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# Load necessary libraries
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
import seaborn as sns
from statsmodels.tsa.arima.model import ARIMA
from statsmodels.tsa.stattools import adfuller
import warnings

# Suppress warnings
#warnings.filterwarnings("ignore")

# Load the data
gdp_data = pd.read_csv('gdp_data.csv')
fdi_data = pd.read_csv('fdi_data.csv')

# Transform the data for visualization
gdp_long = pd.melt(gdp_data, id_vars=['Country'], var_name='Year', value_name='GDP')
fdi_long = pd.melt(fdi_data, id_vars=['Country'], var_name='Year', value_name='FDI')

# Convert Year to numeric
gdp_long['Year'] = gdp_long['Year'].astype(int)
fdi_long['Year'] = fdi_long['Year'].astype(int)

# Merge GDP and FDI data for analysis
merged_data = pd.merge(gdp_long, fdi_long, on=['Country', 'Year'])

# Visualization 1: GDP Growth Trends by Country
plt.figure(figsize=(12, 6))
sns.lineplot(data=gdp_long, x='Year', y='GDP', hue='Country')
plt.title('GDP Trends (2000-2016)')
plt.xlabel('Year')
plt.ylabel('GDP (in Billion $)')
plt.legend(title='Country')
plt.grid(True)
plt.show()

# Visualization 2: FDI Trends by Country
plt.figure(figsize=(12, 6))
sns.lineplot(data=fdi_long, x='Year', y='FDI', hue='Country')
plt.title('FDI Trends (2000-2016)')
plt.xlabel('Year')
plt.ylabel('FDI (in Billion $)')
plt.legend(title='Country')
plt.grid(True)
plt.show()

# Visualization 3: Correlation between GDP and FDI
plt.figure(figsize=(12, 6))
sns.scatterplot(data=merged_data, x='FDI', y='GDP', hue='Country')
sns.regplot(data=merged_data, x='FDI', y='GDP', scatter=False, color='grey')
plt.title('Correlation between FDI and GDP')
plt.xlabel('FDI (in Billion $)')
plt.ylabel('GDP (in Billion $)')
plt.grid(True)
plt.show()

# Forecasting GDP for India using time series analysis
india_gdp = gdp_long[gdp_long['Country'] == 'India']
india_gdp_ts = india_gdp.set_index('Year')['GDP']

# Fit an ARIMA model
gdp_model = ARIMA(india_gdp_ts, order=(1, 1, 1)).fit()

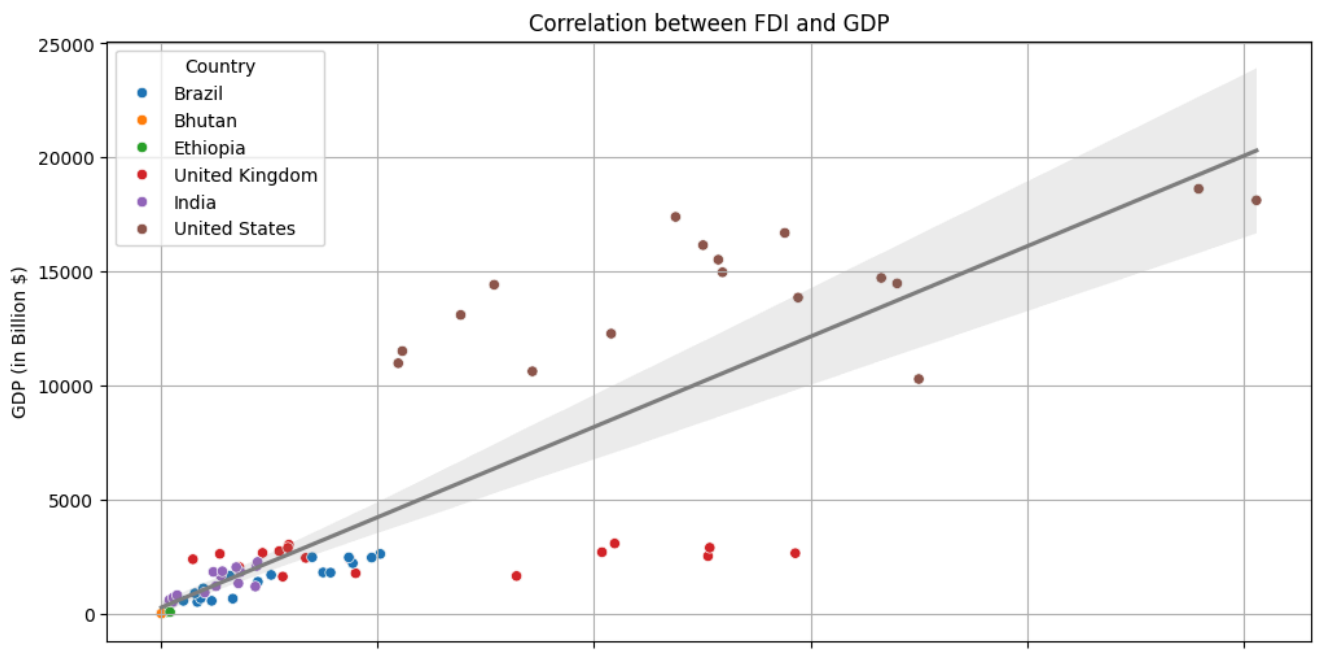
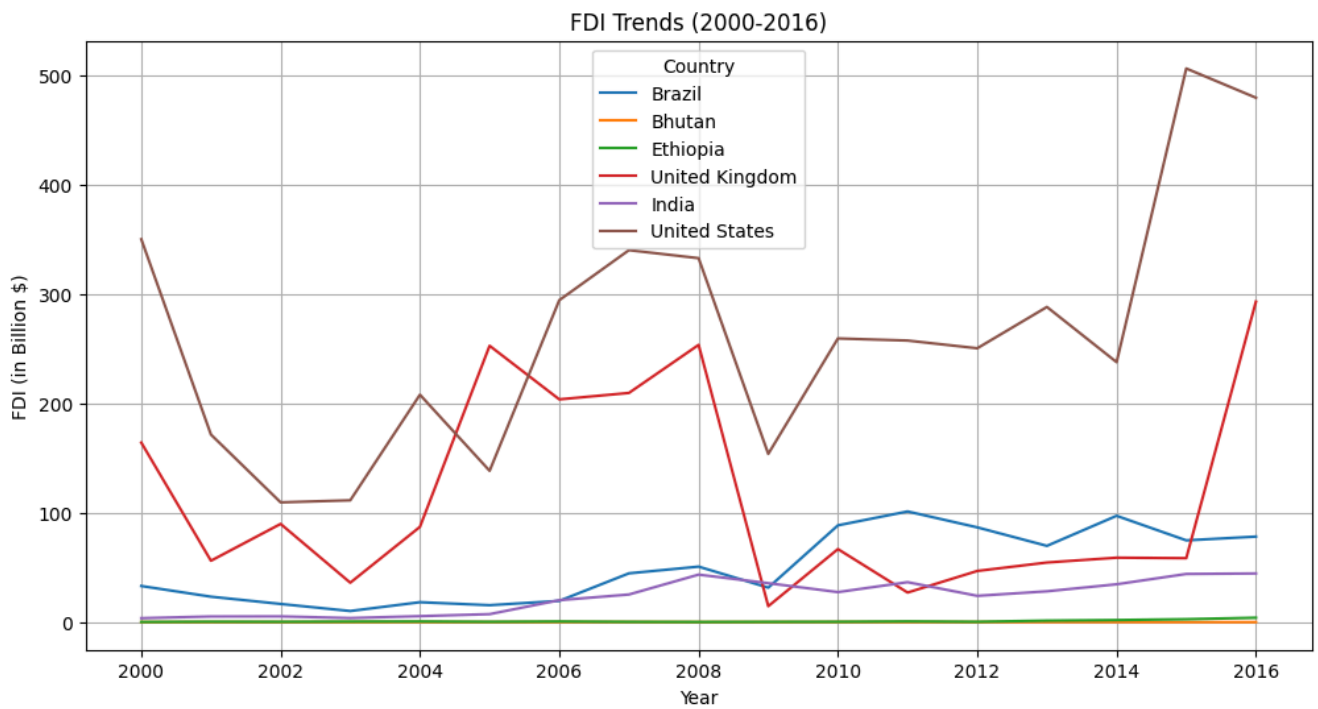
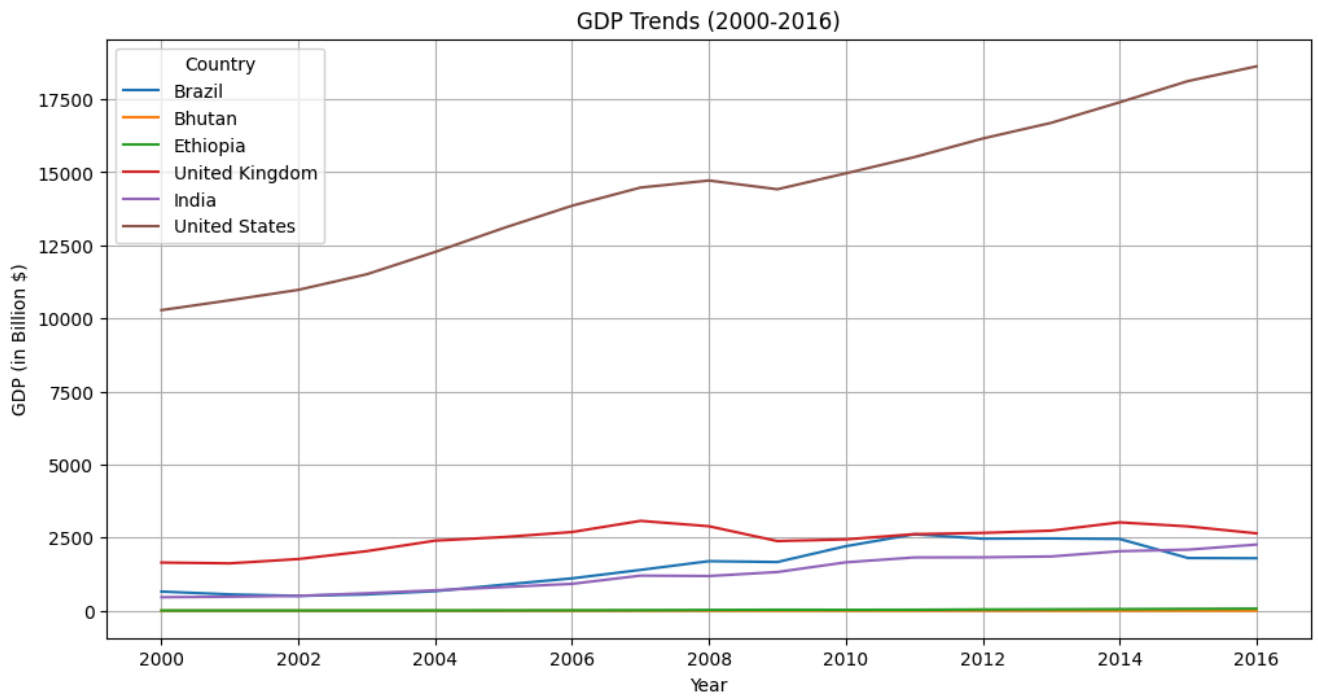
gdp_forecast = gdp_model.get_forecast(steps=5)
gdp_forecast_df = gdp_forecast.conf_int()
gdp_forecast_df['Forecast'] = gdp_forecast.predicted_mean

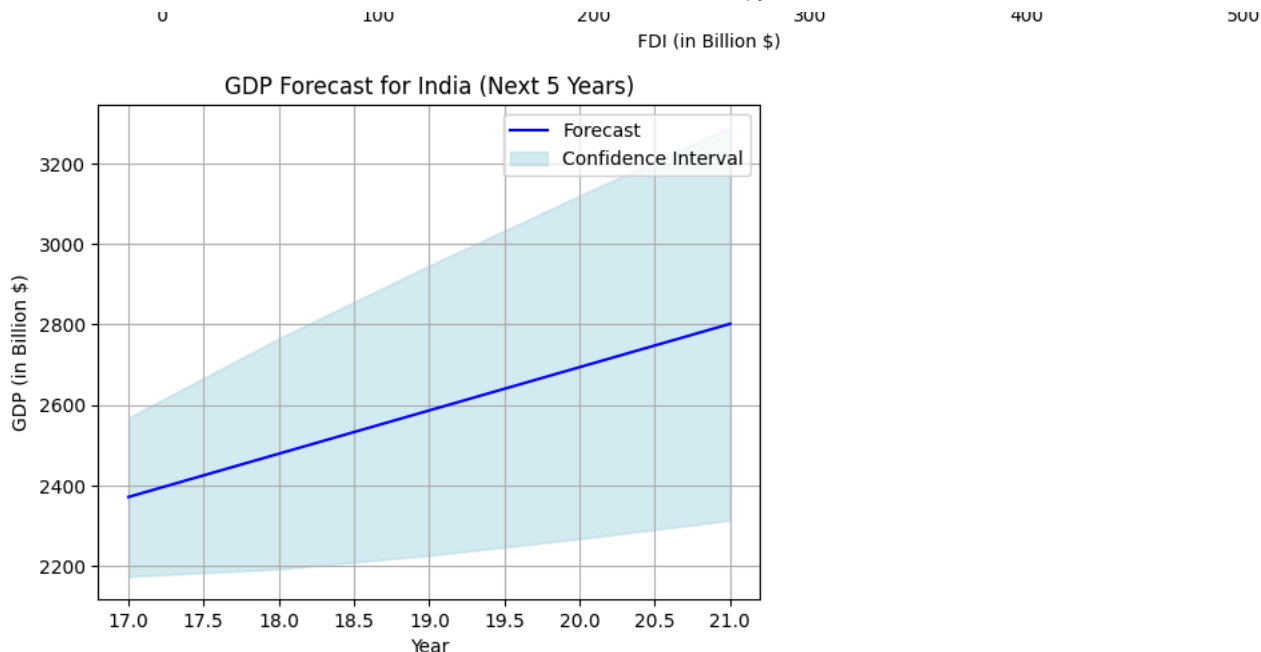
# Plot forecast
gdp_forecast_df['Forecast'].plot(label='Forecast', color='blue')
plt.fill_between(gdp_forecast_df.index, gdp_forecast_df.iloc[:, 0], gdp_forecast_df.iloc[:, 1], color='lightblue', alpha=0.5)
plt.title('GDP Forecast for India (Next 5 Years)')
plt.xlabel('Year')
plt.ylabel('GDP (in Billion $)')

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plt.ylabel('GDP (in Billion $)')
plt.legend(['Forecast', 'Confidence Interval'])
plt.grid(True)
plt.show()

# Print model summary
print(gdp_model.summary())
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SARIMAX Results

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Dep. Variable:      GDP      No. Observations:      17
Model:              ARIMA(1, 1, 1)      Log Likelihood      -97.495
Date:              Tue, 12 Nov 2024      AIC      200.989
Time:              15:00:29      BIC      203.307
Sample:            0      HQIC      201.108
                  - 17
Covariance Type:    opg
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	coef	std err	z	P> z	[0.025	0.975]
ar.L1	1.0000	0.003	333.663	0.000	0.994	1.006
ma.L1	-0.9912	0.438	-2.264	0.024	-1.849	-0.133
sigma2	9626.6431	4.74e-05	2.03e+08	0.000	9626.643	9626.643

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Ljung-Box (L1) (Q):      0.18      Jarque-Bera (JB):      0.34
Prob(Q):      0.67      Prob(JB):      0.85
Heteroskedasticity (H):      2.93      Skew:      0.36
Prob(H) (two-sided):      0.26      Kurtosis:      2.99
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Warnings:

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[1] Covariance matrix calculated using the outer product of gradients (complex-step).
[2] Covariance matrix is singular or near-singular, with condition number 8.43e+23. Standard errors may be unstable.
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