DA341_project

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Introduction

This project provides an analysis of global land temperatures by city, with a focus on Århus, Denmark. The analysis includes data cleaning, exploratory data analysis, time series decomposition, and forecasting using ARIMA and ETS models. Models are used to see their performance for this data distribution

Setup

Load Necessary Packages

```
options(repos = c(CRAN = "https://cran.rstudio.com"))
install.packages("fpp3")
## Installing package into 'C:/Users/Rishita/AppData/Local/R/win-library/4.4'
## (as 'lib' is unspecified)
## package 'fpp3' successfully unpacked and MD5 sums checked
##
## The downloaded binary packages are in
   C:\Users\Rishita\AppData\Local\Temp\RtmpCQiL2B\downloaded_packages
install.packages("forecast")
## Installing package into 'C:/Users/Rishita/AppData/Local/R/win-library/4.4'
## (as 'lib' is unspecified)
## package 'forecast' successfully unpacked and MD5 sums checked
##
## The downloaded binary packages are in
## C:\Users\Rishita\AppData\Local\Temp\RtmpCQiL2B\downloaded_packages
library(tsibble)
```

```
## Registered S3 method overwritten by 'tsibble':
##
    method
    as_tibble.grouped_df dplyr
##
##
## Attaching package: 'tsibble'
## The following objects are masked from 'package:base':
##
      intersect, setdiff, union
library(fpp3)
## -- Attaching packages ------ fpp3 1.0.1 --
## v tibble
               3.2.1 v ggplot2
                                     3.5.1
## v dplyr
              1.1.4 v tsibbledata 0.4.1
             1.3.1 v feasts 0.4.1
## v tidyr
                       v fable
## v lubridate 1.9.3
                                     0.4.1
## -- Conflicts ----- fpp3_conflicts --
## x lubridate::date() masks base::date()
## x dplyr::filter() masks stats::filter()
## x tsibble::intersect() masks base::intersect()
## x lubridate::interval() masks tsibble::interval()
## x dplyr::lag()
    masks stats::lag()
## x tsibble::setdiff() masks base::setdiff()
## x tsibble::union() masks base::union()
library(ggplot2)
library(forecast)
## Registered S3 method overwritten by 'quantmod':
##
    method
    as.zoo.data.frame zoo
library(zoo) # for na.approx
##
## Attaching package: 'zoo'
## The following object is masked from 'package:tsibble':
##
##
      index
## The following objects are masked from 'package:base':
##
      as.Date, as.Date.numeric
```

```
install.packages("readr")
## Installing package into 'C:/Users/Rishita/AppData/Local/R/win-library/4.4'
## (as 'lib' is unspecified)
## package 'readr' successfully unpacked and MD5 sums checked
## The downloaded binary packages are in
## C:\Users\Rishita\AppData\Local\Temp\RtmpCQiL2B\downloaded_packages
library(readr)
Read the data
climate_data <- read_csv("./GlobalLandTemperaturesByCity.csv")</pre>
## Rows: 8599212 Columns: 7
## -- Column specification -----
## Delimiter: ","
## chr (4): City, Country, Latitude, Longitude
## dbl (2): AverageTemperature, AverageTemperatureUncertainty
## date (1): dt
##
## i Use 'spec()' to retrieve the full column specification for this data.
## i Specify the column types or set 'show_col_types = FALSE' to quiet this message.
climate_data
## # A tibble: 8,599,212 x 7
##
     dt
                AverageTemperature AverageTemperatureUnce~1 City Country Latitude
                              <dbl>
                                                       <dbl> <chr> <chr>
##
      <date>
                                                                           <chr>>
## 1 1743-11-01
                              6.07
                                                        1.74 Århus Denmark 57.05N
## 2 1743-12-01
                              NA
                                                       NA
                                                             Århus Denmark 57.05N
## 3 1744-01-01
                             NA
                                                       NA
                                                             Århus Denmark 57.05N
## 4 1744-02-01
                              NA
                                                       NA
                                                             Århus Denmark 57.05N
## 5 1744-03-01
                                                       NA
                                                             Århus Denmark 57.05N
                             NΑ
## 6 1744-04-01
                              5.79
                                                       3.62 Århus Denmark 57.05N
## 7 1744-05-01
                                                       1.28 Århus Denmark 57.05N
                              10.6
## 8 1744-06-01
                              14.1
                                                        1.35 Århus Denmark 57.05N
                                                       1.40 Århus Denmark 57.05N
## 9 1744-07-01
                              16.1
                                                            Århus Denmark 57.05N
## 10 1744-08-01
                              NA
                                                       NA
## # i 8,599,202 more rows
## # i abbreviated name: 1: AverageTemperatureUncertainty
## # i 1 more variable: Longitude <chr>
```

Data Cleaning

Handling NA values

Replace NA values with the mean of non-NA values for each city-country pair.

Create a Tsibble for Time Series Analysis and Group by date, city, country, latitude, and longitude to handle different geographical coordinates

```
climate_tsibble <- climate_data %>%
  group_by(dt, City, Country, Latitude, Longitude) %>%
  summarise(
    AverageTemperature = mean(AverageTemperature, na.rm = TRUE),
    AverageTemperatureUncertainty = mean(AverageTemperatureUncertainty, na.rm = TRUE),
    .groups = 'drop'
) %>%
  as_tsibble(index = dt, key = c("City", "Country", "Latitude", "Longitude"))

climate_data # with replaced null values
```

```
## # A tibble: 8,599,212 x 7
##
     dt
                AverageTemperature AverageTemperatureUnce~1 City Country Latitude
##
      <date>
                              <dbl>
                                                       <dbl> <chr> <chr>
                                                        1.74 Århus Denmark 57.05N
## 1 1743-11-01
                               6.07
                                                        1.67 Århus Denmark 57.05N
## 2 1743-12-01
                              7.70
## 3 1744-01-01
                              7.70
                                                       1.67 Århus Denmark 57.05N
## 4 1744-02-01
                              7.70
                                                       1.67 Århus Denmark 57.05N
## 5 1744-03-01
                              7.70
                                                       1.67 Århus Denmark 57.05N
## 6 1744-04-01
                                                       3.62 Århus Denmark 57.05N
                              5.79
## 7 1744-05-01
                              10.6
                                                       1.28 Århus Denmark 57.05N
## 8 1744-06-01
                             14.1
                                                       1.35 Århus Denmark 57.05N
                                                       1.40 Århus Denmark 57.05N
## 9 1744-07-01
                              16.1
## 10 1744-08-01
                              7.70
                                                       1.67 Århus Denmark 57.05N
## # i 8,599,202 more rows
## # i abbreviated name: 1: AverageTemperatureUncertainty
## # i 1 more variable: Longitude <chr>
```

Check for any duplicates that might still exist

```
duplicates <- climate_tsibble %>%
  count(dt, City, Country, Latitude, Longitude) %>%
  filter(n > 1)

if (nrow(duplicates) > 0) {
```

```
print("Duplicates exist, need further resolution")
} else {
  print(climate_tsibble)
## # A tsibble: 8,599,212 x 7 [1D]
                City, Country, Latitude, Longitude [3,510]
##
      dt
                 City
                           Country Latitude Longitude AverageTemperature
##
      <date>
                 <chr>
                           <chr>
                                   <chr>
                                            <chr>
   1 1743-11-01 A Coruña Spain
                                   42.59N
                                            8.73W
                                                                     10.8
    2 1743-12-01 A Coruña Spain
                                   42.59N
                                                                     13.1
                                            8.73W
    3 1744-01-01 A Coruña Spain
                                   42.59N
                                            8.73W
                                                                     13.1
                                   42.59N
  4 1744-02-01 A Coruña Spain
                                            8.73W
                                                                     13.1
## 5 1744-03-01 A Coruña Spain
                                   42.59N
                                            8.73W
                                                                     13.1
## 6 1744-04-01 A Coruña Spain
                                   42.59N
                                            8.73W
                                                                     13.3
   7 1744-05-01 A Coruña Spain
                                   42.59N
                                                                     12.9
                                            8.73W
                                   42.59N
## 8 1744-06-01 A Coruña Spain
                                            8.73W
                                                                     16.4
## 9 1744-07-01 A Coruña Spain
                                   42.59N
                                            8.73W
                                                                     18.0
## 10 1744-08-01 A Coruña Spain
                                   42.59N
                                            8.73W
                                                                     13.1
## # i 8,599,202 more rows
## # i 1 more variable: AverageTemperatureUncertainty <dbl>
```

Observations

- 1. We can see that the **index variable** is "dt" (date), which is representing the day wise data.
- 2. City, Country, Latitude, Longitude are key variables, which uniquely represents each row in the data.
- 3. AverageTemperature and AverageTemperatureUncertainty are the **measured variables** in the tsibble.
- 4. There are 3510 time series in the above data. # 5. 8,599,212 rows and 7 columns in the tsibble.

Plotting the data

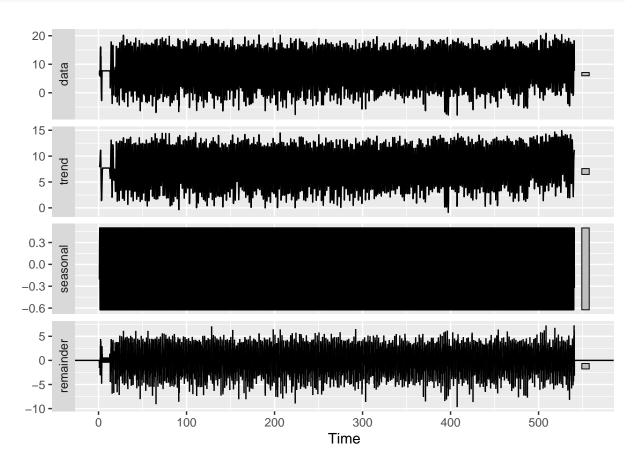
```
arhus_temp <- climate_tsibble %>% filter(City == "Århus", Country == "Denmark")
arhus_temp
## # A tsibble: 3,239 x 7 [1D]
## # Key:
                City, Country, Latitude, Longitude [1]
##
                 City Country Latitude Longitude AverageTemperature
##
                 <chr> <chr>
                                <chr>
                                         <chr>
                                                                <dbl>
      <date>
   1 1743-11-01 Århus Denmark 57.05N
##
                                         10.33E
                                                                 6.07
   2 1743-12-01 Århus Denmark 57.05N
                                         10.33E
                                                                 7.70
  3 1744-01-01 Århus Denmark 57.05N
                                         10.33E
                                                                 7.70
  4 1744-02-01 Århus Denmark 57.05N
                                                                 7.70
                                         10.33E
## 5 1744-03-01 Århus Denmark 57.05N
                                         10.33E
                                                                 7.70
  6 1744-04-01 Århus Denmark 57.05N
                                         10.33E
                                                                 5.79
## 7 1744-05-01 Århus Denmark 57.05N
                                         10.33E
                                                                10.6
## 8 1744-06-01 Århus Denmark 57.05N
                                                                14.1
                                         10.33E
## 9 1744-07-01 Århus Denmark 57.05N
                                         10.33E
                                                                16.1
## 10 1744-08-01 Århus Denmark 57.05N
                                         10.33E
                                                                 7.70
## # i 3,229 more rows
## # i 1 more variable: AverageTemperatureUncertainty <dbl>
```

Plot for Average temperature of Arhus, Denmark

Decomposing the time series into trend, seasonal and noise

Convert to ts and decompose (trend, seasonal and noise)

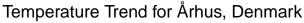
```
arhus_ts <- ts(arhus_temp$AverageTemperature, frequency = 6)
decomposed <- stl(arhus_ts, s.window = "periodic")
autoplot(decomposed)</pre>
```

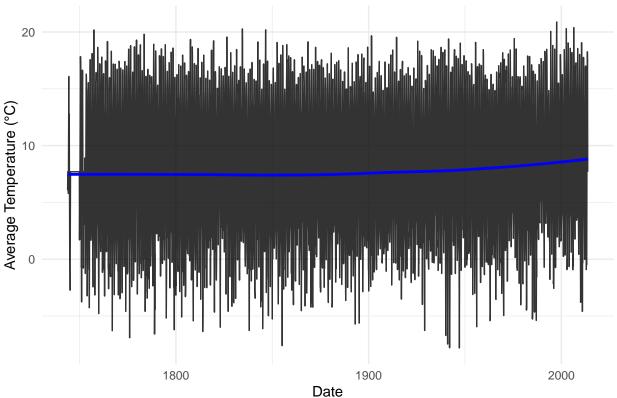


Observations

- 1. The trend component shows some variability and occasional sharp changes, which might indicate specific years where average temperatures were significantly different from the norm.
- 2. The residuals show some spikes, indicating months where the actual temperatures were significantly different from what would be predicted by the seasonal and trend components alone.

```
ggplot(arhus_temp, aes(x = dt, y = AverageTemperature)) + geom_line(linewidth = 0.5, alpha = 0.8) +
# Reduced line size for clarity, adjust opacity
geom_smooth(se = FALSE, color = "blue", method = "loess") +
# Smoothed trend line
labs(title = "Temperature Trend for Århus, Denmark", x = "Date", y = "Average Temperature (°C)") +
theme_minimal() # Cleaner theme
```





Observation

- 1. Displays a temperature trend for Århus, Denmark, visualized using a plot created with **ggplot**.
- 2. The smooth blue line provides a general trend, showing how the average temperature changes across the dates. This actually the result of the smoothing operation applied, denoting **almost no trend**.

Model building

Extracting only the AverageTemperature column and converting it to a ts object

```
arhus_ts <- ts(arhus_temp$AverageTemperature, frequency = 12) # assuming monthly data
arhus_ts</pre>
```

```
##
                        Feb
                                                                             Jul
             Jan
                                  Mar
                                                                   Jun
                                             Apr
                                                        May
##
        6.068000
                  7.695135
                             7.695135
                                        7.695135
                                                             5.788000 10.644000
##
  2
        4.639000
                   0.122000 -1.333000 -2.732000
                                                  0.129000
                                                             4.042000
                                                                        7.695135
##
        7.695135
                   7.695135
                             7.695135
                                        7.695135
                                                   7.695135
                                                             7.695135
                                                                        7.695135
##
        7.695135
                  7.695135
                             7.695135
                                        7.695135
                                                  7.695135
                                                             7.695135
                                                                        7.695135
## 5
        7.695135
                  7.695135
                             7.695135
                                        7.695135
                                                  7.695135
                                                                        7.695135
                                                             7.695135
## 6
                  7.695135
                             7.695135
                                        7.695135
                                                             7.695135
        7.695135
                                                  7.695135
                                                                        7.695135
```

```
## 7
       7.695135 7.695135 1.699000 3.961000 5.182000 7.197000 10.634000
## 8
       7.695135 -0.678000 -0.623000 -3.764000
                                               3.700000
                                                          5.267000 7.695135
       7.695135
                 7.695135 -0.781000 7.695135
##
  9
                                               3.050000
                                                          5.489000 7.695135
       5.637000
                 2.242000 -1.259000 -0.285000
                                                4.210000
                                                          6.765000 10.650000
## 10
## 11
        2.871000 -3.228000 -0.566000 -0.943000 -0.645000
                                                          5.658000 12.266000
                 1.450000 -3.436000 -4.277000
                                               0.356000
## 12
        4.141000
                                                          7.591000 10.978000
## 13
        3.284000
                 1.664000 2.011000 2.887000
                                                2.684000
                                                          4.208000 9.351000
## 14
        1.251000 -0.652000 -2.442000 0.857000
                                                1.727000
                                                          7.756000 10.081000
## 15
        5.123000
                 0.325000 -3.154000 -1.142000
                                                1.188000
                                                          4.075000 12.793000
## 16
        4.106000
                 0.121000 2.671000 3.162000
                                                3.402000
                                                          6.065000 9.503000
## 17
        1.885000 -2.658000 -4.787000 -0.386000
                                                0.869000
                                                          5.651000 11.112000
                 1.733000 0.670000 1.186000
##
  18
        3.447000
                                               4.852000
                                                          6.530000 12.109000
##
  19
        4.229000 -1.163000 1.639000 -0.308000 -0.896000
                                                          8.100000 11.219000
        3.598000 0.467000 -3.244000 0.663000
                                               0.501000
                                                          4.349000 10.373000
## 20
## 21
                 1.644000 0.665000 2.878000
                                                2.159000
        3.312000
                                                          5.715000 11.801000
## 22
        2.274000 -0.821000 -0.408000 -2.603000
                                                3.120000
                                                          6.507000 9.659000
##
  23
        3.927000 -0.160000 -1.210000 -1.532000
                                                2.475000
                                                          8.199000 10.759000
##
  24
        5.298000 -0.636000 -6.298000 0.070000
                                               1.880000
                                                          3.744000 9.561000
                                                          5.101000 10.787000
       5.817000 -0.099000 -3.122000 -1.230000 -0.348000
##
  25
##
  26
        3.715000
                 2.568000 0.656000 -0.399000
                                               2.583000
                                                          6.177000 10.598000
## 27
       2.610000
                 1.362000 -1.069000 1.045000 -3.143000
                                                          4.217000 11.125000
## 28
                 0.642000 -3.483000 -2.997000 -2.872000
        1.934000
                                                          2.484000 12.203000
                 2.664000 -1.882000 -2.959000 -0.867000
## 29
        2.859000
                                                          4.187000 8.914000
##
  30
       6.229000
                  2.422000 1.117000 -0.646000
                                                2.289000
                                                          6.826000 12.296000
##
  31
        4.472000
                 1.644000 -4.601000 -0.083000
                                                2.110000
                                                          6.487000 11.594000
  32
       -1.291000 -1.187000 -0.983000 1.941000
                                                2.908000
                                                          5.966000 11.273000
        1.778000
                 2.153000 -6.918000 0.788000
                                                2.434000
                                                          5.912000 9.422000
##
  33
##
   34
        4.226000
                 1.230000 -1.945000 -2.423000
                                               0.782000
                                                          4.323000 11.903000
                 0.994000 -1.863000 -0.922000
                                               1.377000
##
  35
        5.214000
                                                          6.972000 12.309000
##
  36
        4.296000
                 3.746000 -0.235000 4.785000
                                                5.427000
                                                          8.104000 12.093000
##
  37
        4.231000
                 0.197000 -3.069000 -1.354000
                                                4.720000
                                                          5.386000 11.492000
##
  38
        2.106000 -0.090000 -1.272000 0.197000
                                               3.699000
                                                          7.094000 11.100000
##
  39
        4.508000 -0.411000 0.937000 -1.641000 -0.383000
                                                          4.148000 9.212000
                                                          7.743000 12.143000
        1.045000 0.419000 -1.000000 1.384000
##
  40
                                               0.034000
        3.580000 -0.868000 -4.596000 -2.132000 -2.915000
                                                          3.449000 11.536000
##
  41
        4.407000 -1.451000 -1.187000 -3.429000 -2.648000
## 42
                                                          4.388000 9.315000
##
  43
        4.484000 -0.624000 -1.752000 -1.113000 -2.562000
                                                          6.005000 9.793000
       -0.598000
                 0.472000 -0.142000 2.130000
                                               3.679000
                                                          4.598000 10.733000
## 44
        2.335000
                 0.247000 0.544000 -2.351000 -1.211000
                                                          6.999000 11.606000
##
  45
##
        3.133000 -6.592000 -3.990000 0.562000 -4.458000
  46
                                                          4.918000 12.607000
                 4.851000 2.239000
##
  47
        4.329000
                                     3.936000
                                               4.550000
                                                          3.384000 12.606000
        2.811000
                 1.630000 3.315000 2.012000
                                                3.957000
                                                          7.219000 10.237000
##
  48
##
  49
        3.013000
                 0.403000 -1.492000 -1.430000
                                               1.285000
                                                          7.472000 10.447000
## 50
        5.031000
                 1.547000 -0.381000 1.671000
                                               1.717000
                                                          5.364000 10.894000
## 51
        3.694000
                 0.962000 -0.070000 1.943000
                                               5.538000
                                                          9.133000 11.600000
                  0.082000 -5.182000 -2.934000 -1.045000
                                                          7.757000 9.272000
## 52
        3.985000
## 53
        3.246000
                 1.899000 5.096000 1.265000
                                                0.074000
                                                          6.752000 10.776000
## 54
        2.759000 -2.529000 1.033000
                                     3.822000
                                                2.378000
                                                          6.669000 11.615000
## 55
        3.283000
                 1.834000 -0.285000 1.318000
                                                1.431000
                                                          7.732000 13.962000
## 56
        3.588000 -2.448000 -1.886000 -6.212000 -1.152000
                                                          3.192000 8.409000
## 57
        5.546000 -2.503000 -3.167000 -2.071000 -2.320000
                                                          8.035000 12.313000
## 58
       5.093000 1.305000 -0.061000 -1.083000
                                               3.039000
                                                          6.813000 14.028000
## 59
        4.126000 -0.891000 -2.849000 -0.040000
                                               2.983000
                                                          7.138000 9.179000
## 60
       3.652000 1.187000 -5.092000 -2.163000 1.309000 8.408000 10.067000
```

```
2.918000 -1.108000 1.018000 -2.302000 -1.090000 4.541000 12.341000
## 62
        1.336000 -3.300000 -3.250000 -2.755000
                                               1.377000
                                                          4.670000 8.747000
##
  63
        2.502000
                  0.933000 0.751000 0.491000
                                                0.568000
                                                          3.359000 11.633000
        4.844000
                  3.800000
                           0.349000 0.509000 -0.143000
##
  64
                                                          4.406000 10.676000
##
   65
        2.968000
                  1.262000 0.041000 -1.828000 -1.026000
                                                          3.312000 12.482000
##
        2.628000 -2.542000 -5.432000 -0.312000
                                               0.627000
  66
                                                          2.433000 12.527000
##
  67
        2.817000
                  2.759000 -0.613000 -0.956000
                                                0.210000
                                                          4.285000 8.325000
## 68
        3.177000
                  0.674000 -2.409000 -0.127000
                                                4.233000
                                                          5.324000 13.692000
##
  69
        4.788000
                  1.745000 -1.160000 0.781000 -0.742000
                                                          1.941000 9.548000
##
  70
        2.016000 -3.532000 -0.909000 2.740000
                                                3.013000
                                                           6.329000 10.451000
##
  71
        3.565000
                 1.318000 -6.369000 -4.907000
                                               -0.834000
                                                          7.164000 8.357000
                 1.221000 -2.496000 1.430000
##
  72
        4.410000
                                                3.288000
                                                          6.434000 11.298000
##
  73
        3.216000 -0.797000 -0.161000 -2.509000
                                                0.248000
                                                          5.070000 8.707000
                 0.983000 2.748000
                                     3.077000
                                                          4.272000 10.857000
##
  74
        2.477000
                                                1.654000
## 75
        5.306000 -2.280000 0.479000
                                                2.485000
                                      0.358000
                                                          3.688000 10.675000
##
  76
        5.196000
                  1.896000
                           2.380000
                                      0.859000
                                                2.397000
                                                          6.396000 11.834000
##
  77
        1.247000 -1.969000 -4.663000
                                      0.574000
                                                0.689000
                                                          6.789000 11.463000
  78
        2.630000 -1.756000 -1.841000 -0.662000
                                                0.855000
                                                          7.866000 10.157000
##
                 4.072000 1.269000
##
  79
        5.437000
                                     3.937000
                                                5.180000
                                                          7.717000 12.588000
##
  80
        6.712000
                  0.565000 -5.989000 -2.060000
                                                1.957000
                                                          4.831000 10.934000
## 81
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##
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             Aug
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## 216 15.439000 18.448000 18.003000 13.690000
                                                9.330000
## 217 15.800000 15.625000 16.199000 13.145000
                                                7.534000
## 218 15.847000 15.722000 15.064000 14.466000 11.447000
## 219 13.701000 14.926000 14.243000 12.187000
                                               9.715000
## 220 15.804000 16.265000 16.003000 13.164000 9.170000
## 221 14.379000 15.140000 15.408000 12.570000 7.785000
```

```
## 222 14.787000 14.588000 14.849000 13.836000 9.465000
## 223 16.472000 16.448000 15.219000 12.868000 8.854000
## 224 14.317000 17.034000 16.504000 13.938000 10.278000
## 225 16.387000 15.965000 17.295000 14.029000
                                               8.817000
## 226 16.219000 17.352000 18.170000 14.447000 10.032000
## 227 17.595000 15.570000 16.628000 12.398000
                                               8.847000
## 228 14.350000 16.987000 16.467000 12.735000
## 229 14.570000 18.070000 16.017000 11.495000
                                               8.191000
## 230 15.588000 18.419000 16.132000 12.973000
                                                6.705000
## 231 15.092000 15.227000 16.068000 13.556000
                                               6.729000
## 232 14.916000 17.456000 19.422000 14.374000
                                               8.978000
## 233 15.224000 18.512000 17.651000 12.251000
                                               8.279000
## 234 15.677000 16.075000 15.979000 12.011000
                                               9.844000
## 235 15.794000 15.370000 16.058000 11.694000
                                               9.477000
## 236 15.219000 14.824000 15.209000 12.799000
                                               7.690000
## 237 15.834000 17.010000 15.854000 13.649000
                                               7.585000
## 238 14.093000 16.085000 15.815000 13.838000
                                               7.825000
## 239 15.029000 17.888000 17.271000 13.604000
## 240 14.811000 17.844000 16.968000 13.294000 9.346000
## 241 14.765000 16.274000 17.110000 11.906000 10.506000
## 242 14.226000 16.555000 15.800000 11.856000 10.020000
## 243 15.506000 16.271000 15.073000 10.866000
## 244 12.344000 15.692000 14.466000 12.237000
                                               9.425000
## 245 17.135000 17.067000 15.873000 13.759000
                                                8.264000
## 246 15.521000 17.661000 15.573000 13.604000
                                               9.930000
## 247 15.672000 16.844000 17.402000 12.446000
                                               9.409000
## 248 12.632000 18.301000 17.506000 13.889000
                                               8.789000
## 249 18.477000 17.836000 16.108000 13.398000
                                               6.338000
## 250 14.415000 14.849000 14.570000 11.230000
                                               7.171000
## 251 13.792000 20.052000 17.674000 12.690000 7.938000
## 252 15.073000 17.920000 18.817000 13.390000 11.028000
## 253 14.318000 15.684000 18.492000 12.039000
                                               9.703000
## 254 16.208000 18.919000 20.883000 13.920000
## 255 14.502000 15.502000 15.101000 13.706000 8.305000
## 256 14.604000 18.009000 17.299000 16.339000 9.291000
## 257 14.702000 16.244000 15.917000 13.195000 10.984000
## 258 13.944000 18.453000 17.396000 13.206000 11.732000
## 259 16.634000 17.767000 20.299000 14.988000
                                               6.447000
## 260 16.609000 19.040000 18.279000 14.425000
## 261 14.496000 15.992000 18.567000 14.116000
                                               9.178000
## 262 14.801000 18.198000 16.267000 14.466000 10.521000
## 263 16.004000 20.387000 17.841000 16.521000 11.868000
## 264 17.072000 16.328000 17.285000 13.133000
                                               8.573000
## 265 15.943000 18.548000 17.044000 13.316000
                                               9.587000
## 266 15.331000 18.023000 17.544000 14.410000
                                               7.524000
## 267 14.989000 19.057000 16.898000 12.966000
                                               8.328000
## 268 16.055000 17.762000 16.747000 14.266000
                                                9.843000
## 269 13.329000 16.746000 17.006000 13.204000
## 270 15.223000 18.259000 17.423000 7.695135
```

Now fitting the ARIMA model

```
fit_arima <- auto.arima(arhus_ts)</pre>
summary(fit_arima)
## Series: arhus_ts
## ARIMA(1,0,0)(1,1,0)[12] with drift
##
## Coefficients:
##
                            drift
            ar1
                    sar1
##
         0.3993 -0.5037
                          0.0000
## s.e.
        0.0162
                  0.0154
                          0.0032
##
## sigma^2 = 3.845: log likelihood = -6752.16
## AIC=13512.31
                  AICc=13512.33
                                   BIC=13536.63
##
## Training set error measures:
                                 RMSE
                                           MAE
                                                      MPE
                                                              MAPE
                                                                         MASE
                          ME
## Training set -0.004118185 1.95625 1.475592 0.2464608 104.9085 0.8047813
                        ACF1
## Training set -0.01920837
```

Inferences

- 1. ARIMA(1,0,0) means AR(1) model with no differencing (d = 0) and no MA component (q = 0) implies that each value in the series is directly influenced by its immediate predecessor.
- 2. (1,1,0)[12] describes the seasonal component of the model, indicating 1 seasonal AR term, 1 order of seasonal differencing (d = 1), and no seasonal MA, across a seasonal period of 12.
- 3. No significant linear trend in the data as the drift coefficient is 0.
- 4. Positive correlation with previous value in the series due to positive significant value of ar1 coefficient.
- 5. Negative correlation with the previous season in the series due to negative significant value of sar1 coefficient.
- 6. High values of negative log likelihood and AIC errors has been observed.

Fit the Exponential Smoothing model

```
fit_ets <- ets(arhus_ts) #ets - error trend seasonality
summary(fit_ets)
## ETS(A,Ad,A)
##
## Call:
## ets(y = arhus_ts)
##
     Smoothing parameters:
##
       alpha = 0.5635
##
       beta = 1e-04
##
##
       gamma = 1e-04
       phi
             = 0.9786
##
```

```
##
##
     Initial states:
       1 = 13.1311
##
       b = -0.4845
##
##
       s = 0.5426 \ 5.1513 \ 8.3539 \ 9.0459 \ 7.1069 \ 3.2836
               -1.7816 -5.7904 -7.5659 -8.0483 -6.6035 -3.6946
##
##
##
     sigma:
             1.8539
##
##
        AIC
                 AICc
                            BIC
##
   30198.66 30198.87 30308.15
##
##
  Training set error measures:
                                  RMSE
##
                                             MAE
                                                       MPE
                                                              MAPE
                                                                         MASE
## Training set 0.007808101 1.849025 1.399953 8.471409 87.9858 0.7635283
##
## Training set 0.07267355
```

Inferences

- 1. ETS(A, Ad, A) Error (A) is additive error component, Trend(AD) is additive damped trend i.e. trend decreases over time and Seasonality (A) is the additive seasonal component.
- 2. Alpha is significant implying that the level of the series is quite responsive to the changes in the observation. 3, Beta is very small suggesting that model places very less weight on updating the trend.
- 3. Gamma is also very small showing less frequent updates on the seasonal pattern.
- 4. Phi (damping factor) close to 1, suggest slight damping.
- 5. The values of AIC errors are even higher than ARIMA models, showing a worse fit than that, the model might not be able to explain the variability in the data more efficiently.
- 6. Since the AIC errors are high and sigma is very low, might indicate overfitting.

Evaluation

```
train <- head(arhus_ts, round(length(arhus_ts) * 0.8))
test <- tail(arhus_ts, round(length(arhus_ts) * 0.2))</pre>
```

Forecast on test set

```
forecast_arima <- forecast(fit_arima, h = length(test))
forecast_ets <- forecast(fit_ets, h = length(test))

test_values <- if (is.data.frame(test)) {
   test$AverageTemperature
} else {
   as.numeric(test)
}
test_values</pre>
```

```
## [1] 9.330000 5.337000 2.229000 -0.657000 -1.359000 2.339000 5.919000
## [8] 12.214000 15.800000 15.625000 16.199000 13.145000 7.534000 4.693000
## [15] 2.039000 -0.253000 3.241000 5.742000 7.681000 11.350000 15.847000
```

```
[22] 15.722000 15.064000 14.466000 11.447000 4.763000 -0.307000 1.803000
        1.797000 -0.475000 6.341000 9.406000 13.701000 14.926000 14.243000
##
    [36] 12.187000 9.715000 3.665000 -0.763000 -5.417000 -4.765000 -0.327000
    [43] 5.239000 11.431000 15.804000 16.265000 16.003000 13.164000 9.170000
##
        6.034000 -0.477000 1.030000 0.387000 0.595000 7.112000 11.960000
    [57] 14.379000 15.140000 15.408000 12.570000 7.785000 5.329000 1.314000
##
    [64] 1.084000 0.113000 1.248000 5.943000 9.691000 14.787000 14.588000
##
    [71] 14.849000 13.836000 9.465000 1.002000 -0.870000 -3.440000 -3.546000
        2.593000 3.079000 11.278000 16.472000 16.448000 15.219000 12.868000
        8.854000 3.835000 1.152000 -0.931000 1.843000 5.139000 5.673000
    [92] 11.029000 14.317000 17.034000 16.504000 13.938000 10.278000 5.956000
    [99] 0.581000 -1.445000 -0.471000 3.566000 7.324000 10.035000 16.387000
   [106] 15.965000 17.295000 14.029000 8.817000 3.429000 -0.309000 0.030000
   [113] -3.010000 -0.437000 5.536000 10.107000 16.219000 17.352000 18.170000
  [120] 14.447000 10.032000 3.765000 -2.045000 -3.488000 -4.962000 0.361000
  [127] 3.350000 11.343000 17.595000 15.570000 16.628000 12.398000 8.847000
  [134] 4.093000 1.940000 0.763000 2.384000 1.026000 5.647000 11.901000
  [141] 14.350000 16.987000 16.467000 12.735000 9.374000 4.196000 4.596000
  [148] -1.943000 0.359000 3.029000 6.322000 11.622000 14.570000 18.070000
  [155] 16.017000 11.495000 8.191000 5.252000 4.064000 1.625000 2.903000
## [162] 5.321000 5.615000 11.151000 15.588000 18.419000 16.132000 12.973000
  [169] 6.705000 3.106000 1.095000 2.681000 3.185000 3.782000 7.946000
  [176] 11.381000 15.092000 15.227000 16.068000 13.556000 6.729000 4.947000
        4.062000 4.423000 1.831000 2.964000 5.487000 11.684000 14.916000
  Г1837
  [190] 17.456000 19.422000 14.374000 8.978000 4.741000 4.059000 0.147000
  [197] 0.496000 0.182000 5.754000 11.396000 15.224000 18.512000 17.651000
  [204] 12.251000 8.279000 4.940000 -0.712000 -0.756000 -0.978000 3.452000
        4.624000 11.617000 15.677000 16.075000 15.979000 12.011000 9.844000
  [211]
  [218] 5.211000 2.317000 1.434000 -2.126000 2.010000 5.199000 11.904000
  [225] 15.794000 15.370000 16.058000 11.694000 9.477000 7.137000 -1.891000
  [232] -4.019000 -3.341000 1.313000 4.975000 10.081000 15.219000 14.824000
  [239] 15.209000 12.799000 7.690000 4.390000 1.247000 -1.850000 -2.171000
  [246] 0.625000 6.151000 11.434000 15.834000 17.010000 15.854000 13.649000
  [253] 7.585000 3.220000 2.457000 -0.157000 0.507000 2.052000 5.748000
  [260] 12.938000 14.093000 16.085000 15.815000 13.838000 7.825000 4.760000
  [267] -4.481000 -4.009000 -0.568000 3.668000 6.469000 10.940000 15.029000
  [274] 17.888000 17.271000 13.604000 9.698000 6.244000 2.521000 4.535000
  [281] -0.501000 3.695000 6.670000 10.953000 14.811000 17.844000 16.968000
  [288] 13.294000 9.346000 4.227000 1.799000 0.352000 0.408000 1.123000
  [295] 6.286000 12.375000 14.765000 16.274000 17.110000 11.906000 10.506000
  [302] 5.891000 2.825000 -5.271000 -4.496000 1.328000 4.517000 11.760000
  [309] 14.226000 16.555000 15.800000 11.856000 10.020000 1.807000 1.188000
  [316] -1.778000 -4.655000 1.774000 4.243000 11.478000 15.506000 16.271000
  [323] 15.073000 10.866000 9.002000 6.840000 2.079000 -5.391000 -0.127000
  [330] -1.569000 6.313000 10.043000 12.344000 15.692000 14.466000 12.237000
  [337] 9.425000 4.909000 2.688000 3.405000 2.550000 1.729000 5.400000
  [344] 12.949000 17.135000 17.067000 15.873000 13.759000 8.264000 3.502000
  [351] 3.197000 5.414000 5.113000 5.804000 6.422000 12.013000 15.521000
  [358] 17.661000 15.573000 13.604000 9.930000 4.909000 2.328000 4.267000
  [365]
        5.895000 6.565000 8.068000 12.944000 15.672000 16.844000 17.402000
## [372] 12.446000 9.409000 4.027000 2.547000 2.088000 -0.714000 4.386000
## [379] 6.804000 10.335000 12.632000 18.301000 17.506000 13.889000 8.789000
## [386] 5.184000 3.584000 3.148000 3.891000 4.578000 5.868000 13.822000
## [393] 18.477000 17.836000 16.108000 13.398000 6.338000 4.819000 2.888000
```

```
## [400] 2.276000 1.940000 3.540000 7.851000 13.806000 14.415000 14.849000
## [407] 14.570000 11.230000 7.171000 2.226000 1.556000 1.995000 -1.780000
## [414] 3.100000 7.456000 11.847000 13.792000 20.052000 17.674000 12.690000
         7.938000 6.231000 4.066000 0.444000 3.706000 3.426000 6.335000
## [421]
## [428] 10.545000 15.073000 17.920000 18.817000 13.390000 11.028000 3.416000
## [435] -2.165000 -1.880000 -2.574000 0.761000 6.635000 9.339000 14.318000
## [442] 15.684000 18.492000 12.039000 9.703000 4.644000 -0.715000 -0.742000
## [449] 2.771000 4.089000 5.984000 10.408000 16.208000 18.919000 20.883000
## [456] 13.920000 7.711000 4.178000
                                     1.949000 2.170000 5.021000 3.821000
## [463]
        6.329000 12.651000 14.502000 15.502000 15.101000 13.706000 8.305000
         1.629000 1.096000 1.749000
                                      1.503000
## [470]
                                               3.524000 8.065000 11.129000
## [477] 14.604000 18.009000 17.299000 16.339000 9.291000 5.736000 1.638000
## [484]
        3.065000 3.724000 3.976000 8.321000 13.567000 14.702000 16.244000
## [491] 15.917000 13.195000 10.984000
                                     7.042000 3.638000 1.918000 0.241000
## [498] 1.310000 5.890000 12.016000 13.944000 18.453000 17.396000 13.206000
## [505] 11.732000 5.184000 0.363000
                                     2.673000 4.230000 4.518000 7.595000
## [512] 13.588000 16.634000 17.767000 20.299000 14.988000 6.447000 3.268000
## [519] -0.918000 -0.056000 -0.799000 3.316000 7.140000 11.717000 16.609000
## [526] 19.040000 18.279000 14.425000 6.621000 6.016000 3.697000 -0.660000
## [533] 2.155000 3.686000 8.068000 12.435000 14.496000 15.992000 18.567000
## [540] 14.116000 9.178000 5.058000 3.937000 3.668000 0.615000 1.515000
## [547] 7.599000 11.417000 14.801000 18.198000 16.267000 14.466000 10.521000
## [554] 6.214000 2.147000 -0.931000 0.413000 -0.591000 6.229000 12.205000
## [561] 16.004000 20.387000 17.841000 16.521000 11.868000 7.668000 6.563000
## [568] 4.625000 1.767000 6.170000 9.174000 11.985000 17.072000 16.328000
## [575] 17.285000 13.133000 8.573000 4.804000 3.427000 3.953000 4.925000
## [582]
         3.654000 7.758000 13.243000 15.943000 18.548000 17.044000 13.316000
## [589]
        9.587000 5.326000 2.239000 1.173000 0.429000 3.906000 9.481000
## [596] 12.308000 15.331000 18.023000 17.544000 14.410000 7.524000 6.818000
## [603] 0.317000 -3.799000 -2.691000
                                     2.429000 7.123000 10.657000 14.989000
## [610] 19.057000 16.898000 12.966000 8.328000 2.218000 -4.595000 0.098000
## [617] -0.307000 3.042000 9.920000 11.952000 16.055000 17.762000 16.747000
## [624] 14.266000 9.843000 6.953000 3.843000 1.978000 -0.021000
## [631] 6.366000 12.814000 13.329000 16.746000 17.006000 13.204000
                                                                   8.320000
## [638] 5.927000 -0.921000 -0.344000 -0.390000 -0.474000 5.514000 12.770000
## [645] 15.223000 18.259000 17.423000 7.695135
```

Calculate RMSE

```
rmse_arima <- sqrt(mean((forecast_arima$mean - test_values)^2))
rmse_ets <- sqrt(mean((forecast_ets$mean - test_values)^2))

print(paste("RMSE for ARIMA: ", rmse_arima))

## [1] "RMSE for ARIMA: 2.22730267505027"

print(paste("RMSE for ETS: ", rmse_ets))

## [1] "RMSE for ETS: 3.42223251315167"</pre>
```

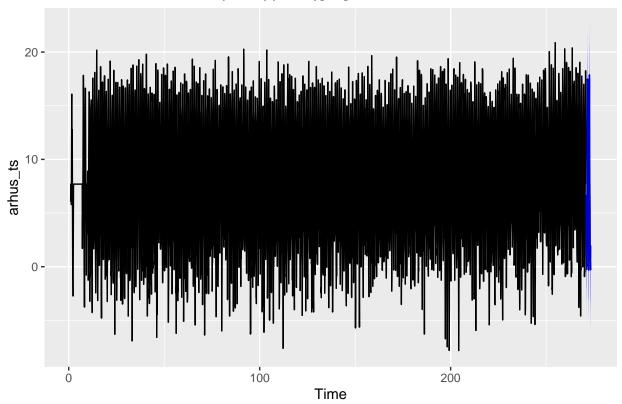
Lesser RMSE value for ARIMA in comparison to ETS.

Forecasting

ARIMA forecast

```
future_forecast <- forecast(fit_arima, h = 30)
autoplot(future_forecast)</pre>
```

Forecasts from ARIMA(1,0,0)(1,1,0)[12] with drift



ETS forecast

```
future_ets_forecast <- forecast(fit_ets, h = 30)
autoplot(future_ets_forecast)</pre>
```

Forecasts from ETS(A,Ad,A)

