

analysis

January 18, 2023

0.0.1 Set variables

```
[ ]: ## Year of period split  
anno = "2016"  
## How much months casualty analysis looks back  
TAU_MAX = 12
```

0.0.2 Load libraries

```
[ ]: import numpy as np  
import pandas as pd  
import matplotlib.pyplot as plt  
import datetime as dt  
import seaborn as sns  
import statsmodels.api as sm  
from scipy import stats  
from scipy.stats import shapiro  
from scipy.stats import spearmanr  
from scipy import stats  
from statsmodels.tsa.seasonal import seasonal_decompose  
from sklearn.preprocessing import StandardScaler  
from sklearn.model_selection import TimeSeriesSplit  
from sklearn.decomposition import PCA  
from sklearn.metrics import pairwise_distances  
from sklearn.linear_model import LinearRegression  
from sklearn.metrics import mean_squared_error, r2_score  
from matplotlib.ticker import FormatStrFormatter
```

0.0.3 Load and visualize data

```
[ ]: data = pd.read_csv('data.csv', header=0, parse_dates=[0], sep=',')  
data.columns = data.columns.str.strip()  
data.rename(columns={'CO2_Con': 'CO2'}, inplace=True)  
data['Datetime'] = pd.to_datetime(data["date"])  
data = data[["Datetime", "O2", "CO2", "Temperature", "Salinity", "pH", "EC50"]]  
data
```

```
[ ]:      Datetime      O2      CO2  Temperature  Salinity      pH  EC50
0  2003-01-01  244.25089  33.043930   13.899383  37.763194  8.155155   NaN
1  2003-02-01  252.53078  30.830639   12.228910  37.792016  8.181169  28.97
2  2003-03-01  254.69466  31.928104   13.029431  37.878502  8.168952  39.77
3  2003-04-01  254.88481  33.393970   14.144464  37.888187  8.152712  55.44
4  2003-05-01  249.18790  39.920483   18.658495  37.799844  8.087382  24.15
..      ...      ...      ...      ...      ...      ...
232 2022-05-01  247.31284  43.736410   18.932010  38.191498  8.055904   NaN
233 2022-06-01  230.25885  53.264680   24.568462  38.182266  7.983217   NaN
234 2022-07-01  222.63089  58.078090   27.196798  38.172510  7.951786   NaN
235 2022-08-01  221.80557  56.470406   26.143705  38.213444  7.961412   NaN
236 2022-09-01  212.18929  52.375122   24.981016  38.151127  7.988306   NaN
```

[237 rows x 7 columns]

Fill missing values of EC50 by rolling mean.

```
[ ]: data["EC50"] = data["EC50"].rolling(min_periods=1, center=True, window=12).
    ↪mean()
df = data.dropna()
```

0.0.4 PCA anomaly detection

```
[ ]: X = df[[ "O2", "CO2", "Temperature", "Salinity", "pH", "EC50"]]
    ### PCA ANOMALY DETECTION ###
    rec_errors_samples = {}
    rec_errors_features = {}
    for i, (past_id, future_id) in enumerate(
        TimeSeriesSplit(20, test_size=11).split(X)
    ):
        scaler = StandardScaler()
        pca = PCA(0.7)
        pca.fit(scaler.fit_transform(X.iloc[past_id]))
        Xt = pca.inverse_transform(
            pca.transform(
                scaler.transform(X.iloc[future_id])
            )
        )
        rec_errors_samples[past_id[-1]] = \
            np.linalg.norm(scaler.transform(X.iloc[future_id]) - Xt, axis=1)
        rec_errors_features[past_id[-1]] = \
            np.linalg.norm(scaler.transform(X.iloc[future_id]) - Xt, axis=0)
```

0.0.5 Decompose and plot data

```
[ ]: def decompose(df, data_column_name):
    data_decompose = df.set_index("Datetime")
    decompose_result_mult = seasonal_decompose(data_decompose[data_column_name],
    ↪model="multiplicative", extrapolate_trend='freq', period=12, two_sided=False)
    trend = decompose_result_mult.trend
    seasonal = decompose_result_mult.seasonal
    residual = decompose_result_mult.resid
    res=decompose_result_mult
    #res.plot()
    trend.to_csv("trend_" + data_column_name + ".csv")
    return res, seasonal, trend, residual
```

```
[ ]: ec50, seasonal_ec50, trend_ec50, residual_ec50 = decompose(df, "EC50")
temperature, seasonal_temperature, trend_temperature, residual_temperature = ↪
    ↪decompose(df, "Temperature")
ph, seasonal_ph, trend_ph, residual_ph = decompose(df, "pH")
salinity, seasonal_salinity, trend_salinity, residual_salinity = decompose(df, ↪
    ↪"Salinity")
o2, seasonal_o2, trend_o2, residual_o2 = decompose(df, "O2")
co2, seasonal_co2, trend_co2, residual_co2 = decompose(df, "CO2")

df_trend = df.copy()
df_trend["EC50"] = trend_ec50.values
df_trend["Temperature"] = trend_temperature.values
df_trend["pH"] = trend_ph.values
df_trend["Salinity"] = trend_salinity.values
df_trend["O2"] = trend_o2.values
df_trend["CO2"] = trend_co2.values
```

```
[ ]: df_pre = df[(df['Datetime'] < anno + "-01-01")]
df_post = df[(df['Datetime'] >= anno + "-01-01")]

ec50_pre, seasonal_ec50_pre, trend_ec50_pre, residual_ec50_pre = ↪
    ↪decompose(df_pre, "EC50")
temperature_pre, seasonal_temperature_pre, trend_temperature_pre, ↪
    ↪residual_temperature_pre = decompose(df_pre, "Temperature")
ph_pre, seasonal_ph_pre, trend_ph_pre, residual_ph_pre = decompose(df_pre, "pH")
salinity_pre, seasonal_salinity_pre, trend_salinity_pre, residual_salinity_pre ↪
    ↪= decompose(df_pre, "Salinity")
o2_pre, seasonal_o2_pre, trend_o2_pre, residual_o2_pre = decompose(df_pre, "O2")
co2_pre, seasonal_co2_pre, trend_co2_pre, residual_co2_pre = decompose(df_pre, ↪
    ↪"CO2")

trend_df_pre = df_pre[["O2", "CO2", "Temperature", "Salinity", "pH", "EC50"]].
    ↪dropna()
```

```

trend_df_pre["EC50"] = trend_ec50_pre.to_frame().dropna().values
trend_df_pre["O2"] = trend_o2_pre.to_frame().dropna().values
trend_df_pre["CO2"] = trend_co2_pre.to_frame().dropna().values
trend_df_pre["Temperature"] = trend_temperature_pre.to_frame().dropna().values
trend_df_pre["Salinity"] = trend_salinity_pre.to_frame().dropna().values
trend_df_pre["pH"] = trend_pH_pre.to_frame().dropna().values

ec50_post, seasonal_ec50_post, trend_ec50_post, residual_ec50_post =   

    ↪decompose(df_post, "EC50")
temperature_post, seasonal_temperature_post, trend_temperature_post,   

    ↪residual_temperature_post = decompose(df_post, "Temperature")
ph_post, seasonal_pH_post, trend_pH_post, residual_pH_post = decompose(df_post,   

    ↪"pH")
salinity_post, seasonal_salinity_post, trend_salinity_post,   

    ↪residual_salinity_post = decompose(df_post, "Salinity")
o2_post, seasonal_o2_post, trend_o2_post, residual_o2_post = decompose(df_post,   

    ↪"O2")
co2_post, seasonal_co2_post, trend_co2_post, residual_co2_post =   

    ↪decompose(df_post, "CO2")

trend_df_post = df_post[["O2", "CO2", "Temperature", "Salinity", "pH", "EC50"]].   

    ↪dropna()
trend_df_post["EC50"] = trend_ec50_post.to_frame().dropna().values
trend_df_post["O2"] = trend_o2_post.to_frame().dropna().values
trend_df_post["CO2"] = trend_co2_post.to_frame().dropna().values
trend_df_post["Temperature"] = trend_temperature_post.to_frame().dropna().values
trend_df_post["Salinity"] = trend_salinity_post.to_frame().dropna().values
trend_df_post["pH"] = trend_pH_post.to_frame().dropna().values

```

```

[ ]: res2 = np.arange(np.datetime64("2003-01-01"), np.datetime64("2022-12-01"), np.   

    ↪timedelta64(1, 'Y'), dtype='datetime64[M]')
res3 = np.arange(np.datetime64("2003-01-01"), np.datetime64("2022-12-01"), np.   

    ↪timedelta64(1, 'Y'), dtype='datetime64[Y]')

def plotseasonal(res, res_pre, res_post, x1, x2, label , slopes, titoli,   

    ↪etichetta=False):
    x1.set_ylabel(label , size='large')
    x1.set_title("Observed Values", size='large', loc='center')
    x2.set_title("Trend Values", size='large', loc='center')
    x1.set_title(titoli[0], size='large', loc='left')
    x2.set_title(titoli[1], size='large', loc='left')
    x1.yaxis.set_major_formatter(FormatStrFormatter('% .2f'))
    x2.yaxis.set_major_formatter(FormatStrFormatter('% .2f'))
    temp = res.trend.to_frame().dropna().reset_index()
    xx = temp['Datetime'].copy()

```

```

temp['Datetime']=temp['Datetime'].map(dt.datetime.toordinal)
X = temp["Datetime"].values.reshape(-1,1)
X = sm.add_constant(X)
Y = temp["trend"].values.reshape(-1,1)
reg = sm.OLS(Y, X).fit()
y_predicted = reg.predict(X)
slope = str(reg.params[1])
intercept = str(round(reg.params[0],5))
x1.axvline(x=np.datetime64(anno + "-01-01"), color='gray', linewidth=5)
x2.axvline(x=np.datetime64(anno + "-01-01"), color='gray', linewidth=5)
res.observed.plot(ax=x1, legend=False, color='blue')
x2.plot(xx,y_predicted, color='black',linewidth=3)
temp = res_pre.trend.to_frame().dropna().reset_index()
xx = temp['Datetime'].copy()
temp['Datetime']=temp['Datetime'].map(dt.datetime.toordinal)
X = temp["Datetime"].values.reshape(-1,1)
X = sm.add_constant(X)
Y = temp["trend"].values.reshape(-1,1)
reg = sm.OLS(Y, X).fit()
y_predicted = reg.predict(X)
slope_pre = str(reg.params[1])
intercept_pre = str(round(reg.params[0],5))
res_pre.observed.plot(ax=x1, sharex=x1, legend=False, color='blue')
x2.plot(xx,y_predicted, color='blue',linewidth=3)
temp = res_post.trend.to_frame().dropna().reset_index()
xx = temp['Datetime'].copy()
temp['Datetime']=temp['Datetime'].map(dt.datetime.toordinal)
X = temp["Datetime"].values.reshape(-1,1)
X = sm.add_constant(X)
Y = temp["trend"].values.reshape(-1,1)
reg = sm.OLS(Y, X).fit()
y_predicted = reg.predict(X)
slope_post = str(reg.params[1])
intercept_post = str(round(reg.params[0],5))
res_post.observed.plot(ax=x1, legend=False, color='orange')
x2.plot(xx,y_predicted, color='orange',linewidth=3)
slopes = label + "2003-2022 S:" + slope + " I:" + "    <" + anno + " S:" + "
↪slope_pre + "    - I:" + "    >=" + anno + " S:" + slope_post
print(slopes)
res.trend.plot(ax=x2, legend=False, color='red')
x2.axis(xmin=np.datetime64("2003-01-01"), xmax = np.
↪datetime64("2023-01-01"))
if etichetta:
    x2.set_xlabel("")
else :
    x1.set_xlabel("")
    x2.set_xlabel("")

```

```

fig, axes = plt.subplots(ncols=2, nrows=7, sharex=True, sharey=False,
    ↪figsize=(25,35))
plt.subplots_adjust(hspace = 0.3)
slopes = ""
cols = ["$O_{2}$", "$CO_{2}$", "Temperature", "Salinity", "pH", "$EC_{50}$"]
rows = ["Measures", "Trend", "Seasonality"]
n_features = len(cols)
for ax, col in zip(axes[0], cols):
    ax.set_title(col)
rec = [np.mean(r) for r in rec_errors_samples.values()]
ff = plt.subplot(6,2,1)
plt.plot(res2,rec,label="System Wise")
ff.set_title("PCA Anomaly Detection", size='large', loc='center')
ff.set_title("a)", size='large', loc='left')
plt.ylabel('Recontruction Error', size='large');
plt.legend(loc="upper left")
ff.set_xlabel("")
ff.yaxis.set_major_formatter(FormatStrFormatter('%.2f'))
ff.axvline(x=np.datetime64("2016-01-01"), color='gray', linewidth=5)
plt.xlim(np.datetime64("2003-01-01"), np.datetime64("2023-01-01"))
ff = plt.subplot(6,2,2)
for i in range(n_features):
    rec = []
    for r in rec_errors_features.values():
        rec.append(r[i])
    plt.plot(res2,rec,label=cols[i])
plt.ylabel('Recontruction Error', size='large');
ff.set_title("PCA Anomaly Detection", size='large', loc='center')
ff.set_title("b)", size='large', loc='left')
ff.set_xlabel("")
ff.yaxis.set_major_formatter(FormatStrFormatter('%.2f'))
ff.axvline(x=np.datetime64(anno + "-01-01"), color='gray', linewidth=5)
plt.legend(loc="upper left")
plt.xlim(np.datetime64("2003-01-01"), np.datetime64("2023-01-01"))

plotseasonal(temperature, temperature_pre, temperature_post, axes[1,0],
    ↪axes[1,1], "Temperature",slopes, titoli=["c)","d)"], etichetta=False )
plotseasonal(salinity, salinity_pre, salinity_post, axes[2,0],
    ↪axes[2,1], "Salinity",slopes, titoli=["e)","f)"], etichetta=False, )
plotseasonal(ph, ph_pre, ph_post, axes[3,0], axes[3,1], "pH",slopes,
    ↪titoli=["g)","h)"], etichetta=False)
plotseasonal(o2, o2_pre, o2_post, axes[4,0], axes[4,1], "$O_{2}$",slopes,
    ↪titoli=["i)","l)"], etichetta=False)
plotseasonal(co2, co2_pre, co2_post, axes[5,0], axes[5,1], "$CO_{2}$",slopes,
    ↪titoli=["m)","n)"], etichetta=False)

```

```

plotseasonal(ec50, ec50_pre, ec50_post, axes[6,0], axes[6,1],  

  ↪"$EC_{50}$",slopes, titoli=["o)","p)"], etichetta=True)

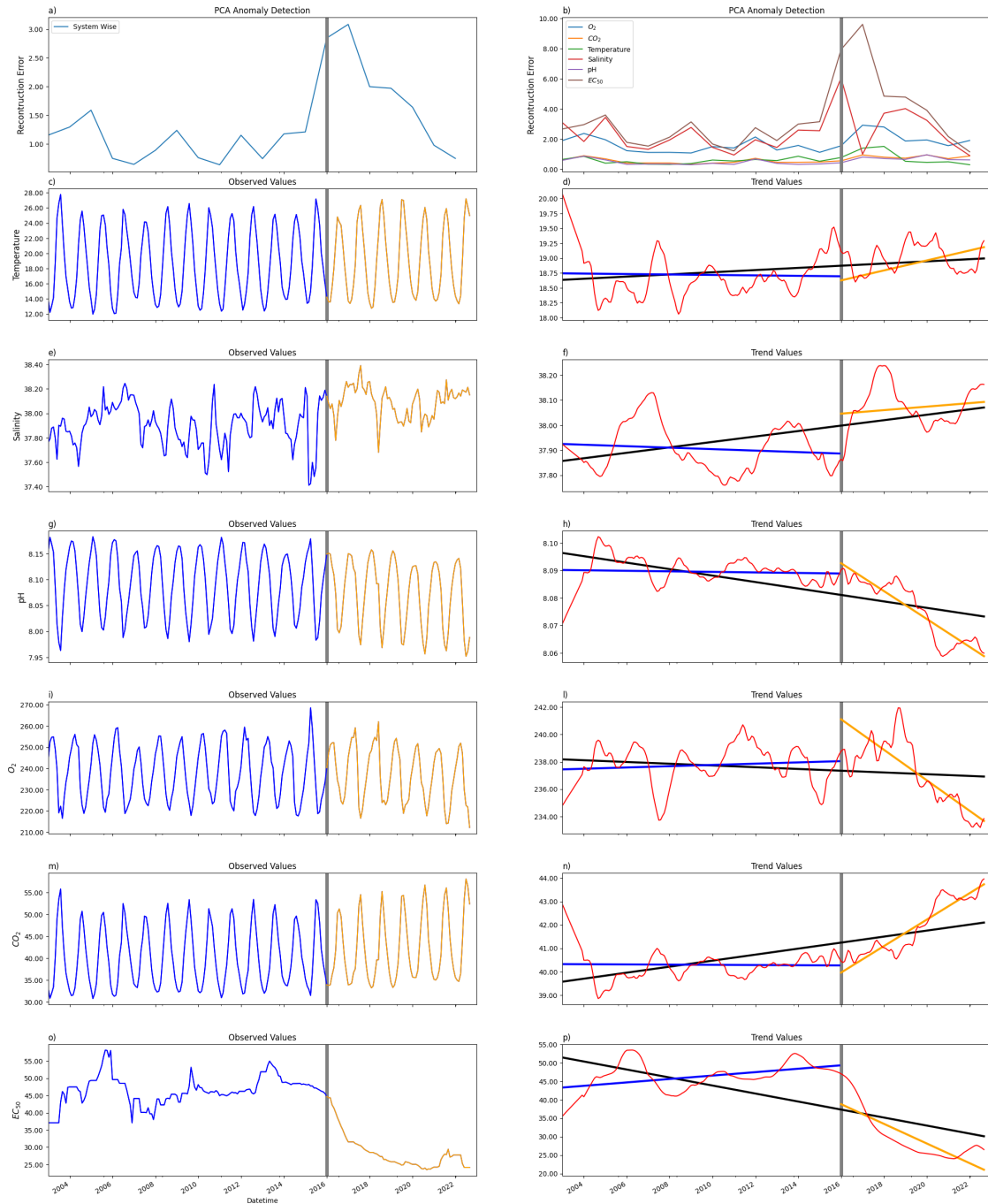
plt.show()
fig.savefig("plots-" + anno + ".pdf")

```

```

Temperature2003-2022 S:5.000209979992878e-05 I:    <2016
S:-1.0352591164280084e-05 - I:    >=2016 S:0.00022933807033885046
Salinity2003-2022 S:2.971129753407759e-05 I:    <2016 S:-8.063835246369512e-06
- I:    >=2016 S:1.9200192605092498e-05
pH2003-2022 S:-3.212400103011905e-06 I:    <2016 S:-2.678549282452385e-07 - I:
>=2016 S:-1.3880295630349163e-05
$O_{2}$2003-2022 S:-0.00017505420198396472 I:    <2016 S:0.00012713522130422105
- I:    >=2016 S:-0.0030613454499755733
$CO_{2}$2003-2022 S:0.0003516702559631684 I:    <2016 S:-1.1671179518476463e-05
- I:    >=2016 S:0.001549811868944639
$EC_{50}$2003-2022 S:-0.0029649707772495576 I:    <2016 S:0.0012651809968117578
- I:    >=2016 S:-0.0072796709446532985

```



0.0.6 Period split

We can perform Kruskal-Wallis and Mann-Whitney for EC50 values before and after 01-01-2016.

```
[ ]: stats.kruskal(df_pre["EC50"],df_post["EC50"] )
```



```
[ ]: KruskalResult(statistic=150.7374237488993, pvalue=1.1961316983628424e-34)
```

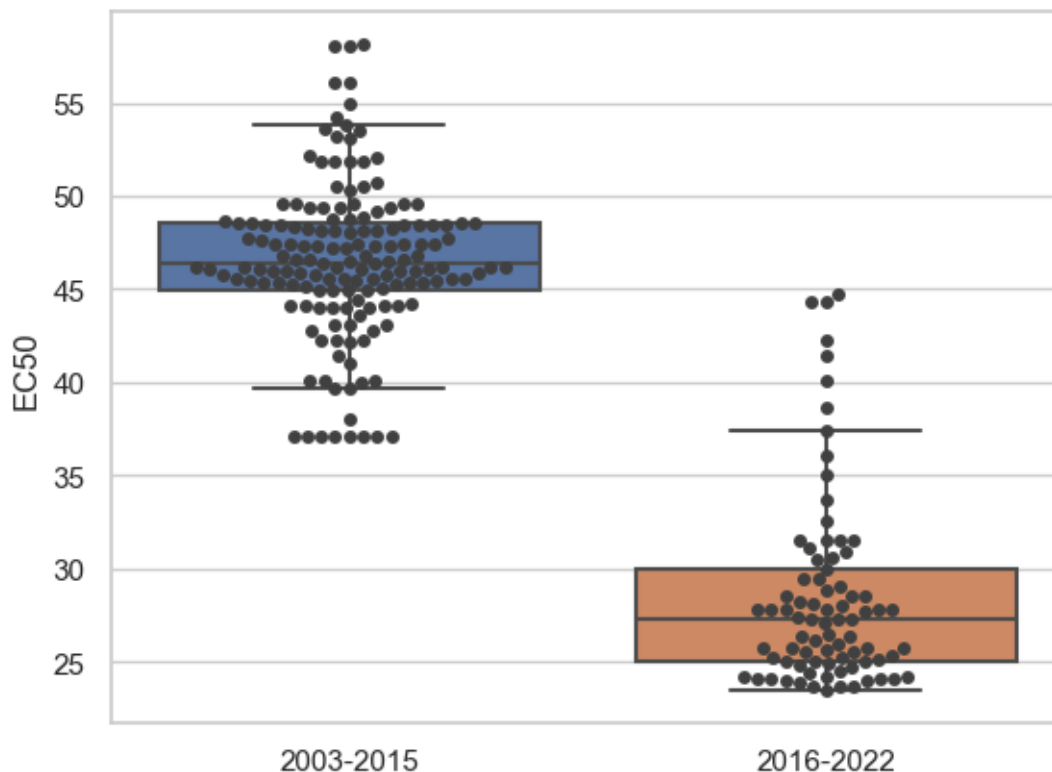
```
[ ]: stats.mannwhitneyu(df_pre["EC50"],df_post["EC50"])
```

```
[ ]: MannwhitneyResult(statistic=12464.0, pvalue=1.2109868782577416e-34)
```

As pvalue is much greater than 0.05 we can refuse the null iphotesis that the medians of the two different periods are equal.

```
[ ]: sns.set(style="whitegrid")
df["2016-2022"] = (df['Datetime'] >= anno + "-01-01")
fig = plt.figure()
ax = sns.boxplot(x="2016-2022", y="EC50", data=df, showfliers = False)
ax = sns.swarmplot(x="2016-2022", y="EC50", data=df, color=".25")
plt.xticks([0, 1], ['2003-2015', '2016-2022'])
ax.set_xlabel('')

plt.show()
```



0.0.7 Correlation analysis

Test for if trends are normal distributed.

```
[ ]: print("EC50 - " + str(shapiro(trend_ec50)))
      print("O2 - " + str(shapiro(trend_o2)))
      print("CO2 - " + str(shapiro(trend_co2)))
      print("Temperature - " + str(shapiro(trend_temperature)))
      print("Salinity - " + str(shapiro(trend_salinity)))
      print("pH - " + str(shapiro(trend_pH)))
```

```
EC50 - ShapiroResult(statistic=0.8668988943099976,
pvalue=1.6791276214508238e-13)
O2 - ShapiroResult(statistic=0.9687227010726929, pvalue=4.4526823330670595e-05)
CO2 - ShapiroResult(statistic=0.875939667224884, pvalue=5.556552397020798e-13)
Temperature - ShapiroResult(statistic=0.9771444201469421,
pvalue=0.0007096421322785318)
Salinity - ShapiroResult(statistic=0.9620153307914734,
pvalue=6.227187896001851e-06)
pH - ShapiroResult(statistic=0.8612942695617676, pvalue=8.223283843146814e-14)
```

They are not normal distributed. We have to use Spearman's algorithm to estimate the correlations between them.

```
[ ]: trend_df = data[["O2", "CO2", "Temperature", "Salinity", "pH", "EC50"]].dropna()
      trend_df["EC50"] = trend_ec50.to_frame().dropna().values
      trend_df["O2"] = trend_o2.to_frame().dropna().values
      trend_df["CO2"] = trend_co2.to_frame().dropna().values
      trend_df["Temperature"] = trend_temperature.to_frame().dropna().values
      trend_df["Salinity"] = trend_salinity.to_frame().dropna().values
      trend_df["pH"] = trend_pH.to_frame().dropna().values
```

```
[ ]: def my_heat(corr, ax1) :
      axes = sns.heatmap( corr, vmin=-1,
                          #mask=mask,
                          vmax=1,
                          #annot=annot,
                          linewidths=2, linecolor='black',
                          square=True, #linewidths=.5,
                          cbar_kws={"shrink": .5},
                          annot=True,
                          annot_kws={ "size": 12,
                                      #"color": "black",
                                      "weight": "bold"},
                          #shapesize=pval,
                          cmap='bwr',
                          rasterized=True,
                          ax=ax1)

      def display_correlation(df, label):
          corr = df.corr(method="spearman")
          pval = df.corr(method=lambda x, y: spearmanr(x, y)[1]) - np.eye(*corr.shape)
```

```

mask = np.triu(np.ones_like(corr, dtype=bool), k=0)
mask |= pval >= 0.05
corr = corr[~mask] # fill in NaN in the non-desired cells
remove_empty_rows_and_cols = False
if remove_empty_rows_and_cols:
    wanted_cols = np.flatnonzero(np.count_nonzero(~mask, axis=1))
    wanted_rows = np.flatnonzero(np.count_nonzero(~mask, axis=0))
    corr = corr.iloc[wanted_cols, wanted_rows]
fig, ax = plt.subplots()
heatmap = my_heat(corr, ax)
plt.close()
return(corr, pval)

def display_corr_pairs(df, label, color="cyan"):
    from decimal import Decimal
    s = set_title = np.vectorize(lambda ax, r, rho: ax.title.set_text("r = " +
        "{:.2f}".format(r) +
        '\n  $\rho$  = ' +
        '%.2E' % Decimal(rho)
        )
        if ax!=None else None
    )

    r, pval = display_correlation(df, label)
    return(r)

heat_map_all = display_corr_pairs(trend_df, "ALL DATA")
heat_map_post = display_corr_pairs(trend_df_post, "POST " + anno)
heat_map_pre = display_corr_pairs(trend_df_pre, "PRE " + anno)

```

```

[ ]: cols = ["$O_{2}$", "$CO_{2}$", "Temperature", "Salinity", "pH", "$EC_{50}$"]
ycol = ["$EC_{50}$ Correlation"]
f, (ax1, axcb) = plt.subplots(1, 2,
    gridspec_kw={'width_ratios': [1, 0.05]},
    figsize=(7, 5))
temp = heat_map_all.loc['EC50', :]
#display(temp)
temp_pre = heat_map_pre.loc['EC50', :]
temp_post = heat_map_post.loc['EC50', :]
ycol_all = ["2003-2022", "<" + anno, "$\geq$" + anno]
temp2 = np.vstack((temp, temp_pre, temp_post))
g3 = sns.heatmap(temp2, vmin=-1,
    #mask=mask,
    vmax=1,
    #annot=annot,
    xticklabels=cols, yticklabels=ycol_all,
    linewidths=2, linecolor='black',

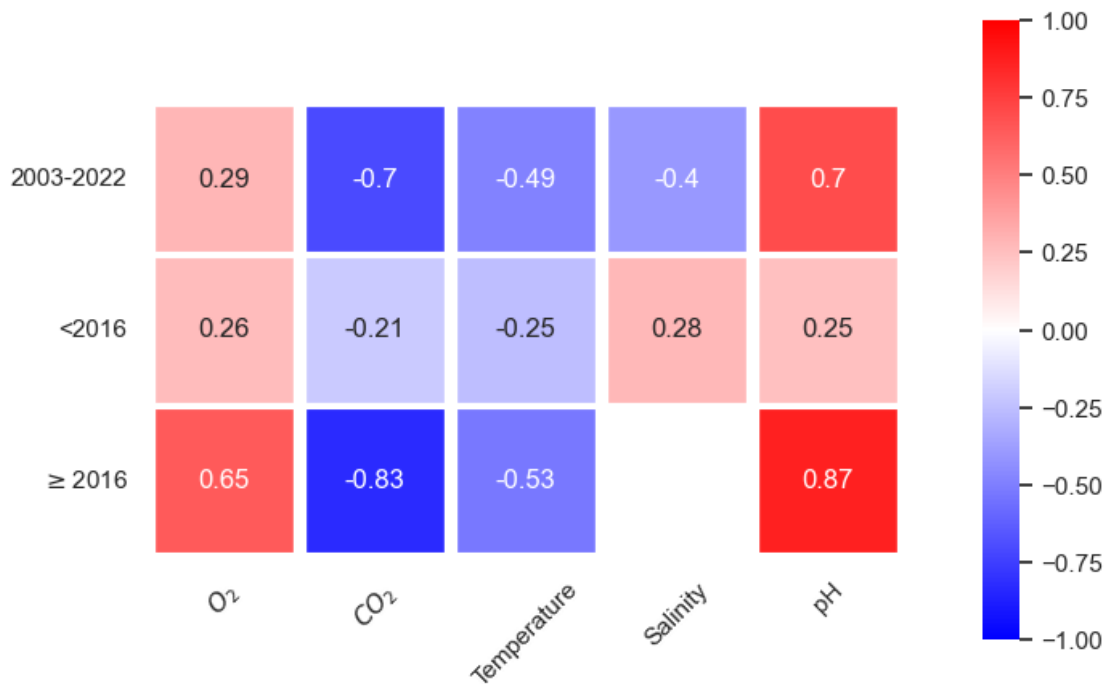
```

```

square=True,
annot=True,
cmap='bwr',
rasterized=True,
ax=ax1,
cbar_ax=axcb)
for i in range(temp2.shape[0] + 1):
    g3.axhline(i, color='white', lw=3)
for i in range(temp2.shape[1] + 1):
    g3.axvline(i, color='white', lw=6)
for ax in [g3]:
    tl = ax.get_xticklabels()
    ax.set_xticklabels(tl, rotation=45)
    tly = ax.get_yticklabels()
    ax.set_yticklabels(tly, rotation=0)
    ax.set_xlim(0,5)
plt.show()
f.savefig("heatmaps-" + anno + ".pdf")

heat_map_all = display_corr_pairs(trend_df, "ALL DATA")

```



0.0.8 Causality analysis

Stationarity To indagate causality we should work with stationary time series, so we test data.

```
[ ]: from statsmodels.tsa.stattools import adfuller, kpss
import pmdarima as pmd
# Stationarity
ALPHA = 0.05
# We apply the ADF and KPSS tests of statsmodels.stattools:
# statsmodels - ADF test
# null hypothesis: There is a unit root and the series is NOT stationary
# Low p-values are preferable
# get results as a dictionary
def ADF_statt(x):
    adf_test = adfuller(x, autolag="aic")
    t_stat, p_value, _, _, _ = adf_test
    conclusion = "non-stationary (unit root)" if p_value > ALPHA else
    ↪ "stationary"
    res_dict = {"ADF statistic":t_stat, "p-value":p_value, "should we
    ↪ difference?": (p_value > ALPHA), "conclusion": conclusion}
    return res_dict

# statsmodels - KPSS test
# more detailed output than pmdarima
# null hypothesis: There series is (at least trend-)stationary
# High p-values are preferable
# get results as a dictionary
def KPSS_statt(x):
    kpss_test = kpss(x)
    t_stat, p_value, _, critical_values = kpss_test
    conclusion = "stationary" if p_value > ALPHA else "not stationary"
    res_dict = {"KPSS statistic":t_stat, "p-value":p_value, "should we
    ↪ difference?": (p_value < ALPHA), "conclusion": conclusion}
    return res_dict

def test_stationary(data, variable) :
    # call the KPSS test:
    resKPSS = KPSS_statt(data[variable])
    print("-----" + variable + "-----")
    # print dictionary of test results:
    print("KPSS test result for " + variable + " original data:")
    for key,value in (resKPSS.items()) :
        if key == "conclusion": print(key, ":", value)

import warnings
warnings.simplefilter("ignore")
```

```
# pmdarima also offers methods that suggest the order of first differencing,
↳ based on either ADF or the KPSS test
```

```
test_stationary(df, "EC50")
test_stationary(df, "Temperature")
test_stationary(df, "pH")
test_stationary(df, "Salinity")
test_stationary(df, "CO2")
test_stationary(df, "O2")
```

```
-----EC50-----
KPSS test result for EC50 original data:
conclusion : not stationary
-----Temperature-----
KPSS test result for Temperature original data:
conclusion : stationary
-----pH-----
KPSS test result for pH original data:
conclusion : stationary
-----Salinity-----
KPSS test result for Salinity original data:
conclusion : not stationary
-----CO2-----
KPSS test result for CO2 original data:
conclusion : stationary
-----O2-----
KPSS test result for O2 original data:
conclusion : stationary
```

We need to differentiate EC50 and Salinity.

```
[ ]: df["EC50_diff"] = df["EC50"].diff().dropna()
df["Salinity_diff"] = df["Salinity"].diff().dropna()

df_pre["EC50_diff"] = df_pre["EC50"].diff().dropna()
df_pre["Salinity_diff"] = df_pre["Salinity"].diff().dropna()
df_post["EC50_diff"] = df_post["EC50"].diff().dropna()
df_post["Salinity_diff"] = df_post["Salinity"].diff().dropna()
```

CMIknn

```
[ ]: import tigramite
from tigramite import data_processing as pp
from tigramite import plotting as tp
from tigramite.pcmci import PCMCI
from tigramite.independence_tests import ParCorr, GPDC, CMIknn, CMIsymb
import networkx as nx
```

```

PC_ALPHA = 0.05
ALPHA_LEVEL = PC_ALPHA
KNN = 0.1
#TAU_MAX = 1 ##quando indietro cerco
VERBOSITY = 1#0

var_names = ["Temperature", "Salinity", "pH", "O2", "CO2", "EC50"]

df["EC50"] = df["EC50_diff"].dropna()
df["Salinity"] = df["Salinity_diff"].dropna()
df_pre["EC50"] = df_pre["EC50_diff"].dropna()
df_pre["Salinity"] = df_pre["Salinity_diff"].dropna()
df_post["EC50"] = df_post["EC50_diff"].dropna()
df_post["Salinity"] = df_post["Salinity_diff"].dropna()
df = df[["Temperature", "Salinity", "pH", "O2", "CO2", "EC50"]]
df_pre = df_pre[["Temperature", "Salinity", "pH", "O2", "CO2", "EC50"]]
df_post = df_post[["Temperature", "Salinity", "pH", "O2", "CO2", "EC50"]]
series_values = df.values
mask = np.any(np.isnan(series_values), axis=1)
dataframe = pp.DataFrame(series_values[~mask],
                        datetime = {0:np.arange(len(df))},
                        var_names=var_names)

```

We mute spurious causality from EC50.

```

[ ]: def mute_spurious(graph) :
    empty = ["", "", "", "", "", "", "", "", "", "", "", "", "" ]
    for i in range(6):
        graph[i] = [ empty, empty, empty, empty, empty, [w.replace('o-o', ' ') for w
↪ in graph[i][5]]]
    return graph

```

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```

[ ]: series_values = df_post.values
mask = np.any(np.isnan(series_values), axis=1)
dataframe = pp.DataFrame(series_values[~mask],
                        datetime = {0:np.arange(len(df))},
                        var_names=var_names)
cmi_knn = CMiknn(significance='shuffle_test', knn=KNN, shuffle_neighbors=5,
↪transform='ranks')
pcmci_cmi_knn = PCMCi(
    dataframe=dataframe,
    cond_ind_test=cmi_knn,
    verbosity=VERBOSITY)

```

```

results_post = pcmci_cmi_knn.run_pcmci(tau_max=TAU_MAX, pc_alpha=PC_ALPHA,
↪alpha_level = ALPHA_LEVEL)
pcmci_cmi_knn.print_significant_links(
    p_matrix = results_post['p_matrix'],
    val_matrix = results_post['val_matrix'],
    alpha_level = ALPHA_LEVEL)

```

```

##
## Step 1: PC1 algorithm with lagged conditions
##

```

```

Parameters:
independence test = cmi_knn
tau_min = 1
tau_max = 12
pc_alpha = [0.05]
max_conds_dim = None
max_combinations = 1

```

```

## Resulting lagged parent (super)sets:

```

```

Variable Temperature has 2 link(s):
  (Temperature -12): max_pval = 0.04100, min_val = 0.326
  (pH -1): max_pval = 0.03200, min_val = 0.181

```

```

Variable Salinity has 0 link(s):

```

```

Variable pH has 0 link(s):

```

```

Variable O2 has 0 link(s):

```

```

Variable CO2 has 1 link(s):
  (EC50 -5): max_pval = 0.01700, min_val = 0.134

```

```

Variable EC50 has 0 link(s):

```

```

##
## Step 2: MCI algorithm
##

```

```

Parameters:
independence test = cmi_knn
tau_min = 0

```



```
tau_max = 12
max_conds_py = None
max_conds_px = None
```

```
## Significant links at alpha = 0.05:
```

```
Variable Temperature has 13 link(s):
```

```
(O2 -7): pval = 0.00000 | val = 0.236
(pH 0): pval = 0.00800 | val = 0.226 | unoriented link
(pH -5): pval = 0.00100 | val = 0.218
(pH -6): pval = 0.04000 | val = 0.205
(pH -1): pval = 0.01900 | val = 0.197
(O2 -12): pval = 0.00800 | val = 0.180
(pH -4): pval = 0.00800 | val = 0.174
(O2 -2): pval = 0.00300 | val = 0.169
(O2 -3): pval = 0.02200 | val = 0.156
(CO2 -5): pval = 0.03400 | val = 0.144
(EC50 -5): pval = 0.03900 | val = 0.134
(EC50 -11): pval = 0.04800 | val = 0.124
(CO2 -3): pval = 0.04700 | val = 0.117
```

```
Variable Salinity has 3 link(s):
```

```
(O2 -5): pval = 0.01400 | val = 0.245
(pH -6): pval = 0.04100 | val = 0.195
(Temperature -3): pval = 0.02700 | val = 0.153
```

```
Variable pH has 46 link(s):
```

```
(pH -12): pval = 0.00000 | val = 1.256
(CO2 0): pval = 0.00000 | val = 1.012 | unoriented link
(O2 -11): pval = 0.00000 | val = 0.967
(pH -6): pval = 0.00000 | val = 0.932
(CO2 -12): pval = 0.00000 | val = 0.820
(O2 -5): pval = 0.00000 | val = 0.772
(O2 -10): pval = 0.00000 | val = 0.768
(pH -1): pval = 0.00000 | val = 0.679
(O2 -4): pval = 0.00000 | val = 0.658
(pH -7): pval = 0.00000 | val = 0.603
(CO2 -6): pval = 0.00000 | val = 0.602
(pH -5): pval = 0.00300 | val = 0.559
(O2 0): pval = 0.00100 | val = 0.552 | unoriented link
(pH -11): pval = 0.00100 | val = 0.547
(O2 -6): pval = 0.00000 | val = 0.540
(O2 -12): pval = 0.00000 | val = 0.523
(CO2 -11): pval = 0.00000 | val = 0.522
(CO2 -5): pval = 0.00000 | val = 0.502
(CO2 -7): pval = 0.00000 | val = 0.455
(CO2 -1): pval = 0.00000 | val = 0.449
(EC50 -5): pval = 0.00000 | val = 0.425
```

(O2 -9): pval = 0.00200 | val = 0.396
 (pH -10): pval = 0.01200 | val = 0.383
 (pH -8): pval = 0.00900 | val = 0.381
 (O2 -7): pval = 0.01100 | val = 0.379
 (pH -9): pval = 0.01100 | val = 0.378
 (O2 -1): pval = 0.00600 | val = 0.349
 (pH -2): pval = 0.01000 | val = 0.342
 (pH -3): pval = 0.00900 | val = 0.339
 (pH -4): pval = 0.03200 | val = 0.320
 (EC50 -11): pval = 0.01200 | val = 0.299
 (O2 -3): pval = 0.02500 | val = 0.293
 (O2 -2): pval = 0.03600 | val = 0.290
 (CO2 -8): pval = 0.00100 | val = 0.283
 (EC50 -12): pval = 0.01800 | val = 0.282
 (EC50 0): pval = 0.00900 | val = 0.278 | unoriented link
 (CO2 -10): pval = 0.00300 | val = 0.275
 (CO2 -2): pval = 0.00000 | val = 0.274
 (Temperature 0): pval = 0.00800 | val = 0.226 | unoriented link
 (Salinity -7): pval = 0.04100 | val = 0.226
 (CO2 -9): pval = 0.01700 | val = 0.225
 (CO2 -4): pval = 0.02900 | val = 0.224
 (CO2 -3): pval = 0.01000 | val = 0.224
 (Salinity -5): pval = 0.02400 | val = 0.222
 (Temperature -8): pval = 0.02300 | val = 0.205
 (Temperature -10): pval = 0.02500 | val = 0.168

Variable O2 has 45 link(s):

(pH -1): pval = 0.00000 | val = 1.301
 (O2 -12): pval = 0.00000 | val = 0.941
 (pH -2): pval = 0.00000 | val = 0.878
 (pH -7): pval = 0.00000 | val = 0.838
 (CO2 -1): pval = 0.00000 | val = 0.777
 (O2 -6): pval = 0.00000 | val = 0.756
 (O2 -1): pval = 0.00000 | val = 0.719
 (pH -8): pval = 0.00000 | val = 0.676
 (O2 -5): pval = 0.00000 | val = 0.617
 (CO2 -7): pval = 0.00000 | val = 0.604
 (O2 -11): pval = 0.00000 | val = 0.602
 (O2 -7): pval = 0.00000 | val = 0.569
 (pH -6): pval = 0.00000 | val = 0.562
 (CO2 -2): pval = 0.00000 | val = 0.559
 (pH 0): pval = 0.00100 | val = 0.552 | unoriented link
 (CO2 -8): pval = 0.00000 | val = 0.465
 (pH -12): pval = 0.00100 | val = 0.463
 (CO2 0): pval = 0.00000 | val = 0.443 | unoriented link
 (CO2 -12): pval = 0.00000 | val = 0.423
 (pH -5): pval = 0.00400 | val = 0.414
 (CO2 -6): pval = 0.00000 | val = 0.410

(O2 -4): pval = 0.01800 | val = 0.406
 (pH -3): pval = 0.01200 | val = 0.388
 (pH -4): pval = 0.00500 | val = 0.371
 (O2 -2): pval = 0.00900 | val = 0.360
 (pH -9): pval = 0.00700 | val = 0.348
 (pH -11): pval = 0.01300 | val = 0.346
 (O2 -8): pval = 0.01400 | val = 0.344
 (O2 -3): pval = 0.01600 | val = 0.336
 (EC50 -6): pval = 0.00700 | val = 0.303
 (pH -10): pval = 0.04800 | val = 0.272
 (Salinity -6): pval = 0.00600 | val = 0.269
 (CO2 -4): pval = 0.00400 | val = 0.267
 (CO2 -11): pval = 0.00100 | val = 0.267
 (CO2 -3): pval = 0.00100 | val = 0.262
 (CO2 -9): pval = 0.02900 | val = 0.255
 (Salinity -1): pval = 0.01200 | val = 0.254
 (CO2 -5): pval = 0.00900 | val = 0.250
 (EC50 -1): pval = 0.02600 | val = 0.248
 (EC50 -7): pval = 0.03100 | val = 0.238
 (Salinity -11): pval = 0.03000 | val = 0.208
 (Temperature -1): pval = 0.01500 | val = 0.195
 (Temperature -10): pval = 0.02600 | val = 0.192
 (Temperature -11): pval = 0.04000 | val = 0.186
 (CO2 -10): pval = 0.02500 | val = 0.171

Variable CO2 has 38 link(s):

(pH 0): pval = 0.00000 | val = 1.012 | unoriented link
 (pH -12): pval = 0.00000 | val = 0.743
 (pH -6): pval = 0.00000 | val = 0.665
 (O2 -11): pval = 0.00000 | val = 0.629
 (pH -7): pval = 0.00000 | val = 0.584
 (CO2 -6): pval = 0.00000 | val = 0.575
 (O2 -5): pval = 0.00000 | val = 0.574
 (CO2 -12): pval = 0.00000 | val = 0.572
 (pH -1): pval = 0.00000 | val = 0.560
 (O2 -10): pval = 0.00000 | val = 0.490
 (O2 -6): pval = 0.00000 | val = 0.453
 (O2 0): pval = 0.00000 | val = 0.443 | unoriented link
 (CO2 -7): pval = 0.00000 | val = 0.432
 (O2 -4): pval = 0.00000 | val = 0.412
 (EC50 -5): pval = 0.00000 | val = 0.411
 (CO2 -11): pval = 0.00000 | val = 0.402
 (CO2 -5): pval = 0.00000 | val = 0.380
 (CO2 -1): pval = 0.00000 | val = 0.373
 (O2 -12): pval = 0.00000 | val = 0.354
 (pH -11): pval = 0.00000 | val = 0.352
 (pH -5): pval = 0.00500 | val = 0.328
 (O2 -3): pval = 0.00000 | val = 0.310

```

(CO2 -8): pval = 0.00100 | val = 0.293
(pH -2): pval = 0.00100 | val = 0.269
(CO2 -4): pval = 0.00000 | val = 0.254
(pH -4): pval = 0.00300 | val = 0.248
(O2 -1): pval = 0.00800 | val = 0.231
(pH -8): pval = 0.00300 | val = 0.229
(O2 -7): pval = 0.00600 | val = 0.220
(pH -10): pval = 0.02400 | val = 0.220
(CO2 -2): pval = 0.00100 | val = 0.208
(EC50 -6): pval = 0.02100 | val = 0.189
(pH -9): pval = 0.04900 | val = 0.182
(O2 -2): pval = 0.01000 | val = 0.181
(O2 -8): pval = 0.03200 | val = 0.175
(pH -3): pval = 0.01000 | val = 0.169
(Temperature -9): pval = 0.04700 | val = 0.135
(CO2 -10): pval = 0.03800 | val = 0.126

```

Variable EC50 has 12 link(s):

```

(pH -12): pval = 0.00600 | val = 0.306
(O2 -2): pval = 0.00500 | val = 0.284
(EC50 -12): pval = 0.00600 | val = 0.282
(pH 0): pval = 0.00900 | val = 0.278 | unoriented link
(pH -7): pval = 0.01500 | val = 0.273
(EC50 -5): pval = 0.01500 | val = 0.270
(O2 -3): pval = 0.01900 | val = 0.247
(O2 -6): pval = 0.02700 | val = 0.236
(pH -1): pval = 0.02900 | val = 0.223
(O2 -11): pval = 0.04800 | val = 0.218
(pH -9): pval = 0.04800 | val = 0.198
(CO2 -3): pval = 0.01600 | val = 0.142

```

Significant links at alpha = 0.05:

Variable Temperature has 13 link(s):

```

(O2 -7): pval = 0.00000 | val = 0.236
(pH 0): pval = 0.00800 | val = 0.226
(pH -5): pval = 0.00100 | val = 0.218
(pH -6): pval = 0.04000 | val = 0.205
(pH -1): pval = 0.01900 | val = 0.197
(O2 -12): pval = 0.00800 | val = 0.180
(pH -4): pval = 0.00800 | val = 0.174
(O2 -2): pval = 0.00300 | val = 0.169
(O2 -3): pval = 0.02200 | val = 0.156
(CO2 -5): pval = 0.03400 | val = 0.144
(EC50 -5): pval = 0.03900 | val = 0.134
(EC50 -11): pval = 0.04800 | val = 0.124
(CO2 -3): pval = 0.04700 | val = 0.117

```

Variable Salinity has 3 link(s):

(O2 -5): pval = 0.01400 | val = 0.245
(pH -6): pval = 0.04100 | val = 0.195
(Temperature -3): pval = 0.02700 | val = 0.153

Variable pH has 46 link(s):

(pH -12): pval = 0.00000 | val = 1.256
(CO2 0): pval = 0.00000 | val = 1.012
(O2 -11): pval = 0.00000 | val = 0.967
(pH -6): pval = 0.00000 | val = 0.932
(CO2 -12): pval = 0.00000 | val = 0.820
(O2 -5): pval = 0.00000 | val = 0.772
(O2 -10): pval = 0.00000 | val = 0.768
(pH -1): pval = 0.00000 | val = 0.679
(O2 -4): pval = 0.00000 | val = 0.658
(pH -7): pval = 0.00000 | val = 0.603
(CO2 -6): pval = 0.00000 | val = 0.602
(pH -5): pval = 0.00300 | val = 0.559
(O2 0): pval = 0.00100 | val = 0.552
(pH -11): pval = 0.00100 | val = 0.547
(O2 -6): pval = 0.00000 | val = 0.540
(O2 -12): pval = 0.00000 | val = 0.523
(CO2 -11): pval = 0.00000 | val = 0.522
(CO2 -5): pval = 0.00000 | val = 0.502
(CO2 -7): pval = 0.00000 | val = 0.455
(CO2 -1): pval = 0.00000 | val = 0.449
(EC50 -5): pval = 0.00000 | val = 0.425
(O2 -9): pval = 0.00200 | val = 0.396
(pH -10): pval = 0.01200 | val = 0.383
(pH -8): pval = 0.00900 | val = 0.381
(O2 -7): pval = 0.01100 | val = 0.379
(pH -9): pval = 0.01100 | val = 0.378
(O2 -1): pval = 0.00600 | val = 0.349
(pH -2): pval = 0.01000 | val = 0.342
(pH -3): pval = 0.00900 | val = 0.339
(pH -4): pval = 0.03200 | val = 0.320
(EC50 -11): pval = 0.01200 | val = 0.299
(O2 -3): pval = 0.02500 | val = 0.293
(O2 -2): pval = 0.03600 | val = 0.290
(CO2 -8): pval = 0.00100 | val = 0.283
(EC50 -12): pval = 0.01800 | val = 0.282
(EC50 0): pval = 0.00900 | val = 0.278
(CO2 -10): pval = 0.00300 | val = 0.275
(CO2 -2): pval = 0.00000 | val = 0.274
(Temperature 0): pval = 0.00800 | val = 0.226
(Salinity -7): pval = 0.04100 | val = 0.226
(CO2 -9): pval = 0.01700 | val = 0.225
(CO2 -4): pval = 0.02900 | val = 0.224

(CO2 -3): pval = 0.01000 | val = 0.224
(Salinity -5): pval = 0.02400 | val = 0.222
(Temperature -8): pval = 0.02300 | val = 0.205
(Temperature -10): pval = 0.02500 | val = 0.168

Variable 02 has 45 link(s):

(pH -1): pval = 0.00000 | val = 1.301
(02 -12): pval = 0.00000 | val = 0.941
(pH -2): pval = 0.00000 | val = 0.878
(pH -7): pval = 0.00000 | val = 0.838
(CO2 -1): pval = 0.00000 | val = 0.777
(02 -6): pval = 0.00000 | val = 0.756
(02 -1): pval = 0.00000 | val = 0.719
(pH -8): pval = 0.00000 | val = 0.676
(02 -5): pval = 0.00000 | val = 0.617
(CO2 -7): pval = 0.00000 | val = 0.604
(02 -11): pval = 0.00000 | val = 0.602
(02 -7): pval = 0.00000 | val = 0.569
(pH -6): pval = 0.00000 | val = 0.562
(CO2 -2): pval = 0.00000 | val = 0.559
(pH 0): pval = 0.00100 | val = 0.552
(CO2 -8): pval = 0.00000 | val = 0.465
(pH -12): pval = 0.00100 | val = 0.463
(CO2 0): pval = 0.00000 | val = 0.443
(CO2 -12): pval = 0.00000 | val = 0.423
(pH -5): pval = 0.00400 | val = 0.414
(CO2 -6): pval = 0.00000 | val = 0.410
(02 -4): pval = 0.01800 | val = 0.406
(pH -3): pval = 0.01200 | val = 0.388
(pH -4): pval = 0.00500 | val = 0.371
(02 -2): pval = 0.00900 | val = 0.360
(pH -9): pval = 0.00700 | val = 0.348
(pH -11): pval = 0.01300 | val = 0.346
(02 -8): pval = 0.01400 | val = 0.344
(02 -3): pval = 0.01600 | val = 0.336
(EC50 -6): pval = 0.00700 | val = 0.303
(pH -10): pval = 0.04800 | val = 0.272
(Salinity -6): pval = 0.00600 | val = 0.269
(CO2 -4): pval = 0.00400 | val = 0.267
(CO2 -11): pval = 0.00100 | val = 0.267
(CO2 -3): pval = 0.00100 | val = 0.262
(CO2 -9): pval = 0.02900 | val = 0.255
(Salinity -1): pval = 0.01200 | val = 0.254
(CO2 -5): pval = 0.00900 | val = 0.250
(EC50 -1): pval = 0.02600 | val = 0.248
(EC50 -7): pval = 0.03100 | val = 0.238
(Salinity -11): pval = 0.03000 | val = 0.208
(Temperature -1): pval = 0.01500 | val = 0.195

(Temperature -10): pval = 0.02600 | val = 0.192
(Temperature -11): pval = 0.04000 | val = 0.186
(CO2 -10): pval = 0.02500 | val = 0.171

Variable CO2 has 38 link(s):

(pH 0): pval = 0.00000 | val = 1.012
(pH -12): pval = 0.00000 | val = 0.743
(pH -6): pval = 0.00000 | val = 0.665
(O2 -11): pval = 0.00000 | val = 0.629
(pH -7): pval = 0.00000 | val = 0.584
(CO2 -6): pval = 0.00000 | val = 0.575
(O2 -5): pval = 0.00000 | val = 0.574
(CO2 -12): pval = 0.00000 | val = 0.572
(pH -1): pval = 0.00000 | val = 0.560
(O2 -10): pval = 0.00000 | val = 0.490
(O2 -6): pval = 0.00000 | val = 0.453
(O2 0): pval = 0.00000 | val = 0.443
(CO2 -7): pval = 0.00000 | val = 0.432
(O2 -4): pval = 0.00000 | val = 0.412
(EC50 -5): pval = 0.00000 | val = 0.411
(CO2 -11): pval = 0.00000 | val = 0.402
(CO2 -5): pval = 0.00000 | val = 0.380
(CO2 -1): pval = 0.00000 | val = 0.373
(O2 -12): pval = 0.00000 | val = 0.354
(pH -11): pval = 0.00000 | val = 0.352
(pH -5): pval = 0.00500 | val = 0.328
(O2 -3): pval = 0.00000 | val = 0.310
(CO2 -8): pval = 0.00100 | val = 0.293
(pH -2): pval = 0.00100 | val = 0.269
(CO2 -4): pval = 0.00000 | val = 0.254
(pH -4): pval = 0.00300 | val = 0.248
(O2 -1): pval = 0.00800 | val = 0.231
(pH -8): pval = 0.00300 | val = 0.229
(O2 -7): pval = 0.00600 | val = 0.220
(pH -10): pval = 0.02400 | val = 0.220
(CO2 -2): pval = 0.00100 | val = 0.208
(EC50 -6): pval = 0.02100 | val = 0.189
(pH -9): pval = 0.04900 | val = 0.182
(O2 -2): pval = 0.01000 | val = 0.181
(O2 -8): pval = 0.03200 | val = 0.175
(pH -3): pval = 0.01000 | val = 0.169
(Temperature -9): pval = 0.04700 | val = 0.135
(CO2 -10): pval = 0.03800 | val = 0.126

Variable EC50 has 12 link(s):

(pH -12): pval = 0.00600 | val = 0.306
(O2 -2): pval = 0.00500 | val = 0.284
(EC50 -12): pval = 0.00600 | val = 0.282

```

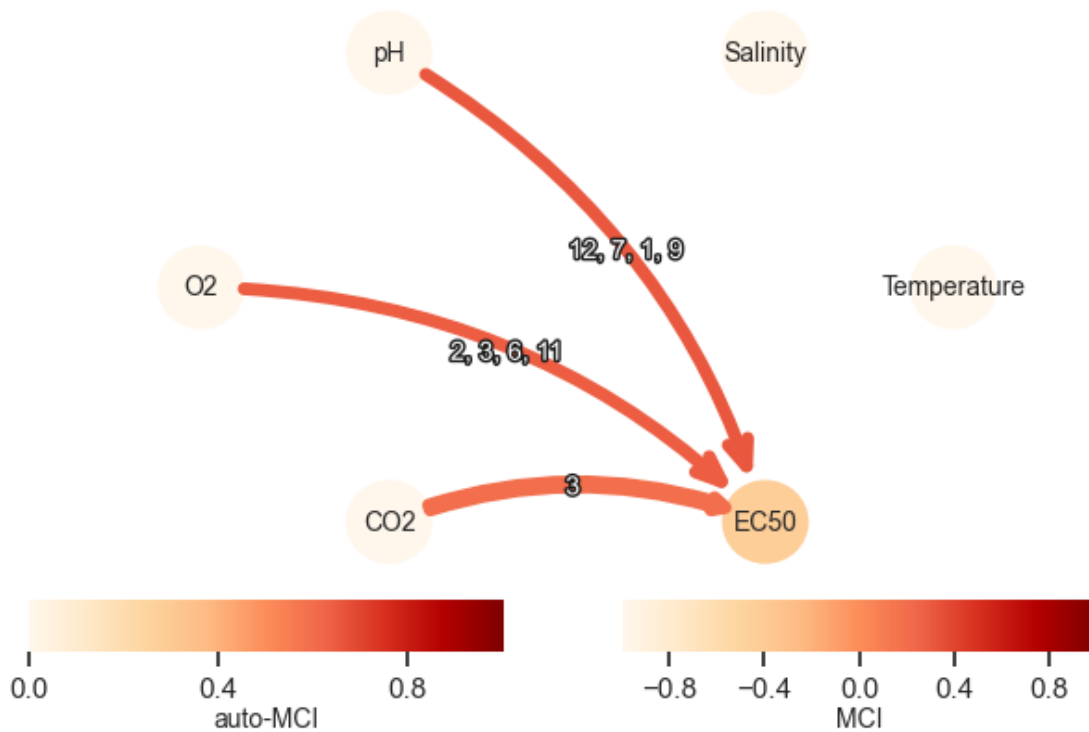
(pH 0): pval = 0.00900 | val = 0.278
(pH -7): pval = 0.01500 | val = 0.273
(EC50 -5): pval = 0.01500 | val = 0.270
(O2 -3): pval = 0.01900 | val = 0.247
(O2 -6): pval = 0.02700 | val = 0.236
(pH -1): pval = 0.02900 | val = 0.223
(O2 -11): pval = 0.04800 | val = 0.218
(pH -9): pval = 0.04800 | val = 0.198
(CO2 -3): pval = 0.01600 | val = 0.142

```

```

[ ]: graph = results_post['graph'].copy()
f = tp.plot_graph(
    val_matrix=results_post['val_matrix'],
    graph=mute_spurious(graph),
    var_names=var_names,
    cmap_edges='OrRd',
    save_name = "causality-" + str(TAU_MAX) + "-" + str(KNN) + "-post" + anno +
    ".pdf",
    );

```



```

[ ]: tp.plot_time_series_graph(
    figsize=(20, 18),

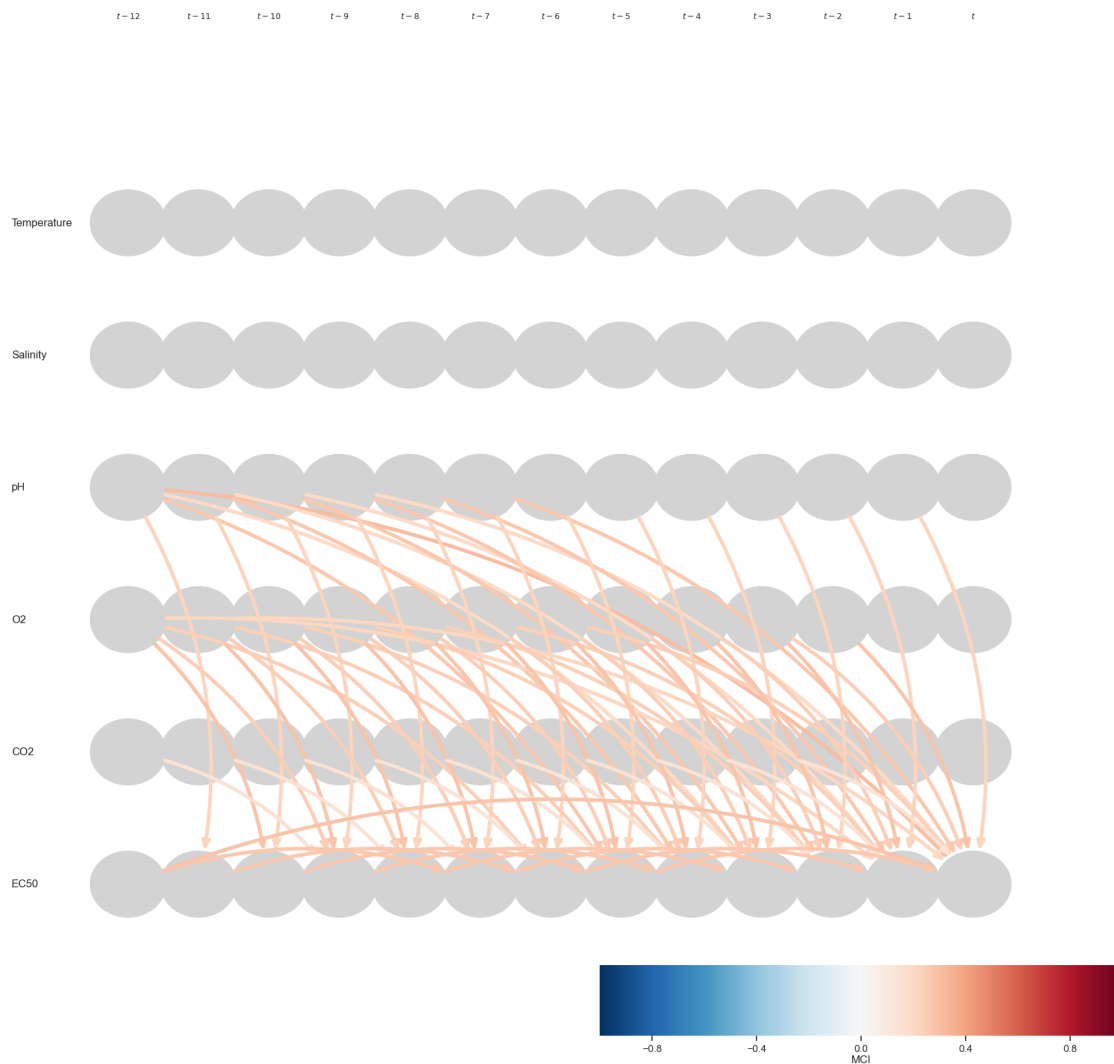
```



```

val_matrix=results_post['val_matrix'],
graph=mute_spurious(graph),
var_names=var_names,
link_colorbar_label='MCI',
save_name = "causality-time-" + str(TAU_MAX) + "-" + str(KNN) + "-post" +
↳ anno + ".pdf",
); plt.show()

```



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```

[ ]: series_values = df_pre.values
mask = np.any(np.isnan(series_values), axis=1)
dataframe = pp.DataFrame(series_values[~mask],
                           datetime = {0:np.arange(len(df))},
                           var_names=var_names)

```

```

cmi_knn = CMiknn(significance='shuffle_test', knn=KNN, shuffle_neighbors=5,
↳transform='ranks')
pcmci_cmi_knn = PCMCI(
    dataframe=dataframe,
    cond_ind_test=cmi_knn,
    verbosity=VERBOSITY)
results_pre = pcmci_cmi_knn.run_pcmci(tau_max=TAU_MAX, pc_alpha=PC_ALPHA,
↳alpha_level = ALPHA_LEVEL)

```

```

##
## Step 1: PC1 algorithm with lagged conditions
##

```

```

Parameters:
independence test = cmi_knn
tau_min = 1
tau_max = 12
pc_alpha = [0.05]
max_conds_dim = None
max_combinations = 1

```

```

## Resulting lagged parent (super)sets:

```

```

Variable Temperature has 4 link(s):
  (Temperature -5): max_pval = 0.00500, min_val = 0.104
  (pH -1): max_pval = 0.02700, min_val = 0.087
  (Temperature -1): max_pval = 0.04400, min_val = 0.082
  (Temperature -8): max_pval = 0.02300, min_val = 0.041

```

```

Variable Salinity has 1 link(s):
  (Temperature -1): max_pval = 0.04300, min_val = 0.048

```

```

Variable pH has 4 link(s):
  (pH -1): max_pval = 0.02000, min_val = 0.087
  (pH -8): max_pval = 0.04300, min_val = 0.102
  (CO2 -8): max_pval = 0.02100, min_val = 0.083
  (Temperature -2): max_pval = 0.02700, min_val = 0.097

```

```

Variable O2 has 1 link(s):
  (Temperature -2): max_pval = 0.00500, min_val = 0.207

```

```

Variable CO2 has 1 link(s):
  (Temperature -6): max_pval = 0.03900, min_val = 0.084

```

```

Variable EC50 has 2 link(s):
    (EC50 -12): max_pval = 0.00000, min_val = 0.210
    (CO2 -9): max_pval = 0.04800, min_val = 0.078

##
## Step 2: MCI algorithm
##

Parameters:

independence test = cmi_knn
tau_min = 0
tau_max = 12
max_conds_py = None
max_conds_px = None

## Significant links at alpha = 0.05:

Variable Temperature has 8 link(s):
    (pH 0): pval = 0.00000 | val = 0.092 | unoriented link
    (CO2 0): pval = 0.00000 | val = 0.092 | unoriented link
    (Salinity -11): pval = 0.00300 | val = 0.050
    (CO2 -4): pval = 0.03200 | val = 0.048
    (Temperature -7): pval = 0.03700 | val = 0.047
    (Temperature -1): pval = 0.03000 | val = 0.046
    (Temperature -6): pval = 0.02000 | val = 0.046
    (EC50 -2): pval = 0.04300 | val = 0.034

Variable Salinity has 4 link(s):
    (EC50 -4): pval = 0.00600 | val = 0.069
    (CO2 -4): pval = 0.03200 | val = 0.051
    (pH -1): pval = 0.02100 | val = 0.049
    (EC50 0): pval = 0.04700 | val = 0.048 | unoriented link

Variable pH has 12 link(s):
    (CO2 0): pval = 0.00000 | val = 0.151 | unoriented link
    (pH -12): pval = 0.00000 | val = 0.130
    (O2 -11): pval = 0.01900 | val = 0.127
    (pH -1): pval = 0.00300 | val = 0.124
    (pH -6): pval = 0.00000 | val = 0.110
    (Temperature 0): pval = 0.00000 | val = 0.092 | unoriented link
    (CO2 -7): pval = 0.01100 | val = 0.083
    (O2 -6): pval = 0.00000 | val = 0.078
    (CO2 -3): pval = 0.05000 | val = 0.069
    (O2 0): pval = 0.00700 | val = 0.060 | unoriented link
    (CO2 -4): pval = 0.02700 | val = 0.060
    (O2 -12): pval = 0.01300 | val = 0.054

```

Variable O2 has 18 link(s):

(O2 -12): pval = 0.00000 | val = 0.269
(O2 -6): pval = 0.00000 | val = 0.208
(pH -1): pval = 0.01400 | val = 0.157
(CO2 -1): pval = 0.00000 | val = 0.154
(CO2 -3): pval = 0.02100 | val = 0.129
(O2 -7): pval = 0.00000 | val = 0.111
(CO2 0): pval = 0.00000 | val = 0.104 | unoriented link
(CO2 -7): pval = 0.00000 | val = 0.095
(O2 -5): pval = 0.02900 | val = 0.092
(CO2 -8): pval = 0.00000 | val = 0.091
(O2 -1): pval = 0.00000 | val = 0.087
(CO2 -12): pval = 0.00300 | val = 0.087
(pH -6): pval = 0.02900 | val = 0.087
(CO2 -4): pval = 0.00800 | val = 0.078
(O2 -8): pval = 0.00100 | val = 0.075
(pH -3): pval = 0.00100 | val = 0.068
(pH 0): pval = 0.00700 | val = 0.060 | unoriented link
(Salinity -11): pval = 0.02500 | val = 0.049

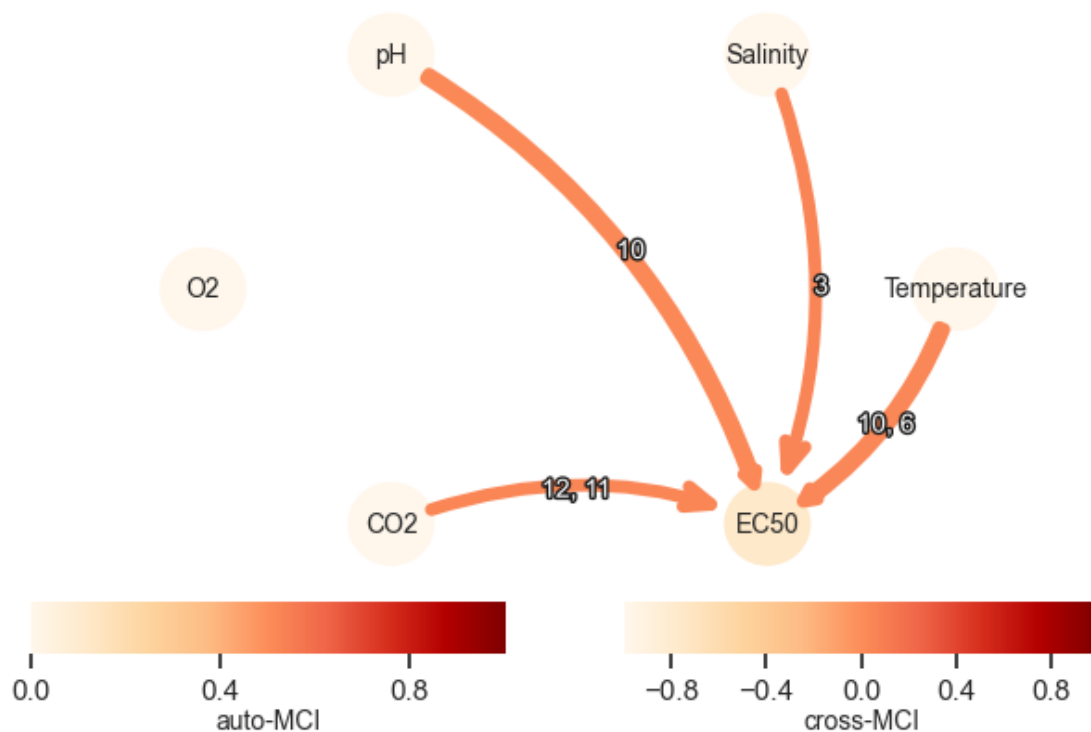
Variable CO2 has 15 link(s):

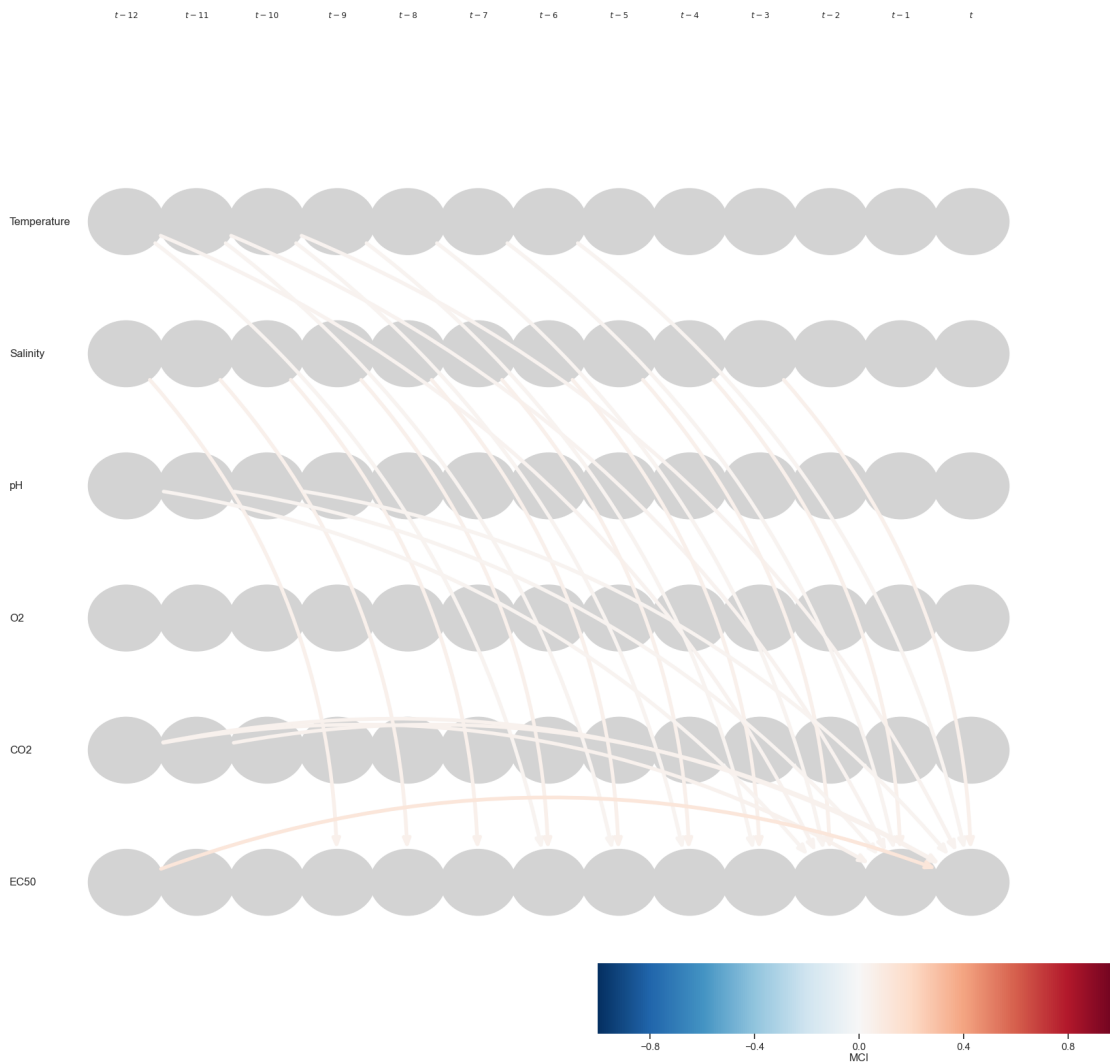
(pH 0): pval = 0.00000 | val = 0.151 | unoriented link
(CO2 -12): pval = 0.05000 | val = 0.149
(CO2 -7): pval = 0.00500 | val = 0.143
(O2 -11): pval = 0.04900 | val = 0.119
(O2 -9): pval = 0.00700 | val = 0.110
(O2 -4): pval = 0.00100 | val = 0.107
(O2 0): pval = 0.00000 | val = 0.104 | unoriented link
(CO2 -1): pval = 0.00300 | val = 0.092
(Temperature 0): pval = 0.00000 | val = 0.092 | unoriented link
(CO2 -8): pval = 0.00100 | val = 0.086
(pH -1): pval = 0.01200 | val = 0.075
(CO2 -10): pval = 0.03900 | val = 0.069
(CO2 -4): pval = 0.02000 | val = 0.068
(Salinity -11): pval = 0.03800 | val = 0.060
(EC50 -10): pval = 0.01000 | val = 0.045

Variable EC50 has 8 link(s):

(EC50 -12): pval = 0.00000 | val = 0.119
(Salinity -3): pval = 0.03300 | val = 0.054
(Salinity 0): pval = 0.04700 | val = 0.048 | unoriented link
(CO2 -12): pval = 0.00000 | val = 0.045
(CO2 -11): pval = 0.03500 | val = 0.040
(Temperature -10): pval = 0.03400 | val = 0.034
(Temperature -6): pval = 0.04400 | val = 0.030
(pH -10): pval = 0.04600 | val = 0.027

```
[ ]: graph = results_pre['graph'].copy()
f = tp.plot_graph(
    val_matrix=results_pre['val_matrix'],
    graph=mute_spurious(graph),
    var_names=var_names,
    link_colorbar_label='cross-MCI',
    node_colorbar_label='auto-MCI',
    cmap_edges='OrRd',
    cmap_nodes='OrRd',
    save_name = "casuality-" + str(TAU_MAX) + "-pre" + anno + ".pdf",
);
tp.plot_time_series_graph(
    figsize=(20, 18),
    val_matrix=results_pre['val_matrix'],
    graph=mute_spurious(graph),
    var_names=var_names,
    link_colorbar_label='MCI',
    save_name = "casuality-time-" + str(TAU_MAX) + "-" + str(KNN) + "-pre" +
↳ anno + ".pdf",
); plt.show()
```





Whole period

```
[ ]: series_values = df.values
mask = np.any(np.isnan(series_values), axis=1)
dataframe = pp.DataFrame(series_values[~mask],
                        datetime = {0:np.arange(len(df))},
                        var_names=var_names)
cmi_knn = CMiknn(significance='shuffle_test', knn=KNN, shuffle_neighbors=5,
    ↪transform='ranks')
pcmci_cmi_knn = PCMCI(
    dataframe=dataframe,
    cond_ind_test=cmi_knn,
    verbosity=VERBOSITY)
results = pcmci_cmi_knn.run_pcmci(tau_max=TAU_MAX, pc_alpha=PC_ALPHA,
    ↪alpha_level = ALPHA_LEVEL)
```

```
##
## Step 1: PC1 algorithm with lagged conditions
##
```

```
Parameters:
independence test = cmi_knn
tau_min = 1
tau_max = 12
pc_alpha = [0.05]
max_conds_dim = None
max_combinations = 1
```

```
## Resulting lagged parent (super)sets:
```

```
Variable Temperature has 1 link(s):
(Temperature -5): max_pval = 0.00900, min_val = 0.056
```

```
Variable Salinity has 1 link(s):
(Temperature -3): max_pval = 0.03200, min_val = 0.067
```

```
Variable pH has 2 link(s):
(CO2 -1): max_pval = 0.00000, min_val = 0.670
(Temperature -3): max_pval = 0.04900, min_val = 0.070
```

```
Variable O2 has 1 link(s):
(pH -11): max_pval = 0.03500, min_val = 0.061
```

```
Variable CO2 has 2 link(s):
(CO2 -1): max_pval = 0.00000, min_val = 0.663
(Temperature -3): max_pval = 0.01400, min_val = 0.077
```

```
Variable EC50 has 4 link(s):
(EC50 -5): max_pval = 0.00700, min_val = 0.049
(EC50 -12): max_pval = 0.01400, min_val = 0.056
(EC50 -1): max_pval = 0.03800, min_val = 0.041
(CO2 -9): max_pval = 0.04600, min_val = 0.040
```

```
##
## Step 2: MCI algorithm
##
```

```
Parameters:

independence test = cmi_knn
tau_min = 0
```

```
tau_max = 12
max_conds_py = None
max_conds_px = None
```

```
## Significant links at alpha = 0.05:
```

```
Variable Temperature has 27 link(s):
```

```
(Temperature -5): pval = 0.00000 | val = 0.470
(Temperature -12): pval = 0.00000 | val = 0.460
(O2 0): pval = 0.00000 | val = 0.448 | unoriented link
(Temperature -6): pval = 0.00000 | val = 0.422
(O2 -12): pval = 0.00000 | val = 0.399
(O2 -6): pval = 0.00000 | val = 0.384
(O2 -11): pval = 0.00000 | val = 0.244
(O2 -5): pval = 0.00000 | val = 0.173
(Salinity -8): pval = 0.00000 | val = 0.131
(Temperature -1): pval = 0.00000 | val = 0.127
(Salinity -2): pval = 0.00100 | val = 0.089
(O2 -7): pval = 0.00000 | val = 0.088
(O2 -1): pval = 0.00000 | val = 0.086
(Temperature -7): pval = 0.00100 | val = 0.081
(CO2 0): pval = 0.00100 | val = 0.074 | unoriented link
(pH 0): pval = 0.00000 | val = 0.073 | unoriented link
(O2 -10): pval = 0.00000 | val = 0.070
(Temperature -8): pval = 0.01400 | val = 0.065
(pH -1): pval = 0.00000 | val = 0.064
(CO2 -1): pval = 0.00000 | val = 0.064
(CO2 -2): pval = 0.00400 | val = 0.058
(pH -2): pval = 0.00300 | val = 0.058
(O2 -2): pval = 0.00000 | val = 0.053
(O2 -9): pval = 0.00400 | val = 0.051
(O2 -8): pval = 0.00300 | val = 0.043
(Salinity -10): pval = 0.05000 | val = 0.032
(EC50 0): pval = 0.01400 | val = 0.024 | unoriented link
```

```
Variable Salinity has 13 link(s):
```

```
(O2 -4): pval = 0.00000 | val = 0.121
(Temperature -4): pval = 0.00000 | val = 0.114
(O2 -10): pval = 0.00000 | val = 0.105
(Temperature -10): pval = 0.00000 | val = 0.071
(O2 -3): pval = 0.00400 | val = 0.069
(O2 -9): pval = 0.01000 | val = 0.064
(Temperature -3): pval = 0.01300 | val = 0.062
(Salinity -12): pval = 0.00100 | val = 0.060
(O2 -5): pval = 0.04100 | val = 0.046
(O2 -11): pval = 0.02700 | val = 0.043
(Salinity -6): pval = 0.01600 | val = 0.040
(Temperature -12): pval = 0.03300 | val = 0.033
```


(Temperature -6): pval = 0.00800 | val = 0.023

Variable pH has 11 link(s):

(Temperature -3): pval = 0.00000 | val = 0.212
(CO2 0): pval = 0.00000 | val = 0.207 | unoriented link
(CO2 -1): pval = 0.00000 | val = 0.105
(Temperature 0): pval = 0.00000 | val = 0.073 | unoriented link
(O2 0): pval = 0.00000 | val = 0.052 | unoriented link
(O2 -12): pval = 0.02400 | val = 0.041
(Temperature -7): pval = 0.02300 | val = 0.038
(Salinity -3): pval = 0.02200 | val = 0.027
(EC50 -6): pval = 0.04700 | val = 0.027
(CO2 -9): pval = 0.04500 | val = 0.026
(EC50 -1): pval = 0.01700 | val = 0.025

Variable O2 has 43 link(s):

(O2 -12): pval = 0.00000 | val = 0.536
(O2 -6): pval = 0.00000 | val = 0.478
(Temperature 0): pval = 0.00000 | val = 0.448 | unoriented link
(Temperature -12): pval = 0.00000 | val = 0.389
(Temperature -6): pval = 0.00000 | val = 0.388
(Temperature -1): pval = 0.00000 | val = 0.310
(O2 -1): pval = 0.00000 | val = 0.259
(O2 -7): pval = 0.00000 | val = 0.242
(O2 -5): pval = 0.00000 | val = 0.242
(O2 -11): pval = 0.00000 | val = 0.200
(Temperature -7): pval = 0.00000 | val = 0.184
(Salinity -8): pval = 0.00000 | val = 0.151
(Temperature -2): pval = 0.00000 | val = 0.111
(Salinity -2): pval = 0.00000 | val = 0.108
(Temperature -5): pval = 0.00000 | val = 0.091
(O2 -4): pval = 0.00000 | val = 0.078
(O2 -8): pval = 0.00000 | val = 0.072
(pH -1): pval = 0.00000 | val = 0.070
(Salinity -3): pval = 0.00100 | val = 0.070
(CO2 -1): pval = 0.00000 | val = 0.068
(Salinity -9): pval = 0.00000 | val = 0.067
(Salinity -1): pval = 0.00100 | val = 0.065
(CO2 -2): pval = 0.00000 | val = 0.064
(pH -2): pval = 0.00200 | val = 0.062
(Temperature -11): pval = 0.00000 | val = 0.062
(Temperature -3): pval = 0.00200 | val = 0.060
(CO2 -3): pval = 0.00600 | val = 0.059
(Temperature -8): pval = 0.00000 | val = 0.059
(pH -3): pval = 0.01200 | val = 0.058
(Salinity -7): pval = 0.00000 | val = 0.056
(Temperature -9): pval = 0.00500 | val = 0.054
(O2 -2): pval = 0.00700 | val = 0.054

```

(pH 0): pval = 0.00000 | val = 0.052 | unoriented link
(CO2 0): pval = 0.00000 | val = 0.051 | unoriented link
(Temperature -4): pval = 0.00200 | val = 0.045
(CO2 -9): pval = 0.04200 | val = 0.044
(O2 -10): pval = 0.03500 | val = 0.044
(pH -8): pval = 0.02600 | val = 0.042
(Temperature -10): pval = 0.01600 | val = 0.042
(pH -12): pval = 0.01200 | val = 0.040
(CO2 -12): pval = 0.01200 | val = 0.039
(Salinity -10): pval = 0.00600 | val = 0.034
(Salinity -12): pval = 0.02900 | val = 0.032

```

Variable CO2 has 9 link(s):

```

(Temperature -3): pval = 0.00000 | val = 0.214
(pH 0): pval = 0.00000 | val = 0.207 | unoriented link
(CO2 -1): pval = 0.00000 | val = 0.107
(Temperature 0): pval = 0.00100 | val = 0.074 | unoriented link
(O2 0): pval = 0.00000 | val = 0.051 | unoriented link
(O2 -12): pval = 0.05000 | val = 0.037
(CO2 -5): pval = 0.04900 | val = 0.032
(Salinity -3): pval = 0.02700 | val = 0.026
(CO2 -9): pval = 0.04100 | val = 0.026

```

Variable EC50 has 8 link(s):

```

(EC50 -12): pval = 0.01200 | val = 0.042
(Salinity -3): pval = 0.04700 | val = 0.032
(Salinity -11): pval = 0.03900 | val = 0.031
(Temperature -10): pval = 0.00400 | val = 0.031
(EC50 -4): pval = 0.05000 | val = 0.030
(O2 -10): pval = 0.01000 | val = 0.028
(O2 -9): pval = 0.04100 | val = 0.026
(Temperature 0): pval = 0.01400 | val = 0.024 | unoriented link

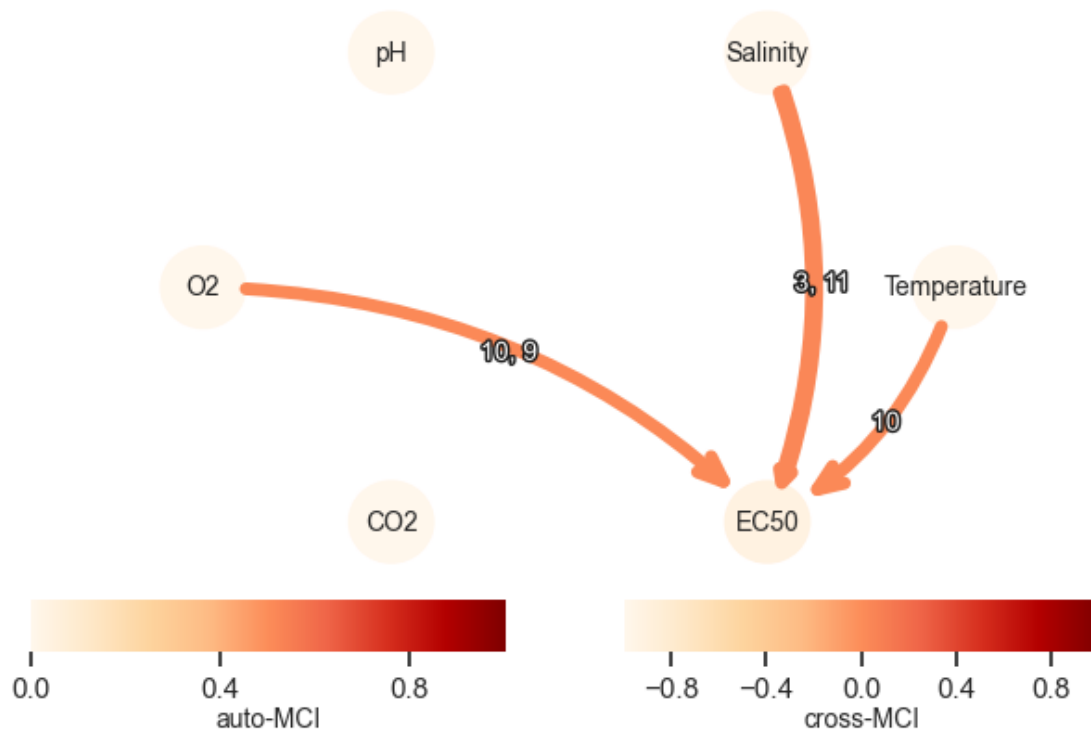
```

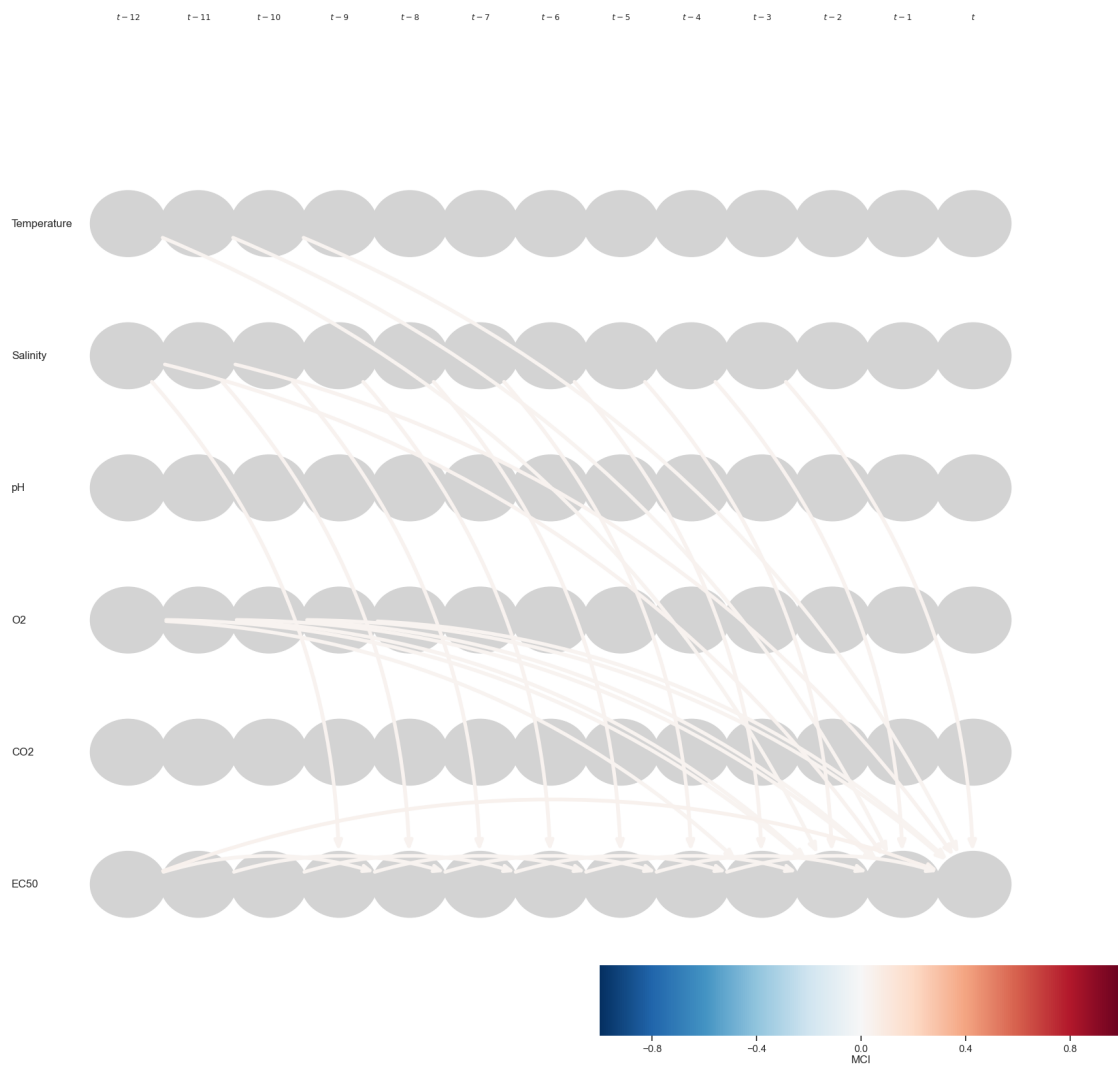
```

[ ]: graph = results['graph'].copy()
tp.plot_graph(
    val_matrix=results['val_matrix'],
    graph=mute_spurious(graph),
    var_names=var_names,
    link_colorbar_label='cross-MCI',
    node_colorbar_label='auto-MCI',
    cmap_edges='OrRd',
    cmap_nodes='OrRd',
    save_name = "casuality-" + str(TAU_MAX) + "-" + str(KNN) + "-whole" + anno_
    ↪ ".pdf",
    );
plt.show()

```

```
f= tp.plot_time_series_graph(
    figsize=(20, 18),
    val_matrix=results['val_matrix'],
    graph=mute_spurious(graph),
    var_names=var_names,
    link_colorbar_label='MCI',
    save_name = "casualty-time" + str(TAU_MAX) + "-" + str(KNN) + "-whole" +
    anno + ".pdf",
    );
```





0.0.9 Forecast

Senarios

```
[ ]: import statsforecast
from statsforecast import StatsForecast
from statsforecast.models import AutoARIMA, ETS
```

```
[ ]: data_mean = df_pre.mean()
data_mean
```

```
[ ]: Temperature    18.671503
Salinity           0.002743
pH                 8.090308
O2                 237.902072
```

```
C02          40.191695
EC50          0.054896
dtype: float64
```

```
[ ]: data_mean = df_post.mean()
data_mean
```

```
[ ]: Temperature    19.062192
Salinity           0.000138
pH                 8.072750
O2                 237.063685
C02                42.250640
EC50               -0.257400
dtype: float64
```

```
[ ]: data_mean = data.mean()
data_mean
```

```
[ ]: O2              237.615534
C02              40.895385
Temperature      18.805030
Salinity         37.968813
pH               8.084307
EC50             40.416074
dtype: float64
```

```
[ ]: import numpy as np
import pandas as pd
dataset = pd.DataFrame()
forecast_dates = np.arange(np.datetime64("2023-01-01"), np.
    ↳datetime64("2042-01-01"), np.timedelta64(1, 'M'), dtype='datetime64[M]')
dataset["Datetime"] = pd.to_datetime(forecast_dates)
dataset["O2"] = data_mean["O2"]
dataset["C02"] = data_mean["C02"]
dataset["EC50"] = data_mean["EC50"]
n = dataset.shape[0]
dataset_bad, dataset_mean, dataset_good = dataset.copy(), dataset.copy(),
    ↳dataset.copy()
```

```
[ ]: dataset_bad_temperature = np.linspace(data_mean["Temperature"], 22.48, n)
dataset_bad_salinity = np.linspace(data_mean["Salinity"], 38.84, n)
dataset_bad_ph = np.linspace(data_mean["pH"], 7.626, n)

dataset_bad["Temperature"] = dataset_bad_temperature
dataset_bad["Salinity"] = dataset_bad_salinity
dataset_bad["pH"] = dataset_bad_ph
```

```

dataset_good_temperature = np.linspace(data_mean["Temperature"], 19.48, n)
dataset_good_salinity = np.linspace(data_mean["Salinity"], 38.43, n)
dataset_good_ph = np.linspace(data_mean["pH"], 7.98916, n)

dataset_good["Temperature"] = dataset_good_temperature
dataset_good["Salinity"] = dataset_good_salinity
dataset_good["pH"] = dataset_good_ph

dataset_mean_temperature = np.linspace(data_mean["Temperature"], 20.98, n)
dataset_mean_salinity = np.linspace(data_mean["Salinity"], 38.608, n)
dataset_mean_ph = np.linspace(data_mean["pH"], 7.80758, n)

dataset_mean["Temperature"] = dataset_mean_temperature
dataset_mean["Salinity"] = dataset_mean_salinity
dataset_mean["pH"] = dataset_mean_ph

dataset_bad.to_csv('data_LSTMS_bad2.csv')
dataset_mean.to_csv('data_LSTMS_mean2.csv')
dataset_good.to_csv('data_LSTMS_good2.csv')

```

```

[ ]: df = data
    ###apply seasonal to scenarios
    ss_temperature = seasonal_temperature.to_numpy()[len(seasonal_temperature)-n:]
    tt_temperature = 1.0#trend.to_numpy()[len(trend)-n:]
    #tt = sklearn.preprocessing.minmax_scale(tt, feature_range=(1,1.001))

    ss_pH = seasonal_pH.to_numpy()[len(seasonal_pH)-n:]
    tt_pH = 1.0#trend.to_numpy()[len(trend)-n:]
    #tt = sklearn.preprocessing.minmax_scale(tt, feature_range=(1,1.001))

    ss_salinity= seasonal_salinity.to_numpy()[len(seasonal_salinity)-n:]
    tt_salinity = 1.0#trend.to_numpy()[len(trend)-n:]
    #tt = sklearn.preprocessing.minmax_scale(tt, feature_range=(1,1.001))

    ss_o2 = seasonal_o2.to_numpy()[len(seasonal_o2)-n:]
    tt_o2 = 1.0#trend.to_numpy()[len(trend)-n:]
    #tt = sklearn.preprocessing.minmax_scale(tt, feature_range=(1,1.001))

    ss_co2 = seasonal_co2.to_numpy()[len(seasonal_co2)-n:]
    tt_co2 = 1.0#trend.to_numpy()[len(trend)-n:]
    #tt = sklearn.preprocessing.minmax_scale(tt, feature_range=(1,1.001))

    dataset_bad["Temperature"] = dataset_bad["Temperature"].mul(ss_temperature,
    ↪axis=0).mul(tt_temperature, axis=0)
    dataset_bad["Salinity"] = dataset_bad["Salinity"].mul(ss_salinity, axis=0).
    ↪mul(tt_salinity, axis=0)

```

```

dataset_bad["pH"] = dataset_bad["pH"].mul(ss_pH, axis=0).mul(tt_pH, axis=0)
dataset_bad["O2"] = dataset_bad["O2"].mul(ss_o2, axis=0).mul(tt_o2, axis=0)
dataset_bad["CO2"] = dataset_bad["CO2"].mul(ss_co2, axis=0).mul(tt_co2, axis=0)

dataset_good["Temperature"] = dataset_good["Temperature"].mul(ss_temperature,
↪axis=0).mul(tt_temperature, axis=0)
dataset_good["Salinity"] = dataset_good["Salinity"].mul(ss_salinity, axis=0).
↪mul(tt_salinity, axis=0)
dataset_good["pH"] = dataset_good["pH"].mul(ss_pH, axis=0).mul(tt_pH, axis=0)
dataset_good["O2"] = dataset_good["O2"].mul(ss_o2, axis=0).mul(tt_o2, axis=0)
dataset_good["CO2"] = dataset_good["CO2"].mul(ss_co2, axis=0).mul(tt_co2,
↪axis=0)

dataset_mean["Temperature"] = dataset_mean["Temperature"].mul(ss_temperature,
↪axis=0).mul(tt_temperature, axis=0)
dataset_mean["Salinity"] = dataset_mean["Salinity"].mul(ss_salinity, axis=0).
↪mul(tt_salinity, axis=0)
dataset_mean["pH"] = dataset_mean["pH"].mul(ss_pH, axis=0).mul(tt_pH, axis=0)
dataset_mean["O2"] = dataset_mean["O2"].mul(ss_o2, axis=0).mul(tt_o2, axis=0)
dataset_mean["CO2"] = dataset_mean["CO2"].mul(ss_co2, axis=0).mul(tt_co2,
↪axis=0)

```

Forecast with ARIMA: CO2

```

[ ]: def plot_with_int_all(a,label_a, b, label_b, c, label_c, real, label_real,
↪rename) :
    fig, ax = plt.subplots(1, 1, figsize = (20, 7))

    df_plot = pd.concat([Y_train_df, a]).set_index('ds')
    df_plot.rename(columns = {'AutoARIMA':label_a}, inplace = True)
    df_plot.rename(columns = {real:rename}, inplace = True)
    df_plot[[rename]].plot(ax=ax, linewidth=2, color='blue')
    df_plot[[label_a]].plot(ax=ax, linewidth=2, label=label_a, color='green')
    ax.fill_between(df_plot.index,
                    df_plot['AutoARIMA-lo-95'],
                    df_plot['AutoARIMA-hi-95'],
                    alpha=.1,
                    color='green',
                    #label='auto_arima_level_95' + label_a
                    )

    df_plot = pd.concat([Y_train_df, b]).set_index('ds')
    df_plot.rename(columns = {'AutoARIMA':label_b}, inplace = True)
    df_plot[[label_b]].plot(ax=ax, linewidth=2, label=label_b,color='orange')
    ax.fill_between(df_plot.index,
                    df_plot['AutoARIMA-lo-95'],

```

```

df_plot['AutoARIMA-hi-95'],
alpha=.1,
color='orange'#,
#label='auto_arima_level_95' + label_b
)

df_plot = pd.concat([Y_train_df, c]).set_index('ds')
df_plot.rename(columns = {'AutoARIMA':label_c}, inplace = True)
df_plot[[label_c]].plot(ax=ax, linewidth=2, label=label_c,color='red')
ax.fill_between(df_plot.index,
df_plot['AutoARIMA-lo-95'],
df_plot['AutoARIMA-hi-95'],
alpha=.1,
color='red'#,
#label='auto_arima_level_95' + label_c
)

#ax.set_title('EC50 Forecast', fontsize=22)
ax.set_ylabel(label_real, fontsize=20)
ax.set_xlabel('Date', fontsize=20)
ax.legend(prop={'size': 15})
plt.xlim(np.datetime64("2003-01-01"), np.datetime64("2040-01-01"))
ax.set_ylim([0, 80])

ax = plt.gca()
ax.grid(True)
for label in (ax.get_xticklabels() + ax.get_yticklabels()):
    label.set_fontsize(20)
fig.savefig("forecast.pdf")

```

```

[ ]: Y_df = pd.DataFrame({'unique_id': np.ones(len(df)),
                        'ds': df["Datetime"],
                        #'EC50': df["EC50"],
                        'CO2': df["CO2"],
                        #'O2': df["EC50"],
                        #'Salinity': df["Salinity"],
                        #'pH': df["pH"],
                        #'Temperature': df["Temperature"]
                        })
Y_df_full = pd.DataFrame({'unique_id': np.ones(len(df)),
                        'ds': df["Datetime"],
                        #'EC50': df["EC50"],
                        'CO2': df["CO2"],
                        #'O2': df["O2"],
                        'Salinity': df["Salinity"],
                        'pH': df["pH"],

```



```

        'Temperature': df["Temperature"]
    })

Y_df_woEC50 = pd.DataFrame({'unique_id': np.ones(len(df)),
    'ds': df["Datetime"],
    #'EC50': df["EC50"],
    #'CO2': df["CO2"],
    #'O2': df["O2"],
    'Salinity': df["Salinity"],
    'pH': df["pH"],
    'Temperature': df["Temperature"]
})

Y_train_df = Y_df_full[Y_df_full.ds<='2022-01-01']
Y_train_df_woEC50 = Y_df[Y_df_full.ds<='2022-01-01']
Y_test_df_woEC50 = Y_df[Y_df_full.ds>'2022-01-01']

scenario_bad = pd.DataFrame({'unique_id': np.ones(len(dataset_bad)),
    'ds': dataset_bad["Datetime"],
    #'EC50': df["EC50"],
    #'CO2': dataset_bad["CO2"],
    #'O2': dataset_bad["O2"],
    'Salinity': dataset_bad["Salinity"],
    'pH': dataset_bad["pH"],
    'Temperature': dataset_bad["Temperature"]
})

scenario_good = pd.DataFrame({'unique_id': np.ones(len(dataset_good)),
    'ds': dataset_good["Datetime"],
    #'EC50': df["EC50"],
    #'CO2': dataset_good["CO2"],
    #'O2': dataset_good["O2"],
    'Salinity': dataset_good["Salinity"],
    'pH': dataset_good["pH"],
    'Temperature': dataset_good["Temperature"]
})

scenario_mean = pd.DataFrame({'unique_id': np.ones(len(dataset_mean)),
    'ds': dataset_mean["Datetime"],
    #'EC50': df["EC50"],
    #'CO2': dataset_mean["CO2"],
    #'O2': dataset_mean["O2"],
    'Salinity': dataset_mean["Salinity"],
    'pH': dataset_mean["pH"],
    'Temperature': dataset_mean["Temperature"]
})

```

```
xreg_test = Y_df_woEC50[Y_df_full.ds>'2022-01-01']

xreg_test = pd.concat([xreg_test], ignore_index=True)
xreg_test["ds"] = pd.date_range(start='2022-01-01', periods=len(xreg_test),
    ↪freq='M')
```

```
[ ]: #Define the parameters that you want to use in your models.
season_length = 12
# Note: For all models the following parameters are passed automatically and
    ↪don't need to be declared: (X, h, future_xreg)

models = [
    AutoARIMA(season_length=season_length)#,
    #ETS(season_length=season_length, model='ZMZ')
]
model = StatsForecast(
    df=Y_train_df,
    models=models,
    freq='M',
    n_jobs=-1,
)
```

```
[ ]: horizon = len(xreg_test)
Y_hat_df_xreg = model.forecast(horizon, X_df=xreg_test.set_index('unique_id'))
#Y_hat_df_xreg = model.forecast(horizon)
Y_hat_df_xreg = Y_hat_df_xreg.reset_index()
df_plot = pd.concat([Y_train_df, Y_hat_df_xreg]).set_index('ds')
df_plot.columns = df_plot.columns.str.replace('AutoARIMA', 'TEST')
```

```
[ ]: horizon = len(scenario_bad)
Y_hat_df_xreg_bad = model.forecast(horizon, X_df=scenario_bad.
    ↪set_index('unique_id'))
#Y_hat_df_xreg = model.forecast(horizon)
Y_hat_df_xreg_bad = Y_hat_df_xreg_bad.reset_index()
df_plot_bad = pd.concat([Y_train_df, Y_hat_df_xreg_bad]).set_index('ds')
df_plot_bad.columns = df_plot_bad.columns.str.replace('AutoARIMA', 'BAD')
```

```
[ ]: horizon = len(scenario_good)
Y_hat_df_xreg_good = model.forecast(horizon, X_df=scenario_good.
    ↪set_index('unique_id'))
#Y_hat_df_xreg = model.forecast(horizon)
Y_hat_df_xreg_good = Y_hat_df_xreg_good.reset_index()
df_plot_good = pd.concat([Y_train_df, Y_hat_df_xreg_good]).set_index('ds')
df_plot_good.columns = df_plot_good.columns.str.replace('AutoARIMA', 'GOOD')
```

```
[ ]: horizon = len(scenario_mean)
Y_hat_df_xreg_mean = model.forecast(horizon, X_df=scenario_mean.
    ↪set_index('unique_id'))
#Y_hat_df_xreg = model.forecast(horizon)
Y_hat_df_xreg_mean = Y_hat_df_xreg_mean.reset_index()
df_plot_mean = pd.concat([Y_train_df, Y_hat_df_xreg_mean]).set_index('ds')
df_plot_mean.columns = df_plot_mean.columns.str.replace('AutoARIMA', 'MEAN')
```

```
[ ]: Y_hat_df_intervals_good = model.forecast(horizon, level=(80, 95),
    ↪X_df=scenario_good.set_index('unique_id'))
df_plot = pd.concat([Y_train_df, Y_hat_df_intervals_good]).set_index('ds')
```

```
[ ]: #We are going to plot the models against the real values of test.

fig, ax = plt.subplots(1, 1, figsize = (20, 7))

bad_temp = scenario_bad[["ds", "Temperature"]]

bad_temp = bad_temp.set_index('ds')
bad_temp["Temperature"].plot(ax=ax, linewidth=1, color='red')

good_temp = scenario_good[["ds", "Temperature"]]
good_temp = good_temp.set_index("ds")
good_temp["Temperature"].plot(ax=ax, linewidth=1, color='green')

mean_temp = scenario_mean[["ds", "Temperature"]]
mean_temp = mean_temp.set_index("ds")
mean_temp["Temperature"].plot(ax=ax, linewidth=1, color='orange')

Y_df = pd.DataFrame({
    'ds': df["Datetime"],
    'Temperature': df["Temperature"]})
Y_df = Y_df.set_index("ds")

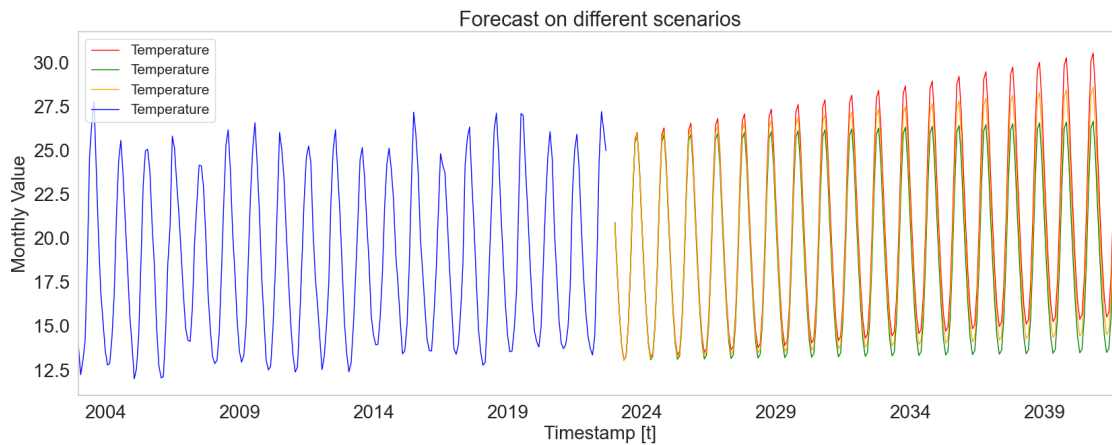
Y_df["Temperature"].plot(ax=ax, linewidth=1, color='blue')

dataset_good["CO2"] = df_plot_good[['GOOD']]['GOOD'].array[-horizon:]
dataset_mean["CO2"] = df_plot_mean[['MEAN']]['MEAN'].array[-horizon:]
dataset_bad["CO2"] = df_plot_bad[['BAD']]['BAD'].array[-horizon:]

fd_plot_real = Y_df_full.set_index('ds')

ax.set_title('Forecast on different scenarios', fontsize=22)
ax.set_ylabel('Monthly Value', fontsize=20)
ax.set_xlabel('Timestamp [t]', fontsize=20)
ax.legend(prop={'size': 15})
ax.grid()
```

```
for label in (ax.get_xticklabels() + ax.get_yticklabels()):
    label.set_fontsize(20)
```



```
[ ]: # Then we plot the intervals
def plot_with_int(Y_hat_df_intervals,label) :
    fig, ax = plt.subplots(1, 1, figsize = (20, 7))
    df_plot = pd.concat([Y_train_df, Y_hat_df_intervals]).set_index('ds')
    df_plot[['CO2', 'AutoARIMA']].plot(ax=ax, linewidth=2)
    ax.fill_between(df_plot.index,
                    df_plot['AutoARIMA-lo-95'],
                    df_plot['AutoARIMA-hi-95'],
                    alpha=.2,
                    color='orange',
                    label='auto_arima_level_95')
    ax.set_title('CO2 Forecast : ' + label, fontsize=22)
    ax.set_ylabel('Monthly Values', fontsize=20)
    ax.set_xlabel('Timestamp [t]', fontsize=20)
    ax.legend(prop={'size': 15})
    ax.set_ylim([0, 150])
    ax.grid()
    for label in (ax.get_xticklabels() + ax.get_yticklabels()):
        label.set_fontsize(20)

###BAD
Y_hat_df_intervals = model.forecast(horizon, level=(80, 95), X_df=scenario_bad.
    ↪set_index('unique_id'))
#plot_with_int(Y_hat_df_intervals, "BAD")

####GOOD
Y_hat_df_intervals = model.forecast(horizon, level=(80, 95), X_df=scenario_good.
    ↪set_index('unique_id'))
```

```

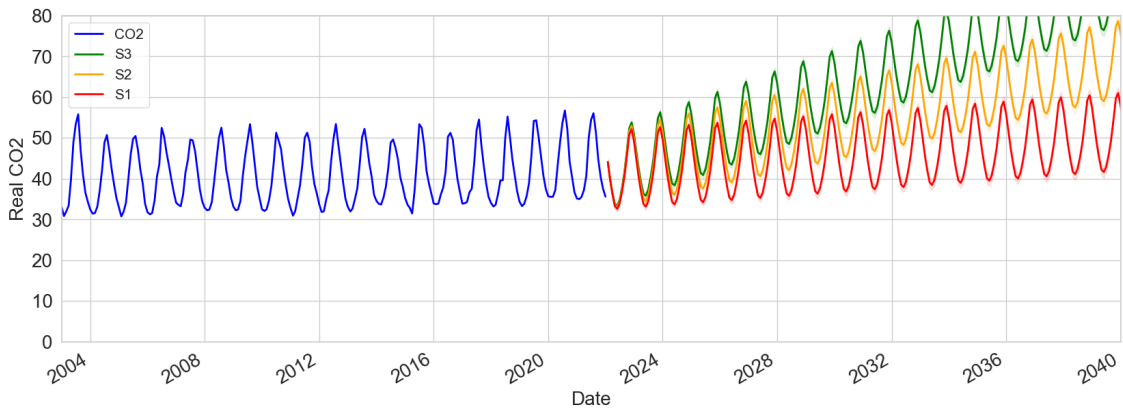
#plot_with_int(Y_hat_df_intervals, "GOOD")
# Then we plot the intervals

#####MEAN
Y_hat_df_intervals = model.forecast(horizon, level=(80, 95), X_df=scenario_mean.
    ↪set_index('unique_id'))
#plot_with_int(Y_hat_df_intervals, "MEAN")

bad = model.forecast(horizon, level=(80, 95), X_df=scenario_bad.
    ↪set_index('unique_id'))
good= model.forecast(horizon, level=(80, 95), X_df=scenario_good.
    ↪set_index('unique_id'))
mean = model.forecast(horizon, level=(80, 95), X_df=scenario_mean.
    ↪set_index('unique_id'))

plot_with_int_all(bad, "S3",mean, "S2",good, "S1", "C02", "Real C02", "C02")

```



Forecast with ARIMA: O2

```

[ ]: Y_df = pd.DataFrame({'unique_id': np.ones(len(df)),
    'ds': df["Datetime"],
    #'EC50': df["EC50"],
    #'C02': df["C02"],
    'O2': df["EC50"],
    #'Salinity': df["Salinity"],
    #'pH': df["pH"],
    #'Temperature': df["Temperature"]
})
Y_df_full = pd.DataFrame({'unique_id': np.ones(len(df)),
    'ds': df["Datetime"],

```

```

        #'EC50': df["EC50"],
        #'CO2': df["CO2"],
        'O2': df["O2"],
        'Salinity': df["Salinity"],
        'pH': df["pH"],
        'Temperature': df["Temperature"]
    })

Y_df_woEC50 = pd.DataFrame({'unique_id': np.ones(len(df)),
    'ds': df["Datetime"],
    #'EC50': df["EC50"],
    #'CO2': df["CO2"],
    #'O2': df["O2"],
    'Salinity': df["Salinity"],
    'pH': df["pH"],
    'Temperature': df["Temperature"]
})

Y_train_df = Y_df_full[Y_df_full.ds<='2022-01-01']
Y_train_df_woEC50 = Y_df[Y_df_full.ds<='2022-01-01']
Y_test_df_woEC50 = Y_df[Y_df_full.ds>'2022-01-01']

scenario_bad = pd.DataFrame({'unique_id': np.ones(len(dataset_bad)),
    'ds': dataset_bad["Datetime"],
    #'EC50': df["EC50"],
    #'CO2': dataset_bad["CO2"],
    #'O2': dataset_bad["O2"],
    'Salinity': dataset_bad["Salinity"],
    'pH': dataset_bad["pH"],
    'Temperature': dataset_bad["Temperature"]
})

scenario_good = pd.DataFrame({'unique_id': np.ones(len(dataset_good)),
    'ds': dataset_good["Datetime"],
    #'EC50': df["EC50"],
    #'CO2': dataset_good["CO2"],
    #'O2': dataset_good["O2"],
    'Salinity': dataset_good["Salinity"],
    'pH': dataset_good["pH"],
    'Temperature': dataset_good["Temperature"]
})

scenario_mean = pd.DataFrame({'unique_id': np.ones(len(dataset_mean)),
    'ds': dataset_mean["Datetime"],
    #'EC50': df["EC50"],
    #'CO2': dataset_mean["CO2"],
    #'O2': dataset_mean["O2"],

```

```

        'Salinity': dataset_mean["Salinity"],
        'pH': dataset_mean["pH"],
        'Temperature': dataset_mean["Temperature"]
    })

xreg_test = Y_df_woEC50[Y_df_full.ds>'2022-01-01']

xreg_test = pd.concat([xreg_test], ignore_index=True)
xreg_test["ds"] = pd.date_range(start='2022-01-01', periods=len(xreg_test),
    ↪freq='M')

#Define the parameters that you want to use in your models.
season_length = 12
# Note: For all models the following parameters are passed automaticly and
    ↪don't need to be declared: (X, h, future_xreg)

models = [
    AutoARIMA(season_length=season_length)#,
    #ETS(season_length=season_length, model='ZMZ')
]
model = StatsForecast(
    df=Y_train_df,
    models=models,
    freq='M',
    n_jobs=-1,
)

horizon = len(xreg_test)
Y_hat_df_xreg = model.forecast(horizon, X_df=xreg_test.set_index('unique_id'))
#Y_hat_df_xreg = model.forecast(horizon)
Y_hat_df_xreg = Y_hat_df_xreg.reset_index()
df_plot = pd.concat([Y_train_df, Y_hat_df_xreg]).set_index('ds')
df_plot.columns = df_plot.columns.str.replace('AutoARIMA', 'TEST')

horizon = len(scenario_bad)
Y_hat_df_xreg_bad = model.forecast(horizon, X_df=scenario_bad.
    ↪set_index('unique_id'))
#Y_hat_df_xreg = model.forecast(horizon)
Y_hat_df_xreg_bad = Y_hat_df_xreg_bad.reset_index()
df_plot_bad = pd.concat([Y_train_df, Y_hat_df_xreg_bad]).set_index('ds')
df_plot_bad.columns = df_plot_bad.columns.str.replace('AutoARIMA', 'BAD')

horizon = len(scenario_good)
Y_hat_df_xreg_good = model.forecast(horizon, X_df=scenario_good.
    ↪set_index('unique_id'))
#Y_hat_df_xreg = model.forecast(horizon)
Y_hat_df_xreg_good = Y_hat_df_xreg_good.reset_index()

```

```

df_plot_good = pd.concat([Y_train_df, Y_hat_df_xreg_good]).set_index('ds')
df_plot_good.columns = df_plot_good.columns.str.replace('AutoARIMA', 'GOOD')

horizon = len(scenario_mean)
Y_hat_df_xreg_mean = model.forecast(horizon, X_df=scenario_mean.
    ↪set_index('unique_id'))
#Y_hat_df_xreg = model.forecast(horizon)
Y_hat_df_xreg_mean = Y_hat_df_xreg_mean.reset_index()
df_plot_mean = pd.concat([Y_train_df, Y_hat_df_xreg_mean]).set_index('ds')
df_plot_mean.columns = df_plot_mean.columns.str.replace('AutoARIMA', 'MEAN')

Y_hat_df_intervals_good = model.forecast(horizon, level=(80, 95),
    ↪X_df=scenario_good.set_index('unique_id'))
df_plot = pd.concat([Y_train_df, Y_hat_df_intervals_good]).set_index('ds')

#We are going to plot the models againsts the real values of test.

fig, ax = plt.subplots(1, 1, figsize = (20, 7))

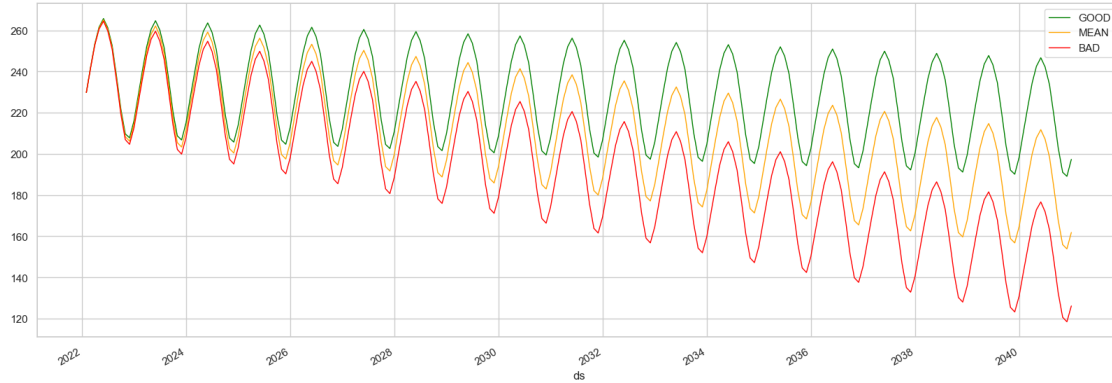
#df_plot[['EC50', 'TEST']].plot(ax=ax, linewidth=10)
df_plot_good[['GOOD']].plot(ax=ax, linewidth=1, color='green')
df_plot_mean[['MEAN']].plot(ax=ax, linewidth=1, color='orange')
df_plot_bad[['BAD']].plot(ax=ax, linewidth=1, color='red')

dataset_good["O2"] = df_plot_good[['GOOD']]['GOOD'].array[-horizon:]
dataset_mean["O2"] = df_plot_mean[['MEAN']]['MEAN'].array[-horizon:]
dataset_bad["O2"] = df_plot_bad[['BAD']]['BAD'].array[-horizon:]

bad = model.forecast(horizon, level=(80, 95), X_df=scenario_bad.
    ↪set_index('unique_id'))
good = model.forecast(horizon, level=(80, 95), X_df=scenario_good.
    ↪set_index('unique_id'))
mean = model.forecast(horizon, level=(80, 95), X_df=scenario_mean.
    ↪set_index('unique_id'))

#plot_with_int_all(bad, "S3",mean, "S2",good, "S1", "O2", "Real O2", "O2")

```

Forecast with ARIMA: EC50

```
[ ]: dataset_good["O2"] = df_plot_good[['GOOD']]['GOOD'].array[-horizon:]
dataset_mean["O2"] = df_plot_mean[['MEAN']]['MEAN'].array[-horizon:]
dataset_bad["O2"] = df_plot_bad[['BAD']]['BAD'].array[-horizon:]
```

```
[ ]: Y_df = pd.DataFrame({'unique_id': np.ones(len(df)),
                        'ds': df["Datetime"],
                        'EC50': df["EC50"],
                        #'CO2': df["CO2"],
                        #'O2': df["O2"],
                        #'Salinity': df["Salinity"],
                        #'pH': df["pH"],
                        #'Temperature': df["Temperature"]
                        })

Y_df_full = pd.DataFrame({'unique_id': np.ones(len(df)),
                        'ds': df["Datetime"],
                        'EC50': df["EC50"],
                        'CO2': df["CO2"],
                        'O2': df["O2"],
                        'Salinity': df["Salinity"],
                        'pH': df["pH"],
                        'Temperature': df["Temperature"]
                        })
```

```
Y_df_woEC50 = pd.DataFrame({'unique_id': np.ones(len(df)),
                        'ds': df["Datetime"],
                        #'EC50': df["EC50"],
                        'CO2': df["CO2"],
                        'O2': df["O2"],
                        'Salinity': df["Salinity"],
                        'pH': df["pH"],
                        'Temperature': df["Temperature"]
                        })
```

```

    })

Y_train_df = Y_df_full[Y_df_full.ds<='2022-01-01']
Y_train_df_woEC50 = Y_df[Y_df_full.ds<='2022-01-01']
Y_test_df_woEC50 = Y_df[Y_df_full.ds>'2022-01-01']

scenario_bad = pd.DataFrame({'unique_id': np.ones(len(dataset_bad)),
                             'ds': dataset_bad["Datetime"],
                             #'EC50': df["EC50"],
                             'CO2': dataset_bad["CO2"],
                             'O2': dataset_bad["O2"],
                             'Salinity': dataset_bad["Salinity"],
                             'pH': dataset_bad["pH"],
                             'Temperature': dataset_bad["Temperature"]
                             })

scenario_good = pd.DataFrame({'unique_id': np.ones(len(dataset_good)),
                              'ds': dataset_good["Datetime"],
                              #'EC50': df["EC50"],
                              'CO2': dataset_good["CO2"],
                              'O2': dataset_good["O2"],
                              'Salinity': dataset_good["Salinity"],
                              'pH': dataset_good["pH"],
                              'Temperature': dataset_good["Temperature"]
                              })

scenario_mean = pd.DataFrame({'unique_id': np.ones(len(dataset_mean)),
                              'ds': dataset_mean["Datetime"],
                              #'EC50': df["EC50"],
                              'CO2': dataset_mean["CO2"],
                              'O2': dataset_mean["O2"],
                              'Salinity': dataset_mean["Salinity"],
                              'pH': dataset_mean["pH"],
                              'Temperature': dataset_mean["Temperature"]
                              })

xreg_test = Y_df_woEC50[Y_df_full.ds>'2022-01-01']

xreg_test = pd.concat([xreg_test], ignore_index=True)
xreg_test["ds"] = pd.date_range(start='2022-01-01', periods=len(xreg_test),
                                freq='M')

#Define the parameters that you want to use in your models.
season_length = 12
# Note: For all models the following parameters are passed automatically and
→don't need to be declared: (X, h, future_xreg)

```

```

models = [
    AutoARIMA(season_length=season_length)#,
    #ETS(season_length=season_length, model='ZMZ')
]
model = StatsForecast(
    df=Y_train_df,
    models=models,
    freq='M',
    n_jobs=-1,
)

```

```

[ ]: horizon = len(xreg_test)
Y_hat_df_xreg = model.forecast(horizon, X_df=xreg_test.set_index('unique_id'))
#Y_hat_df_xreg = model.forecast(horizon)
Y_hat_df_xreg = Y_hat_df_xreg.reset_index()
df_plot = pd.concat([Y_train_df, Y_hat_df_xreg]).set_index('ds')
df_plot.columns = df_plot.columns.str.replace('AutoARIMA', 'TEST')

```

```

horizon = len(scenario_bad)
Y_hat_df_xreg_bad = model.forecast(horizon, X_df=scenario_bad.
    ↪set_index('unique_id'))
#Y_hat_df_xreg = model.forecast(horizon)
Y_hat_df_xreg_bad = Y_hat_df_xreg_bad.reset_index()
df_plot_bad = pd.concat([Y_train_df, Y_hat_df_xreg_bad]).set_index('ds')
df_plot_bad.columns = df_plot_bad.columns.str.replace('AutoARIMA', 'BAD')

```

```

horizon = len(scenario_good)
Y_hat_df_xreg_good = model.forecast(horizon, X_df=scenario_good.
    ↪set_index('unique_id'))
#Y_hat_df_xreg = model.forecast(horizon)
Y_hat_df_xreg_good = Y_hat_df_xreg_good.reset_index()
df_plot_good = pd.concat([Y_train_df, Y_hat_df_xreg_good]).set_index('ds')
df_plot_good.columns = df_plot_good.columns.str.replace('AutoARIMA', 'GOOD')

```

```

horizon = len(scenario_mean)
Y_hat_df_xreg_mean = model.forecast(horizon, X_df=scenario_mean.
    ↪set_index('unique_id'))
#Y_hat_df_xreg = model.forecast(horizon)
Y_hat_df_xreg_mean = Y_hat_df_xreg_mean.reset_index()
df_plot_mean = pd.concat([Y_train_df, Y_hat_df_xreg_mean]).set_index('ds')
df_plot_mean.columns = df_plot_mean.columns.str.replace('AutoARIMA', 'MEAN')

```

```

[ ]: Y_hat_df_intervals_good = model.forecast(horizon, level=(80, 95),
    ↪X_df=scenario_good.set_index('unique_id'))
df_plot = pd.concat([Y_train_df, Y_hat_df_intervals_good]).set_index('ds')

```

```
[ ]: ###BAD
bad = model.forecast(horizon, level=(80, 95), X_df=scenario_bad.
    ↳set_index('unique_id'))
good= model.forecast(horizon, level=(80, 95), X_df=scenario_good.
    ↳set_index('unique_id'))
mean = model.forecast(horizon, level=(80, 95), X_df=scenario_mean.
    ↳set_index('unique_id'))

plot_with_int_all(good, "Best",mean, "Average",bad, "Worst", "EC50",
    ↳"$EC_{50}$", "Observed")
```

