
```

```
Columns with null values and their counts:  
RGsumevents           36498  
Event_type_first       36498  
Interventiontype_first 36498  
dtype: int64
```

```
In [20]: filtered_df  
# Convert birth year to age until 2010  
current_year = 2010  
filtered_df['Age_until_2010'] = filtered_df['YearofBirth'].apply(lambda birth_year: cu
```

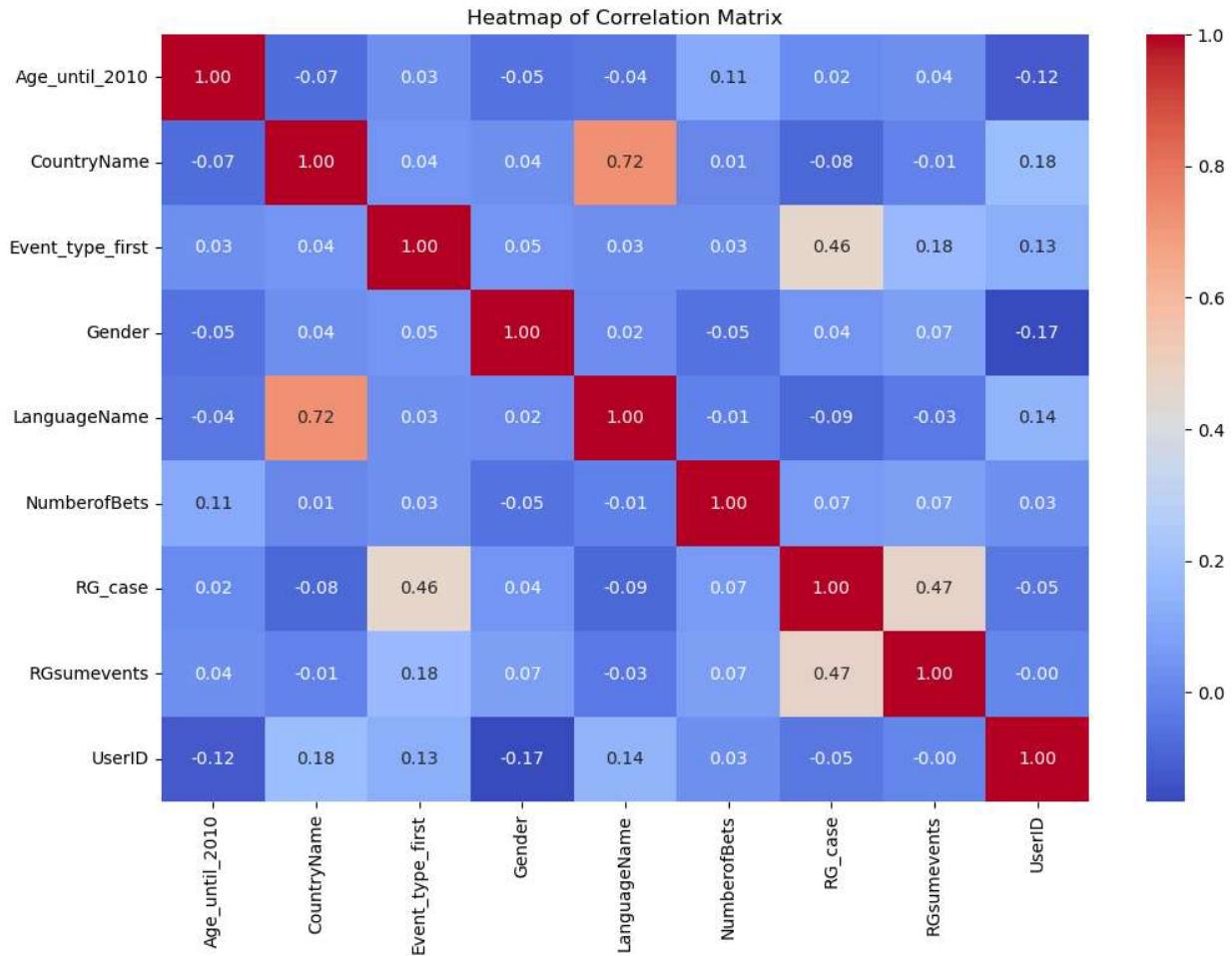
## Feature Selection

```
In [21]: columns_for_heatmap = filtered_df.columns.difference(['ProductType'])  
  
# Create a subset DataFrame with selected columns  
heatmap_data = filtered_df[columns_for_heatmap]  
  
# Create a heatmap using seaborn  
plt.figure(figsize=(12, 8))  
sns.heatmap(heatmap_data.corr(), annot=True, cmap='coolwarm', fmt=".2f")  
plt.title('Heatmap of Correlation Matrix')  
plt.show()
```

C:\Users\abhv\AppData\Local\Temp\ipykernel\_14916\2072689473.py:8: FutureWarning: The default value of numeric\_only in DataFrame.corr is deprecated. In a future version, it will default to False. Select only valid columns or specify the value of numeric\_only to silence this warning.

```
sns.heatmap(heatmap_data.corr(), annot=True, cmap='coolwarm', fmt=".2f")
```

## DatasetAnalysis

In [22]: `filtered_df`

Out[22]:

	UserID	ProductType	Turnover	Hold	NumberofBets	Aggregate_Date	RG_case	CountryNa
<b>402</b>	31965	2.0	20.0	20.0		1	2002-11-12	1
<b>1002</b>	31965	2.0	73.18	18.96		6	2002-11-14	1
<b>403</b>	31965	2.0	10.0	10.0		1	2002-11-15	1
<b>1217</b>	31965	2.0	163.28	19.0		9	2002-11-16	1
<b>1331</b>	31965	2.0	162.34	-97.5		13	2002-11-17	1
...	...	...	...	...	...	...	...	...
<b>973451</b>	9822065	2.0	10.0	10.0		1	2010-02-09	1
<b>973463</b>	9822065	2.0	15.0	-3.35		1	2010-03-02	1
<b>973452</b>	9822065	2.0	1.0	1.0		1	2010-04-21	1
<b>973456</b>	9822065	2.0	1.0	-2.8		1	2010-06-10	1
<b>973516</b>	9859152	2.0	13.0	13.0		5	2009-11-27	0

322898 rows × 15 columns

# Model Fitting

## K - Means Clustering

```
In [23]: import numpy as np
import pandas as pd
from sklearn.cluster import KMeans
from sklearn.decomposition import PCA
import matplotlib.pyplot as plt

# Pivot the DataFrame to create a 3D array with entries as rows, features as columns,
user_data_3d = filtered_df.pivot(index='UserID', columns='Aggregate_Date', values=['Tu...'])

# Fill missing values with zeros (if any)
user_data_3d = user_data_3d.fillna(0)

# Convert empty strings (' ') to float values of zero (0)
user_data_3d = user_data_3d.replace(' ', 0).astype(float)
user_data_3d = user_data_3d.astype(float)

# Convert the pivot table to a NumPy array
user_data_array = user_data_3d.to_numpy()

#k fold value
k = 3

# Perform K-means clustering
model = KMeans(n_clusters=k, random_state=0)
y_pred = model.fit_predict(user_data_array)

# Apply PCA to reduce dimensionality to 2D
pca = PCA(n_components=2)
user_data_pca = pca.fit_transform(user_data_array)

# Visualize the clustered entries using PCA components
plt.figure(figsize=(8, 6))
scatter = plt.scatter(user_data_pca[:, 0], user_data_pca[:, 1], c=y_pred, cmap='viridis')
plt.xlabel('PCA Component 1')
plt.ylabel('PCA Component 2')

cluster_dict={}

# Create a dictionary to store user IDs and cluster number
cluster_dict = {i: {'users': [], 'cluster_num': i} for i in range(k)}

# Loop through the cluster labels and append user IDs to the corresponding cluster
for user_id, cluster_label in zip(user_data_3d.index, y_pred):
    cluster_dict[cluster_label]['users'].append(user_id)

# Print the user IDs and cluster number in each cluster
for cluster_label, info in cluster_dict.items():
```

```
print(f'Cluster {cluster_label} (Cluster {info["cluster_num"]}): \nUsers: {info["us"}\n\n# Create a Legend for the cluster numbers
legend_labels = ['Moderate Problem Gamblers', 'Early Players', 'Problem Gamblers']
legend = plt.legend(handles=scatter.legend_elements()[0], title='Cluster', labels=legende
plt.gca().add_artist(legend)

plt.show()
```

C:\Users\abhiv\AppData\Local\anaconda3\Lib\site-packages\sklearn\cluster\\_kmeans.py:8  
70: FutureWarning: The default value of `n\_init` will change from 10 to 'auto' in 1.  
4. Set the value of `n\_init` explicitly to suppress the warning  
warnings.warn(

## Cluster 0 (Cluster 0):

Users: [868583, 1175809, 1411743, 1457496, 1486136, 1662632, 1679490, 1776178, 1790848, 1921204, 2070894, 2150296, 2155065, 2589710, 2704382, 2852203, 3669466, 3852889, 3904422, 3968386, 4006708, 4371320, 4394754, 4412550, 4495603, 4532357, 5106620, 5308271, 5488160, 5660719, 5678852, 5723033, 6158120, 6175402, 6239380, 6283338, 6709379, 6985339, 7192925]

## Cluster 1 (Cluster 1):

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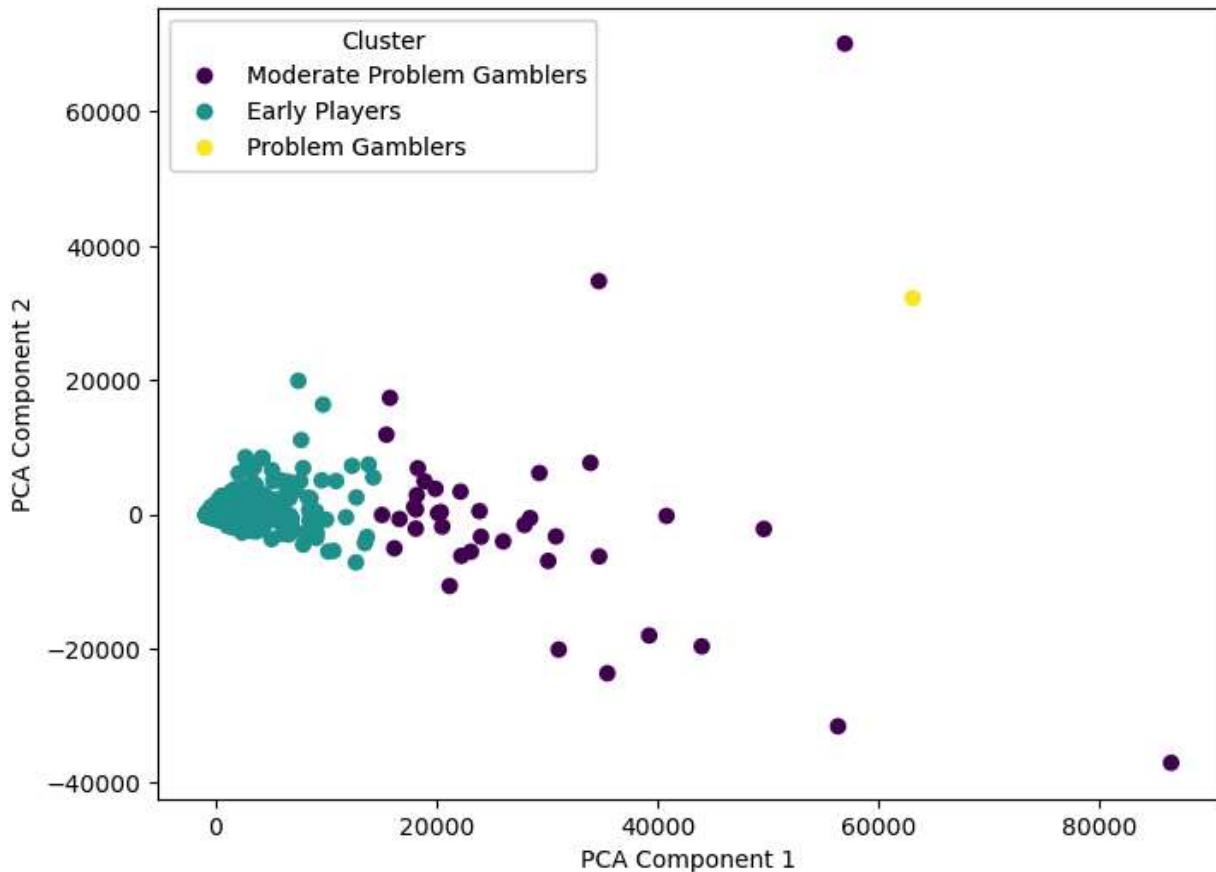
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Cluster 2 (Cluster 2):

Users: [4754125]



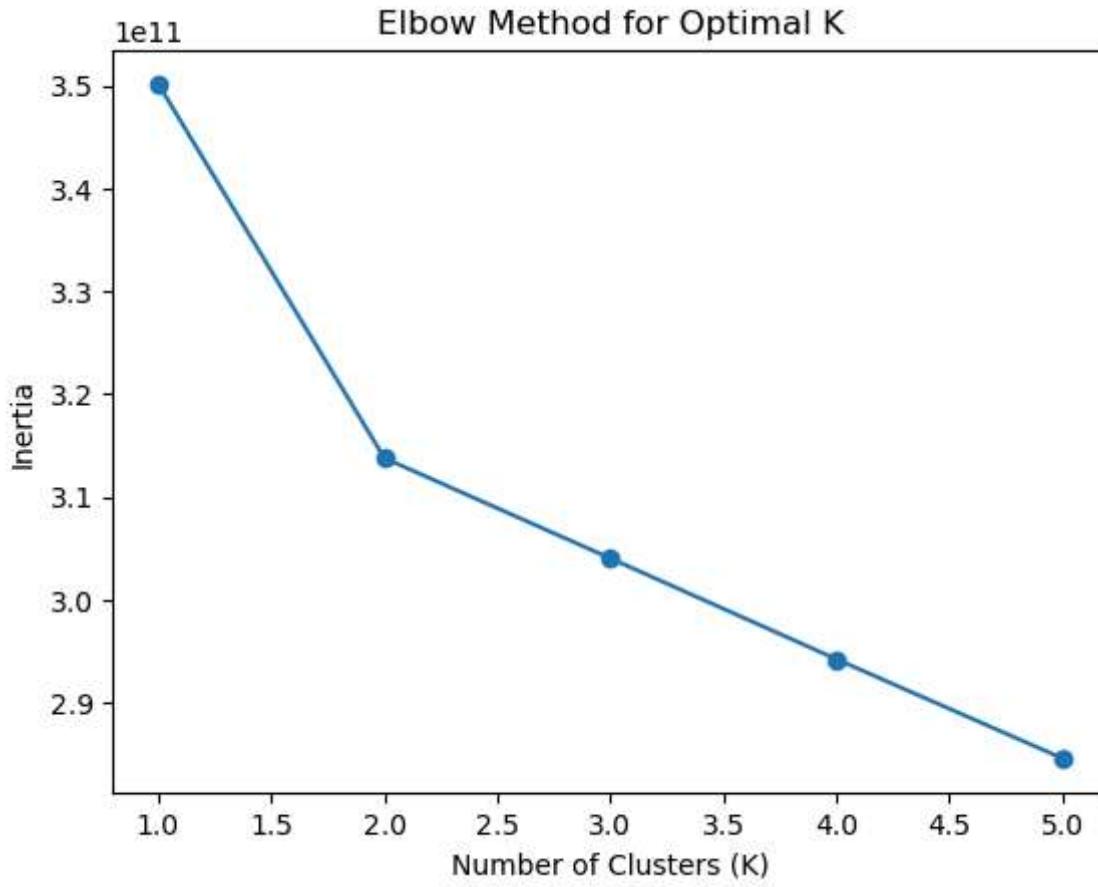
## K means Evaluation

```
In [24]: inertias = []
for k_value in range(1, 6):
    model = KMeans(n_clusters=k_value, random_state=0)
    model.fit(user_data_array)
    inertias.append(model.inertia_)

plt.plot(range(1, 6), inertias, marker='o')
plt.xlabel('Number of Clusters (K)')
plt.ylabel('Inertia')
plt.title('Elbow Method for Optimal K')
```

```
C:\Users\abhiv\AppData\Local\anaconda3\Lib\site-packages\sklearn\cluster\_kmeans.py:8
70: FutureWarning: The default value of `n_init` will change from 10 to 'auto' in 1.
4. Set the value of `n_init` explicitly to suppress the warning
    warnings.warn(
C:\Users\abhiv\AppData\Local\anaconda3\Lib\site-packages\sklearn\cluster\_kmeans.py:8
70: FutureWarning: The default value of `n_init` will change from 10 to 'auto' in 1.
4. Set the value of `n_init` explicitly to suppress the warning
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C:\Users\abhiv\AppData\Local\anaconda3\Lib\site-packages\sklearn\cluster\_kmeans.py:8
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70: FutureWarning: The default value of `n_init` will change from 10 to 'auto' in 1.
4. Set the value of `n_init` explicitly to suppress the warning
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C:\Users\abhiv\AppData\Local\anaconda3\Lib\site-packages\sklearn\cluster\_kmeans.py:8
70: FutureWarning: The default value of `n_init` will change from 10 to 'auto' in 1.
4. Set the value of `n_init` explicitly to suppress the warning
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C:\Users\abhiv\AppData\Local\anaconda3\Lib\site-packages\sklearn\cluster\_kmeans.py:8
70: FutureWarning: The default value of `n_init` will change from 10 to 'auto' in 1.
4. Set the value of `n_init` explicitly to suppress the warning
    warnings.warn(
Text(0.5, 1.0, 'Elbow Method for Optimal K')
```

Out[24]:



In [25]:

```
from sklearn.metrics import silhouette_score
silhouette_avg = silhouette_score(user_data_array, y_pred)
print(f"Silhouette Score: {silhouette_avg}")
```

Silhouette Score: 0.9098500527957909

## K means Labeling Analysis

```
In [26]: user_data_3d_turnover = user_data_3d['Turnover']

# Create a new DataFrame to store the aggregated features
agguser_allfeature = pd.DataFrame()

#[ 'Turnover', 'Hold', 'NumberofBets', 'YearofBirth', 'Interventiontype_first' ]

# Calculate the mean of each row and add it as a new column
agguser_allfeature['Mean_Turnover'] = user_data_3d_turnover.mean(axis=1)
agguser_allfeature['Mean_Hold'] = user_data_3d['Hold'].mean(axis=1)
agguser_allfeature['Mean_NumberofBets'] = user_data_3d['NumberofBets'].mean(axis=1)
agguser_allfeature['Mean_YearofBirth'] = user_data_3d['Age_until_2010'].mean(axis=1)
agguser_allfeature['Mean_Interventiontype_first'] = user_data_3d['Interventiontype_fir
agguser_allfeature['Cluster'] = y_pred

# Set the index of agguser_allfeature to match user_data_3d_turnover
agguser_allfeature.index = user_data_3d_turnover.index.tolist()

# Display the updated DataFrame
print(agguser_allfeature)
```

	Mean_Turnover	Mean_Hold	Mean_NumberofBets	Mean_YearofBirth	\
31965	29.325776	4.097601	3.243651	12.808167	
32639	0.001836	0.001836	0.000343	0.014070	
36822	0.008236	-0.008476	0.002059	0.027454	
36916	0.027111	0.027111	0.001030	0.028140	
74438	0.383665	0.150206	0.008236	0.180165	
...	...	...	...	...	...
9806890	0.028240	-0.000159	0.002745	0.009952	
9807483	0.102132	-0.015731	0.003775	0.009266	
9820476	0.030298	-0.001102	0.001030	0.008579	
9822065	0.107430	0.016380	0.058339	0.354839	
9859152	0.004461	0.004461	0.001716	0.009609	

	Mean_Interventiontype_first	Cluster
31965	2.627316	1
32639	0.000000	1
36822	0.000000	1
36916	0.004118	1
74438	0.000000	1
...	...	...
9806890	0.000000	1
9807483	0.000343	1
9820476	0.004461	1
9822065	0.098147	1
9859152	0.000000	1

[3161 rows x 6 columns]

```
In [27]: from pandas.plotting import parallel_coordinates
import seaborn as sns

# Cast the index to integers
agguser_allfeature.index = agguser_allfeature.index.astype(int)

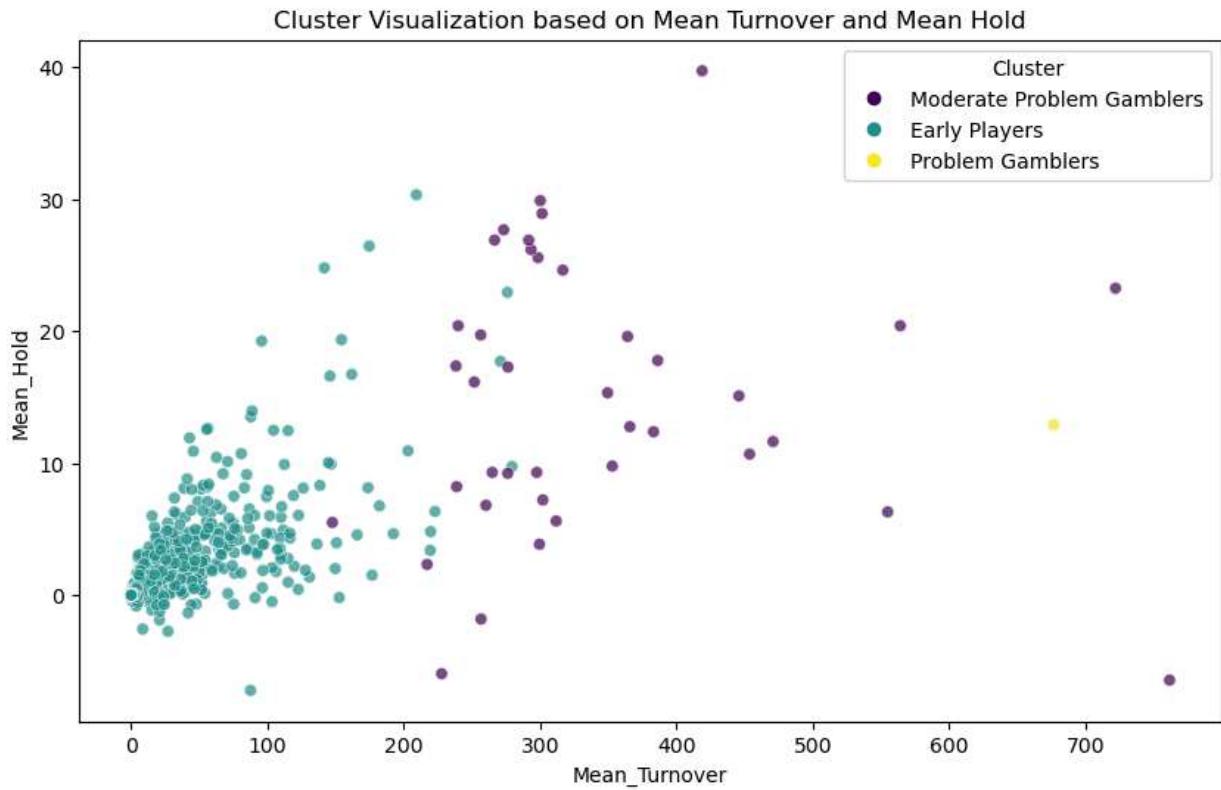
# Create a scatter plot
plt.figure(figsize=(10, 6))
sns.scatterplot(data=agguser_allfeature, x='Mean_Turnover', y='Mean_Hold', hue='Cluster')
```

```

plt.xlabel('Mean_Turnover')
plt.ylabel('Mean_Hold')
plt.title('Cluster Visualization based on Mean Turnover and Mean Hold')
# plt.Legend(title='Cluster', loc='upper right')
legend_labels = ['Moderate Problem Gamblers', 'Early Players', 'Problem Gamblers']# [f'Cluster {i}' for i in range(3)]
legend = plt.legend(handles=scatter.legend_elements()[0], title='Cluster', labels=legend_labels)

plt.show()

```



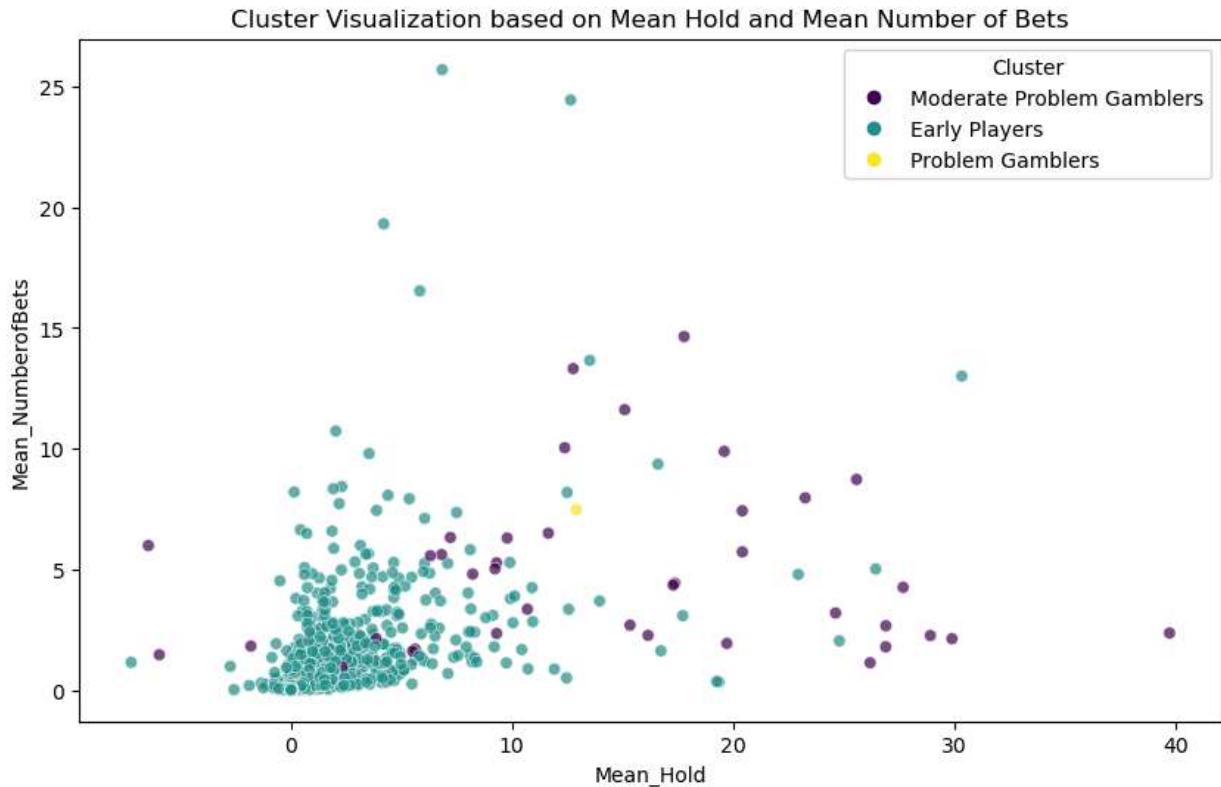
In [28]:

```

# Create a scatter plot
plt.figure(figsize=(10, 6))
sns.scatterplot(data=agguser_allfeature, x='Mean_Hold', y='Mean_NumberofBets', hue='Cluster')
plt.xlabel('Mean_Hold')
plt.ylabel('Mean_NumberofBets')
plt.title('Cluster Visualization based on Mean Hold and Mean Number of Bets')
# plt.Legend(title='Cluster', loc='upper right')
legend_labels = ['Moderate Problem Gamblers', 'Early Players', 'Problem Gamblers']# [f'Cluster {i}' for i in range(3)]
legend = plt.legend(handles=scatter.legend_elements()[0], title='Cluster', labels=legend_labels)

plt.show()

```



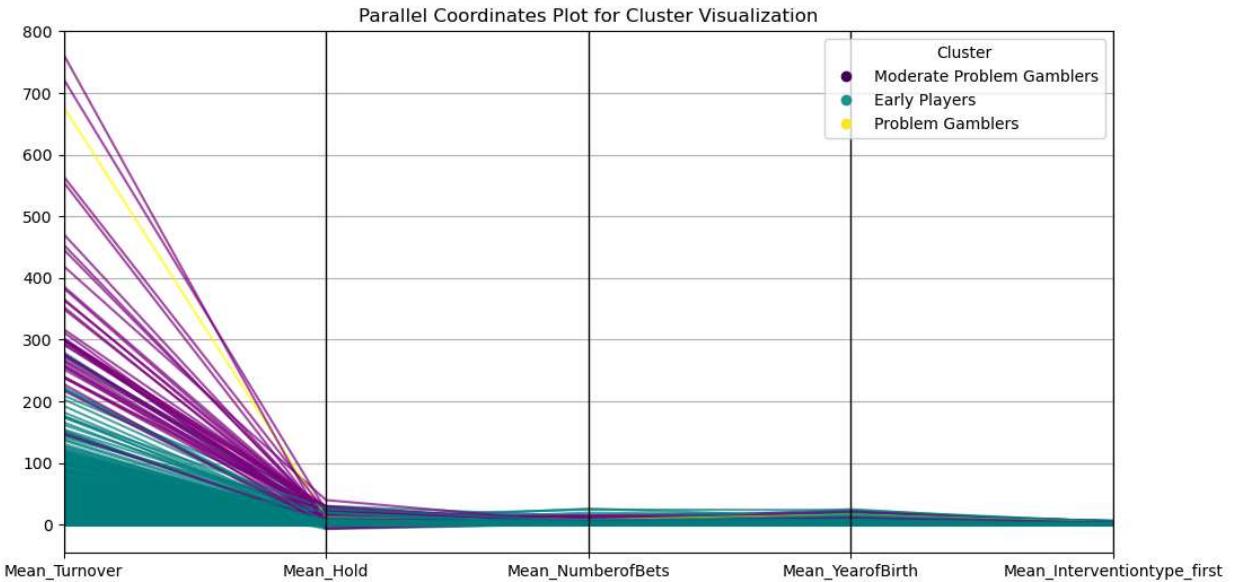
```
In [29]: from pandas.plotting import parallel_coordinates

# Define custom colors for each cluster
custom_colors = [ 'teal','purple', 'yellow']

# Create a parallel coordinates plot with custom colors
plt.figure(figsize=(12, 6))
parallel_coordinates(agguser_allfeature, 'Cluster', colormap='viridis', alpha=0.7, color=custom_colors)
plt.title('Parallel Coordinates Plot for Cluster Visualization')

# Add a custom Legend
legend_labels = ['Moderate Problem Gamblers','Early Players','Problem Gamblers']# [f'{label} {color}' for label, color in zip(legend_labels, custom_colors)]
legend = plt.legend(handles=scatter.legend_elements()[0], title='Cluster', labels=legend_labels)
plt.show()
```

```
C:\Users\abhib\AppData\Local\Temp\ipykernel_14916\1398724544.py:8: UserWarning: 'color' and 'colormap' cannot be used simultaneously. Using 'color'
    parallel_coordinates(agguser_allfeature, 'Cluster', colormap='viridis', alpha=0.7,
color=custom_colors)
C:\Users\abhib\AppData\Local\anaconda3\Lib\site-packages\IPython\core\pylabtools.py:1
52: UserWarning: Creating legend with loc="best" can be slow with large amounts of da
ta.
    fig.canvas.print_figure(bytes_io, **kw)
```



```
In [30]: ### Interactive Slider to understand Clustering using K - means
```

```
In [31]: import numpy as np
import pandas as pd
from sklearn.cluster import KMeans
import matplotlib.pyplot as plt
from ipywidgets import interact

from ipywidgets import interact, DatePicker

# Create a function to plot the clustering results for a specific time frame
def plot_clusters(time_frame):
    print(time_frame)
    start_date = '2002-11-12' #).date()
        # Extract the year from the time_frame and construct a new start_date
    start_year = str(int(time_frame))
    start_date = pd.to_datetime(start_year + '-11-12')

    plt.figure(figsize=(8, 6))
    plt.scatter(user_data_3d['NumberofBets'][start_date], user_data_3d['Hold'][start_date])
    # plt.scatter(user_data_array[:, 0], user_data_array[:, 2], c=y_pred, cmap='viridis')
    plt.xlabel('NumberofBets')
    plt.ylabel('Hold')
    plt.title(f'K-means Clustering: NumberofBets vs Hold (Time Frame {time_frame})')

    # filtered_data_array = user_data_array[time_frame_condition]
    # filtered_y_pred = y_pred[time_frame_condition]

    # Scatter plot the filtered data
    # plt.scatter(filtered_data_array[:, 0], filtered_data_array[:, 2], c=filtered_y_p

    plt.show()

start_date='2002-11-12'
end_date='2010-11-10'
```

```
# Create the interaction using the date pickers
interact(plot_clusters, time_frame=(2002, 2009))

interactive(children=(IntSlider(value=2005, description='time_frame', max=2009, min=2
002), Output()), _dom_cla...
Out[31]: <function __main__.plot_clusters(time_frame)>
```

```
In [32]: import matplotlib.pyplot as plt

# List of 10 user IDs to plot
user_ids_to_plot = [31965, 32639, 36822, 36916, 74438, 90746, 91707, 92140, 96950, 995

# Create a subplot for the graph
plt.figure(figsize=(12, 8))
plt.title('Turnover Values for 10 Users')
plt.xlabel('Date')
plt.ylabel('Turnover')
plt.grid(True)

for user_id in user_ids_to_plot:

    user_data_for_user = user_data_3d.loc[user_id, 'Turnover']

    # Extract the turnover values
    turnover_values = user_data_for_user.to_numpy()

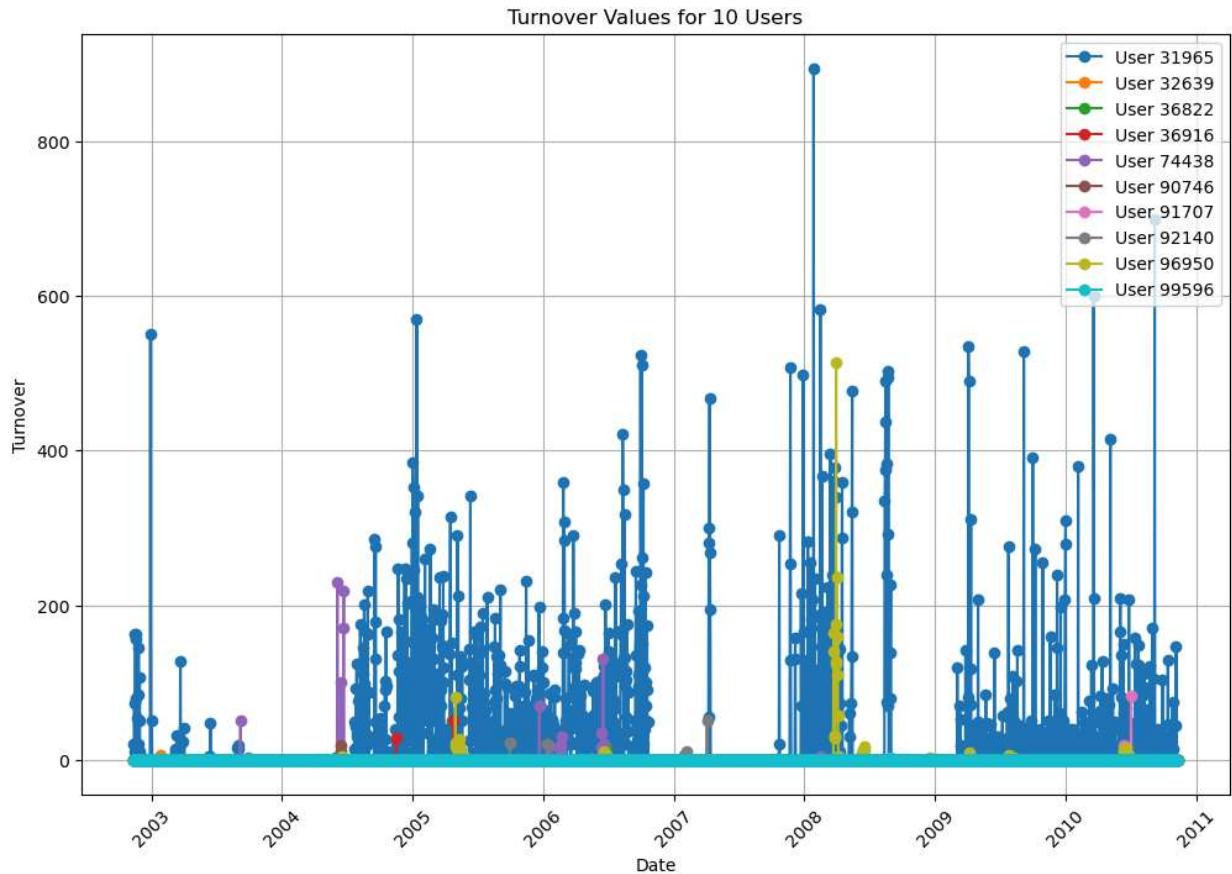
    # Extract the corresponding date indices
    dates = user_data_for_user.index.get_level_values('Aggregate_Date')

    # Plot the turnover values against dates
    plt.plot(dates, turnover_values, marker='o', linestyle='-', label=f'User {user_id}')

    # Add a legend to differentiate the users
    plt.legend(loc='upper right')

    # Rotate the x-axis labels for better visibility
    plt.xticks(rotation=45)

    # Show the plot
    plt.show()
```



In [33]: `user_data_3d`

Out[33]:

Aggregate_Date	Turnover ...												
	2002-11-12	2002-11-13	2002-11-14	2002-11-15	2002-11-16	2002-11-17	2002-11-18	2002-11-19	2002-11-20	2002-11-22	...	2010-11-01	
UserID													
<b>31965</b>	20.0	0.0	73.18	10.0	163.28	162.34	156.0	3.74	80.0	0.0	...	0.0	
<b>32639</b>	0.0	0.0	0.00	0.0	0.00	0.00	0.0	0.00	0.0	0.0	...	0.0	
<b>36822</b>	0.0	0.0	0.00	0.0	0.00	0.00	0.0	0.00	0.0	0.0	...	0.0	
<b>36916</b>	0.0	0.0	0.00	0.0	0.00	0.00	0.0	0.00	0.0	0.0	...	0.0	
<b>74438</b>	0.0	0.0	0.00	0.0	0.00	0.00	0.0	0.00	0.0	0.0	...	0.0	
...	...	...	...	...	...	...	...	...	...	...	...	...	
<b>9806890</b>	0.0	0.0	0.00	0.0	0.00	0.00	0.0	0.00	0.0	0.0	...	0.0	
<b>9807483</b>	0.0	0.0	0.00	0.0	0.00	0.00	0.0	0.00	0.0	0.0	...	0.0	
<b>9820476</b>	0.0	0.0	0.00	0.0	0.00	0.00	0.0	0.00	0.0	0.0	...	0.0	
<b>9822065</b>	0.0	0.0	0.00	0.0	0.00	0.00	0.0	0.00	0.0	0.0	...	0.0	
<b>9859152</b>	0.0	0.0	0.00	0.0	0.00	0.00	0.0	0.00	0.0	0.0	...	0.0	

3161 rows × 23312 columns

```
In [34]: # features to consider : turnover, hold , number of bets for time series prediction

In [35]: moderate_pg_players= [868583, 1175809, 1411743, 1457496, 1486136, 1662632, 1679490, 17
          count = len(moderate_pg_players)
          print("Count of moderate addicted players:", count)

Count of moderate addicted players: 40

In [36]: bv=user_data_3d['Hold'][user_data_3d.index == 868583]
bv.value_counts
#user_data_3d[user_data_3d['UserID']==868583]

Out[36]: <bound method DataFrame.value_counts of Aggregate_Date  2002-11-12  2002-11-13  2002-
11-14  2002-11-15  2002-11-16  \
UserID
868583           0.0           0.0           0.0           0.0           0.0           0.0

Aggregate_Date  2002-11-17  2002-11-18  2002-11-19  2002-11-20  2002-11-22  \
UserID
868583           0.0           0.0           0.0           0.0           0.0           0.0

Aggregate_Date  ...  2010-11-01  2010-11-02  2010-11-03  2010-11-04  \
UserID
868583           ...           0.0           0.0           0.0           0.0           0.0

Aggregate_Date  2010-11-05  2010-11-06  2010-11-07  2010-11-08  2010-11-09  \
UserID
868583           0.0           0.0           0.0           0.0           0.0           0.0

Aggregate_Date  2010-11-10
UserID
868583           0.0

[1 rows x 2914 columns]>
```

# Filtering of data based on hypothesis testing for Stationarity

```
In [37]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
from statsmodels.tsa.stattools import adfuller

# Create a dictionary to store user IDs, their corresponding 'is_stationary' values, and hypothesis
is_stationary_data = {'UserID': moderate_pg_players, 'is_stationary': [], 'hypothesis': []}

# Iterate through the list of user IDs
for user_id in moderate_pg_players:
    # Extract the user's turnover data
    user_turnover = user_data_3d['Turnover'][user_data_3d.index == user_id].values.ravel()

    # Perform the ADF test for stationarity
    result = adfuller(user_turnover)

    # Check if the time series is stationary based on the p-value
    if result[1] <= 0.05:
```

```

        is_stationary = 1 # Stationary
        hypothesis_test_result = 'Reject Null Hypothesis' # Stationarity is significant
    else:
        is_stationary = 0 # Not stationary
        hypothesis_test_result = 'Fail to Reject Null Hypothesis' # Stationarity is not significant

    # Append the 'is_stationary' and 'hypothesis_test_result' values to the list
    is_stationary_data['is_stationary'].append(is_stationary)
    is_stationary_data['hypothesis_test_result'].append(hypothesis_test_result)

# Create a new DataFrame from the dictionary
is_stationary_df = pd.DataFrame(is_stationary_data)

# Print the new DataFrame
print(is_stationary_df)

```

	UserID	is_stationary	hypothesis_test_result
0	868583	1	Reject Null Hypothesis
1	1175809	1	Reject Null Hypothesis
2	1411743	1	Reject Null Hypothesis
3	1457496	1	Reject Null Hypothesis
4	1486136	1	Reject Null Hypothesis
5	1662632	1	Reject Null Hypothesis
6	1679490	1	Reject Null Hypothesis
7	1776178	1	Reject Null Hypothesis
8	1790848	1	Reject Null Hypothesis
9	1921204	1	Reject Null Hypothesis
10	2070894	1	Reject Null Hypothesis
11	2150296	1	Reject Null Hypothesis
12	2155065	1	Reject Null Hypothesis
13	2589710	1	Reject Null Hypothesis
14	2704382	1	Reject Null Hypothesis
15	2852203	1	Reject Null Hypothesis
16	3669466	1	Reject Null Hypothesis
17	3852889	1	Reject Null Hypothesis
18	3904422	1	Reject Null Hypothesis
19	3968386	1	Reject Null Hypothesis
20	4006708	1	Reject Null Hypothesis
21	4371320	1	Reject Null Hypothesis
22	4394754	1	Reject Null Hypothesis
23	4412550	1	Reject Null Hypothesis
24	4495603	0	Fail to Reject Null Hypothesis
25	4532357	1	Reject Null Hypothesis
26	5106620	1	Reject Null Hypothesis
27	5308271	1	Reject Null Hypothesis
28	5488160	1	Reject Null Hypothesis
29	5660719	1	Reject Null Hypothesis
30	5678852	1	Reject Null Hypothesis
31	5723033	1	Reject Null Hypothesis
32	6158120	1	Reject Null Hypothesis
33	6175402	1	Reject Null Hypothesis
34	6239380	0	Fail to Reject Null Hypothesis
35	6283338	1	Reject Null Hypothesis
36	6709379	1	Reject Null Hypothesis
37	6985339	1	Reject Null Hypothesis
38	7192925	1	Reject Null Hypothesis
39	4754125	1	Reject Null Hypothesis

In [38]: # Stationray for Hold feature

```
In [39]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
from statsmodels.tsa.stattools import adfuller

# Create a dictionary to store user IDs and their corresponding 'is_stationary' values
is_stationary_data = {'UserID': moderate_pg_players, 'is_stationary_hold': []}

# Iterate through the list of user IDs
for user_id in moderate_pg_players:
    # Extract the user's turnover data
    user_turnover = user_data_3d['Hold'][user_data_3d.index == user_id].values.ravel()

    # Perform the ADF user_data_3d_timeseries_stationarity_check
    result = adfuller(user_turnover)

    # Check if the time series is stationary based on the p-value
    if result[1] <= 0.05:
        is_stationary = 1 # Stationary
    else:
        is_stationary = 0 # Not stationary

    # Append the 'is_stationary' value to the list
    is_stationary_data['is_stationary_hold'].append(is_stationary)

# Create a new DataFrame from the dictionary
is_stationary_df['is_stationary_hold'] = is_stationary_data['is_stationary_hold']

# Print the new DataFrame
#print(is_stationary_df)
```

```
In [40]: #NumberofBets
```

```
In [41]: import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
from statsmodels.tsa.stattools import adfuller

# Create a dictionary to store user IDs and their corresponding 'is_stationary' values
is_stationary_data = {'UserID': moderate_pg_players, 'is_stationary_NumberofBets': []}

# Iterate through the list of user IDs
for user_id in moderate_pg_players:
    # Extract the user's turnover data
    user_turnover = user_data_3d['NumberofBets'][user_data_3d.index == user_id].values

    # Perform the ADF user_data_3d_timeseries_stationarity_check
    result = adfuller(user_turnover)

    # Check if the time series is stationary based on the p-value
    if result[1] <= 0.05:
        is_stationary = 1 # Stationary
    else:
        is_stationary = 0 # Not stationary

    # Append the 'is_stationary' value to the list
    is_stationary_data['is_stationary_NumberofBets'].append(is_stationary)
```

```
# Create a new DataFrame from the dictionary
is_stationary_df['is_stationary_NumberofBets'] = is_stationary_data['is_stationary_NumberofBets']

# Print the new DataFrame
#print(is_stationary_df)
```

In [42]: #YearofBirth

```
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
from statsmodels.tsa.stattools import adfuller

# Create a dictionary to store user IDs and their corresponding 'is_stationary' values
is_stationary_data = {'UserID': moderate_pg_players, 'is_stationary_Age_until_2010': [0]}

# Iterate through the list of user IDs
for user_id in moderate_pg_players:
    # Extract the user's turnover data
    user_turnover = user_data_3d['Age_until_2010'][user_data_3d.index == user_id].values

    # Perform the ADF user_data_3d_timeseries_stationarity_check
    result = adfuller(user_turnover)

    # Check if the time series is stationary based on the p-value
    if result[1] <= 0.05:
        is_stationary = 1 # Stationary
    else:
        is_stationary = 0 # Not stationary

    # Append the 'is_stationary' value to the list
    is_stationary_data['is_stationary_Age_until_2010'].append(is_stationary)

# Create a new DataFrame from the dictionary
is_stationary_df['is_stationary_Age_until_2010'] = is_stationary_data['is_stationary_Age_until_2010']

# Print the new DataFrame
#print(is_stationary_df)
```

In [44]: #Interventiontype\_first

```
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
from statsmodels.tsa.stattools import adfuller

# Create a dictionary to store user IDs and their corresponding 'is_stationary' values
is_stationary_data = {'UserID': moderate_pg_players, 'is_stationary_Interventiontype_first': [0]}

# Iterate through the list of user IDs
for user_id in moderate_pg_players:
    # Extract the user's turnover data
    user_turnover = user_data_3d['Interventiontype_first'][user_data_3d.index == user_id].values

    # Perform the ADF user_data_3d_timeseries_stationarity_check
    result = adfuller(user_turnover)

    # Check if the time series is stationary based on the p-value
    if result[1] <= 0.05:
        is_stationary = 1 # Stationary
    else:
        is_stationary = 0 # Not stationary

    # Append the 'is_stationary' value to the list
    is_stationary_data['is_stationary_Interventiontype_first'].append(is_stationary)

# Create a new DataFrame from the dictionary
is_stationary_df['is_stationary_Interventiontype_first'] = is_stationary_data['is_stationary_Interventiontype_first']

# Print the new DataFrame
#print(is_stationary_df)
```

```
if result[1] <= 0.05:
    is_stationary = 1 # Stationary
else:
    is_stationary = 0 # Not stationary

# Append the 'is_stationary' value to the list
is_stationary_data['is_stationary_Interventiontype_first'].append(is_stationary)

# Create a new DataFrame from the dictionary
is_stationary_df['is_stationary_Interventiontype_first'] = is_stationary_data['is_stat

# Print the new DataFrame
#print(is_stationary_df)
```

```
C:\Users\abhiv\AppData\Local\anaconda3\Lib\site-packages\statsmodels\regression\linea
r_model.py:940: RuntimeWarning: divide by zero encountered in log
    llf = -nobs2*np.log(2*np.pi) - nobs2*np.log(ssr / nobs) - nobs2
C:\Users\abhiv\AppData\Local\anaconda3\Lib\site-packages\statsmodels\regression\linea
r_model.py:940: RuntimeWarning: divide by zero encountered in log
    llf = -nobs2*np.log(2*np.pi) - nobs2*np.log(ssr / nobs) - nobs2
```

```
In [46]: is_stationary_df
```

Out[46]:	UserID	is_stationary	hypothesis_test_result	is_stationary_hold	is_stationary_NumberofBets	is_st
0	868583	1	Reject Null Hypothesis	1		1
1	1175809	1	Reject Null Hypothesis	1		1
2	1411743	1	Reject Null Hypothesis	1		1
3	1457496	1	Reject Null Hypothesis	1		1
4	1486136	1	Reject Null Hypothesis	1		1
5	1662632	1	Reject Null Hypothesis	1		1
6	1679490	1	Reject Null Hypothesis	1		1
7	1776178	1	Reject Null Hypothesis	1		1
8	1790848	1	Reject Null Hypothesis	1		1
9	1921204	1	Reject Null Hypothesis	1		1
10	2070894	1	Reject Null Hypothesis	1		1
11	2150296	1	Reject Null Hypothesis	1		1
12	2155065	1	Reject Null Hypothesis	1		1
13	2589710	1	Reject Null Hypothesis	1		1
14	2704382	1	Reject Null Hypothesis	1		1
15	2852203	1	Reject Null Hypothesis	1		1
16	3669466	1	Reject Null Hypothesis	1		1
17	3852889	1	Reject Null Hypothesis	1		0
18	3904422	1	Reject Null Hypothesis	1		1
19	3968386	1	Reject Null Hypothesis	1		1
20	4006708	1	Reject Null Hypothesis	1		1
21	4371320	1	Reject Null Hypothesis	1		1
22	4394754	1	Reject Null Hypothesis	1		1
23	4412550	1	Reject Null Hypothesis	1		1
24	4495603	0	Fail to Reject Null Hypothesis	1		1
25	4532357	1	Reject Null Hypothesis	1		1
26	5106620	1	Reject Null Hypothesis	1		1
27	5308271	1	Reject Null Hypothesis	1		1
28	5488160	1	Reject Null Hypothesis	1		1
29	5660719	1	Reject Null Hypothesis	1		1
30	5678852	1	Reject Null Hypothesis	1		1
31	5723033	1	Reject Null Hypothesis	1		1
32	6158120	1	Reject Null Hypothesis	1		1

UserID	is_stationary	hypothesis_test_result	is_stationary_hold	is_stationary_NumberofBets	is_st
33 6175402	1	Reject Null Hypothesis	1		1
34 6239380	0	Fail to Reject Null Hypothesis	1		1
35 6283338	1	Reject Null Hypothesis	1		1
36 6709379	1	Reject Null Hypothesis	1		1
37 6985339	1	Reject Null Hypothesis	1		1
38 7192925	1	Reject Null Hypothesis	1		1
39 4754125	1	Reject Null Hypothesis	1		1

```
In [47]: arimausers = is_stationary_df[(is_stationary_df['is_stationary'] == 1) & (is_stationar
user_data_3d['Turnover']
x_single_user_turnover=user_data_3d['Turnover'][user_data_3d.index == arimausers['User
```

```
In [48]: arimausers.reset_index()#[x_single_user_turnover['UserID']=='800']
```

	index	UserID	is_stationary	hypothesis_test_result	is_stationary_hold	is_stationary_NumberofBets
0	0	868583	1	Reject Null Hypothesis	1	-
1	1	1175809	1	Reject Null Hypothesis	1	-
2	2	1411743	1	Reject Null Hypothesis	1	-
3	3	1457496	1	Reject Null Hypothesis	1	-
4	4	1486136	1	Reject Null Hypothesis	1	-
5	5	1662632	1	Reject Null Hypothesis	1	-
6	6	1679490	1	Reject Null Hypothesis	1	-
7	8	1790848	1	Reject Null Hypothesis	1	-
8	9	1921204	1	Reject Null Hypothesis	1	-
9	10	2070894	1	Reject Null Hypothesis	1	-
10	11	2150296	1	Reject Null Hypothesis	1	-
11	12	2155065	1	Reject Null Hypothesis	1	-
12	13	2589710	1	Reject Null Hypothesis	1	-
13	14	2704382	1	Reject Null Hypothesis	1	-
14	15	2852203	1	Reject Null Hypothesis	1	-
15	16	3669466	1	Reject Null Hypothesis	1	-
16	19	3968386	1	Reject Null Hypothesis	1	-
17	20	4006708	1	Reject Null Hypothesis	1	-
18	22	4394754	1	Reject Null Hypothesis	1	-
19	25	4532357	1	Reject Null Hypothesis	1	-
20	26	5106620	1	Reject Null Hypothesis	1	-
21	28	5488160	1	Reject Null Hypothesis	1	-
22	29	5660719	1	Reject Null Hypothesis	1	-
23	30	5678852	1	Reject Null Hypothesis	1	-
24	31	5723033	1	Reject Null Hypothesis	1	-
25	33	6175402	1	Reject Null Hypothesis	1	-
26	35	6283338	1	Reject Null Hypothesis	1	-
27	36	6709379	1	Reject Null Hypothesis	1	-
28	38	7192925	1	Reject Null Hypothesis	1	-
29	39	4754125	1	Reject Null Hypothesis	1	-

In [49]: `print(*arimausers['UserID'])`

```
868583 1175809 1411743 1457496 1486136 1662632 1679490 1790848 1921204 2070894 215029  
6 2155065 2589710 2704382 2852203 3669466 3968386 4006708 4394754 4532357 5106620 548  
8160 5660719 5678852 5723033 6175402 6283338 6709379 7192925 4754125
```

# Model Fitting

## ARIMA/SARIMA model fitting

In [50]:

```
from statsmodels.tsa.statespace.sarimax import SARIMAX  
from sklearn.preprocessing import MinMaxScaler  
import matplotlib.pyplot as plt  
import pandas as pd  
from sklearn.metrics import mean_squared_error  
from statsmodels.tsa.arima.model import ARIMA  
  
# Loop through each user in arimausers  
for user_id in arimausers['UserID'].head(10).tolist() + [4754125]:  
    x_single_user_turnover = user_data_3d['Turnover'][user_data_3d.index == user_id]  
    x_single_user_turnover_ravel = x_single_user_turnover.values.ravel()  
  
    frequency = 'D' # Daily frequency  
  
    start_date='2002-11-12'  
    end_date='2010-11-10'  
  
# Create a time index for the data  
time_index = pd.date_range(start=start_date, periods=len(x_single_user_turnover_rav...  
  
# Scale the data  
scaler = MinMaxScaler(feature_range=(0, 1))  
x_single_user_turnover_ravel_scaled = scaler.fit_transform(x_single_user_turnover_...  
  
# Split the data into training and test sets  
split_ratio = 0.97 # 97% for training, 3% for testing  
split_index = int(len(x_single_user_turnover_ravel) * split_ratio)  
  
train_data = x_single_user_turnover_ravel_scaled[:split_index]  
test_data = x_single_user_turnover_ravel_scaled[split_index:]  
  
# Create a time index for the data  
time_index_train = pd.date_range(start=start_date, periods=len(train_data), freq=f...  
  
# Create a time index for the data  
time_index_test = pd.date_range(start=time_index_train[-1], periods=len(test_data))  
  
#ARIMA  
  
# Define the ARIMA model  
model_arima = ARIMA(train_data, order=(1, 1, 1))
```

```
# Fit the ARIMA model to the training data
FITmodel_arima = model_arima.fit()

# Forecast the test series using ARIMA
FITmodel_arima_forecast = FITmodel_arima.predict(start=split_index, end=len(x_single))

# Inverse scale the ARIMA forecasted values
FITmodel_arima_forecast = scaler.inverse_transform(FITmodel_arima_forecast.reshape(-1, 1))

#SARIMA

# Define the SARIMA model with seasonal difference and order
model_sarima_monthly = SARIMAX(train_data, order=(1, 1, 1), seasonal_order=(1, 1, 1, 12))

# Fit the model to the training data
FITmodel_sarima_monthly = model_sarima_monthly.fit()

# Forecast the test series
FITmodel_sarima_monthly_forecast = FITmodel_sarima_monthly.forecast(steps=len(test))

# Inverse scale the forecasted values
FITmodel_sarima_monthly_forecast = scaler.inverse_transform(FITmodel_sarima_monthly_forecast)

# Inverse scale the training data
train_data_inverse = scaler.inverse_transform(train_data.reshape(-1, 1)).reshape(-1, 1)

# Inverse scale the test data
test_data_inverse = scaler.inverse_transform(test_data.reshape(-1, 1)).reshape(-1, 1)

# Plot the forecast
plt.figure(figsize=(12, 6))
plt.plot(time_index_train, train_data_inverse, label='Train', color='blue')
forecast_dates = pd.date_range(start=time_index_train[-1], periods=len(test_data))
plt.plot(forecast_dates, FITmodel_sarima_monthly_forecast, label='Forecast', color='red')
plt.xlabel('Time')
plt.ylabel('Turnover')
plt.legend()
plt.title('SARIMA Forecast')
plt.show()

plt.figure(figsize=(12, 6))
plt.plot(time_index_train[-48:], train_data_inverse[-48:], label='Train', color='blue')
plt.plot(time_index_test, test_data_inverse, label='Test', color='orange')
plt.plot(forecast_dates, FITmodel_sarima_monthly_forecast, label='Forecast', color='red')
plt.xlabel('Time')
plt.ylabel('Turnover')
plt.legend()
plt.title('Zoomed-in SARIMA Forecast vs Actual')
plt.show()

# Plot the ARIMA forecast
plt.figure(figsize=(12, 6))
plt.plot(time_index_train, train_data_inverse, label='Train', color='blue')
plt.plot(time_index_test, test_data_inverse, label='Test', color='orange')
plt.plot(forecast_dates, FITmodel_arima_forecast, label='ARIMA Forecast', color='red')
```

```
plt.xlabel('Time')
plt.ylabel('Turnover')
plt.legend()
plt.title('ARIMA Forecast')
plt.show()

# Calculate RMSE for ARIMA model
rmse_arima = mean_squared_error(test_data_inverse, FITmodel_arima_forecast[:len(test_data_inverse)])

# Calculate MAE for ARIMA model
mae_arima = np.mean(np.abs(test_data_inverse - FITmodel_arima_forecast[:len(test_data_inverse)]))

# Display results for ARIMA model
print(f"ARIMA Model Results (User {user_id}):")
print(f"RMSE (ARIMA): {rmse_arima}")
print(f"MAE (ARIMA): {mae_arima}")

print("=" * 30) # Separating results for different users

#SARIMA

# Calculate predictions for training and testing data
train_predictions = FITmodel_sarima_monthly.predict(start=0, end=split_index - 1)
test_predictions = FITmodel_sarima_monthly_forecast

# Trim the predicted values to match the length of the actual values
test_predictions_inverse_trimmed = test_predictions[:len(test_data_inverse)]

# Calculate RMSE for training and testing
#rmse_train = mean_squared_error(train_data_inverse, train_predictions, squared=False)
rmse_test = mean_squared_error(test_data_inverse, test_predictions_inverse_trimmed)

# Calculate MAE for SARIMA model
mae_sarima = np.mean(np.abs(test_data_inverse - test_predictions_inverse_trimmed))

# Display results for each user
print(f"User {user_id}:")
print(f"SARIMAX RMSE : {rmse_test}")
print(f"SARIMAX MAE : {mae_sarima}")
print("=" * 30) # Separating results for different users

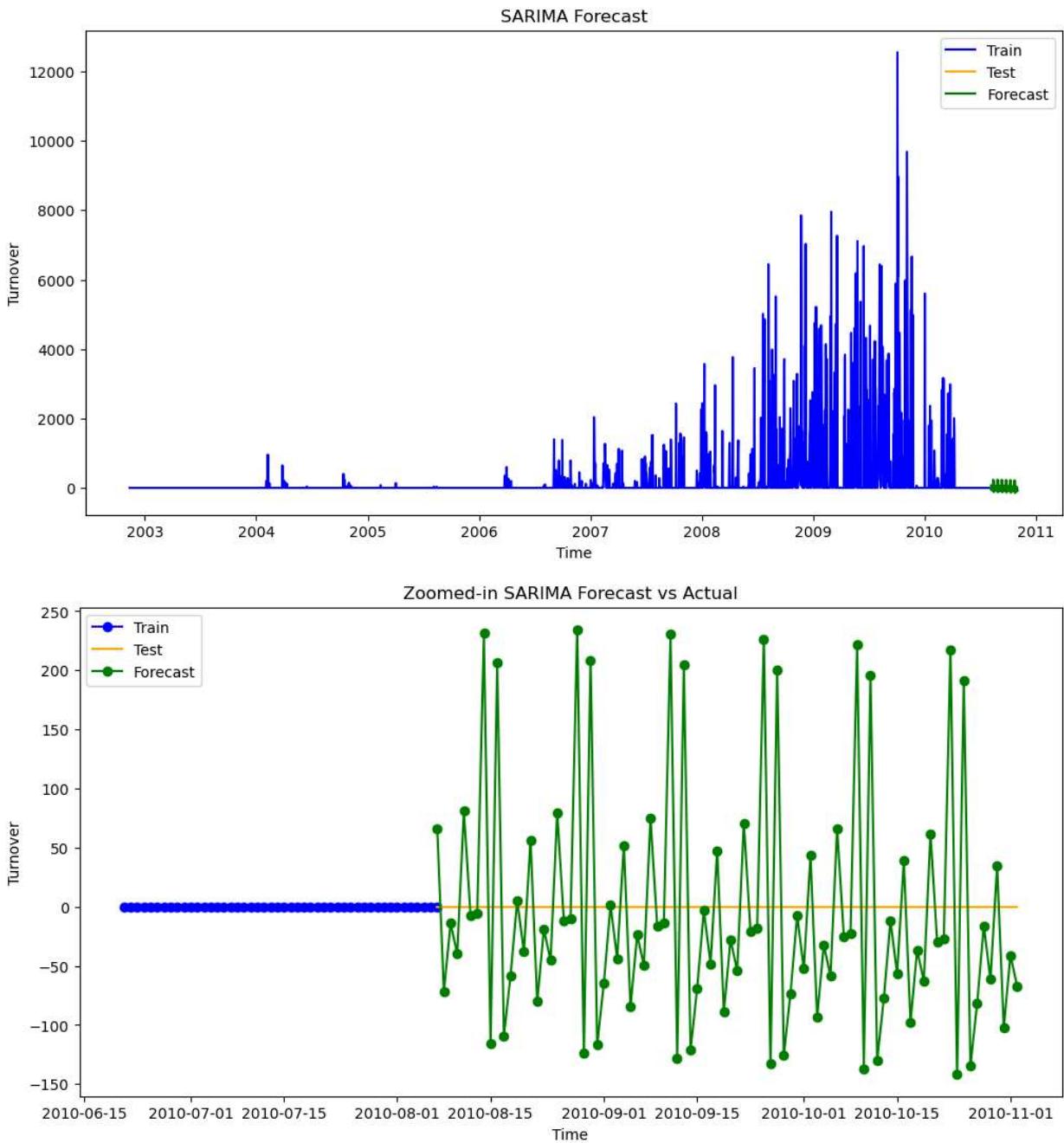
# Compute differences between consecutive predicted values
differences = np.diff(test_predictions.flatten())

# Set a threshold to identify surges
threshold_difference = 150

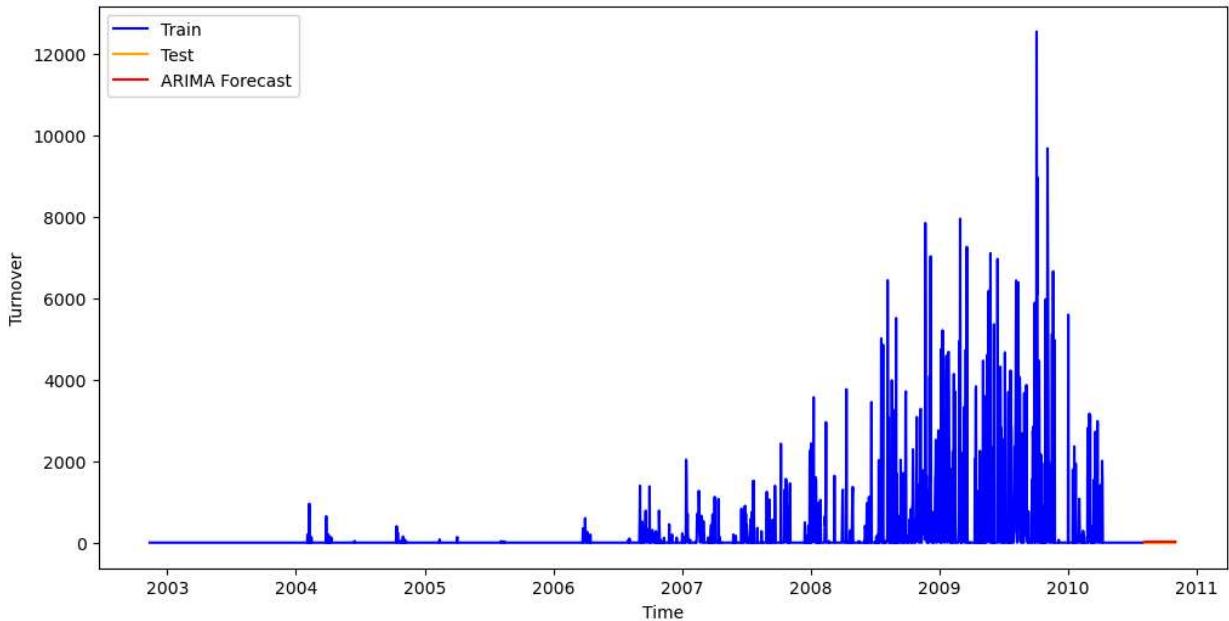
# Identify surges based on differences and threshold
surge_indices = np.where(differences > threshold_difference)[0]

# Print the timestamps of the points right before a surge
for index in surge_indices:
    if index > 0:
        surge_start_timestamp = time_index_test[index]
```

```
print(f"PG Detected right before: {surge_start_timestamp}")
```



## ARIMA Forecast



ARIMA Model Results (User 868583):

RMSE (ARIMA): 22.40285256300589

MAE (ARIMA): 22.396887663461186

=====

User 868583:

SARIMAX RMSE : 102.5766159469979

SARIMAX MAE : 79.83388625079733

=====

PG Detected right before: 2010-08-13 00:00:00

PG Detected right before: 2010-08-15 00:00:00

PG Detected right before: 2010-08-27 00:00:00

PG Detected right before: 2010-08-29 00:00:00

PG Detected right before: 2010-09-10 00:00:00

PG Detected right before: 2010-09-12 00:00:00

PG Detected right before: 2010-09-24 00:00:00

PG Detected right before: 2010-09-26 00:00:00

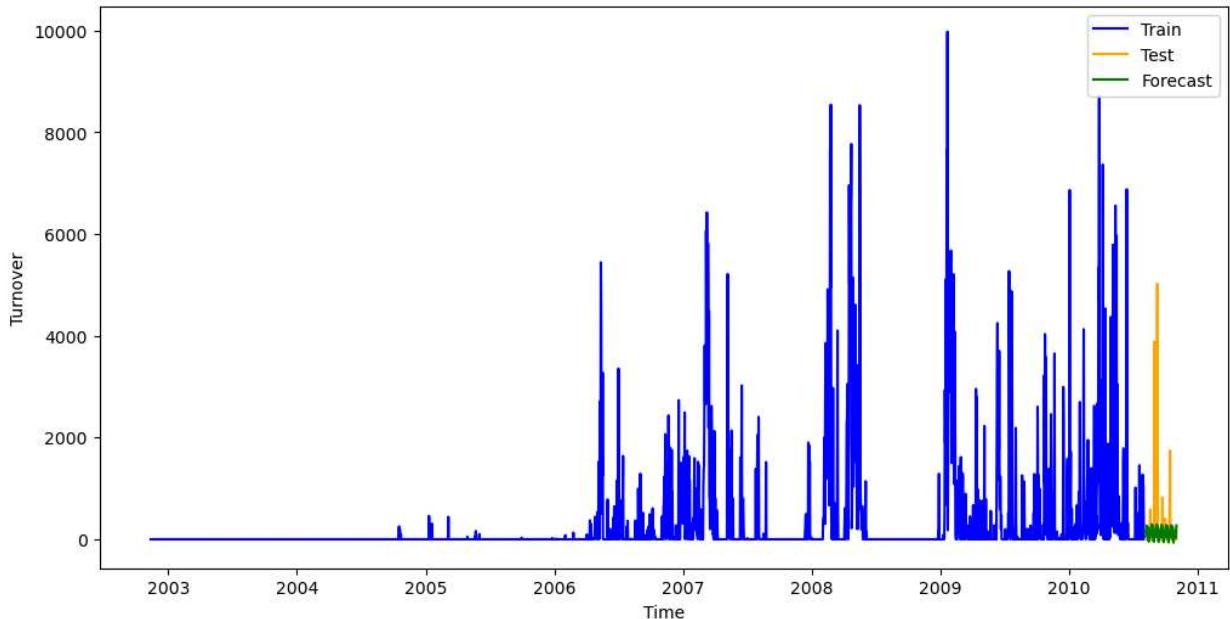
PG Detected right before: 2010-10-08 00:00:00

PG Detected right before: 2010-10-10 00:00:00

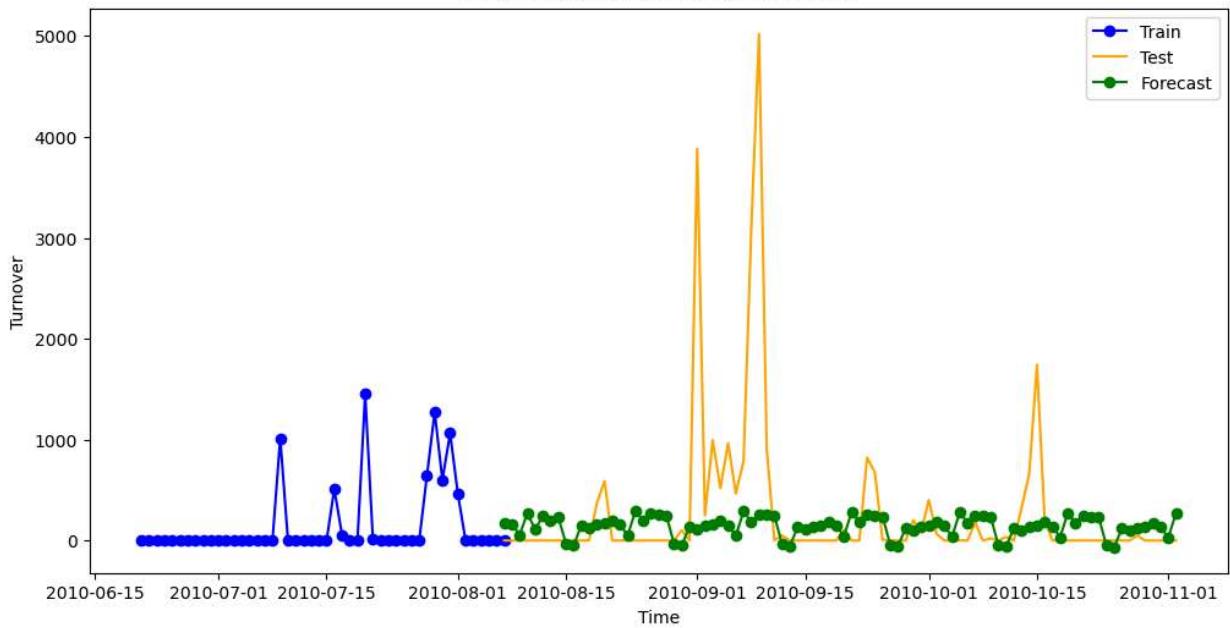
PG Detected right before: 2010-10-22 00:00:00

PG Detected right before: 2010-10-24 00:00:00

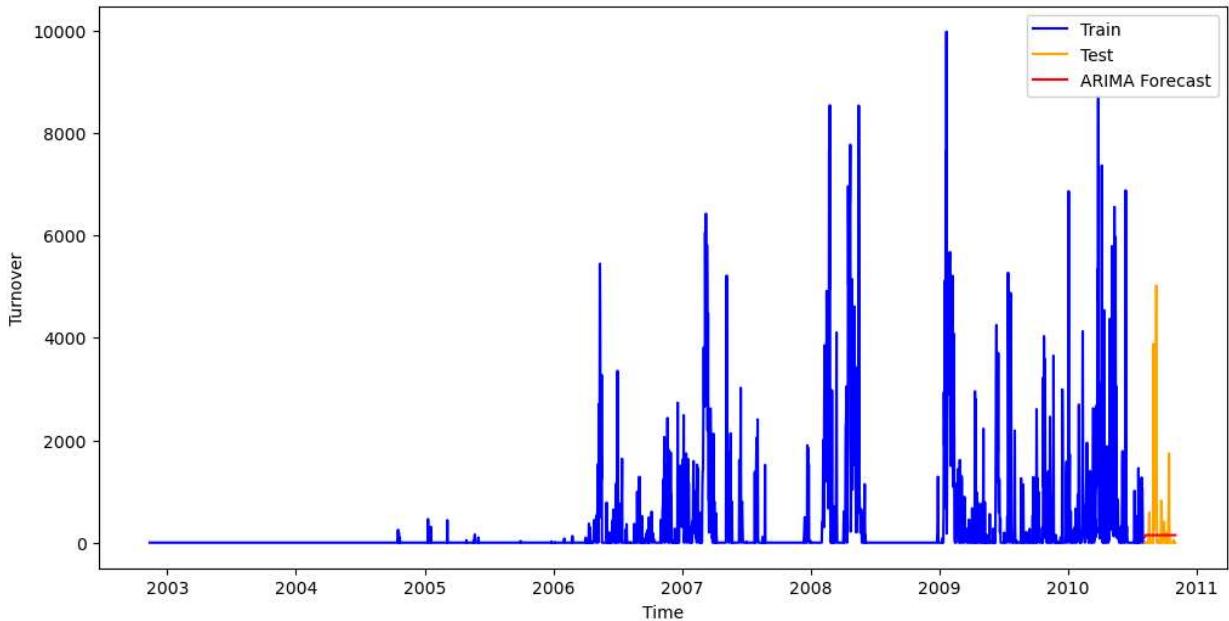
## SARIMA Forecast



Zoomed-in SARIMA Forecast vs Actual



## ARIMA Forecast



ARIMA Model Results (User 1175809):

RMSE (ARIMA): 784.7687886925128

MAE (ARIMA): 331.9608386066314

=====

User 1175809:

SARIMAX RMSE : 777.9760114331281

SARIMAX MAE : 336.02694007952886

=====

PG Detected right before: 2010-08-09 00:00:00

PG Detected right before: 2010-08-16 00:00:00

PG Detected right before: 2010-08-23 00:00:00

PG Detected right before: 2010-08-30 00:00:00

PG Detected right before: 2010-09-06 00:00:00

PG Detected right before: 2010-09-13 00:00:00

PG Detected right before: 2010-09-20 00:00:00

PG Detected right before: 2010-09-27 00:00:00

PG Detected right before: 2010-10-04 00:00:00

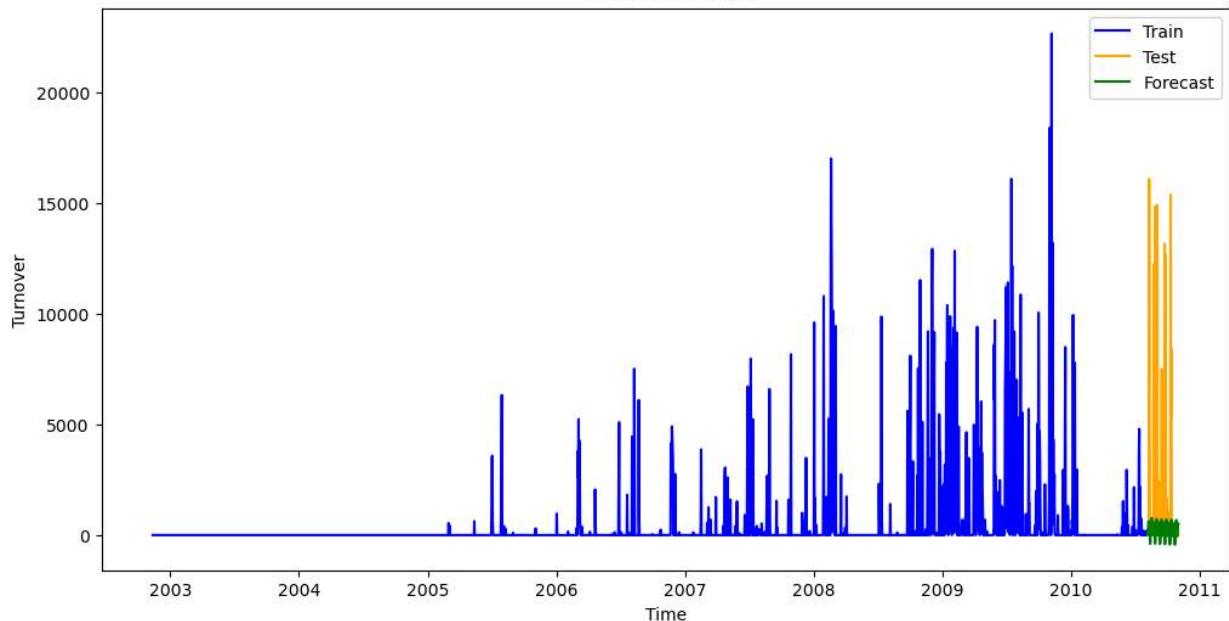
PG Detected right before: 2010-10-11 00:00:00

PG Detected right before: 2010-10-18 00:00:00

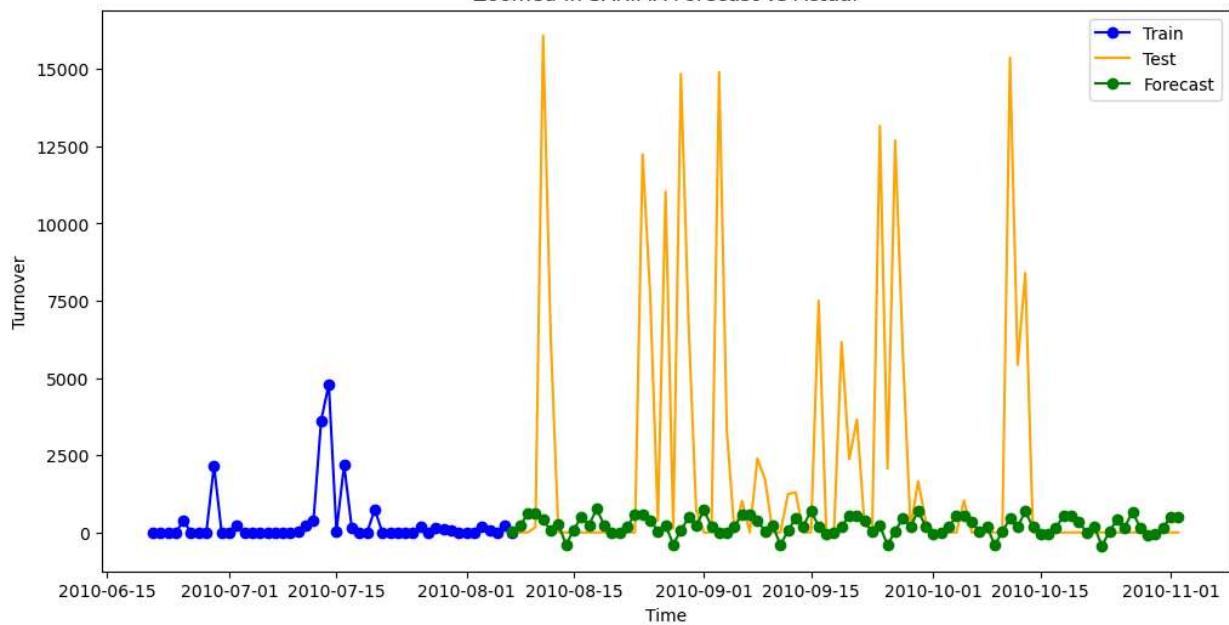
PG Detected right before: 2010-10-25 00:00:00

PG Detected right before: 2010-11-01 00:00:00

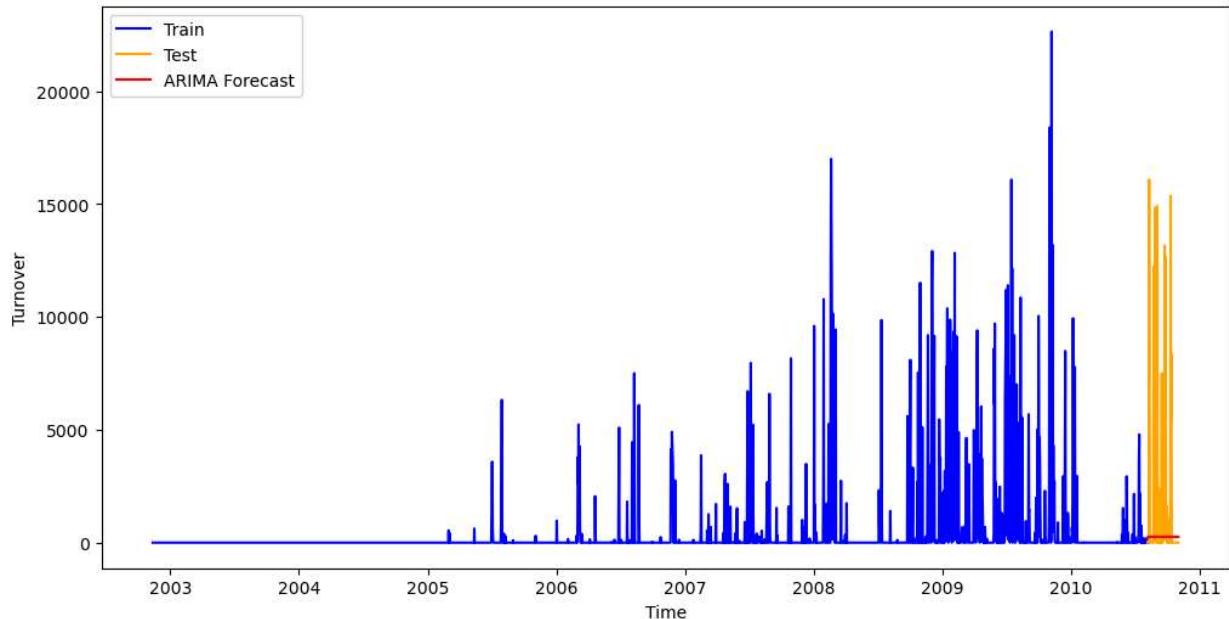
## SARIMA Forecast



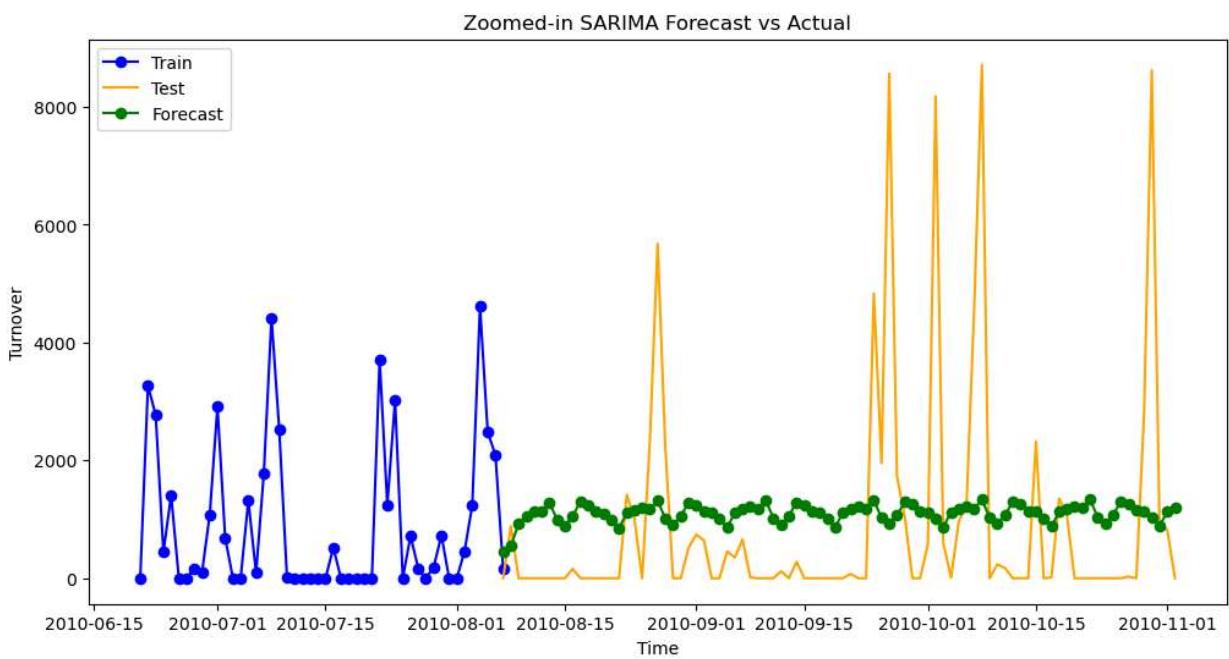
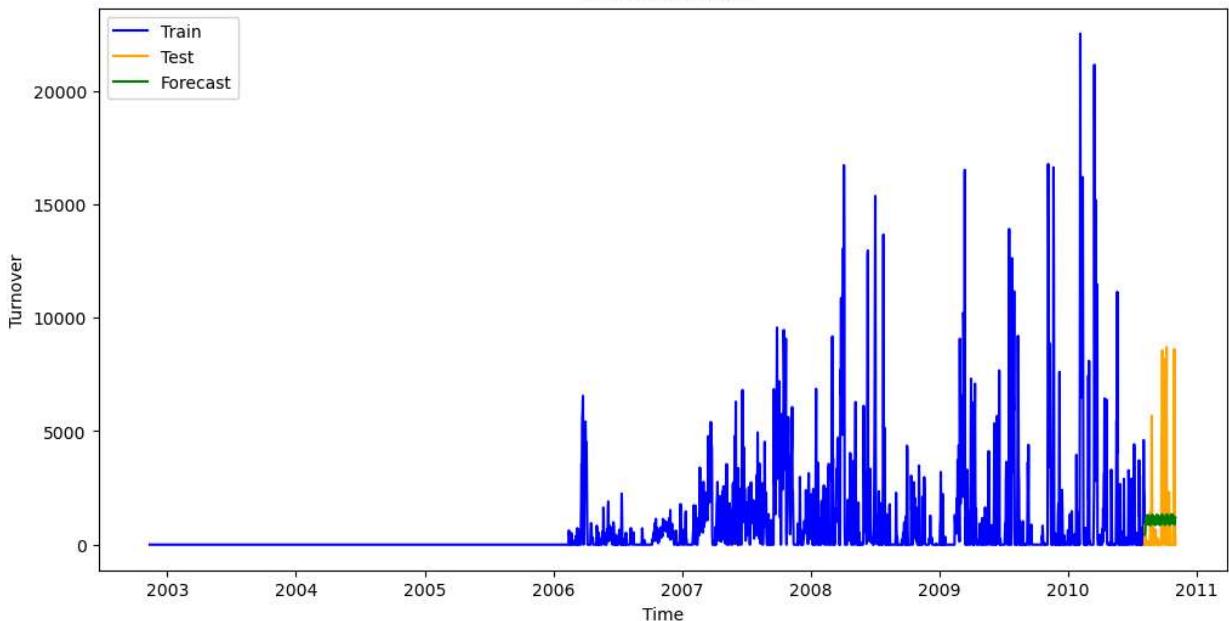
Zoomed-in SARIMA Forecast vs Actual



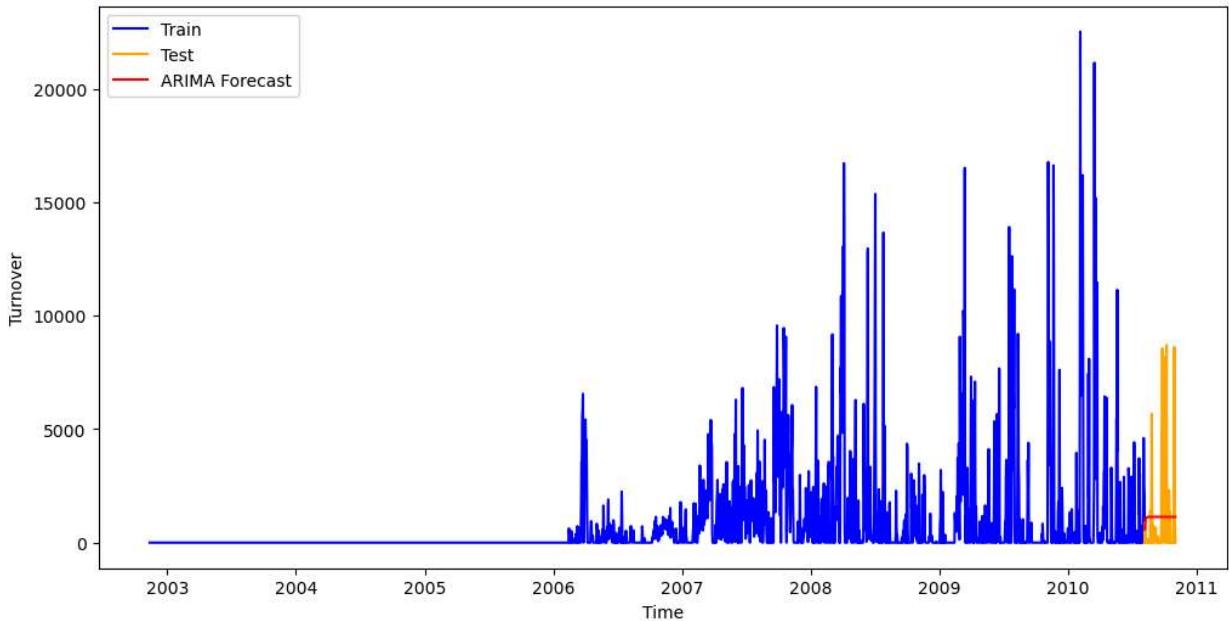
## ARIMA Forecast



```
ARIMA Model Results (User 1411743):
RMSE (ARIMA): 4616.1579093677465
MAE (ARIMA): 2204.101215242136
=====
User 1411743:
SARIMAX RMSE : 4613.733648122473
SARIMAX MAE : 2212.505857385308
=====
PG Detected right before: 2010-08-08 00:00:00
PG Detected right before: 2010-08-12 00:00:00
PG Detected right before: 2010-08-14 00:00:00
PG Detected right before: 2010-08-15 00:00:00
PG Detected right before: 2010-08-17 00:00:00
PG Detected right before: 2010-08-21 00:00:00
PG Detected right before: 2010-08-22 00:00:00
PG Detected right before: 2010-08-26 00:00:00
PG Detected right before: 2010-08-28 00:00:00
PG Detected right before: 2010-08-29 00:00:00
PG Detected right before: 2010-08-31 00:00:00
PG Detected right before: 2010-09-04 00:00:00
PG Detected right before: 2010-09-05 00:00:00
PG Detected right before: 2010-09-09 00:00:00
PG Detected right before: 2010-09-11 00:00:00
PG Detected right before: 2010-09-12 00:00:00
PG Detected right before: 2010-09-14 00:00:00
PG Detected right before: 2010-09-18 00:00:00
PG Detected right before: 2010-09-19 00:00:00
PG Detected right before: 2010-09-23 00:00:00
PG Detected right before: 2010-09-25 00:00:00
PG Detected right before: 2010-09-26 00:00:00
PG Detected right before: 2010-09-28 00:00:00
PG Detected right before: 2010-10-02 00:00:00
PG Detected right before: 2010-10-03 00:00:00
PG Detected right before: 2010-10-07 00:00:00
PG Detected right before: 2010-10-09 00:00:00
PG Detected right before: 2010-10-10 00:00:00
PG Detected right before: 2010-10-12 00:00:00
PG Detected right before: 2010-10-16 00:00:00
PG Detected right before: 2010-10-17 00:00:00
PG Detected right before: 2010-10-21 00:00:00
PG Detected right before: 2010-10-23 00:00:00
PG Detected right before: 2010-10-24 00:00:00
PG Detected right before: 2010-10-26 00:00:00
PG Detected right before: 2010-10-30 00:00:00
PG Detected right before: 2010-10-31 00:00:00
```



## ARIMA Forecast



ARIMA Model Results (User 1457496):

RMSE (ARIMA): 1978.891627932139

MAE (ARIMA): 1324.9782438380369

=====

User 1457496:

SARIMAX RMSE : 1977.6625563070231

SARIMAX MAE : 1313.9087263358097

=====

PG Detected right before: 2010-08-08 00:00:00

PG Detected right before: 2010-08-12 00:00:00

PG Detected right before: 2010-08-15 00:00:00

PG Detected right before: 2010-08-16 00:00:00

PG Detected right before: 2010-08-22 00:00:00

PG Detected right before: 2010-08-30 00:00:00

PG Detected right before: 2010-09-05 00:00:00

PG Detected right before: 2010-09-13 00:00:00

PG Detected right before: 2010-09-19 00:00:00

PG Detected right before: 2010-09-27 00:00:00

PG Detected right before: 2010-10-03 00:00:00

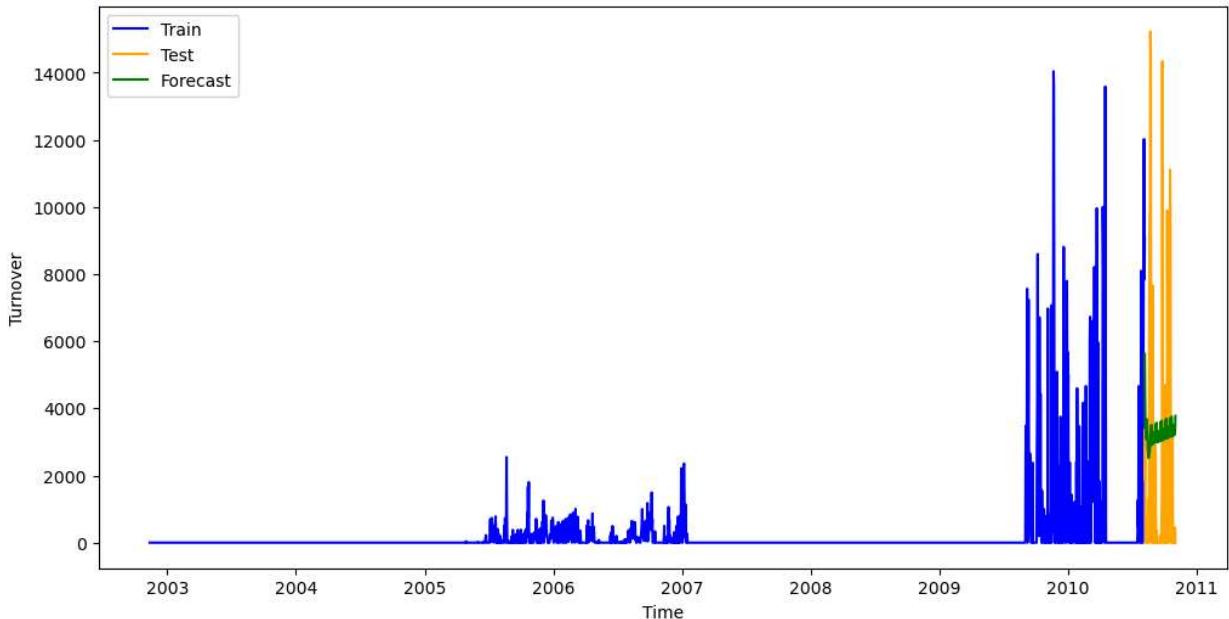
PG Detected right before: 2010-10-11 00:00:00

PG Detected right before: 2010-10-17 00:00:00

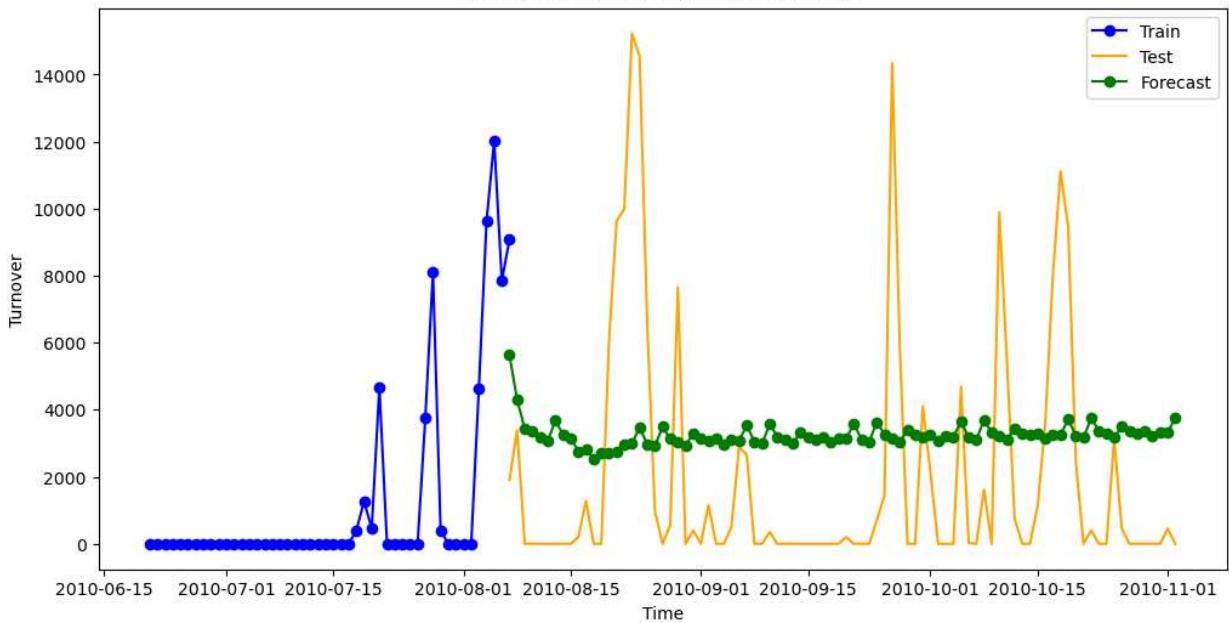
PG Detected right before: 2010-10-25 00:00:00

PG Detected right before: 2010-10-31 00:00:00

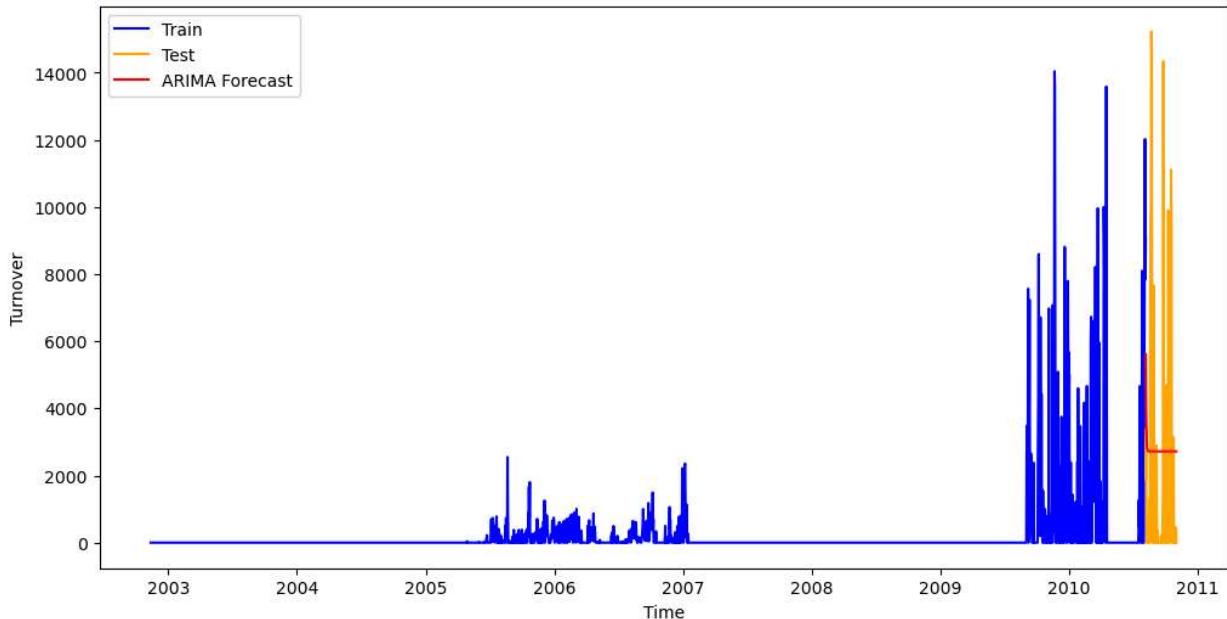
## SARIMA Forecast



Zoomed-in SARIMA Forecast vs Actual



## ARIMA Forecast



ARIMA Model Results (User 1486136):

RMSE (ARIMA): 3753.6733323996104

MAE (ARIMA): 3049.424238509906

=====

User 1486136:

SARIMAX RMSE : 3891.2559967302295

SARIMAX MAE : 3338.0576744058267

=====

PG Detected right before: 2010-08-12 00:00:00

PG Detected right before: 2010-08-18 00:00:00

PG Detected right before: 2010-08-21 00:00:00

PG Detected right before: 2010-08-23 00:00:00

PG Detected right before: 2010-08-26 00:00:00

PG Detected right before: 2010-08-30 00:00:00

PG Detected right before: 2010-09-06 00:00:00

PG Detected right before: 2010-09-09 00:00:00

PG Detected right before: 2010-09-13 00:00:00

PG Detected right before: 2010-09-20 00:00:00

PG Detected right before: 2010-09-23 00:00:00

PG Detected right before: 2010-09-27 00:00:00

PG Detected right before: 2010-10-04 00:00:00

PG Detected right before: 2010-10-07 00:00:00

PG Detected right before: 2010-10-11 00:00:00

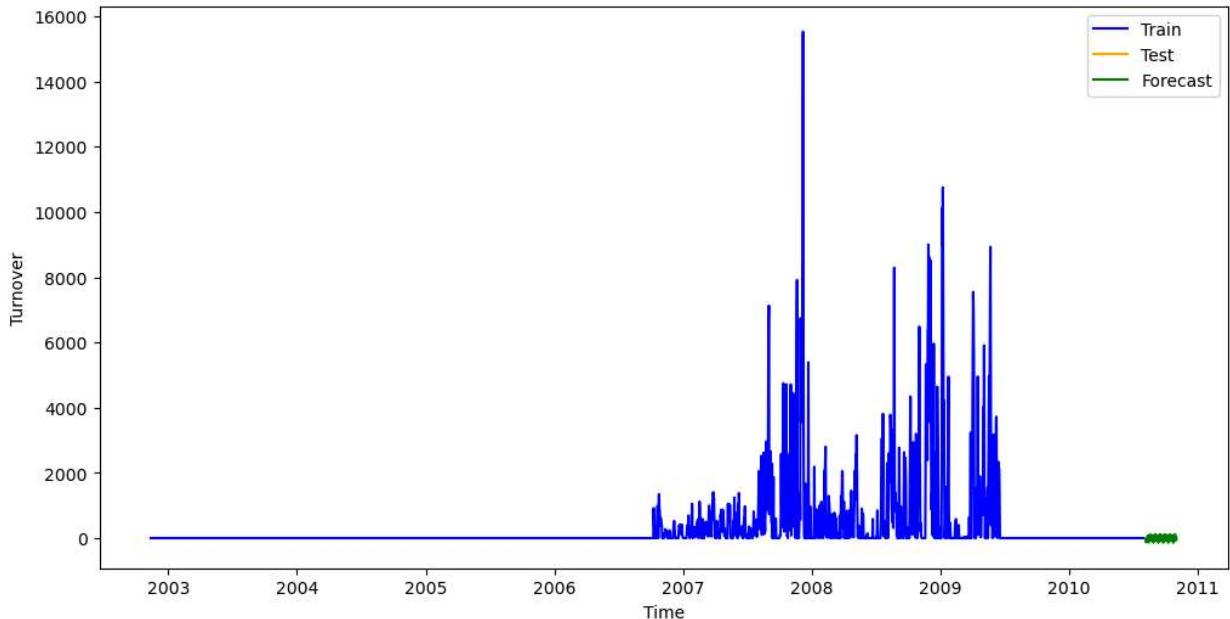
PG Detected right before: 2010-10-18 00:00:00

PG Detected right before: 2010-10-21 00:00:00

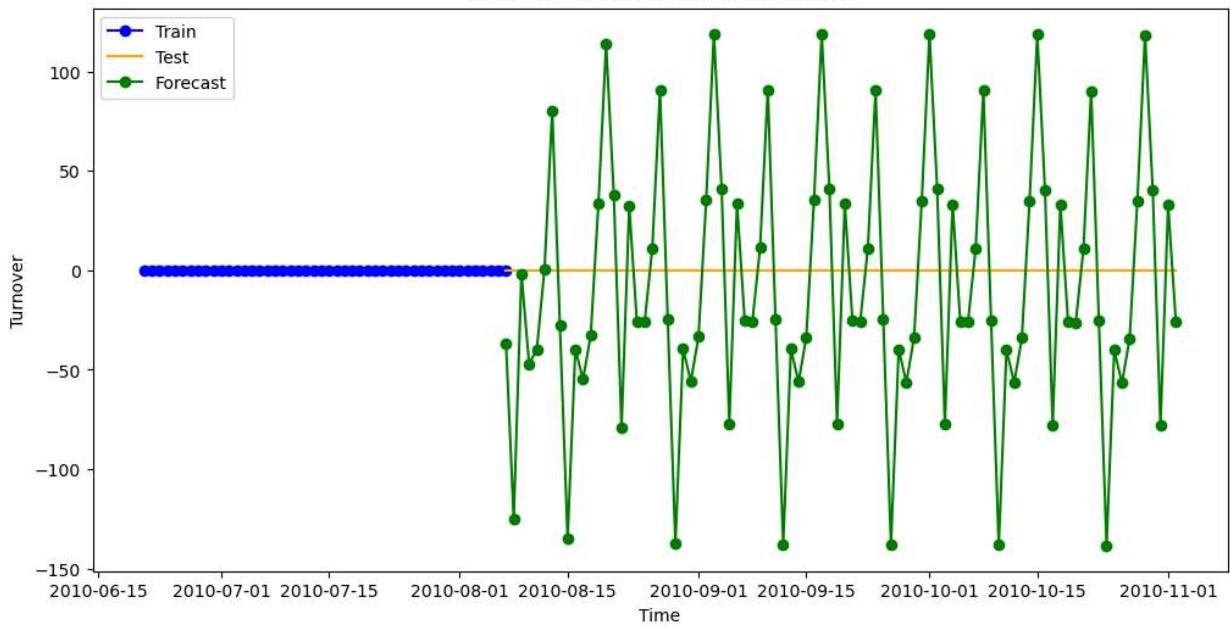
PG Detected right before: 2010-10-25 00:00:00

PG Detected right before: 2010-11-01 00:00:00

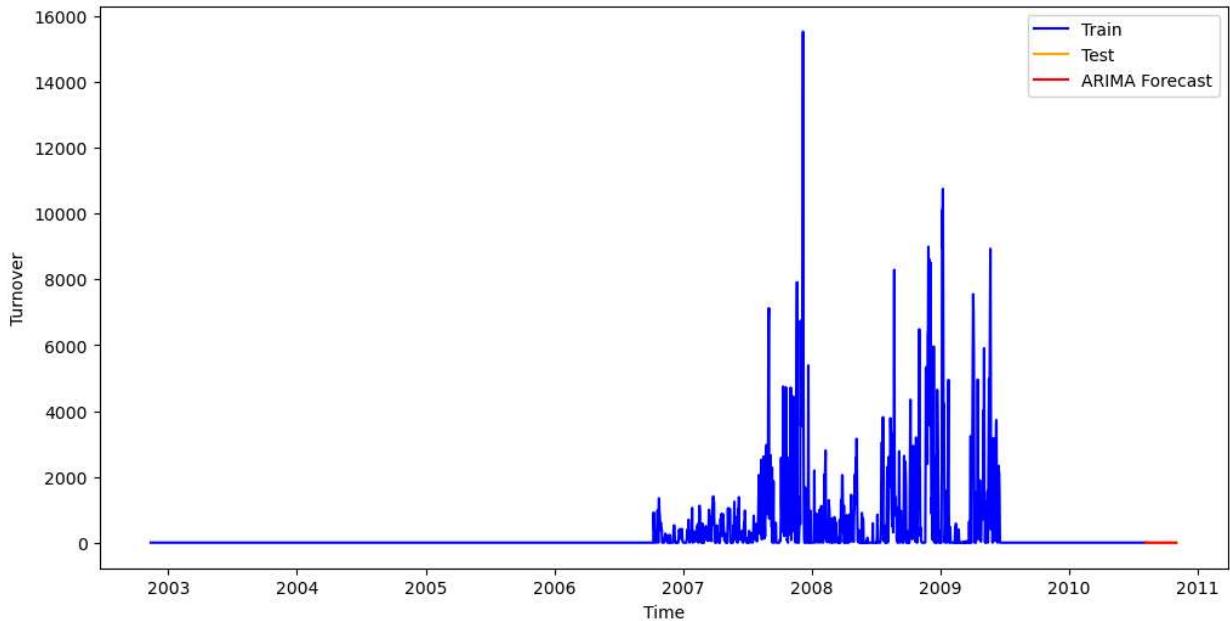
## SARIMA Forecast



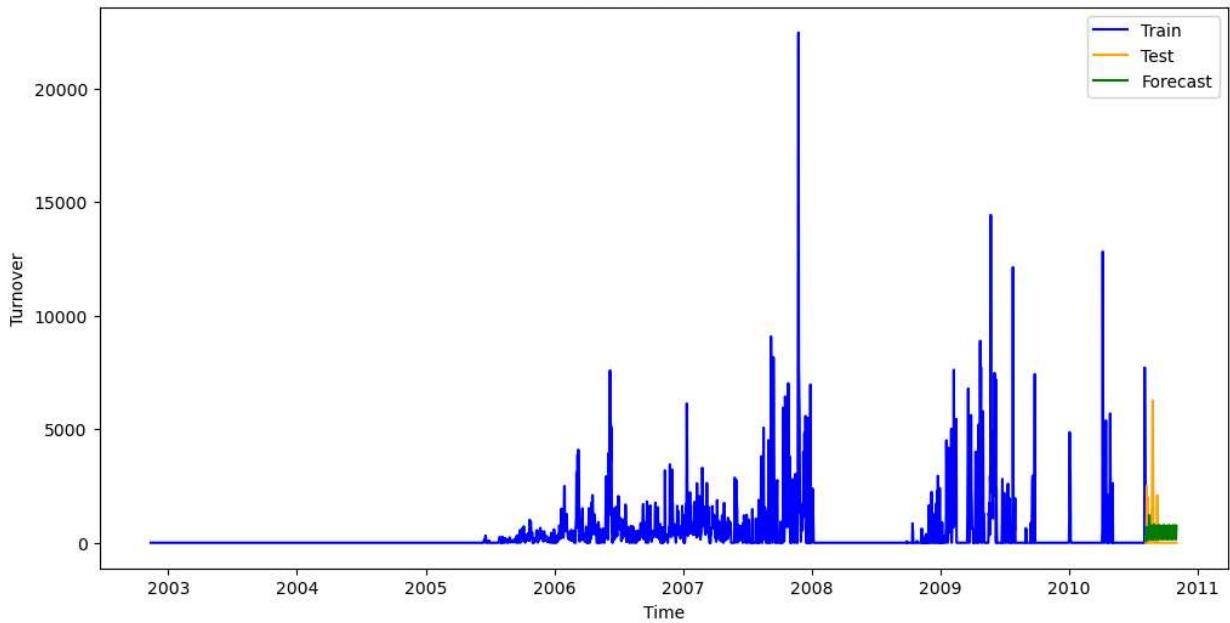
## Zoomed-in SARIMA Forecast vs Actual

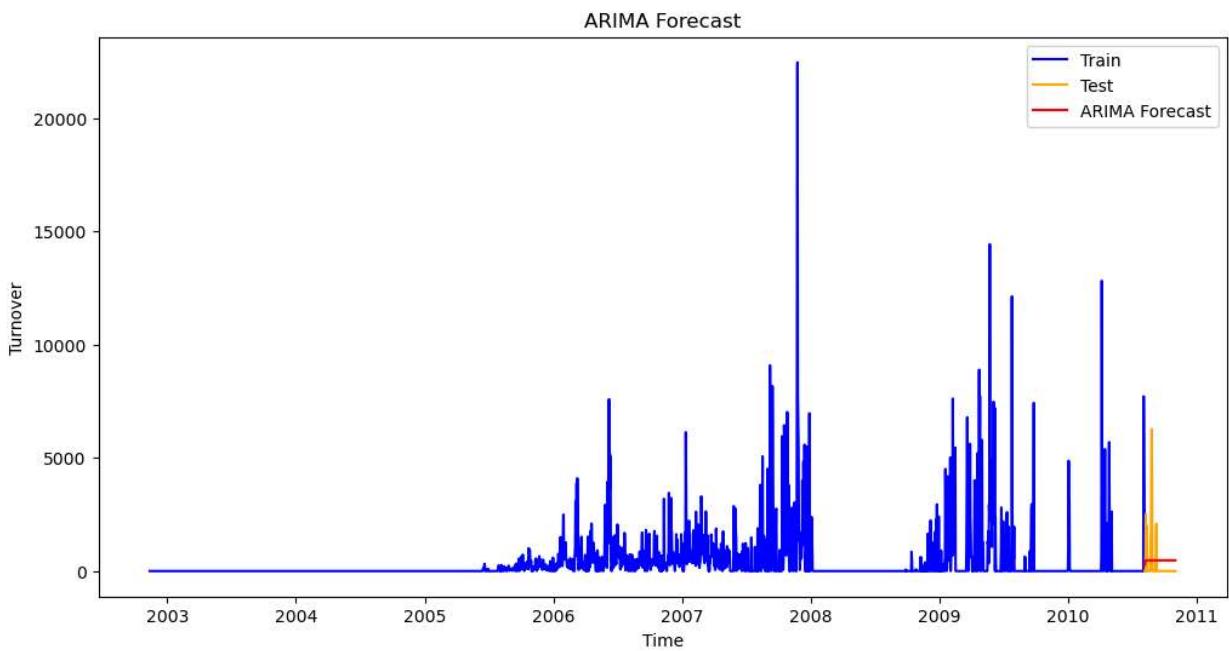
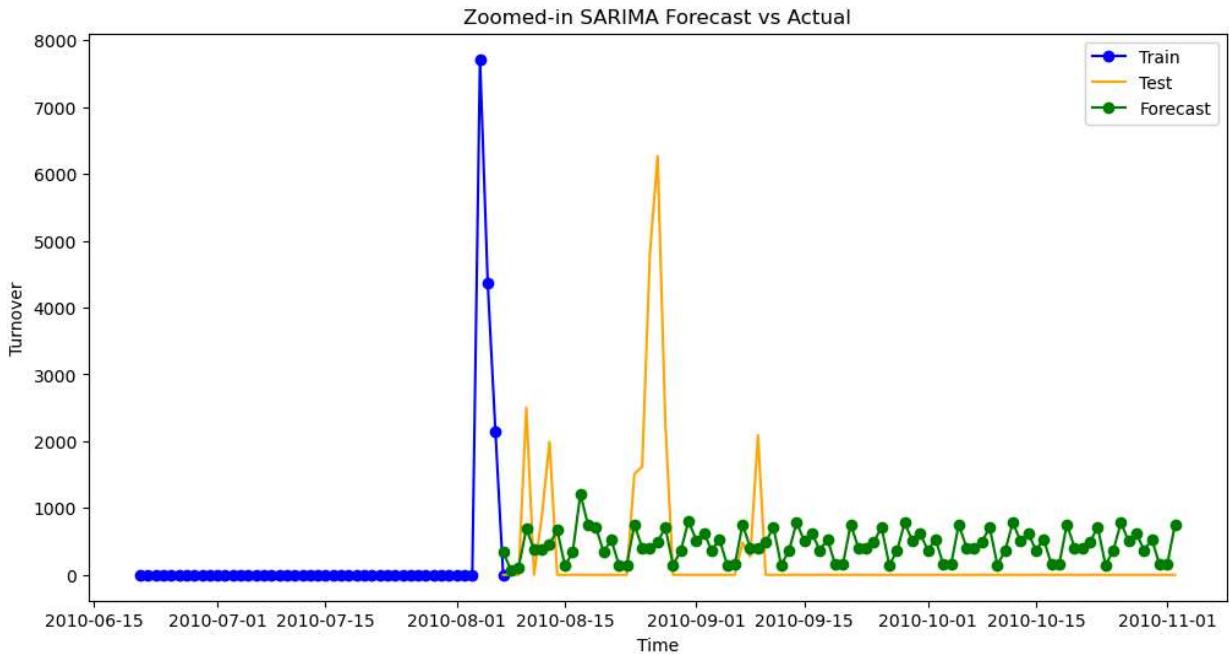


## ARIMA Forecast



## SARIMA Forecast





ARIMA Model Results (User 1679490):

RMSE (ARIMA): 978.1364539081785

MAE (ARIMA): 636.1494596739383

=====

User 1679490:

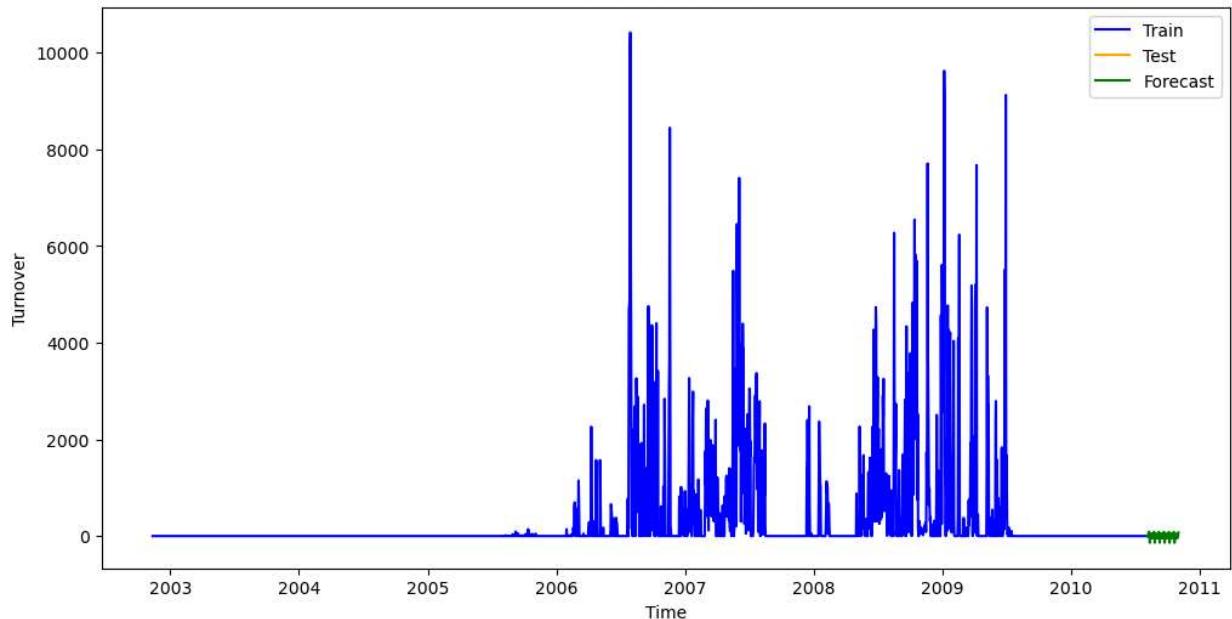
SARIMAX RMSE : 985.5062523969005

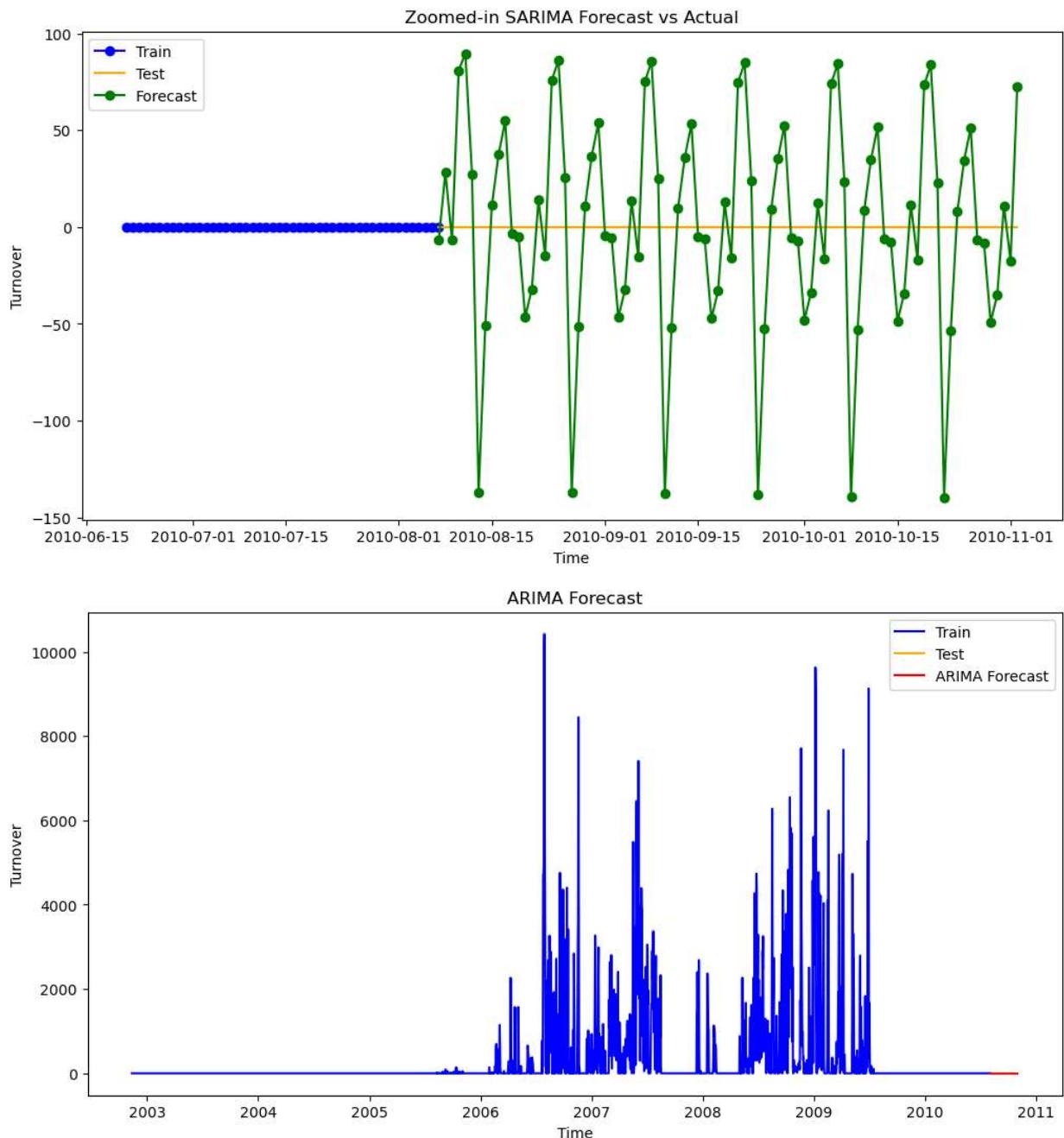
SARIMAX MAE : 612.500708985471

=====

PG Detected right before: 2010-08-09 00:00:00  
 PG Detected right before: 2010-08-13 00:00:00  
 PG Detected right before: 2010-08-15 00:00:00  
 PG Detected right before: 2010-08-16 00:00:00  
 PG Detected right before: 2010-08-20 00:00:00  
 PG Detected right before: 2010-08-23 00:00:00  
 PG Detected right before: 2010-08-27 00:00:00  
 PG Detected right before: 2010-08-29 00:00:00  
 PG Detected right before: 2010-08-30 00:00:00  
 PG Detected right before: 2010-09-03 00:00:00  
 PG Detected right before: 2010-09-06 00:00:00  
 PG Detected right before: 2010-09-10 00:00:00  
 PG Detected right before: 2010-09-12 00:00:00  
 PG Detected right before: 2010-09-13 00:00:00  
 PG Detected right before: 2010-09-17 00:00:00  
 PG Detected right before: 2010-09-20 00:00:00  
 PG Detected right before: 2010-09-24 00:00:00  
 PG Detected right before: 2010-09-26 00:00:00  
 PG Detected right before: 2010-09-27 00:00:00  
 PG Detected right before: 2010-10-01 00:00:00  
 PG Detected right before: 2010-10-04 00:00:00  
 PG Detected right before: 2010-10-08 00:00:00  
 PG Detected right before: 2010-10-10 00:00:00  
 PG Detected right before: 2010-10-11 00:00:00  
 PG Detected right before: 2010-10-15 00:00:00  
 PG Detected right before: 2010-10-18 00:00:00  
 PG Detected right before: 2010-10-22 00:00:00  
 PG Detected right before: 2010-10-24 00:00:00  
 PG Detected right before: 2010-10-25 00:00:00  
 PG Detected right before: 2010-10-29 00:00:00  
 PG Detected right before: 2010-11-01 00:00:00

SARIMA Forecast





ARIMA Model Results (User 1790848):

RMSE (ARIMA): 0.0012906643653054297

MAE (ARIMA): 0.0012876457490887852

=====

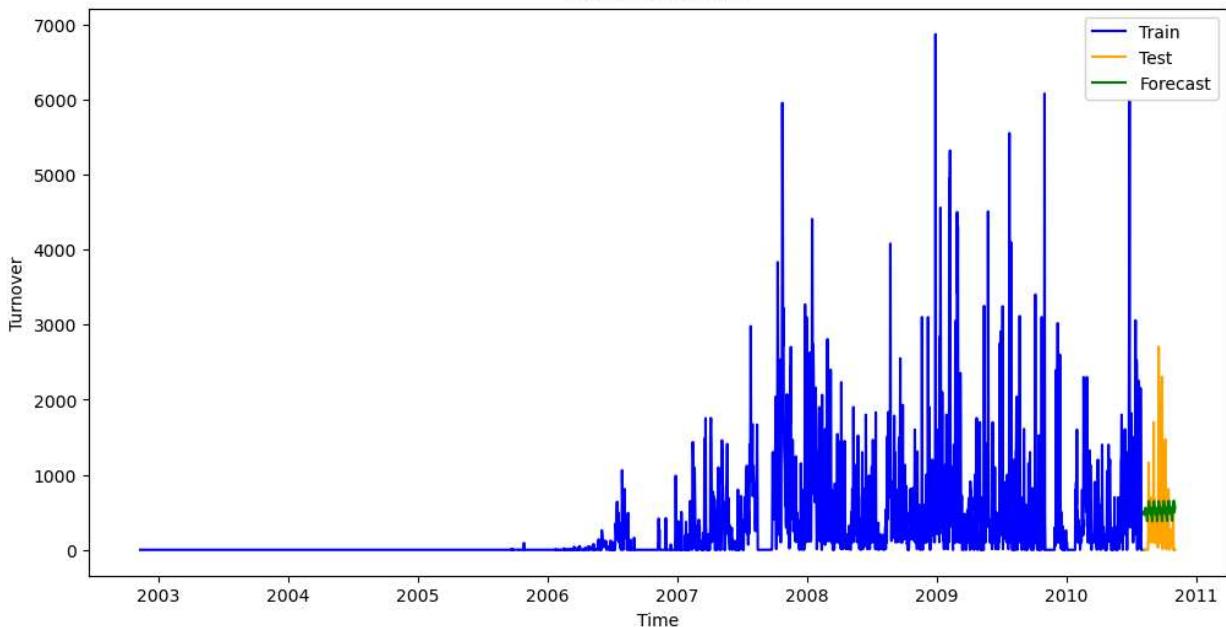
User 1790848:

SARIMAX RMSE : 55.19393943266972

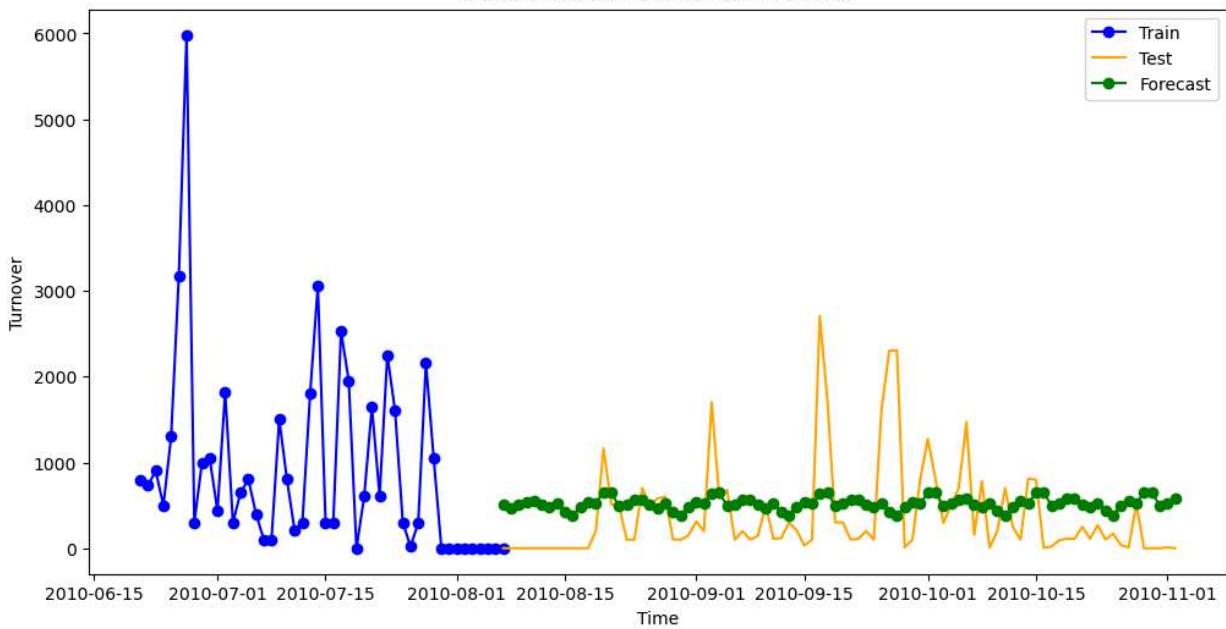
SARIMAX MAE : 41.99327265944823

=====

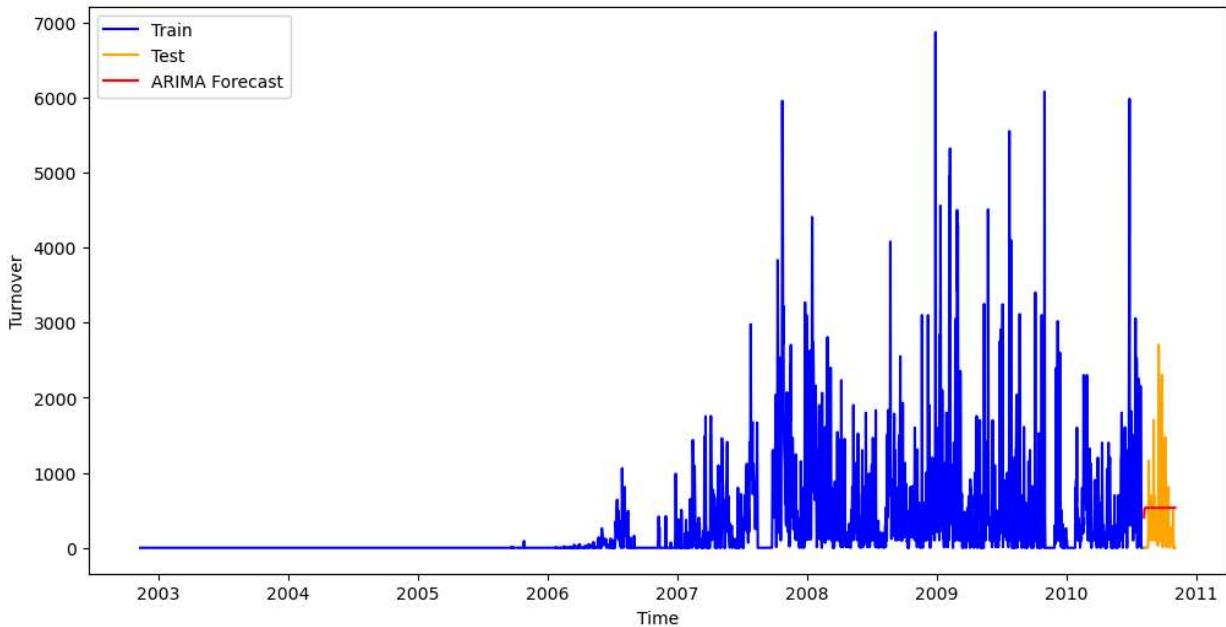
## SARIMA Forecast



## Zoomed-in SARIMA Forecast vs Actual



## ARIMA Forecast



ARIMA Model Results (User 1921204):

RMSE (ARIMA): 573.9839527146021

MAE (ARIMA): 453.59999894681533

=====

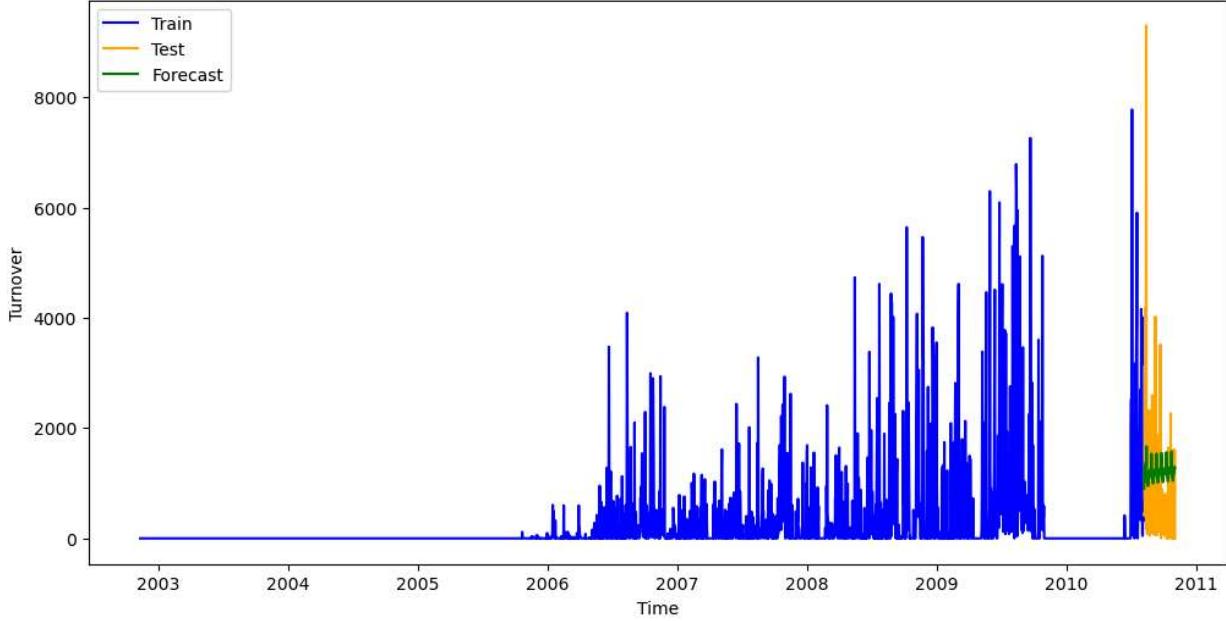
User 1921204:

SARIMAX RMSE : 564.2913244910224

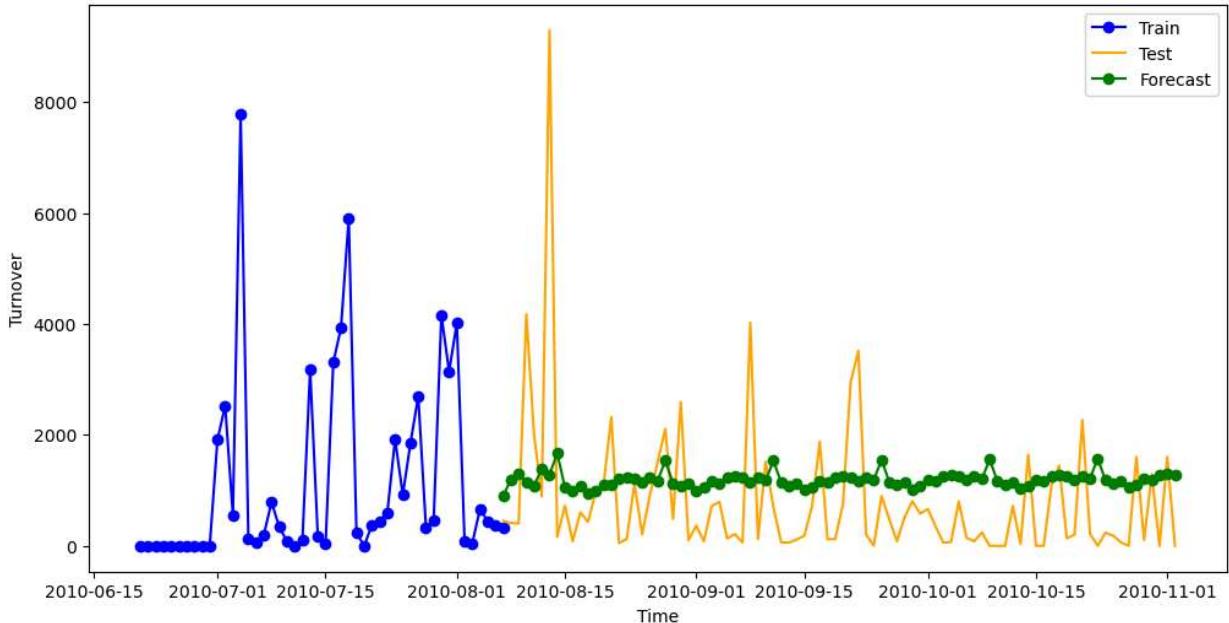
SARIMAX MAE : 437.39373955004817

=====

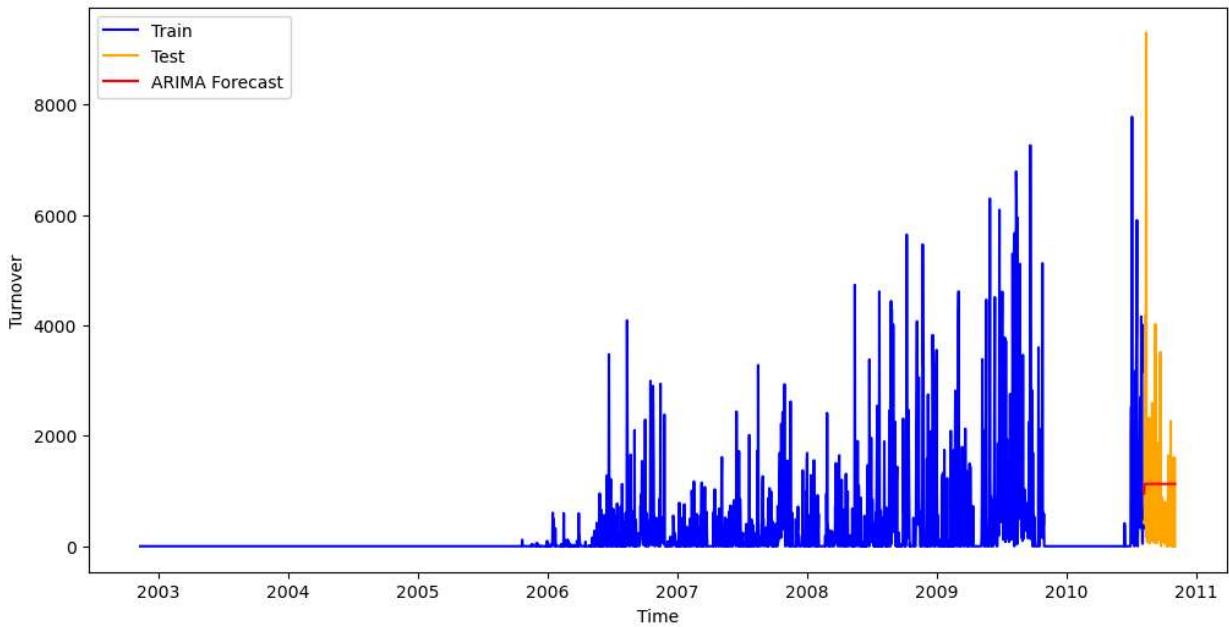
## SARIMA Forecast



## Zoomed-in SARIMA Forecast vs Actual



ARIMA Forecast



## ARIMA Model Results (User 2070894):

RMSE (ARIMA): 1318.9026564972567

MAE (ARIMA): 939.9894409160116

=====

User 2070894:

SARIMAX RMSE : 1338.5668002348875

SARIMAX MAE : 975.8631625342256

=====

PG Detected right before: 2010-08-11 00:00:00

PG Detected right before: 2010-08-13 00:00:00

PG Detected right before: 2010-08-27 00:00:00

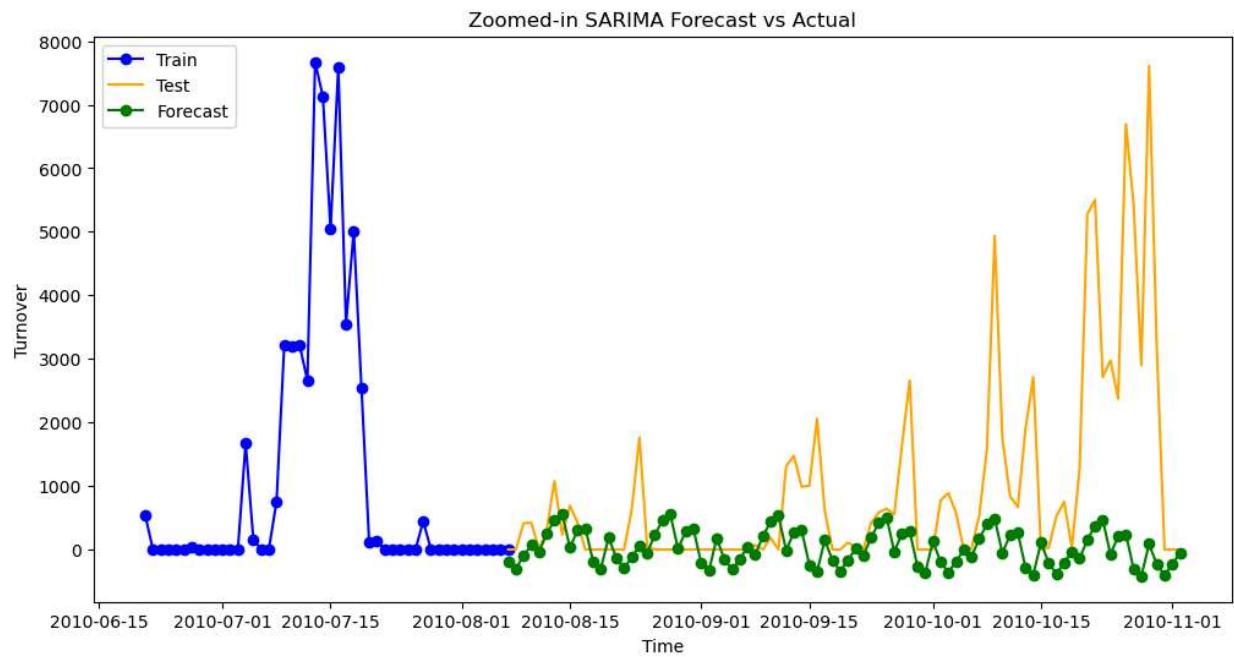
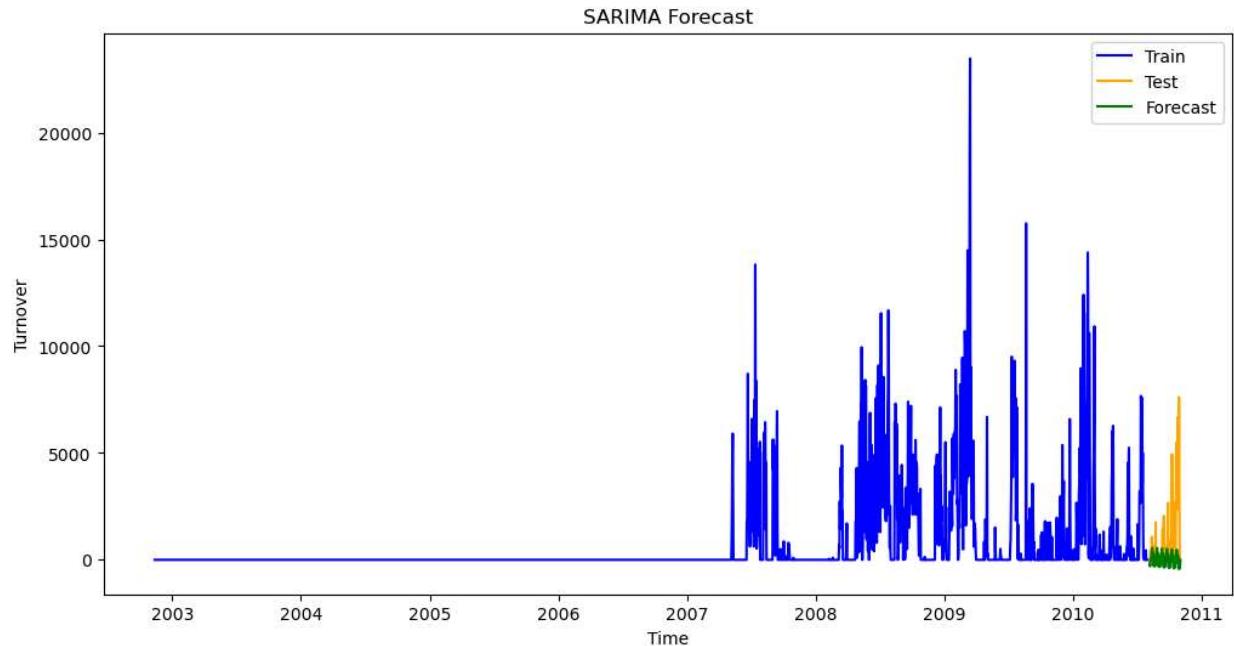
PG Detected right before: 2010-09-10 00:00:00

PG Detected right before: 2010-09-24 00:00:00

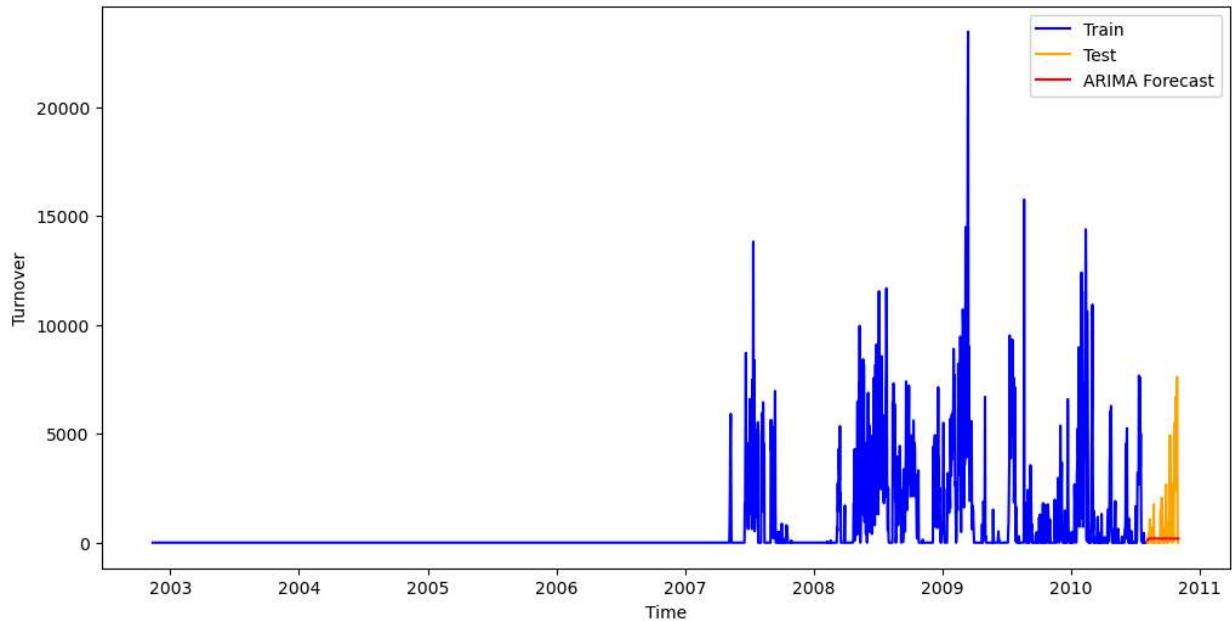
PG Detected right before: 2010-10-08 00:00:00

PG Detected right before: 2010-10-22 00:00:00

```
C:\Users\abhib\AppData\Local\anaconda3\Lib\site-packages\statsmodels\base\model.py:60
4: ConvergenceWarning: Maximum Likelihood optimization failed to converge. Check mle_
retvals
    warnings.warn("Maximum Likelihood optimization failed to "
```



## ARIMA Forecast



```

ARIMA Model Results (User 4754125):
RMSE (ARIMA): 1771.2240395544623
MAE (ARIMA): 946.1813865979672
=====
User 4754125:
SARIMAX RMSE : 1841.9634368882164
SARIMAX MAE : 1036.2222142263788
=====
PG Detected right before: 2010-08-08 00:00:00
PG Detected right before: 2010-08-09 00:00:00
PG Detected right before: 2010-08-11 00:00:00
PG Detected right before: 2010-08-12 00:00:00
PG Detected right before: 2010-08-15 00:00:00
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PG Detected right before: 2010-10-24 00:00:00
PG Detected right before: 2010-10-28 00:00:00
PG Detected right before: 2010-10-31 00:00:00
PG Detected right before: 2010-11-01 00:00:00

```

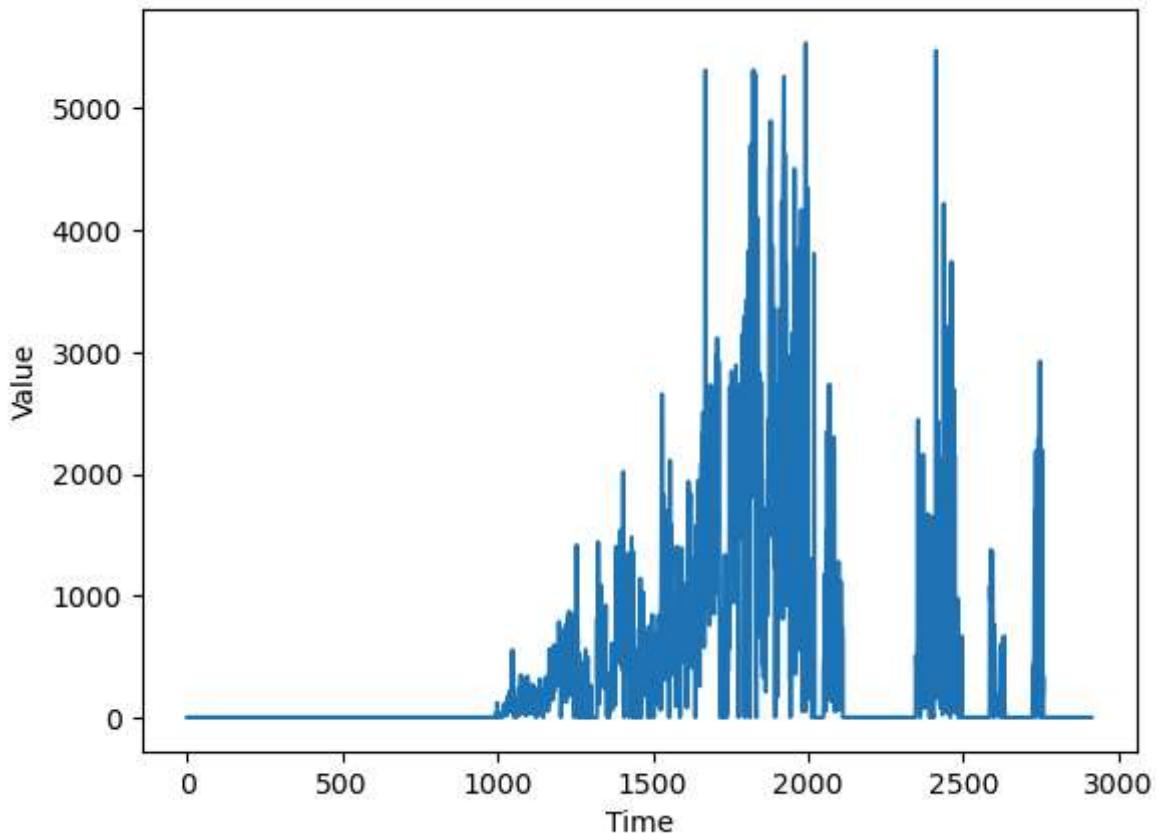
## LSTM for non stationary users

```
In [51]: #arimausers =
lstmusers=is_stationary_df[(is_stationary_df['is_stationary'] == 0) | (is_stationary_c
lstmusers=lstmusers.reset_index()
lstmusers['UserID']
```

```
Out[51]: 0    1776178  
1    3852889  
2    3904422  
3    4371320  
4    4412550  
5    4495603  
6    5308271  
7    6158120  
8    6239380  
9    6985339  
Name: UserID, dtype: int64
```

```
In [52]: nonstationary_single_user_data=user_data_3d['Turnover'][user_data_3d.index==lstmusers[  
nonstationary_single_user_data  
  
x_single_user_turnover_ravel=nonstationary_single_user_data.values.ravel()  
x_single_user_turnover_ravel  
  
import numpy as np  
import pandas as pd  
import matplotlib.pyplot as plt  
from statsmodels.tsa.stattools import adfuller  
  
# Plot the time series to visualize it  
plt.plot(x_single_user_turnover_ravel)  
plt.xlabel('Time')  
plt.ylabel('Value')  
plt.title('Time Series Data')  
plt.show()
```

## Time Series Data



## GRID SEARCH FOR BEST PARAMS

```
In [53]: # import numpy as np
# import pandas as pd
# import matplotlib.pyplot as plt
# from sklearn.preprocessing import MinMaxScaler
# from keras.models import Sequential
# from keras.layers import Dense, LSTM
# from keras.optimizers import Adam
# from sklearn.metrics import mean_squared_error

# # Function to create and train an LSTM model
# def create_lstm_model(units, learning_rate):
#     model = Sequential()
#     model.add(LSTM(units=units, return_sequences=True, input_shape=(x_train.shape[1]
#     model.add(LSTM(units=units, return_sequences=False))
#     model.add(Dense(units=25))
#     model.add(Dense(units=1))

#     optimizer = Adam(learning_rate=learning_rate)
#     model.compile(optimizer=optimizer, loss='mean_squared_error')

#     return model

# # Extract statistics from the data
# row_variance = nonstationary_single_user_data.var(axis=1, skipna=True).iloc[0]
# row_mean = nonstationary_single_user_data.mean(axis=1).iloc[0]
# row_std = nonstationary_single_user_data.std(axis=1).iloc[0]

# print(f'Mean: {row_mean}')
```

```
# print(f'Standard Deviation: {row_std}')
# print(f'Variance: {row_variance}')

# # Flatten the data
# nonstationary_single_user_data_ravel = nonstationary_single_user_data.values.ravel()

# test_weeks = 3

# # Set the length of training data
# training_data_monthly_len = len(nonstationary_single_user_data_ravel) - 7 * test_weeks

# # Scale the data
# scaler = MinMaxScaler(feature_range=(0, 1))
# scaled_data = scaler.fit_transform(nonstationary_single_user_data_ravel.reshape(-1, 1))
# train_data_monthly = scaled_data[0:int(training_data_monthly_len), :]

# # Prepare the training data
# x_train = []
# y_train = []

# for i in range(7 * test_weeks, len(train_data_monthly)):
#     x_train.append(train_data_monthly[i - 7 * test_weeks:i, 0])
#     y_train.append(train_data_monthly[i, 0])

# x_train, y_train = np.array(x_train), np.array(y_train)

# # Reshape the data
# x_train = np.reshape(x_train, (x_train.shape[0], x_train.shape[1], 1))

# # Define hyperparameters for tuning
# units_values = [64, 128, 256]
# learning_rate_values = [0.01, 0.001, 0.0001]

# best_rmse = float('inf')
# best_params = None

# # Perform grid search
# for units in units_values:
#     for learning_rate in learning_rate_values:
#         model = create_lstm_model(units, learning_rate)

#         # Train the model
#         model.fit(x_train, y_train, batch_size=1, epochs=3, verbose=0)

#         # Prepare the testing data
#         test_data = scaled_data[training_data_monthly_len - 7 * test_weeks:, :]
#         x_test = []

#         for i in range(7 * test_weeks, len(test_data)):
#             x_test.append(test_data[i - (7 * test_weeks):i, 0])

#         x_test = np.array(x_test)
#         x_test = np.reshape(x_test, (x_test.shape[0], x_test.shape[1], 1))

#         # Get predictions
#         predictions = model.predict(x_test)
#         predictions = scaler.inverse_transform(predictions)

#         # Get the root mean squared error (RMSE)
#         rmse = np.sqrt(mean_squared_error(predictions, nonstationary_single_user_data_ravel))
```

```
#         print(f"Units: {units}, Learning Rate: {learning_rate}, Test RMSE: {rmse}")

#     # Update the best parameters if RMSE is improved
#     if rmse < best_rmse:
#         best_rmse = rmse
#         best_params = {'units': units, 'Learning_rate': learning_rate}

# # Print the best hyperparameters
# print(f"Best Hyperparameters: {best_params}, Best RMSE: {best_rmse}")
```

## Saved results of LSTM Hyperparameter tuning for better reducing computation time.

In [54]:

```
# Mean: 35.68018188057653
# Standard Deviation: 122.09556811748713
# Variance: 14907.32775393194
# 1/1 [=====] - 1s 853ms/step
# Units: 64, Learning Rate: 0.01, Test RMSE: 375.2553253207926
# 1/1 [=====] - 1s 840ms/step
# Units: 64, Learning Rate: 0.001, Test RMSE: 231.66883181925292
# 1/1 [=====] - 1s 907ms/step
# Units: 64, Learning Rate: 0.0001, Test RMSE: 299.90232400037746
# 1/1 [=====] - 1s 902ms/step
# Units: 128, Learning Rate: 0.01, Test RMSE: 398.97323688410444
# 1/1 [=====] - 1s 879ms/step
# Units: 128, Learning Rate: 0.001, Test RMSE: 241.82620950011136
# 1/1 [=====] - 1s 854ms/step
# Units: 128, Learning Rate: 0.0001, Test RMSE: 279.9525872191042
# 1/1 [=====] - 1s 886ms/step
# Units: 256, Learning Rate: 0.01, Test RMSE: 398.22153453188594
# 1/1 [=====] - 1s 876ms/step
# Units: 256, Learning Rate: 0.001, Test RMSE: 289.69737162552474
# 1/1 [=====] - 1s 879ms/step
# Units: 256, Learning Rate: 0.0001, Test RMSE: 266.59826253364014
# Best Hyperparameters: {'units': 64, 'Learning_rate': 0.001}, Best RMSE: 231.66883181
```

## Model Fitting of LSTM and Evaluation in Loop

In [55]:

```
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt
from sklearn.preprocessing import MinMaxScaler
from sklearn.metrics import mean_absolute_error
from keras.models import Sequential
from keras.layers import Dense, LSTM
from keras.optimizers import Adam
import numpy as np
import pandas as pd
import matplotlib.pyplot as plt

for lstmuser in lstmusers['UserID']:
```

```
nonstationary_single_user_data=user_data_3d[ 'Turnover '][user_data_3d.index==lstmus
nonstationary_single_user_data

x_single_user_turnover_ravel=nonstationary_single_user_data.values.ravel()
x_single_user_turnover_ravel

nonstationary_single_user_data_transposed = nonstationary_single_user_data.T

# Plot the time series with dates as columns
plt.figure(figsize=(12, 6))
for column in nonstationary_single_user_data_transposed.columns:
    plt.plot(nonstationary_single_user_data_transposed.index, nonstationary_single_user_data_transposed[column])

plt.xlabel('Date')
plt.ylabel('Turnover')
plt.title('Time Series Data')
plt.legend()
plt.show()

# Extract statistics from the data
row_variance = nonstationary_single_user_data.var(axis=1, skipna=True).iloc[0]
row_mean = nonstationary_single_user_data.mean(axis=1).iloc[0]
row_std = nonstationary_single_user_data.std(axis=1).iloc[0]

print(f'Mean: {row_mean}')
print(f'Standard Deviation: {row_std}')
print(f'Variance: {row_variance}')

# Flatten the data
nonstationary_single_user_data_ravel = nonstationary_single_user_data.values.ravel()

test_weeks=70

# Set the Length of training data
training_data_monthly_len = len(nonstationary_single_user_data_ravel) - 7*test_weeks

# Scale the data
scaler = MinMaxScaler(feature_range=(0, 1))
scaled_data = scaler.fit_transform(nonstationary_single_user_data_ravel.reshape(-1, 1))
train_data_monthly = scaled_data[0:int(training_data_monthly_len), :]

# Prepare the training data
x_train = []
y_train = []

for i in range(7*test_weeks, len(train_data_monthly)):
    x_train.append(train_data_monthly[i-7*test_weeks:i, 0])
```

```

y_train.append(train_data_monthly[i, 0])

x_train, y_train = np.array(x_train), np.array(y_train)

# Reshape the data
x_train = np.reshape(x_train, (x_train.shape[0], x_train.shape[1], 1))

# Define the best hyperparameters
best_units = 64
best_learning_rate = 0.001

# Build and compile the LSTM model with the best hyperparameters
best_model = Sequential()
best_model.add(LSTM(units=best_units, return_sequences=True, input_shape=(x_train.
best_model.add(LSTM(units=best_units, return_sequences=False))
best_model.add(Dense(units=25))
best_model.add(Dense(units=1))

optimizer = Adam(learning_rate=best_learning_rate)
best_model.compile(optimizer=optimizer, loss='mean_squared_error')

# Train the model
best_model.fit(x_train, y_train, batch_size=1, epochs=1) # Adjust epochs as needed

# Prepare the testing data
test_data = scaled_data[training_data_monthly_len - (7*test_weeks):, :]
x_test = []

for i in range(7*test_weeks, len(test_data)):
    x_test.append(test_data[i-(7*test_weeks):i, 0])

x_test = np.array(x_test)
x_test = np.reshape(x_test, (x_test.shape[0], x_test.shape[1], 1))

# Get predictions
predictions = best_model.predict(x_test)
predictions = scaler.inverse_transform(predictions)

# Get the root mean squared error (RMSE)
rmse = np.sqrt(np.mean(((predictions - nonstationary_single_user_data_ravel[training_data_monthly_len - (7*test_weeks):] )**2)))
print("Test RMSE:", rmse)

# Get the mean absolute error (MAE)
mae = mean_absolute_error(nonstationary_single_user_data_ravel[training_data_monthly_len - (7*test_weeks):], predictions)
print("Test MAE:", mae)

from datetime import datetime, timedelta
# Generate time indices
start_date = '2002-11-12'
end_date = '2010-11-10'
#test_window_Lastweek='2010-11-03'

end_date_dt = datetime.strptime(end_date, '%Y-%m-%d')

time_index_train = pd.date_range(start=start_date, periods=training_data_monthly_
time_index_test = pd.date_range(start=end_date_dt - timedelta(days=(7 * (test_weeks - 1))), periods=test_weeks)

```

```
# Visualize the data
train = nonstationary_single_user_data_ravel[:training_data_monthly_len+(1)]
valid = pd.DataFrame({'x': nonstationary_single_user_data_ravel[training_data_monthly_len+(1):]})

plt.figure(figsize=(16, 6))
plt.title('LSTM Actual vs Predicted Turnover')
plt.xlabel('Date', fontsize=18)
plt.ylabel('Turnover', fontsize=18)
plt.plot(time_index_train, train[:])
plt.plot(time_index_test, valid['x'], linestyle='--', color='orange')
plt.plot(time_index_test, valid['Predictions'], linestyle='--', color='green')
plt.legend(['Train', 'Val', 'Predictions'], loc='upper right')
plt.show()

# Plot only the last 30 values
last_30_values = -30

# Plot training data
plt.plot(time_index_train[-30:], train[last_30_values:], linestyle='-', color='blue')

# Plot validation data
plt.plot(time_index_test, valid['x'], linestyle='--', color='orange') # Use x_test
plt.plot(time_index_test, valid['Predictions'], linestyle='--', color='green') #

plt.legend(['Train', 'Val', 'Predictions'], loc='upper right')

# Rotate x-axis Labels
plt.xticks(rotation=90, ha='right')
# Increase the number of x-axis ticks
plt.xticks(np.arange(time_index_train[-30], time_index_test[-1], timedelta(days=14)))

plt.show()

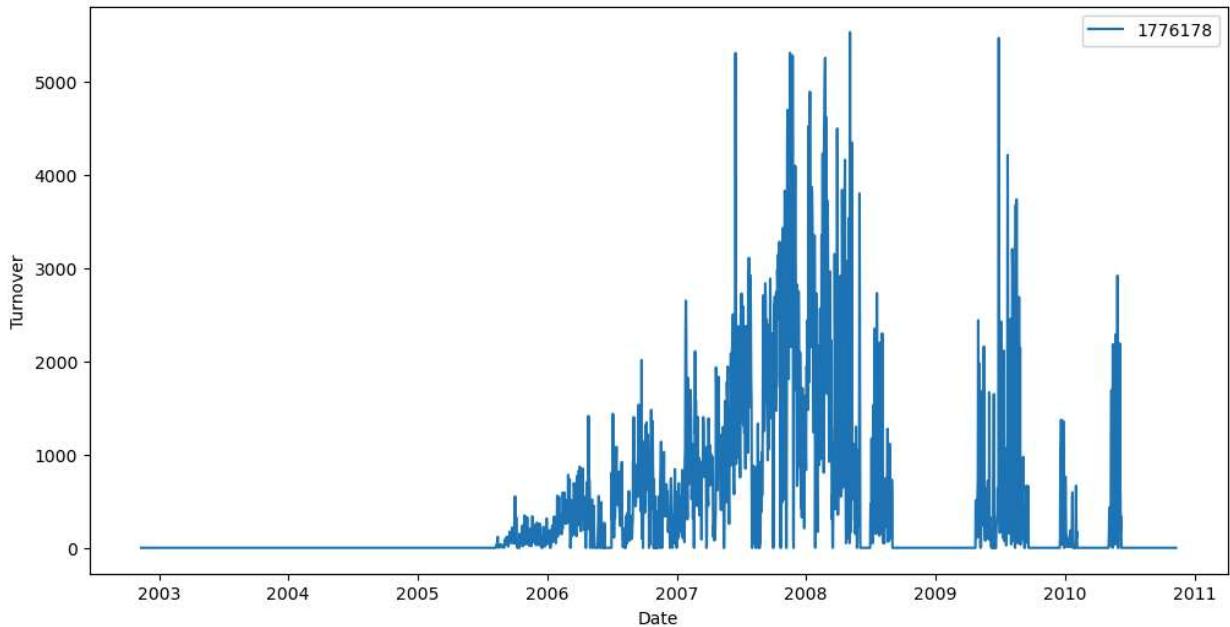
# Compute differences between consecutive predicted values
differences = np.diff(predictions.flatten())

# Set a threshold to identify surges
threshold_difference = 0.5

# Identify surges based on differences and threshold
surge_indices = np.where(differences > threshold_difference)[0]

# Print the timestamps of the points right before a surge
for index in surge_indices:
    if index > 0:
        surge_start_timestamp = time_index_test[index]
        print(f"PG started right before: {surge_start_timestamp}")
```

## Time Series Data



Mean: 386.32035549073436

Standard Deviation: 798.9267000819931

Variance: 638283.872103903

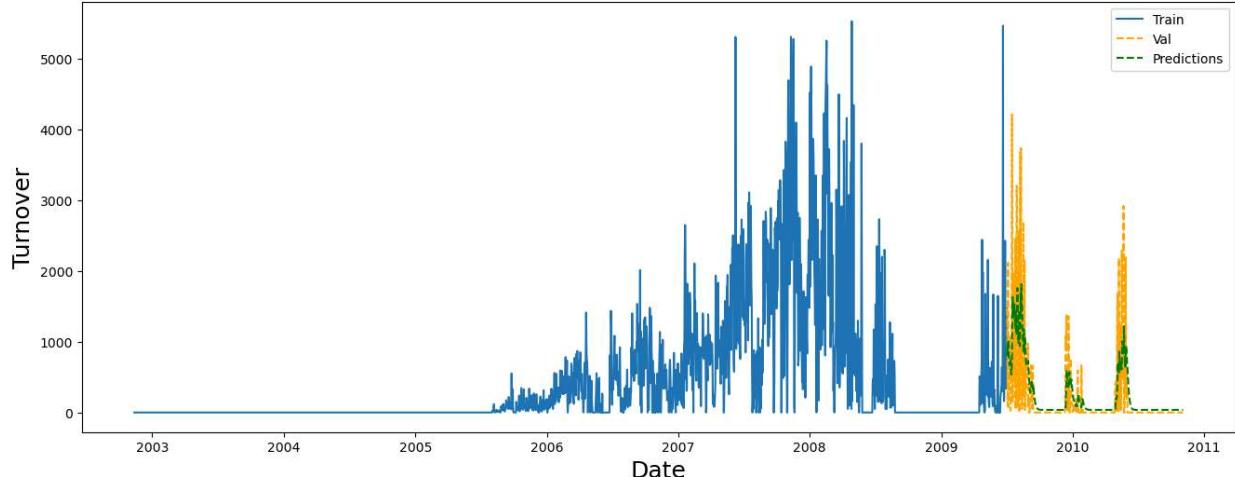
1934/1934 [=====] - 286s 146ms/step - loss: 0.0121

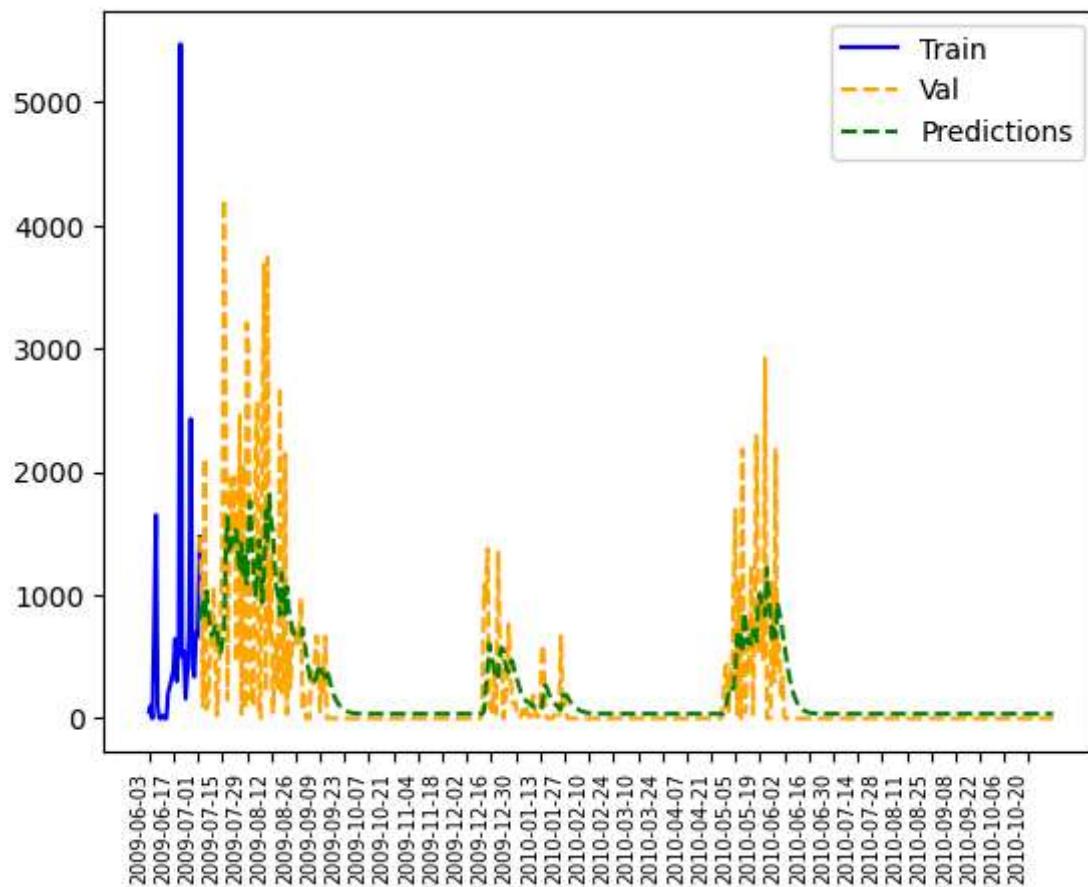
16/16 [=====] - 4s 144ms/step

Test RMSE: 699.6919454731204

Test MAE: 226.75674804189254

LSTM Actual vs Predicted Turnover



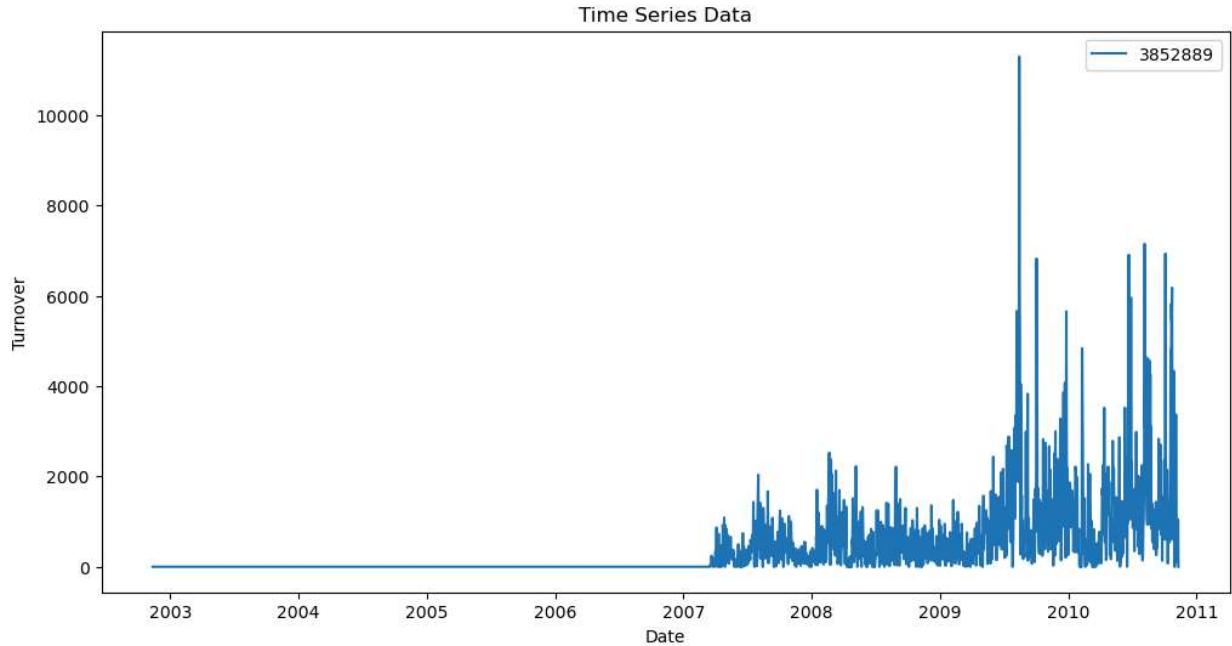


PG started right before: 2009-07-03 00:00:00  
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PG started right before: 2010-05-22 00:00:00

PG started right before: 2010-05-26 00:00:00

PG started right before: 2010-05-28 00:00:00



Mean: 365.90467207501774

Standard Deviation: 775.0542406959867

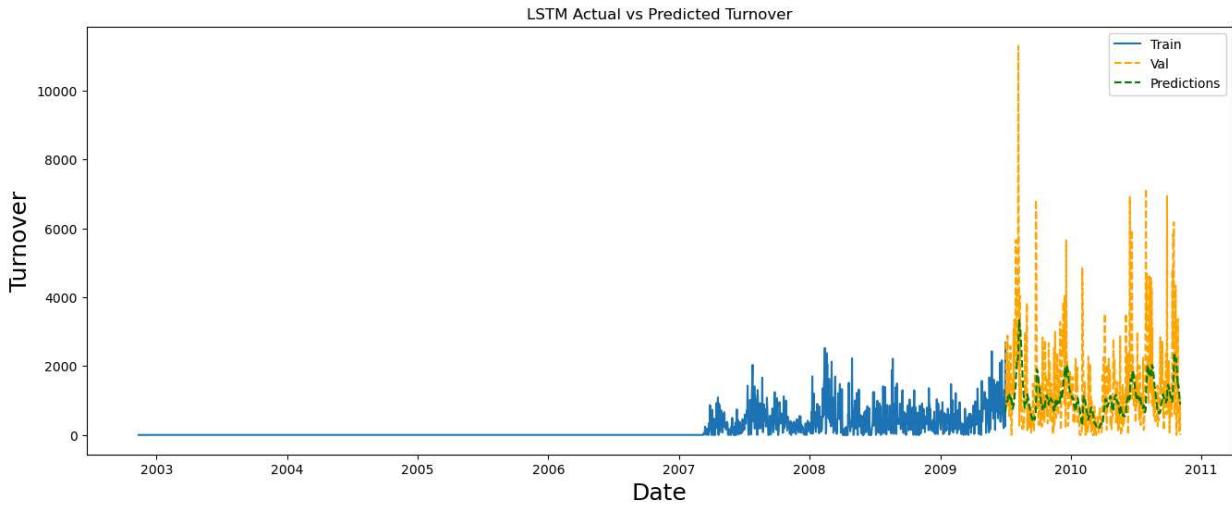
Variance: 600709.0760208324

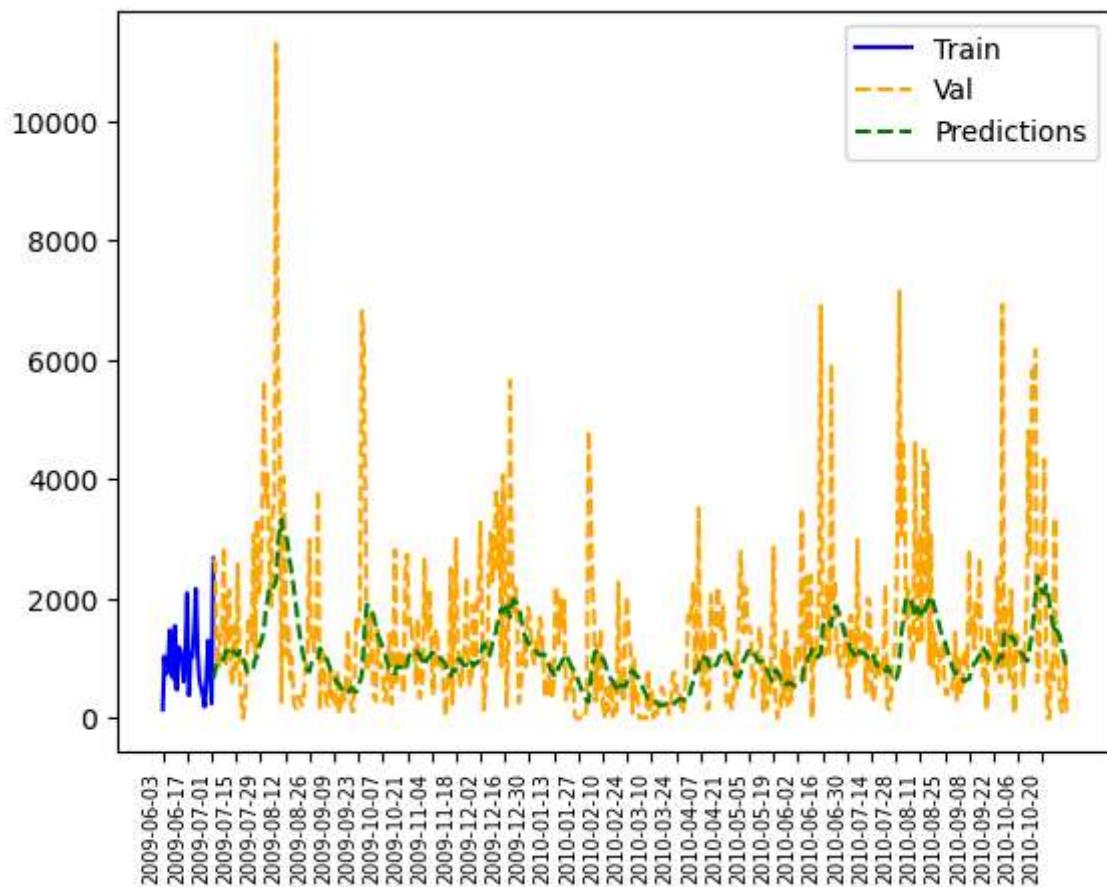
1934/1934 [=====] - 303s 154ms/step - loss: 6.9536e-04

16/16 [=====] - 3s 110ms/step

Test RMSE: 1465.6427761608077

Test MAE: 844.4668944654891



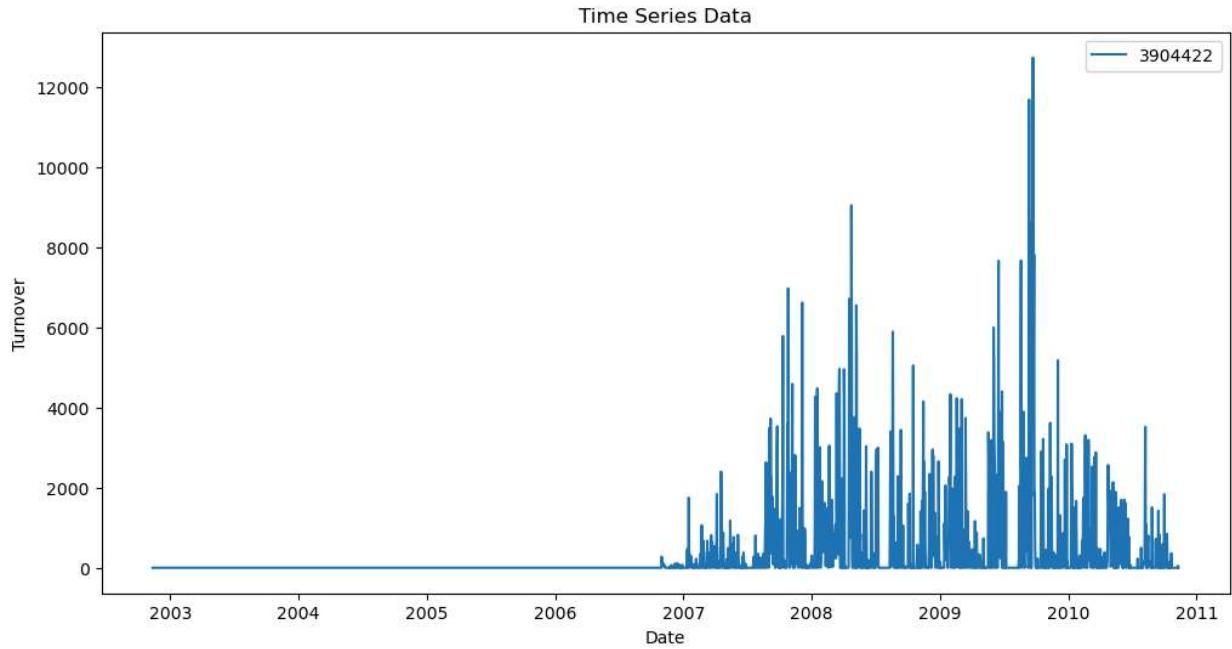


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Mean: 297.5882071771934

Standard Deviation: 912.9051402201292

Variance: 833395.7950403338

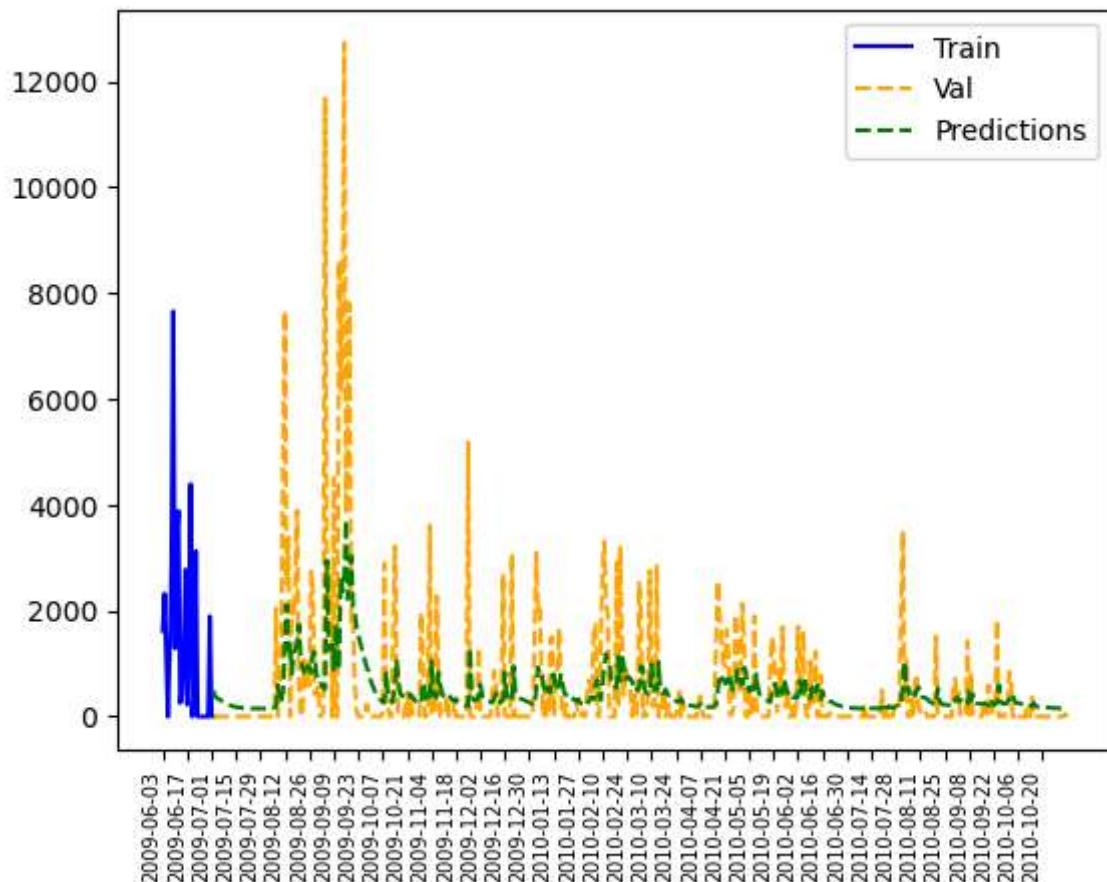
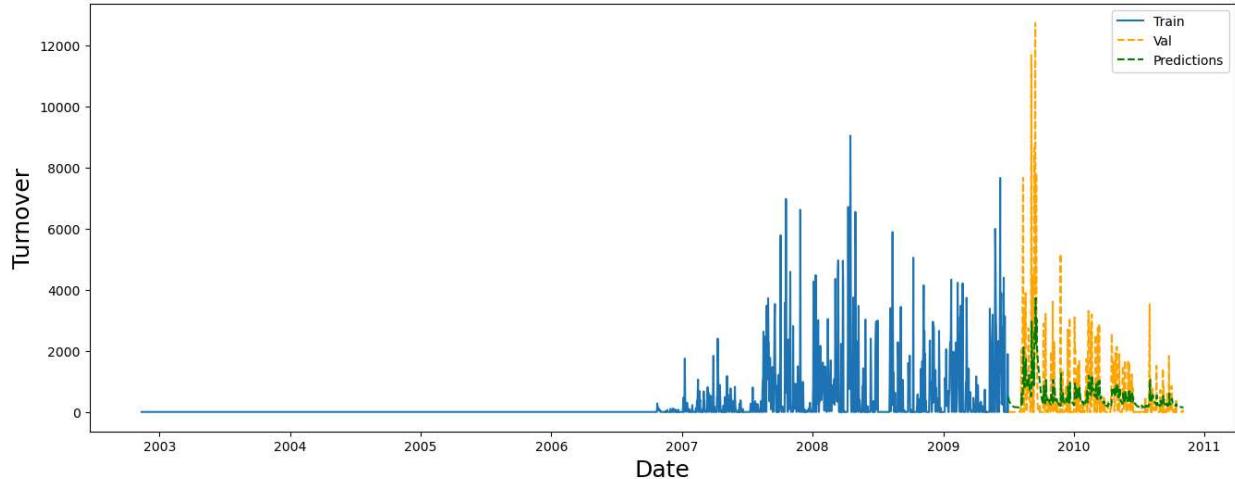
1934/1934 [=====] - 258s 132ms/step - loss: 0.0041

16/16 [=====] - 3s 114ms/step

Test RMSE: 1438.35631447229

Test MAE: 607.3983705502761

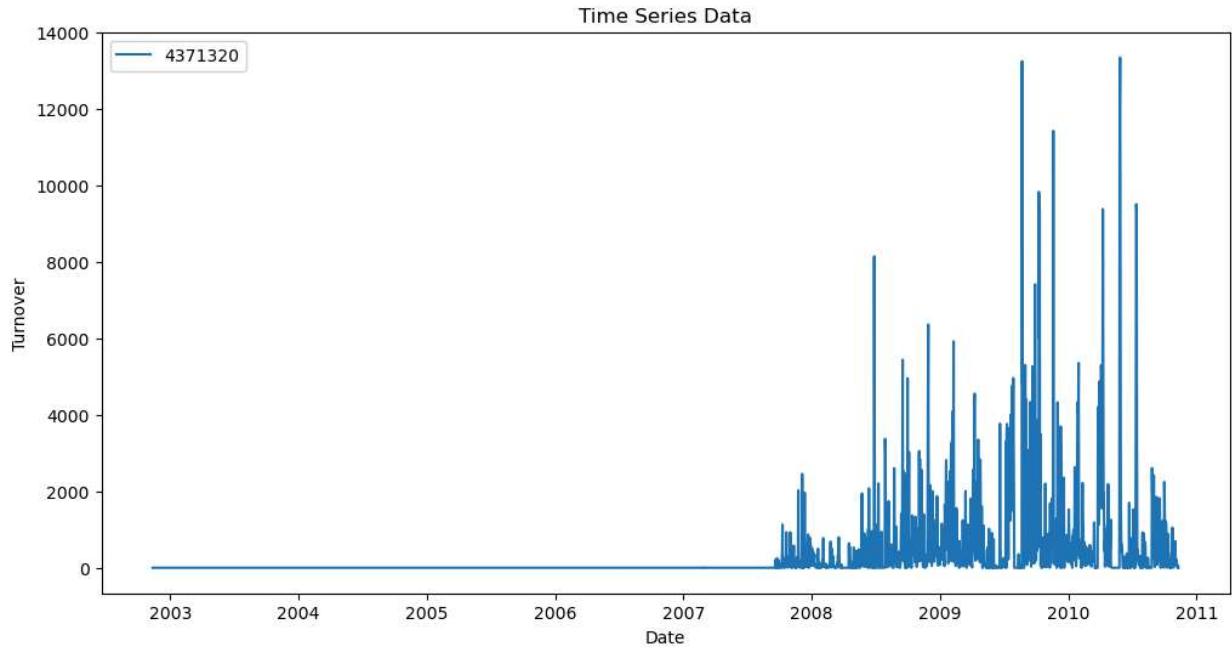
LSTM Actual vs Predicted Turnover



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Mean: 276.44176282570834

Standard Deviation: 949.0362785545946

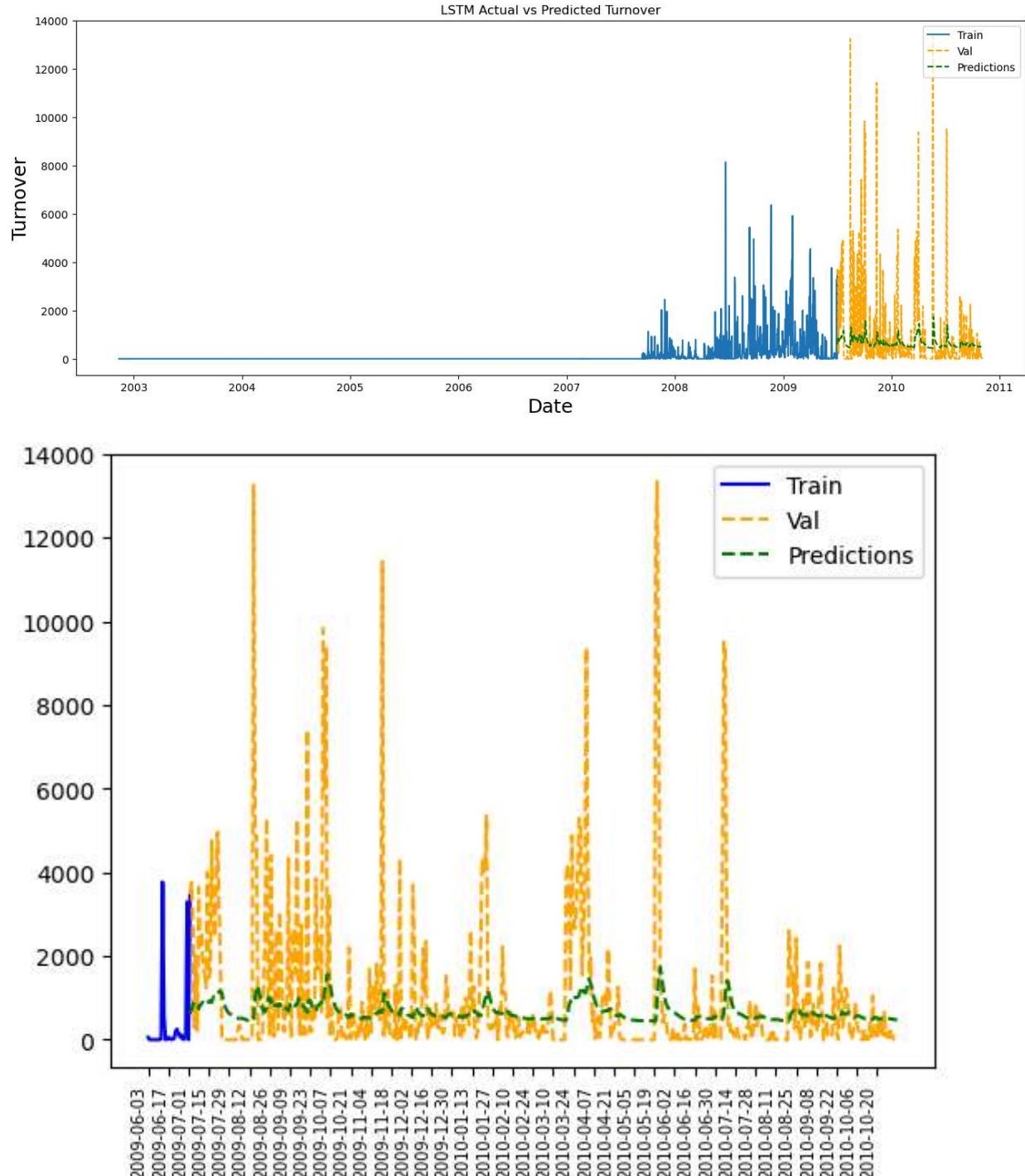
Variance: 900669.858012754

1934/1934 [=====] - 326s 167ms/step - loss: 0.0016

16/16 [=====] - 5s 211ms/step

Test RMSE: 1904.0475907483478

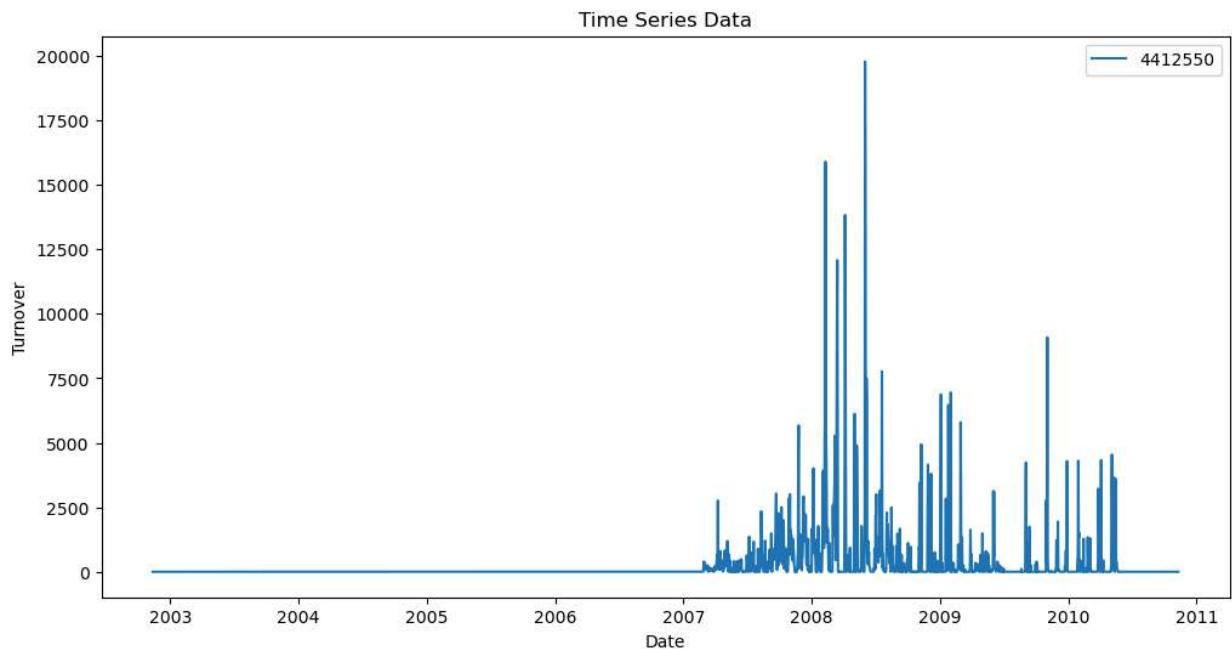
Test MAE: 938.5964909608357



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PG started right before: 2010-08-30 00:00:00  
PG started right before: 2010-09-02 00:00:00  
PG started right before: 2010-09-03 00:00:00  
PG started right before: 2010-09-10 00:00:00  
PG started right before: 2010-09-11 00:00:00  
PG started right before: 2010-09-12 00:00:00  
PG started right before: 2010-09-20 00:00:00  
PG started right before: 2010-09-21 00:00:00  
PG started right before: 2010-09-24 00:00:00  
PG started right before: 2010-09-25 00:00:00  
PG started right before: 2010-09-28 00:00:00  
PG started right before: 2010-09-29 00:00:00  
PG started right before: 2010-09-30 00:00:00  
PG started right before: 2010-10-05 00:00:00  
PG started right before: 2010-10-06 00:00:00  
PG started right before: 2010-10-15 00:00:00  
PG started right before: 2010-10-17 00:00:00  
PG started right before: 2010-10-18 00:00:00  
PG started right before: 2010-10-21 00:00:00  
PG started right before: 2010-10-23 00:00:00  
PG started right before: 2010-10-25 00:00:00



Mean: 239.93016815374057

Standard Deviation: 1034.4351019416395

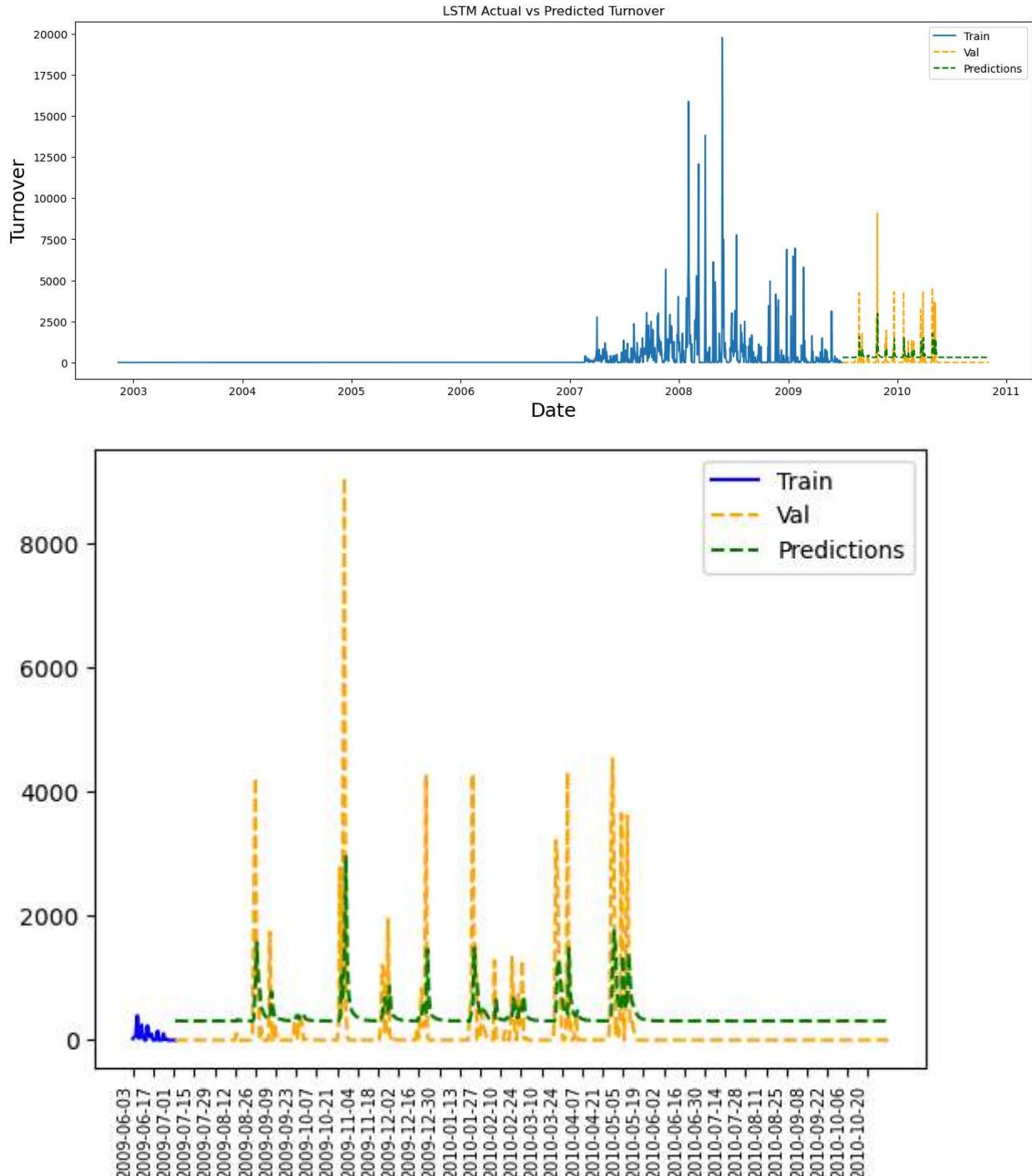
Variance: 1070055.98012901

1934/1934 [=====] - 397s 202ms/step - loss: 0.0034

16/16 [=====] - 5s 199ms/step

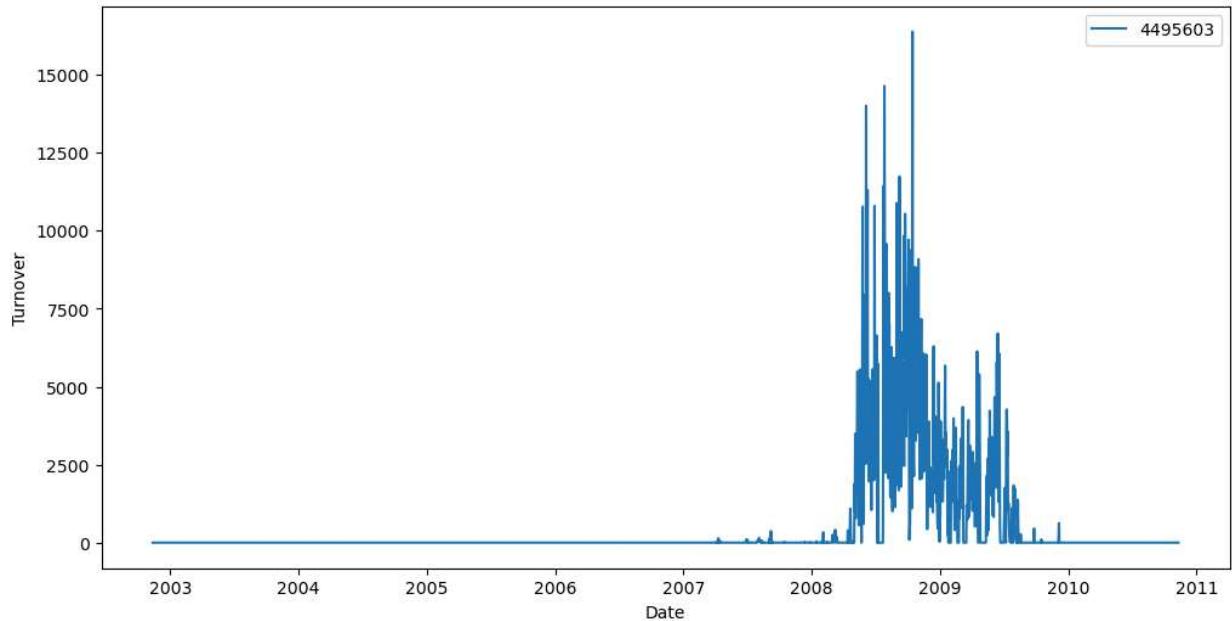
Test RMSE: 817.9082970425846

Test MAE: 435.18406274663187



PG started right before: 2009-07-16 00:00:00  
PG started right before: 2009-08-13 00:00:00  
PG started right before: 2009-08-24 00:00:00  
PG started right before: 2009-08-25 00:00:00  
PG started right before: 2009-08-26 00:00:00  
PG started right before: 2009-09-05 00:00:00  
PG started right before: 2009-09-08 00:00:00  
PG started right before: 2009-09-22 00:00:00  
PG started right before: 2009-09-23 00:00:00  
PG started right before: 2009-09-25 00:00:00  
PG started right before: 2009-09-26 00:00:00  
PG started right before: 2009-10-22 00:00:00  
PG started right before: 2009-10-23 00:00:00  
PG started right before: 2009-10-25 00:00:00  
PG started right before: 2009-10-26 00:00:00  
PG started right before: 2009-11-17 00:00:00  
PG started right before: 2009-11-20 00:00:00  
PG started right before: 2009-11-21 00:00:00  
PG started right before: 2009-11-22 00:00:00  
PG started right before: 2009-11-24 00:00:00  
PG started right before: 2009-11-25 00:00:00  
PG started right before: 2009-12-15 00:00:00  
PG started right before: 2009-12-17 00:00:00  
PG started right before: 2009-12-18 00:00:00  
PG started right before: 2009-12-21 00:00:00  
PG started right before: 2010-01-20 00:00:00  
PG started right before: 2010-01-21 00:00:00  
PG started right before: 2010-01-22 00:00:00  
PG started right before: 2010-01-28 00:00:00  
PG started right before: 2010-02-06 00:00:00  
PG started right before: 2010-02-13 00:00:00  
PG started right before: 2010-02-14 00:00:00  
PG started right before: 2010-02-17 00:00:00  
PG started right before: 2010-02-18 00:00:00  
PG started right before: 2010-02-22 00:00:00  
PG started right before: 2010-02-24 00:00:00  
PG started right before: 2010-02-25 00:00:00  
PG started right before: 2010-03-19 00:00:00  
PG started right before: 2010-03-20 00:00:00  
PG started right before: 2010-03-21 00:00:00  
PG started right before: 2010-03-27 00:00:00  
PG started right before: 2010-03-28 00:00:00  
PG started right before: 2010-04-02 00:00:00  
PG started right before: 2010-04-03 00:00:00  
PG started right before: 2010-04-21 00:00:00  
PG started right before: 2010-04-25 00:00:00  
PG started right before: 2010-04-26 00:00:00  
PG started right before: 2010-04-27 00:00:00  
PG started right before: 2010-04-28 00:00:00  
PG started right before: 2010-05-03 00:00:00  
PG started right before: 2010-05-04 00:00:00  
PG started right before: 2010-05-07 00:00:00  
PG started right before: 2010-05-08 00:00:00

## Time Series Data



Mean: 445.9454516561502

Standard Deviation: 1455.7747813704814

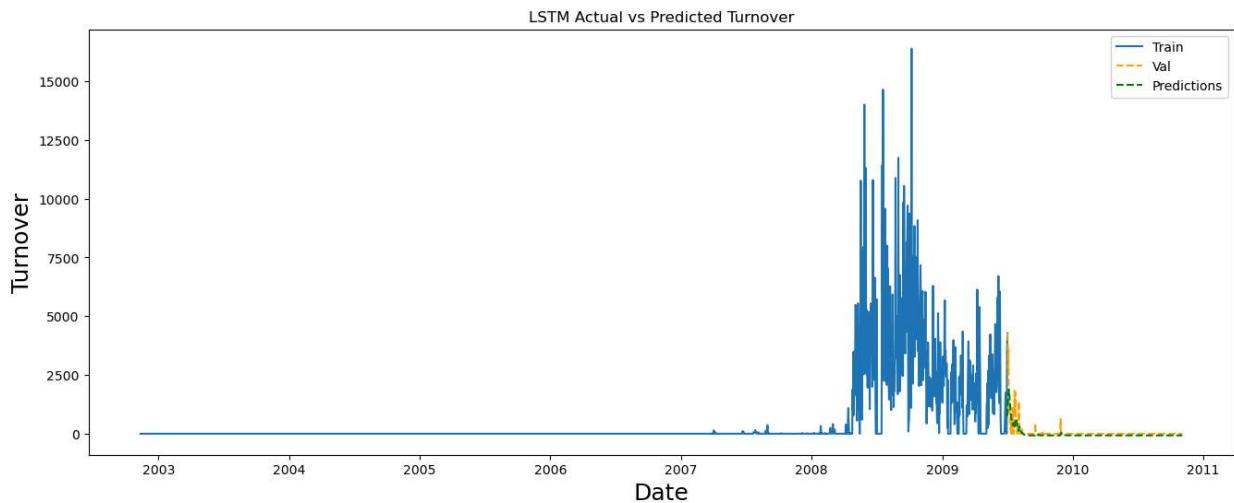
Variance: 2119280.2140742727

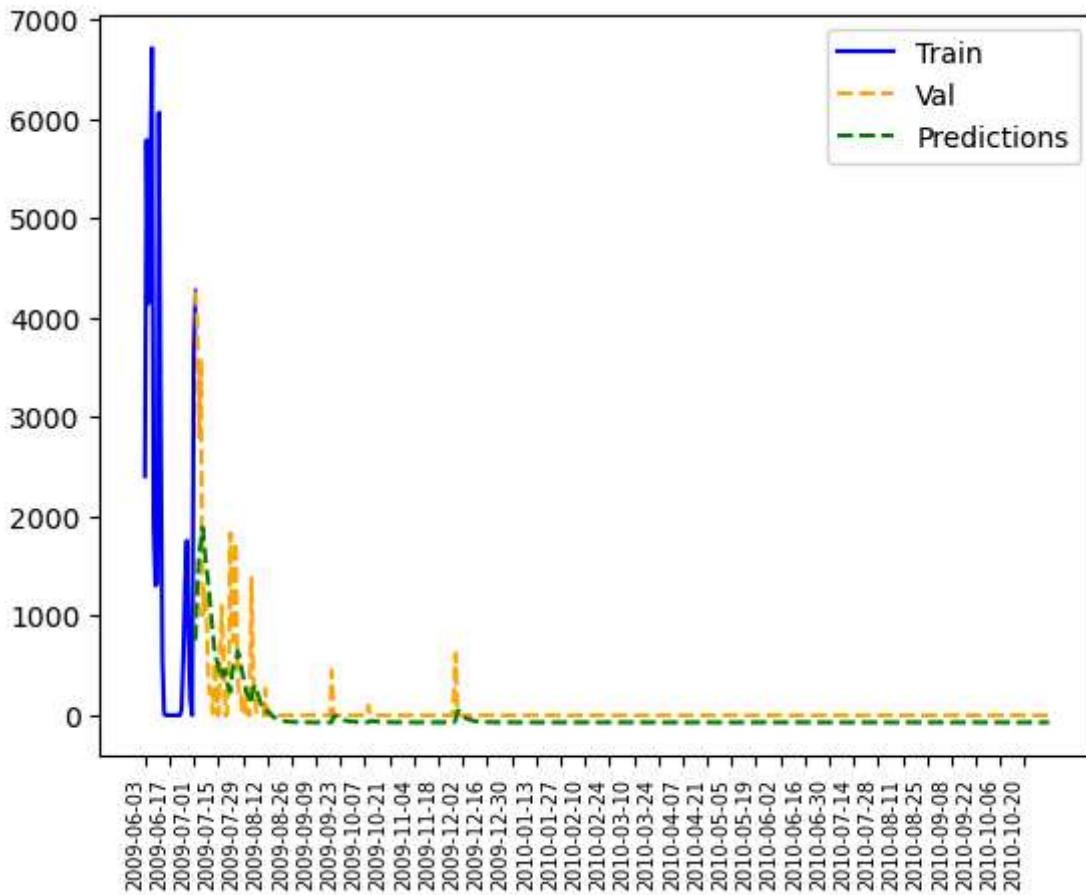
1934/1934 [=====] - 381s 194ms/step - loss: 0.0056

16/16 [=====] - 5s 201ms/step

Test RMSE: 452.7626105463848

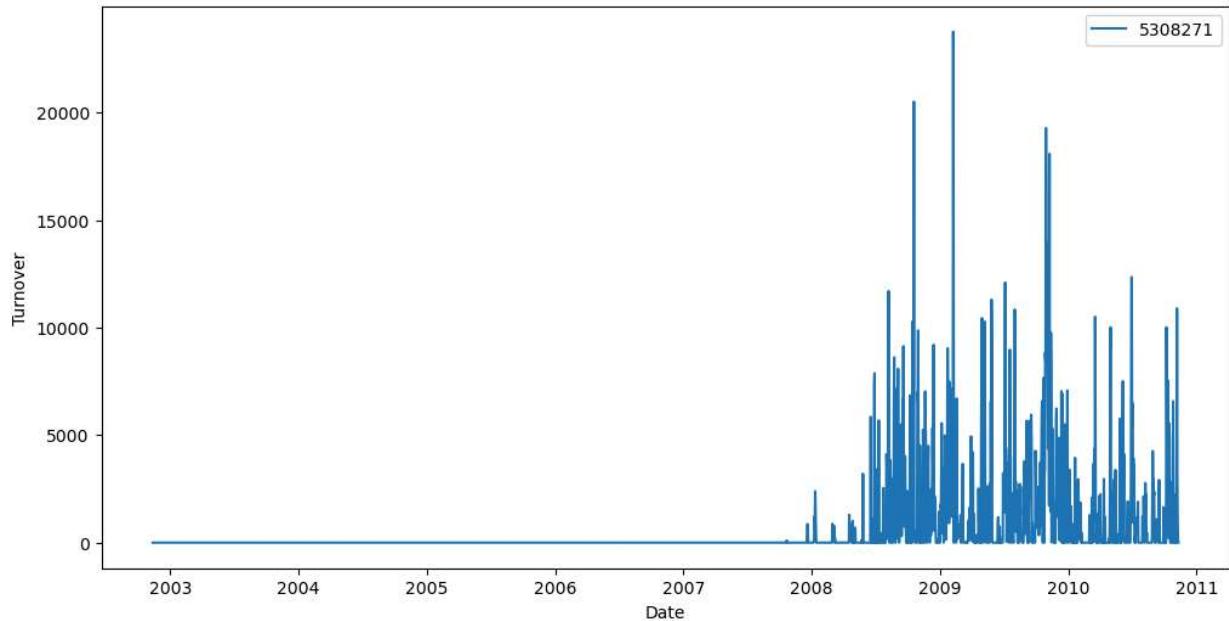
Test MAE: 116.34511226989632





PG started right before: 2009-07-03 00:00:00  
PG started right before: 2009-07-04 00:00:00  
PG started right before: 2009-07-05 00:00:00  
PG started right before: 2009-07-17 00:00:00  
PG started right before: 2009-07-18 00:00:00  
PG started right before: 2009-07-22 00:00:00  
PG started right before: 2009-07-23 00:00:00  
PG started right before: 2009-07-24 00:00:00  
PG started right before: 2009-07-25 00:00:00  
PG started right before: 2009-08-03 00:00:00  
PG started right before: 2009-08-04 00:00:00  
PG started right before: 2009-08-11 00:00:00  
PG started right before: 2009-09-18 00:00:00  
PG started right before: 2009-09-19 00:00:00  
PG started right before: 2009-10-09 00:00:00  
PG started right before: 2009-11-27 00:00:00  
PG started right before: 2009-11-28 00:00:00

## Time Series Data



Mean: 555.0427506863418

Standard Deviation: 1780.5543780564858

Variance: 3170373.893216119

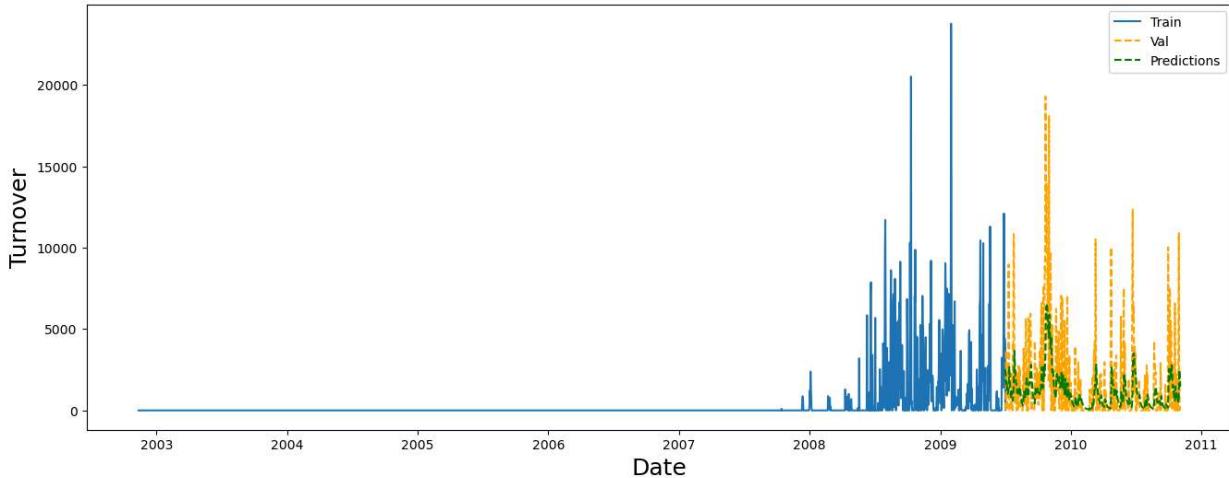
1934/1934 [=====] - 301s 152ms/step - loss: 0.0038

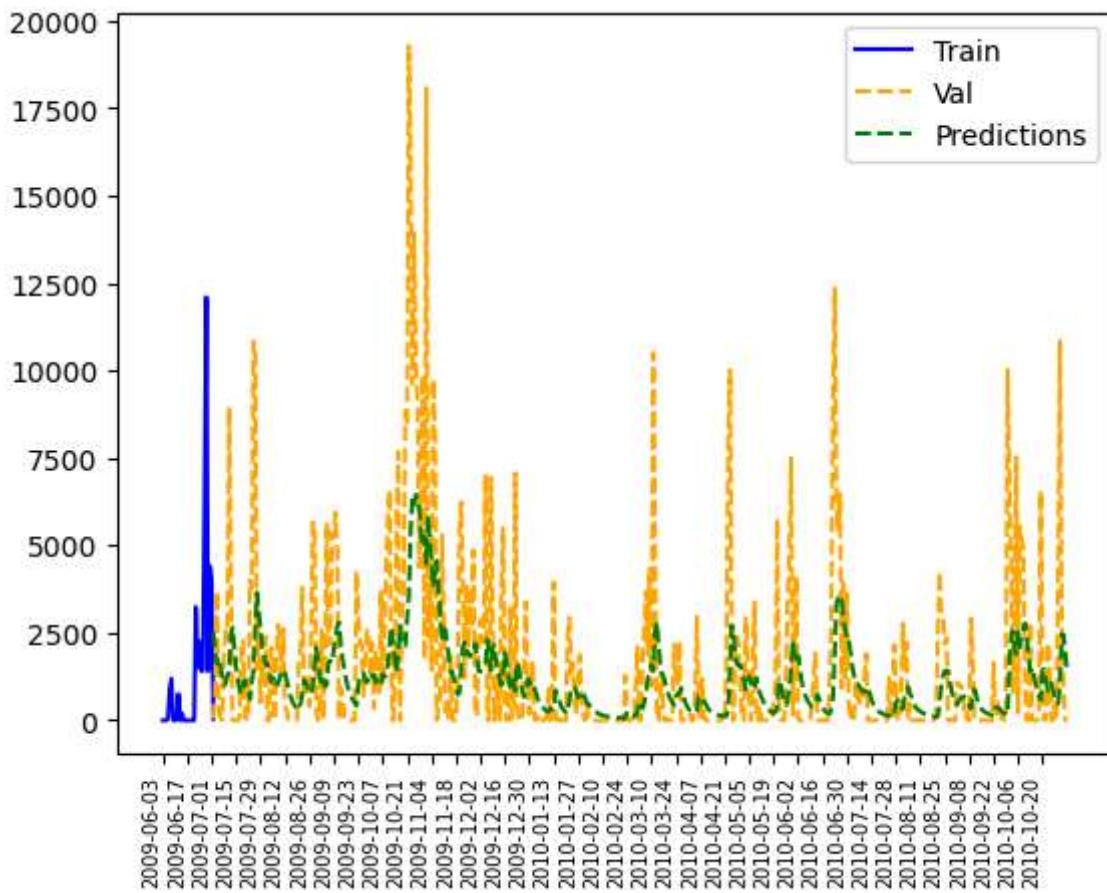
16/16 [=====] - 3s 128ms/step

Test RMSE: 2993.7127535504333

Test MAE: 1485.7203724097428

LSTM Actual vs Predicted Turnover



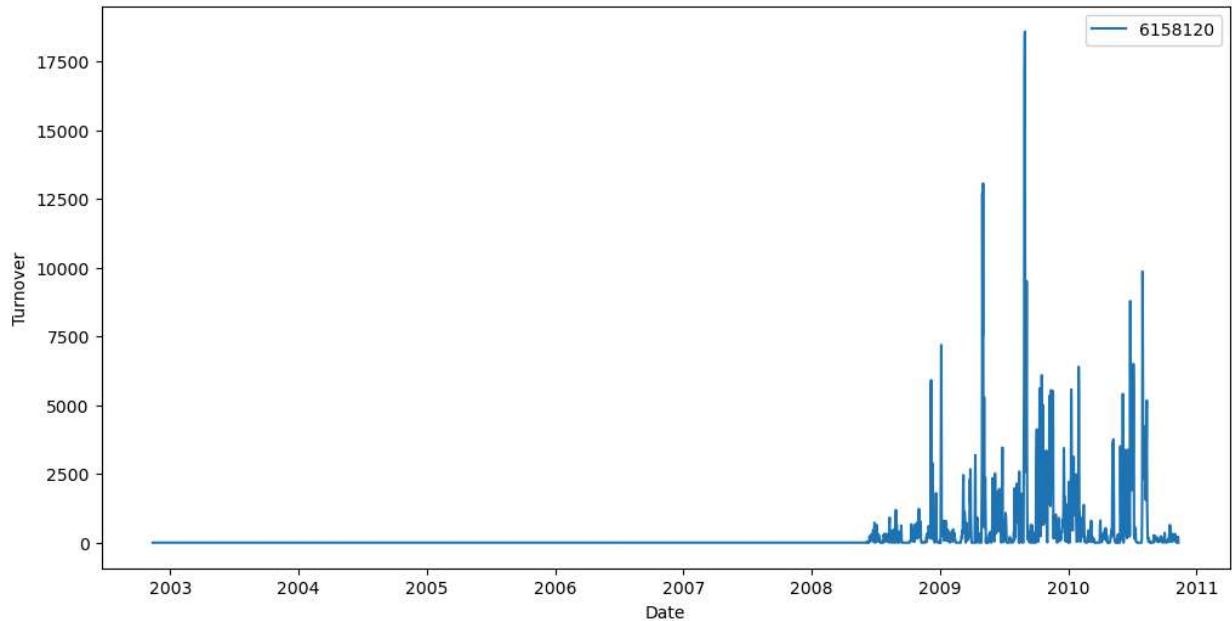


PG started right before: 2009-07-04 00:00:00  
PG started right before: 2009-07-08 00:00:00  
PG started right before: 2009-07-09 00:00:00  
PG started right before: 2009-07-10 00:00:00  
PG started right before: 2009-07-11 00:00:00  
PG started right before: 2009-07-12 00:00:00  
PG started right before: 2009-07-18 00:00:00  
PG started right before: 2009-07-19 00:00:00  
PG started right before: 2009-07-23 00:00:00  
PG started right before: 2009-07-24 00:00:00  
PG started right before: 2009-07-25 00:00:00  
PG started right before: 2009-07-26 00:00:00  
PG started right before: 2009-08-01 00:00:00  
PG started right before: 2009-08-04 00:00:00  
PG started right before: 2009-08-05 00:00:00  
PG started right before: 2009-08-08 00:00:00  
PG started right before: 2009-08-09 00:00:00  
PG started right before: 2009-08-11 00:00:00  
PG started right before: 2009-08-20 00:00:00  
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PG started right before: 2009-10-15 00:00:00  
PG started right before: 2009-10-16 00:00:00  
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PG started right before: 2009-11-01 00:00:00  
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PG started right before: 2009-11-06 00:00:00  
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PG started right before: 2009-12-03 00:00:00  
PG started right before: 2009-12-04 00:00:00  
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PG started right before: 2009-12-08 00:00:00  
PG started right before: 2009-12-09 00:00:00  
PG started right before: 2009-12-14 00:00:00  
PG started right before: 2009-12-15 00:00:00  
PG started right before: 2009-12-19 00:00:00  
PG started right before: 2009-12-22 00:00:00  
PG started right before: 2009-12-27 00:00:00  
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PG started right before: 2010-01-01 00:00:00  
PG started right before: 2010-01-10 00:00:00  
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PG started right before: 2010-01-23 00:00:00  
PG started right before: 2010-01-24 00:00:00  
PG started right before: 2010-01-27 00:00:00  
PG started right before: 2010-01-28 00:00:00  
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PG started right before: 2010-03-02 00:00:00  
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PG started right before: 2010-03-07 00:00:00  
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PG started right before: 2010-03-24 00:00:00  
PG started right before: 2010-03-26 00:00:00  
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PG started right before: 2010-04-08 00:00:00  
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PG started right before: 2010-04-24 00:00:00  
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PG started right before: 2010-05-03 00:00:00  
PG started right before: 2010-05-04 00:00:00  
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PG started right before: 2010-05-29 00:00:00

PG started right before: 2010-06-01 00:00:00  
PG started right before: 2010-06-10 00:00:00  
PG started right before: 2010-06-11 00:00:00  
PG started right before: 2010-06-12 00:00:00  
PG started right before: 2010-06-20 00:00:00  
PG started right before: 2010-06-21 00:00:00  
PG started right before: 2010-06-22 00:00:00  
PG started right before: 2010-06-23 00:00:00  
PG started right before: 2010-06-24 00:00:00  
PG started right before: 2010-06-26 00:00:00  
PG started right before: 2010-06-30 00:00:00  
PG started right before: 2010-07-10 00:00:00  
PG started right before: 2010-07-11 00:00:00  
PG started right before: 2010-07-24 00:00:00  
PG started right before: 2010-07-27 00:00:00  
PG started right before: 2010-07-28 00:00:00  
PG started right before: 2010-08-01 00:00:00  
PG started right before: 2010-08-02 00:00:00  
PG started right before: 2010-08-03 00:00:00  
PG started right before: 2010-08-20 00:00:00  
PG started right before: 2010-08-21 00:00:00  
PG started right before: 2010-08-22 00:00:00  
PG started right before: 2010-08-23 00:00:00  
PG started right before: 2010-08-24 00:00:00  
PG started right before: 2010-08-26 00:00:00  
PG started right before: 2010-09-01 00:00:00  
PG started right before: 2010-09-02 00:00:00  
PG started right before: 2010-09-03 00:00:00  
PG started right before: 2010-09-04 00:00:00  
PG started right before: 2010-09-09 00:00:00  
PG started right before: 2010-09-10 00:00:00  
PG started right before: 2010-09-22 00:00:00  
PG started right before: 2010-09-24 00:00:00  
PG started right before: 2010-09-30 00:00:00  
PG started right before: 2010-10-01 00:00:00  
PG started right before: 2010-10-02 00:00:00  
PG started right before: 2010-10-05 00:00:00  
PG started right before: 2010-10-07 00:00:00  
PG started right before: 2010-10-08 00:00:00  
PG started right before: 2010-10-09 00:00:00  
PG started right before: 2010-10-13 00:00:00  
PG started right before: 2010-10-19 00:00:00  
PG started right before: 2010-10-20 00:00:00  
PG started right before: 2010-10-23 00:00:00  
PG started right before: 2010-10-24 00:00:00  
PG started right before: 2010-10-29 00:00:00  
PG started right before: 2010-10-30 00:00:00

## Time Series Data



Mean: 238.77552505147563

Standard Deviation: 980.4562732027541

Variance: 961294.5036626337

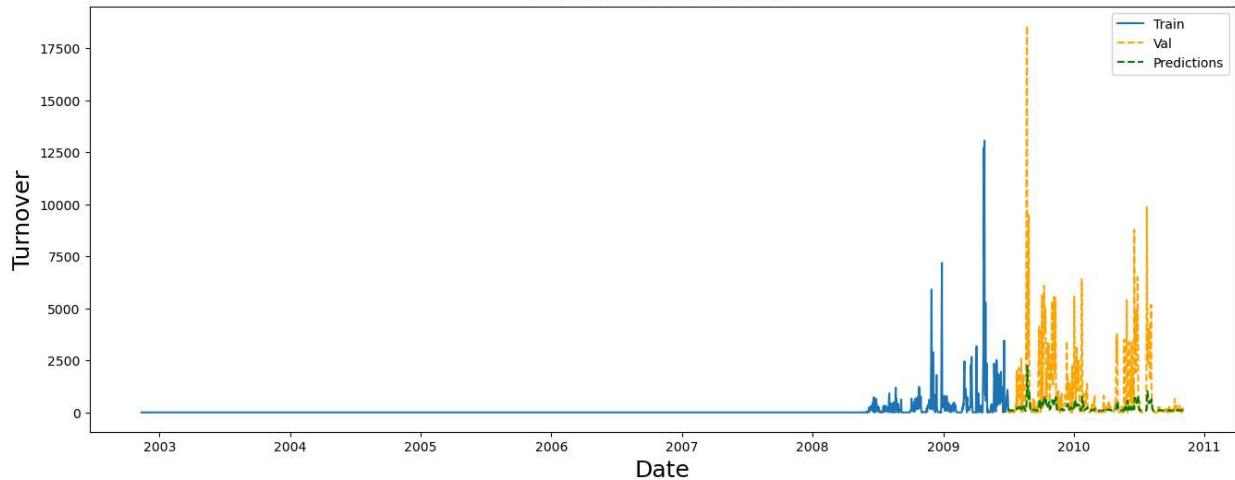
1934/1934 [=====] - 261s 133ms/step - loss: 0.0010

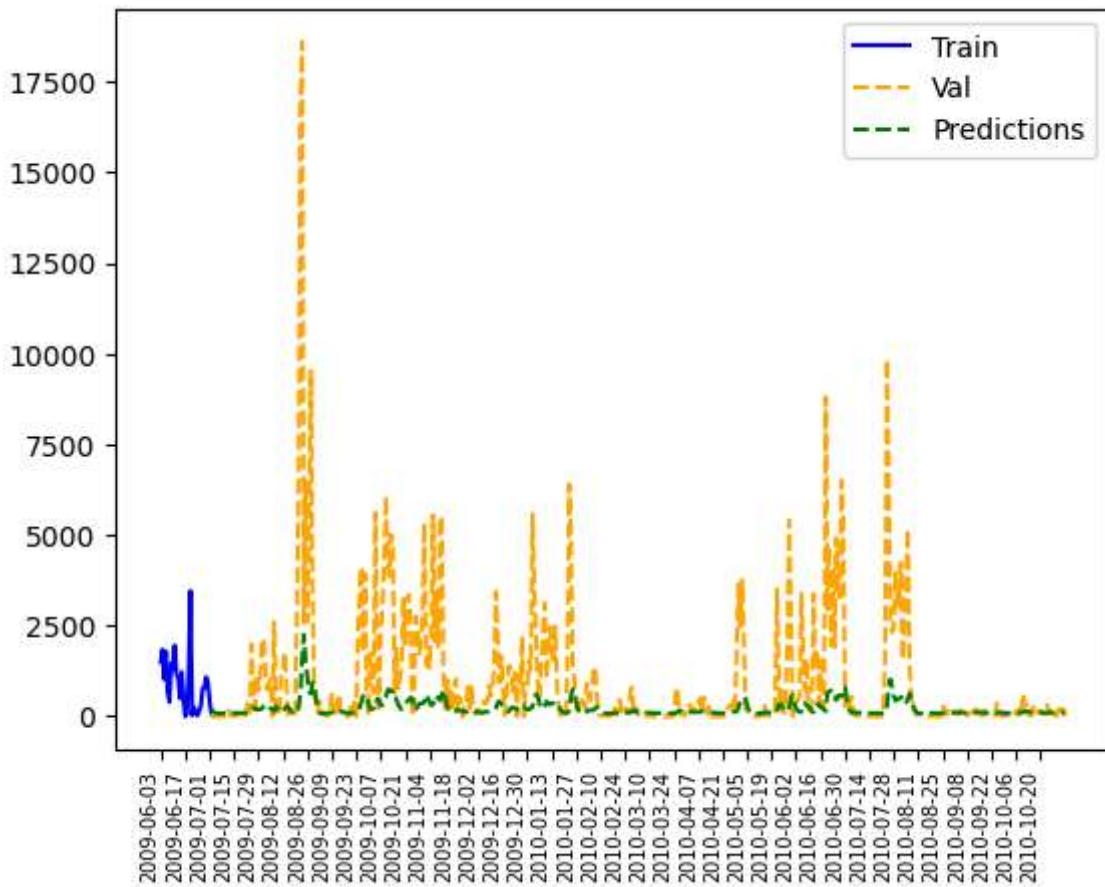
16/16 [=====] - 3s 139ms/step

Test RMSE: 2064.926045109493

Test MAE: 878.5353481787856

LSTM Actual vs Predicted Turnover





```
PG started right before: 2009-07-06 00:00:00
PG started right before: 2009-07-07 00:00:00
PG started right before: 2009-07-08 00:00:00
PG started right before: 2009-07-09 00:00:00
PG started right before: 2009-07-10 00:00:00
PG started right before: 2009-07-11 00:00:00
PG started right before: 2009-07-12 00:00:00
PG started right before: 2009-07-18 00:00:00
PG started right before: 2009-07-22 00:00:00
PG started right before: 2009-07-23 00:00:00
PG started right before: 2009-07-25 00:00:00
PG started right before: 2009-07-26 00:00:00
PG started right before: 2009-07-28 00:00:00
PG started right before: 2009-07-30 00:00:00
PG started right before: 2009-07-31 00:00:00
PG started right before: 2009-08-01 00:00:00
PG started right before: 2009-08-07 00:00:00
PG started right before: 2009-08-11 00:00:00
PG started right before: 2009-08-12 00:00:00
PG started right before: 2009-08-13 00:00:00
PG started right before: 2009-08-20 00:00:00
PG started right before: 2009-08-21 00:00:00
PG started right before: 2009-08-22 00:00:00
PG started right before: 2009-08-23 00:00:00
PG started right before: 2009-08-28 00:00:00
PG started right before: 2009-09-04 00:00:00
PG started right before: 2009-09-05 00:00:00
PG started right before: 2009-09-06 00:00:00
PG started right before: 2009-09-08 00:00:00
PG started right before: 2009-09-09 00:00:00
PG started right before: 2009-09-10 00:00:00
PG started right before: 2009-09-13 00:00:00
PG started right before: 2009-09-20 00:00:00
PG started right before: 2009-09-21 00:00:00
PG started right before: 2009-09-22 00:00:00
PG started right before: 2009-09-24 00:00:00
PG started right before: 2009-09-25 00:00:00
PG started right before: 2009-09-26 00:00:00
PG started right before: 2009-09-28 00:00:00
PG started right before: 2009-10-01 00:00:00
PG started right before: 2009-10-02 00:00:00
PG started right before: 2009-10-04 00:00:00
PG started right before: 2009-10-08 00:00:00
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PG started right before: 2009-10-13 00:00:00
PG started right before: 2009-10-19 00:00:00
PG started right before: 2009-10-20 00:00:00
PG started right before: 2009-10-21 00:00:00
PG started right before: 2009-10-22 00:00:00
PG started right before: 2009-10-23 00:00:00
PG started right before: 2009-10-27 00:00:00
PG started right before: 2009-10-28 00:00:00
PG started right before: 2009-10-29 00:00:00
PG started right before: 2009-10-30 00:00:00
PG started right before: 2009-10-31 00:00:00
PG started right before: 2009-11-01 00:00:00
PG started right before: 2009-11-05 00:00:00
PG started right before: 2009-11-06 00:00:00
```

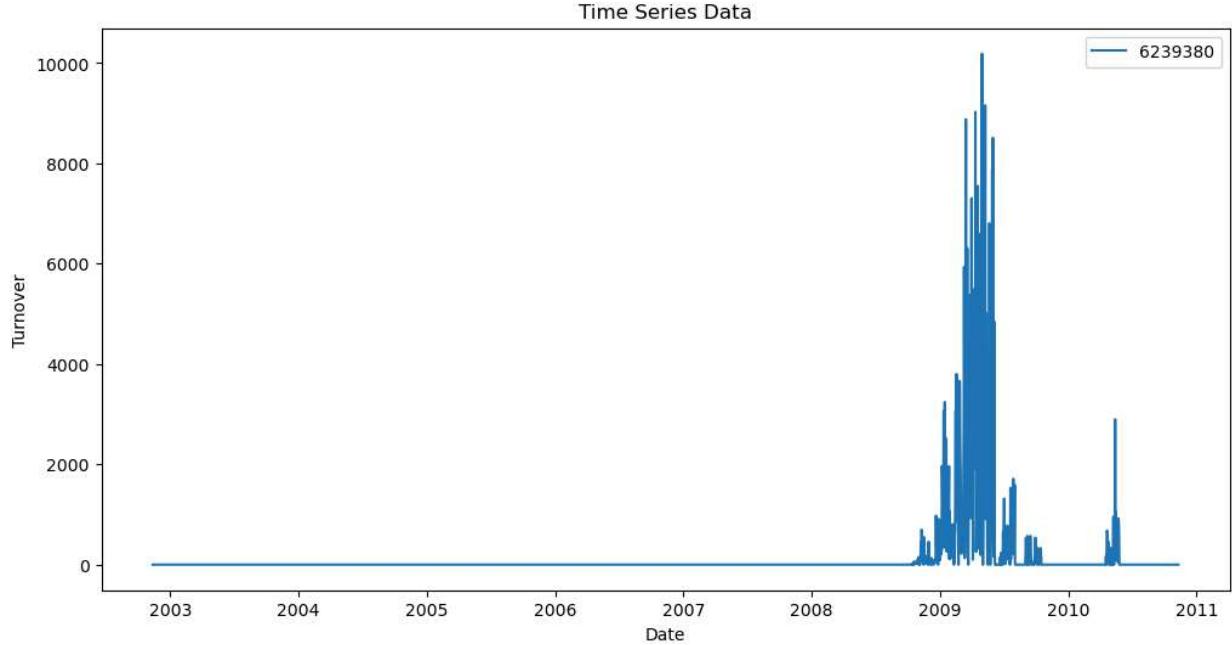
PG started right before: 2009-11-08 00:00:00  
PG started right before: 2009-11-10 00:00:00  
PG started right before: 2009-11-11 00:00:00  
PG started right before: 2009-11-16 00:00:00  
PG started right before: 2009-11-18 00:00:00  
PG started right before: 2009-11-19 00:00:00  
PG started right before: 2009-11-24 00:00:00  
PG started right before: 2009-11-25 00:00:00  
PG started right before: 2009-11-26 00:00:00  
PG started right before: 2009-11-28 00:00:00  
PG started right before: 2009-12-03 00:00:00  
PG started right before: 2009-12-05 00:00:00  
PG started right before: 2009-12-06 00:00:00  
PG started right before: 2009-12-07 00:00:00  
PG started right before: 2009-12-08 00:00:00  
PG started right before: 2009-12-09 00:00:00  
PG started right before: 2009-12-10 00:00:00  
PG started right before: 2009-12-11 00:00:00  
PG started right before: 2009-12-12 00:00:00  
PG started right before: 2009-12-13 00:00:00  
PG started right before: 2009-12-19 00:00:00  
PG started right before: 2009-12-20 00:00:00  
PG started right before: 2009-12-21 00:00:00  
PG started right before: 2009-12-23 00:00:00  
PG started right before: 2009-12-25 00:00:00  
PG started right before: 2009-12-26 00:00:00  
PG started right before: 2009-12-27 00:00:00  
PG started right before: 2009-12-31 00:00:00  
PG started right before: 2010-01-01 00:00:00  
PG started right before: 2010-01-02 00:00:00  
PG started right before: 2010-01-03 00:00:00  
PG started right before: 2010-01-08 00:00:00  
PG started right before: 2010-01-09 00:00:00  
PG started right before: 2010-01-12 00:00:00  
PG started right before: 2010-01-15 00:00:00  
PG started right before: 2010-01-21 00:00:00  
PG started right before: 2010-01-22 00:00:00  
PG started right before: 2010-01-23 00:00:00  
PG started right before: 2010-01-24 00:00:00  
PG started right before: 2010-01-30 00:00:00  
PG started right before: 2010-01-31 00:00:00  
PG started right before: 2010-02-02 00:00:00  
PG started right before: 2010-02-03 00:00:00  
PG started right before: 2010-02-05 00:00:00  
PG started right before: 2010-02-06 00:00:00  
PG started right before: 2010-02-07 00:00:00  
PG started right before: 2010-02-13 00:00:00  
PG started right before: 2010-02-14 00:00:00  
PG started right before: 2010-02-15 00:00:00  
PG started right before: 2010-02-16 00:00:00  
PG started right before: 2010-02-17 00:00:00  
PG started right before: 2010-02-18 00:00:00  
PG started right before: 2010-02-20 00:00:00  
PG started right before: 2010-02-21 00:00:00  
PG started right before: 2010-02-24 00:00:00  
PG started right before: 2010-02-27 00:00:00  
PG started right before: 2010-02-28 00:00:00  
PG started right before: 2010-03-06 00:00:00  
PG started right before: 2010-03-07 00:00:00  
PG started right before: 2010-03-25 00:00:00

PG started right before: 2010-03-26 00:00:00  
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PG started right before: 2010-08-29 00:00:00

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PG started right before: 2010-09-04 00:00:00
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PG started right before: 2010-10-30 00:00:00
PG started right before: 2010-10-31 00:00:00
PG started right before: 2010-11-02 00:00:00

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Mean: 147.61094715168153

Standard Deviation: 780.2908435877481

Variance: 608853.8005868795

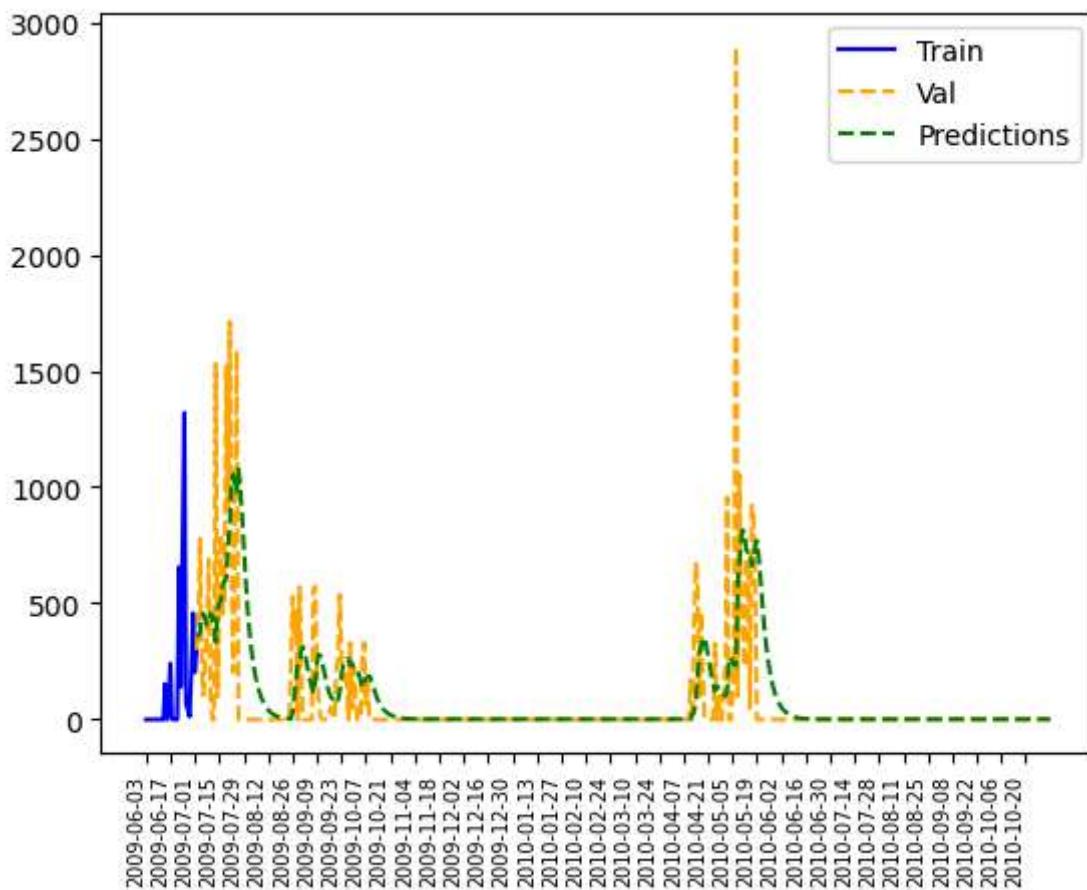
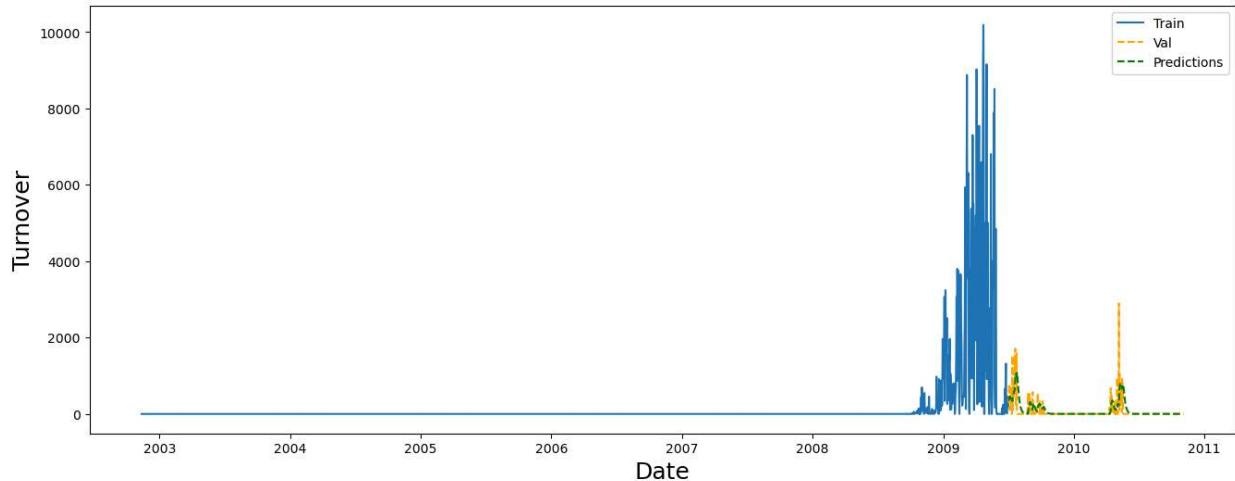
1934/1934 [=====] - 310s 158ms/step - loss: 0.0058

16/16 [=====] - 3s 134ms/step

Test RMSE: 322.38036411034545

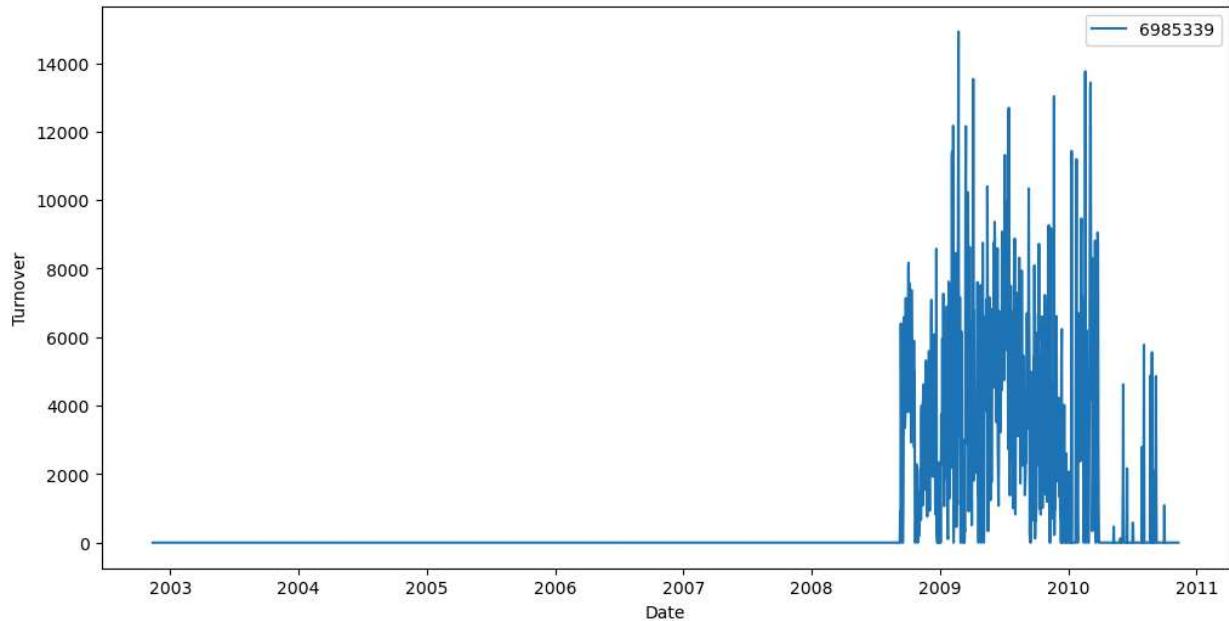
Test MAE: 86.72363813992908

LSTM Actual vs Predicted Turnover



PG started right before: 2009-07-03 00:00:00  
PG started right before: 2009-07-04 00:00:00  
PG started right before: 2009-07-05 00:00:00  
PG started right before: 2009-07-08 00:00:00  
PG started right before: 2009-07-09 00:00:00  
PG started right before: 2009-07-13 00:00:00  
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PG started right before: 2010-05-16 00:00:00  
PG started right before: 2010-05-17 00:00:00  
PG started right before: 2010-05-18 00:00:00

## Time Series Data



Mean: 761.8822115991763

Standard Deviation: 2004.6482107288575

Variance: 4018614.44877841

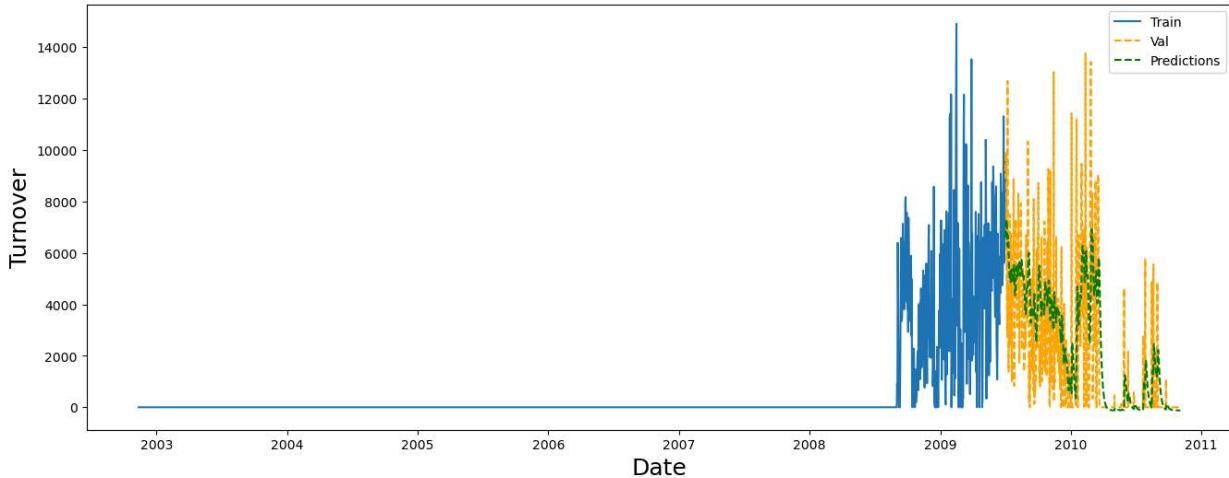
1934/1934 [=====] - 253s 129ms/step - loss: 0.0061

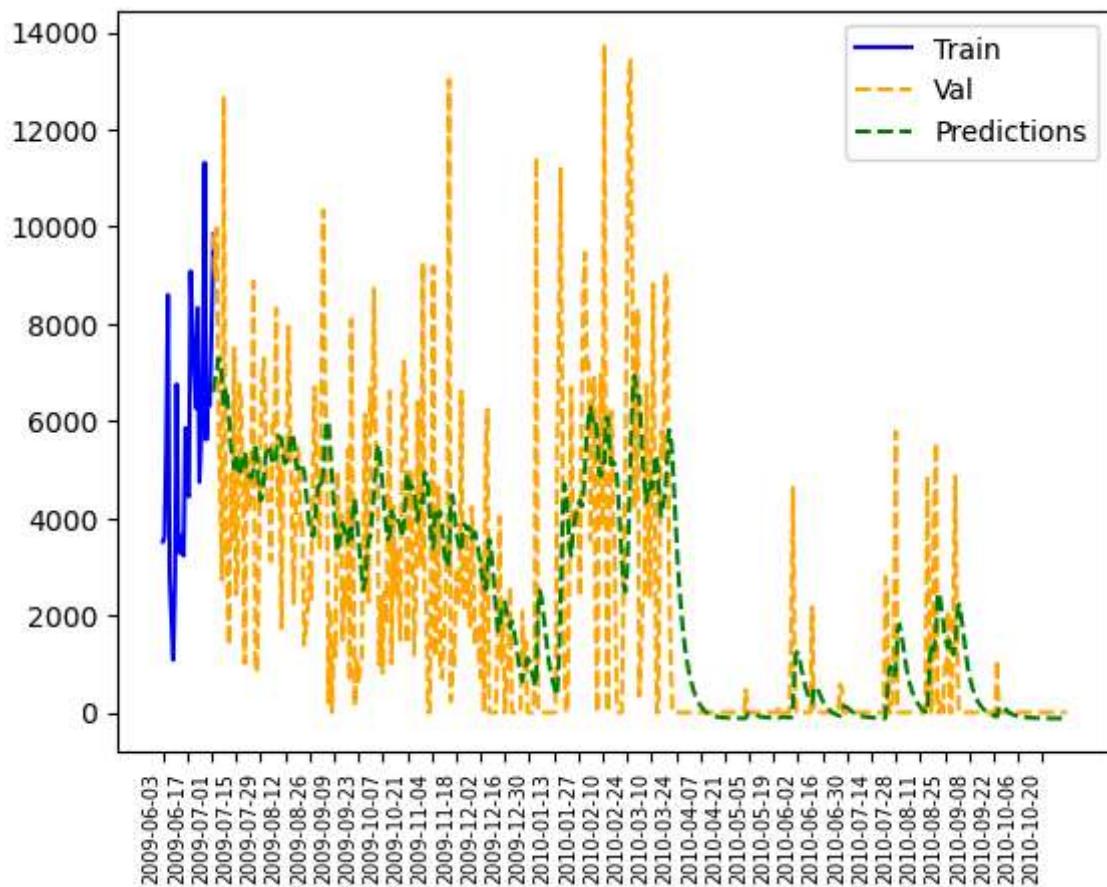
16/16 [=====] - 3s 119ms/step

Test RMSE: 3639.499538276778

Test MAE: 1516.2712461583662

LSTM Actual vs Predicted Turnover





PG started right before: 2009-07-03 00:00:00  
PG started right before: 2009-07-04 00:00:00  
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