

Timeseries analysis

Shrinath

May 5, 2018

loading file

```
df <- read.csv("C:/Users/patel/Downloads/TV_by_network_daypart.csv")
```

```
str(df)
```

```
## 'data.frame': 2640 obs. of 4 variables:  
## $ date : int 201401 201401 201401 201401 201401 201401 201401 201401  
201401 ...  
## $ network: Factor w/ 5 levels "A","B","C","D",...: 1 2 3 4 5 1 2 3 4 5 ...  
## $ daypart: Factor w/ 11 levels "M,T,W,R,F 1:00 PM - 4:00 PM",...: 11 11 11 11 11  
10 10 10 10 10 ...  
## $ viewers: int 275 423 1046 215 521 133 0 326 146 0 ...
```

```
library(dplyr)
```

```
##  
## Attaching package: 'dplyr'
```

```
## The following objects are masked from 'package:stats':  
##  
##     filter, lag
```

```
## The following objects are masked from 'package:base':  
##  
##     intersect, setdiff, setequal, union
```

```
library(forecast)
```

spiltting by daypart

```

d <- levels(factor(df$daypart))

daypart <- list()
train_A <- list()
test_A <- list()
time_train_A <- list()
train_B <- list()
test_B <- list()
time_train_B <- list()
train_C <- list()
test_C <- list()
time_train_C <- list()
train_D <- list()
test_D <- list()
time_train_D <- list()
train_E <- list()
test_E <- list()
time_train_E <- list()
mse_A <- list()
mse_B <- list()
mse_C <- list()
mse_D <- list()
mse_E <- list()

```

```

for (i in 1:length(d)) {

  daypart <- df %>% filter(daypart == d[i])
  ##### Network A #####
  #select "viewer" column from the datasets
  train_A[[i]] <- assign(paste0("train", i), daypart %>% filter(date <201701 & network == "A") %>% select(viewers))
  test_A[[i]] <- assign(paste0("test", i), daypart %>% filter(date >201612 & network == "A") %>% select(viewers))
  time_train_A[[i]] <- assign(paste0("time_train", i), ts(train_A[[i]]), frequency = 12, start = 2014))
  decomposedRes <- decompose(time_train_A[[i]], type="additive")
  plot(decomposedRes)
  #stl <- stl(time_train_A[[i]], s.window="period")
  acfRes <- acf(train_A[[i]]) # autocorrelation
  pacfRes <- pacf(train_A[[i]])
  hw <- HoltWinters(time_train_A[[i]])
  plot(hw)
  forecast <- forecast(hw, h = 12)
  plot(forecast)
  mse_A[[i]] <- mean(abs(test_A[[i]]$viewers-forecast$mean))

  ##### Network B #####
  #select "viewer" column from the datasets
  train_B[[i]] <- assign(paste0("train_b", i), daypart %>% filter(date <201701 & network == "B") %>% select(viewers))
  test_B[[i]] <- assign(paste0("test_b", i), daypart %>% filter(date >201612 & network == "B") %>% select(viewers))
  time_train_B[[i]] <- assign(paste0("time_train_b", i), ts(train_B[[i]]), frequency = 12, start = 2014))
  decomposedRes <- decompose(time_train_B[[i]], type="additive")
  plot(decomposedRes)
  #stl <- stl(time_train_B[[i]], s.window="period")
  acfRes <- acf(train_B[[i]]) # autocorrelation
  pacfRes <- pacf(train_B[[i]])
  hw <- HoltWinters(time_train_B[[i]])
  plot(hw)
  forecast <- forecast(hw, h = 12)
  plot(forecast)
  mse_B[[i]] <- mean(abs(test_B[[i]]$viewers-forecast$mean))
}


```

```

time_train_B[[i]] ~ assign(paste0("time_train_B", i), ts(time_train_B[[i]]), frequency
= 12, start = 2014))
decomposedRes <- decompose(time_train_B[[i]], type="additive")
plot(decomposedRes)
#stl <- stl(time_train_B[[i]], s.window="period")
#acfRes <- acf(train_B[[i]]) # autocorrelation
#pacfRes <- pacf(train_B[[i]])
hw <- HoltWinters(time_train_B[[i]])
plot(hw)
forecast <- forecast(hw, h = 12)
# plot(forecast)
mse_B[[i]] <- mean(abs(test_B[[i]]$viewers-forecast$mean))

#####
##### Network C #####
#####

train_C[[i]] <- assign(paste0("train_C", i), daypart %>% filter(date <201701 & net
work == "C") %>% select(viewers))
test_C[[i]] <- assign(paste0("test_C", i), daypart %>% filter(date >201612 & networ
k == "C") %>% select(viewers))
time_train_C[[i]] <- assign(paste0("time_train_C", i), ts(train_C[[i]]), frequency
= 12, start = 2014))
decomposedRes <- decompose(time_train_C[[i]], type="additive")
plot(decomposedRes)
#stl <- stl(time_train_C[[i]], s.window="period")
acfRes <- acf(train_C[[i]]) # autocorrelation
pacfRes <- pacf(train_C[[i]])
hw <- HoltWinters(time_train_C[[i]])
plot(hw)
forecast <- forecast(hw, h = 12)
mse_C[i] <- mean(abs(test_C[[i]]$viewers-forecast$mean))

#####
##### Network D #####
#####

train_D[[i]] <- assign(paste0("train_D", i), daypart %>% filter(date <201701 & net
work == "D") %>% select(viewers))
test_D[[i]] <- assign(paste0("test_D", i), daypart %>% filter(date >201612 & networ
k == "D") %>% select(viewers))
time_train_D[[i]] <- assign(paste0("time_train_D", i), ts(train_D[[i]]), frequency
= 12, start = 2014))
decomposedRes <- decompose(time_train_D[[i]], type="additive")
plot(decomposedRes)
#stl <- stl(time_train_D[[i]], s.window="period")
acfRes <- acf(train_D[[i]]) # autocorrelation
pacfRes <- pacf(train_D[[i]])
hw <- HoltWinters(time_train_D[[i]])
plot(hw)
forecast <- forecast(hw, h = 12)
mse_D[i] <- mean(abs(test_D[[i]]$viewers-forecast$mean))

#####
##### Network E #####
#####

train_E[[i]] <- assign(paste0("train_E", i), daypart %>% filter(date <201701 & net
work == "E") %>% select(viewers))

```

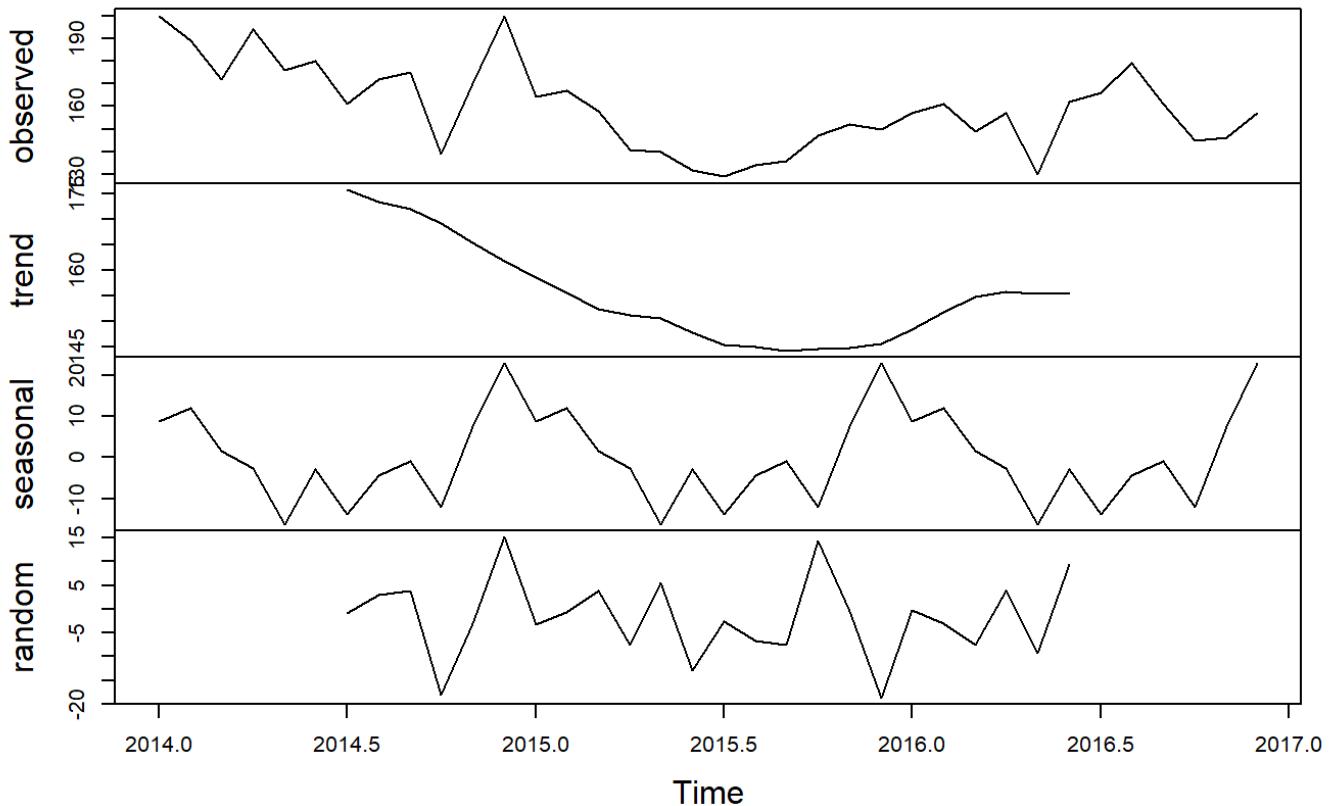
```

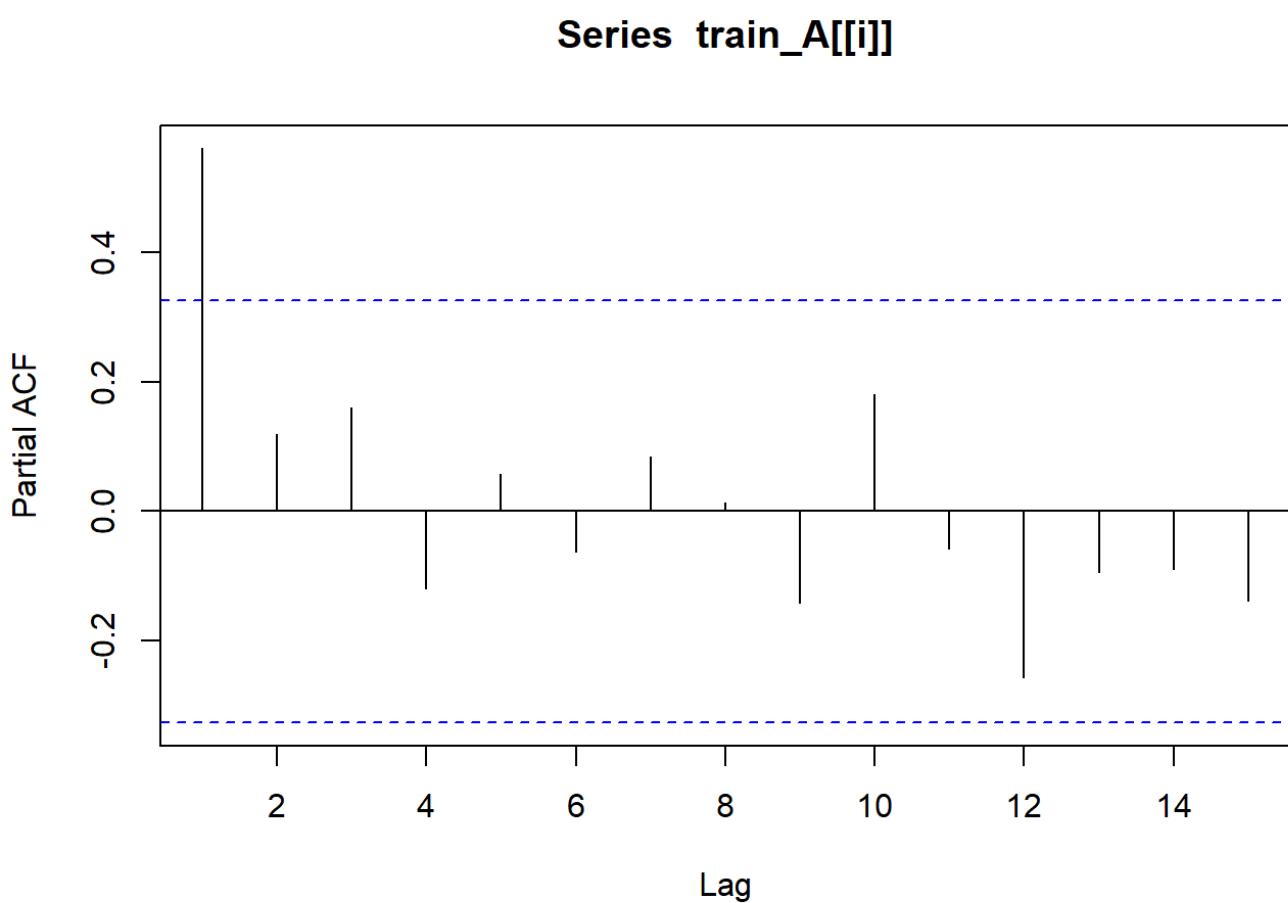
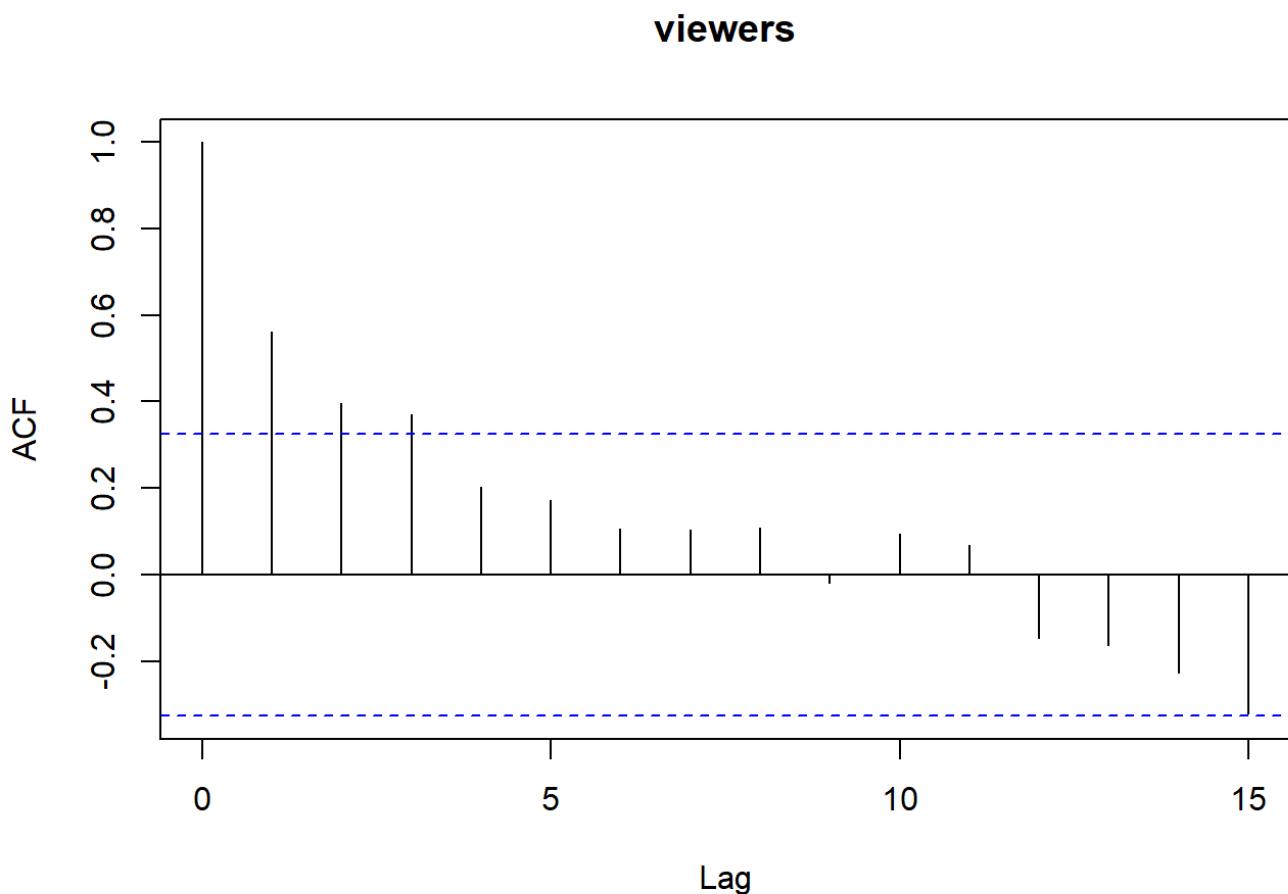
work == "E") %>% select(viewers)
test_E[[i]] <- assign(paste0("test_E", i), daypart %>% filter(date > 201612 & network == "E")) %>% select(viewers)
time_train_E[[i]] <- assign(paste0("time_train_E", i), ts(train_E[[i]], frequency = 12, start = 2014))
decomposedRes <- decompose(time_train_E[[i]], type = "additive")
plot(decomposedRes)
#stl <- stl(time_train_E[[i]], s.window = "period")
#acfRes <- acf(train_E[[i]]) # autocorrelation
#pacfRes <- pacf(train_E[[i]])
hw <- HoltWinters(time_train_E[[i]])
plot(hw)
forecast <- forecast(hw, h = 12)
mse_E[[i]] <- mean(abs(test_E[[i]]$viewers - forecast$mean))

```

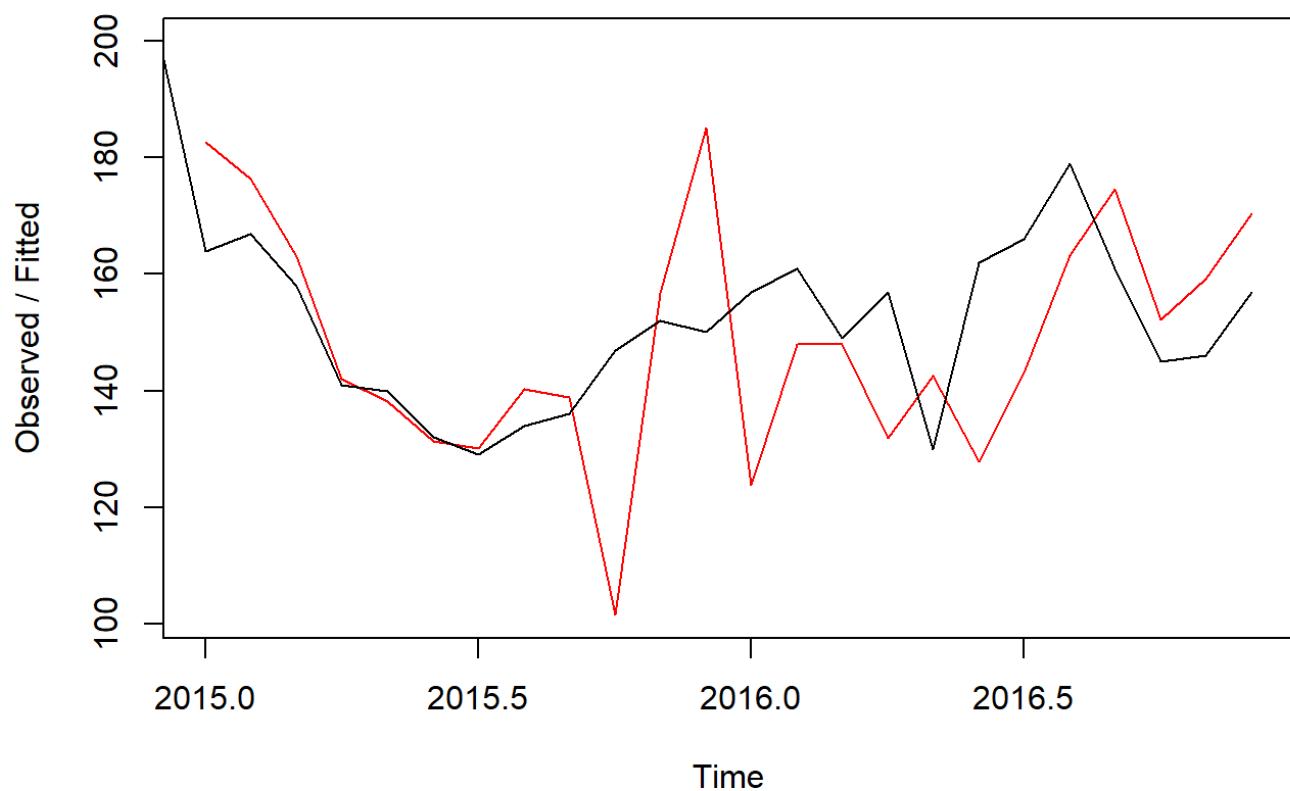
}

Decomposition of additive time series

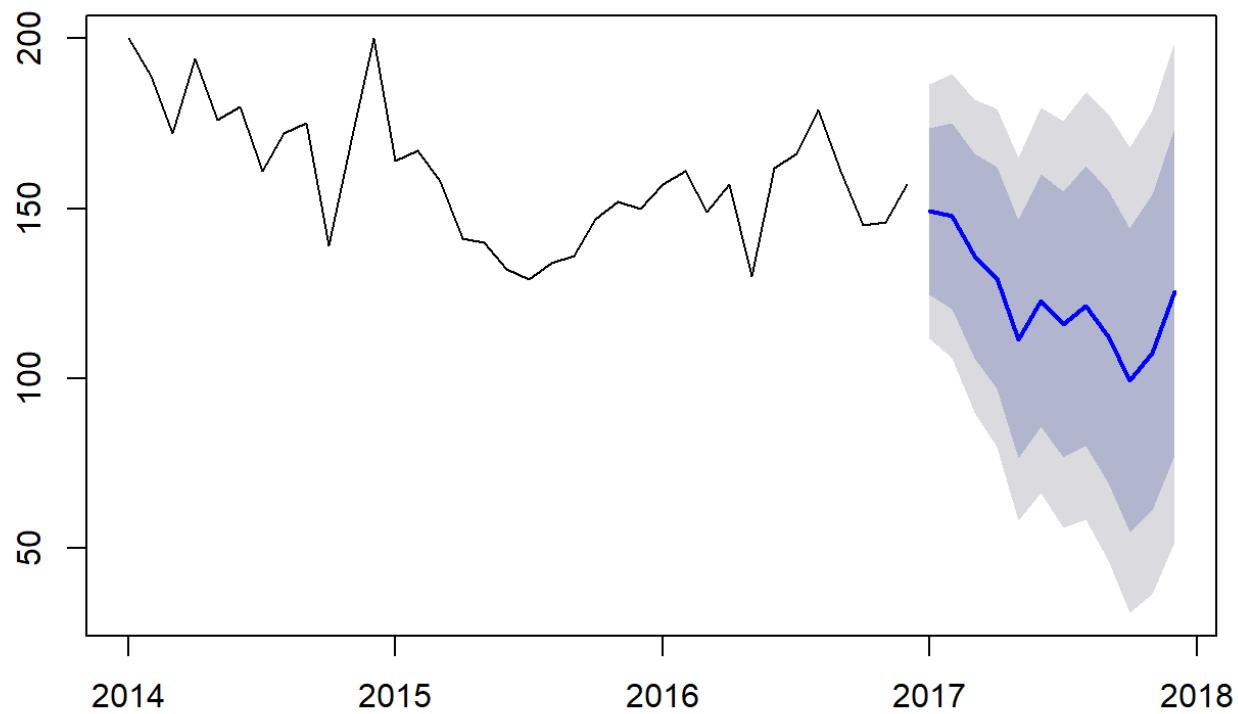




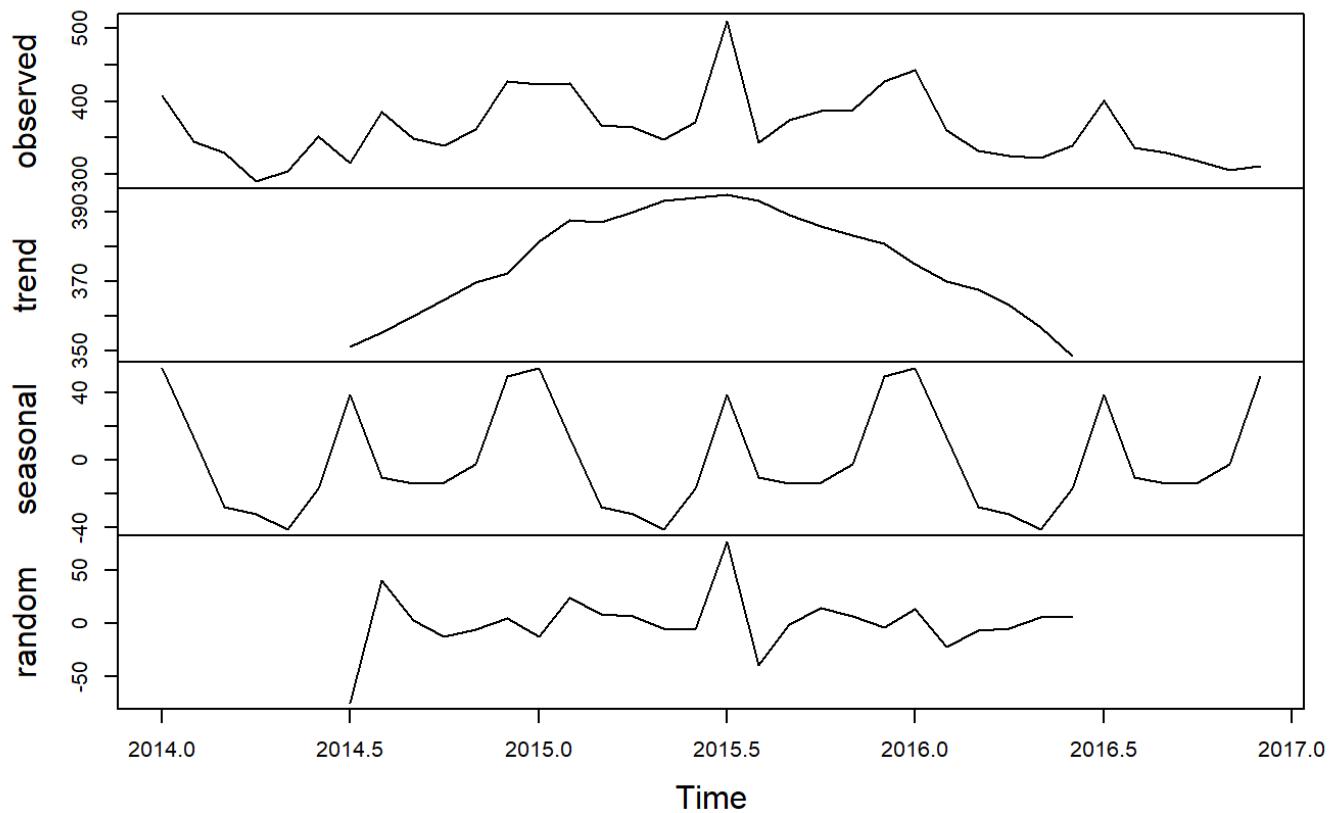
Holt-Winters filtering



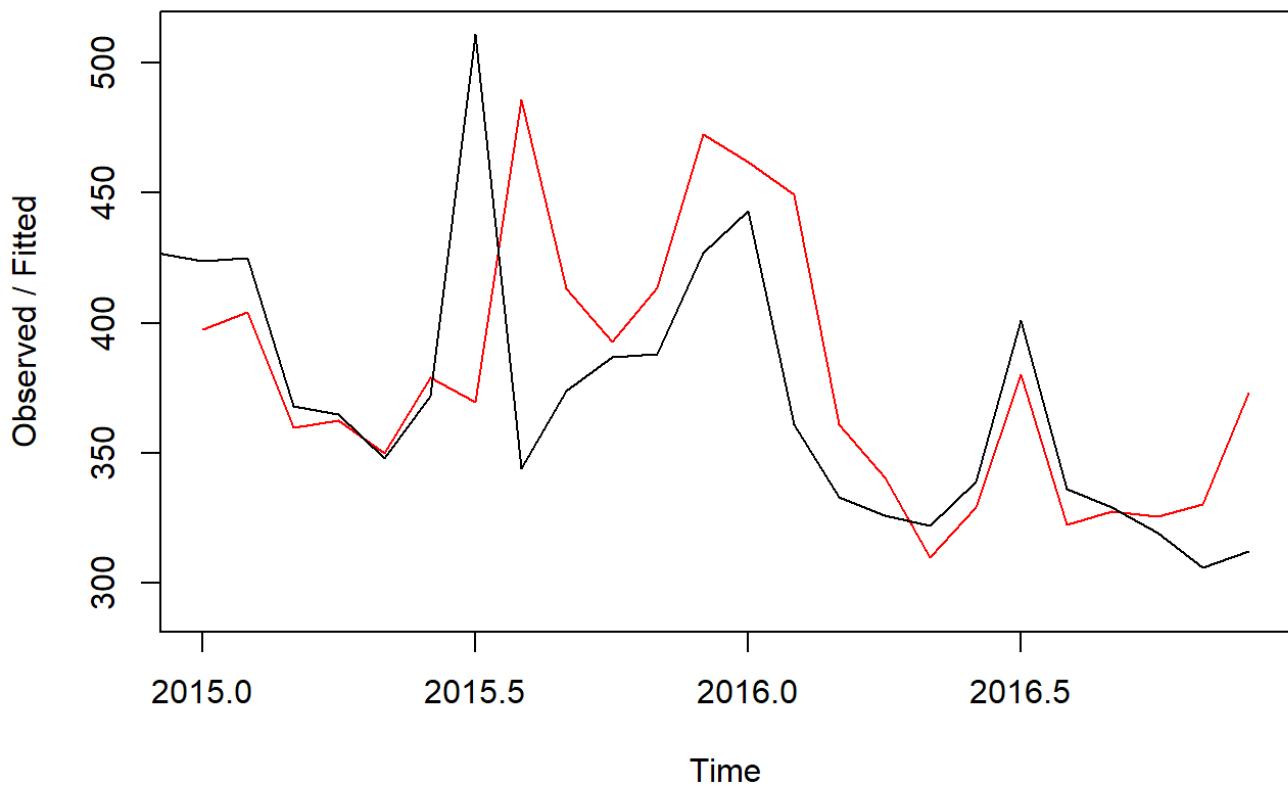
Forecasts from HoltWinters



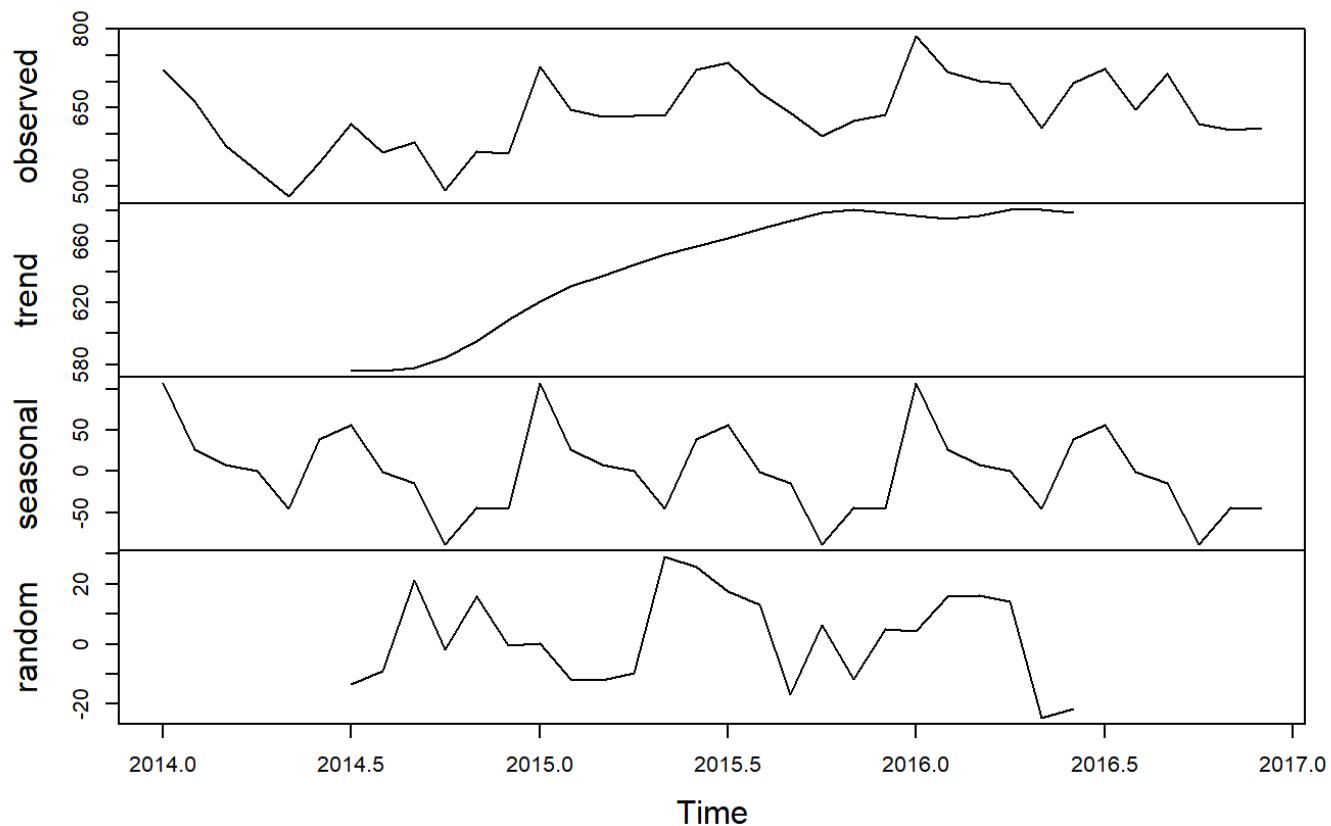
Decomposition of additive time series



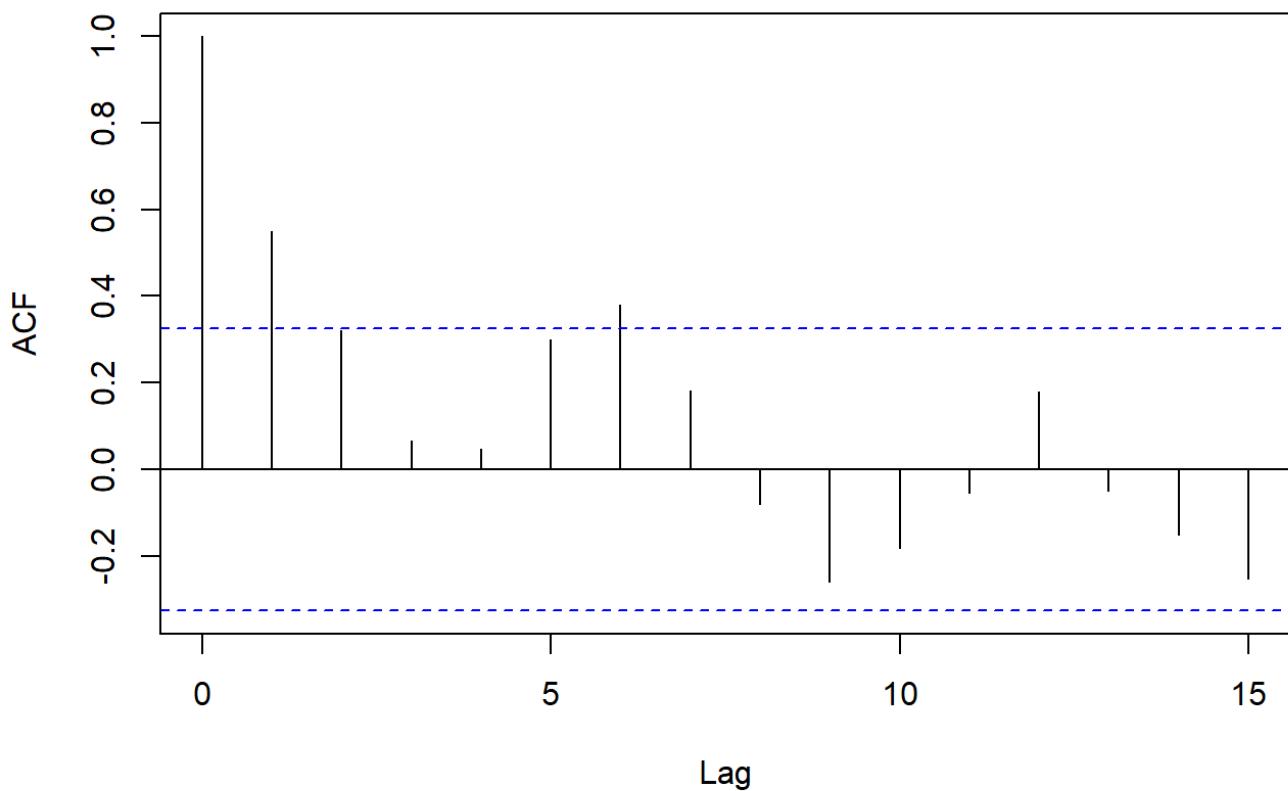
Holt-Winters filtering



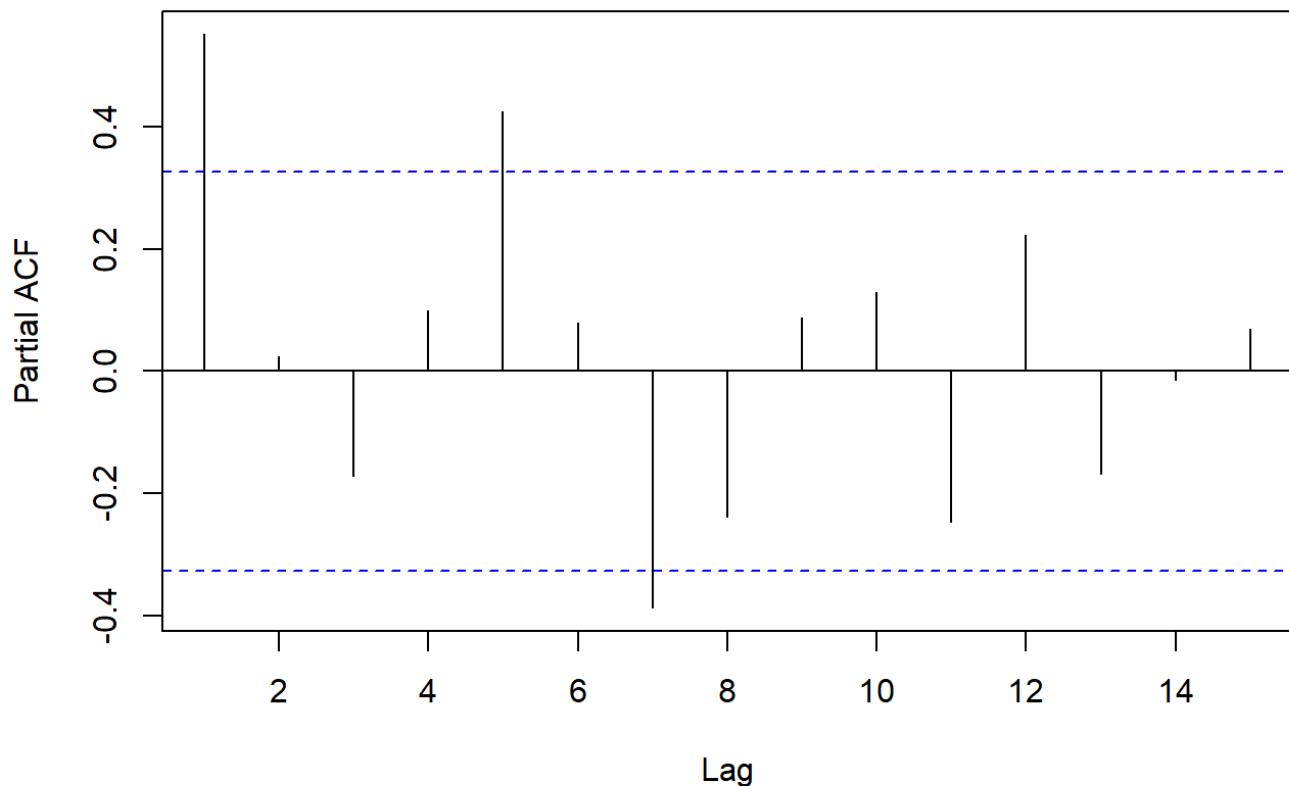
Decomposition of additive time series



viewers



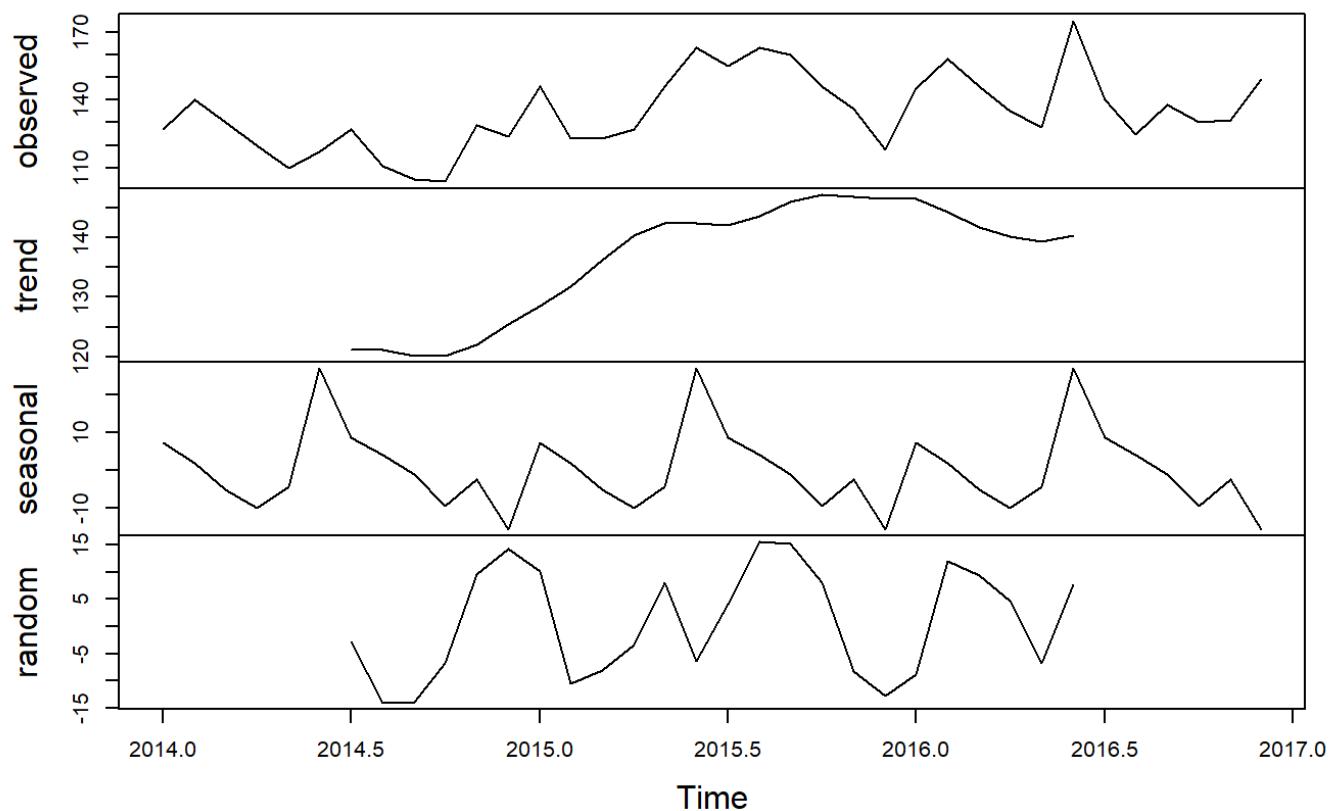
Series train_C[[i]]



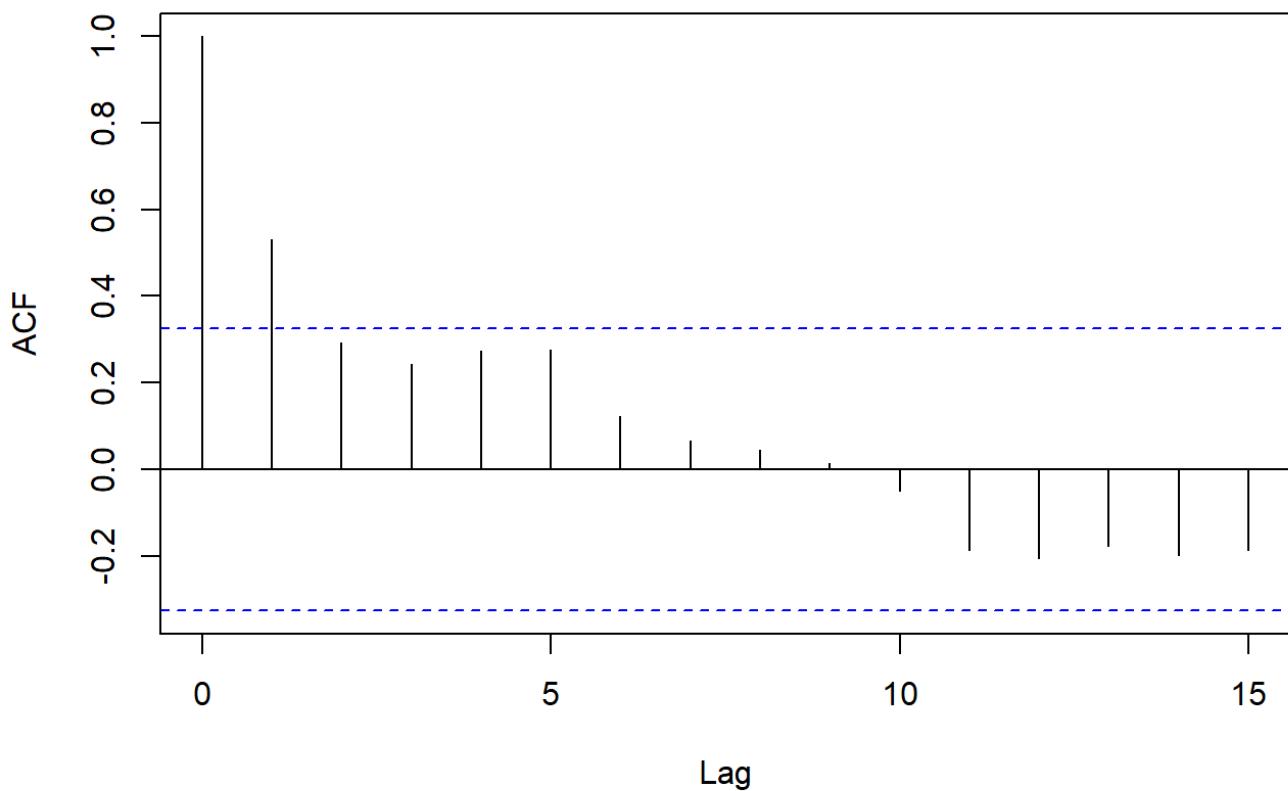
Holt-Winters filtering



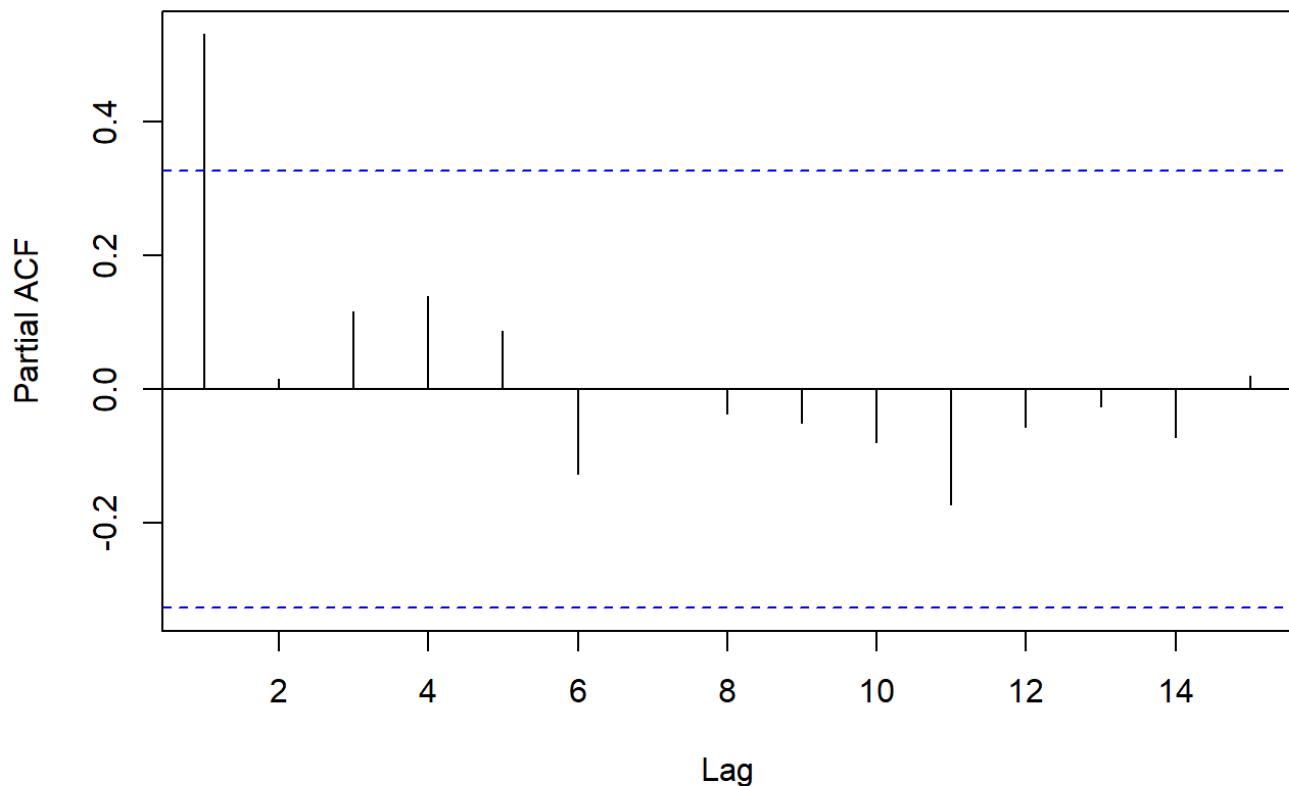
Decomposition of additive time series



viewers



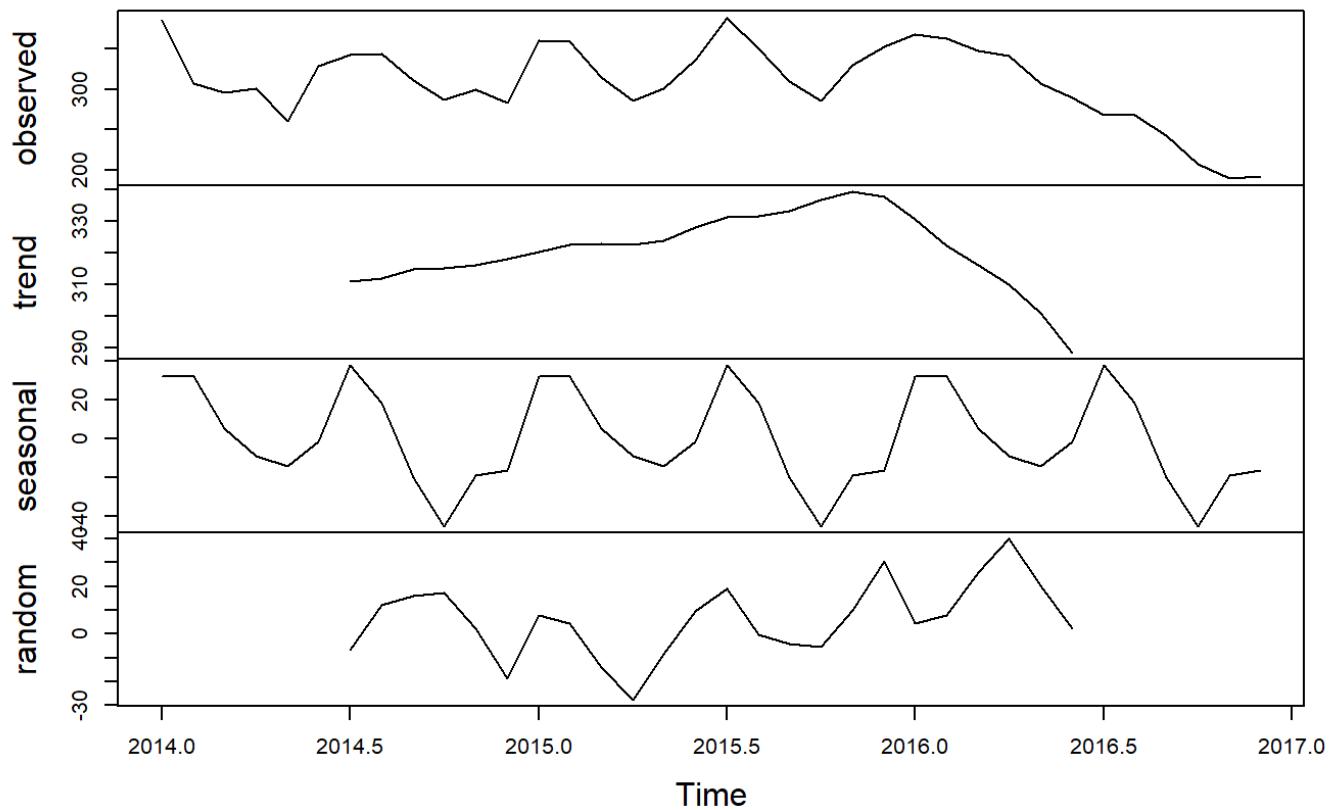
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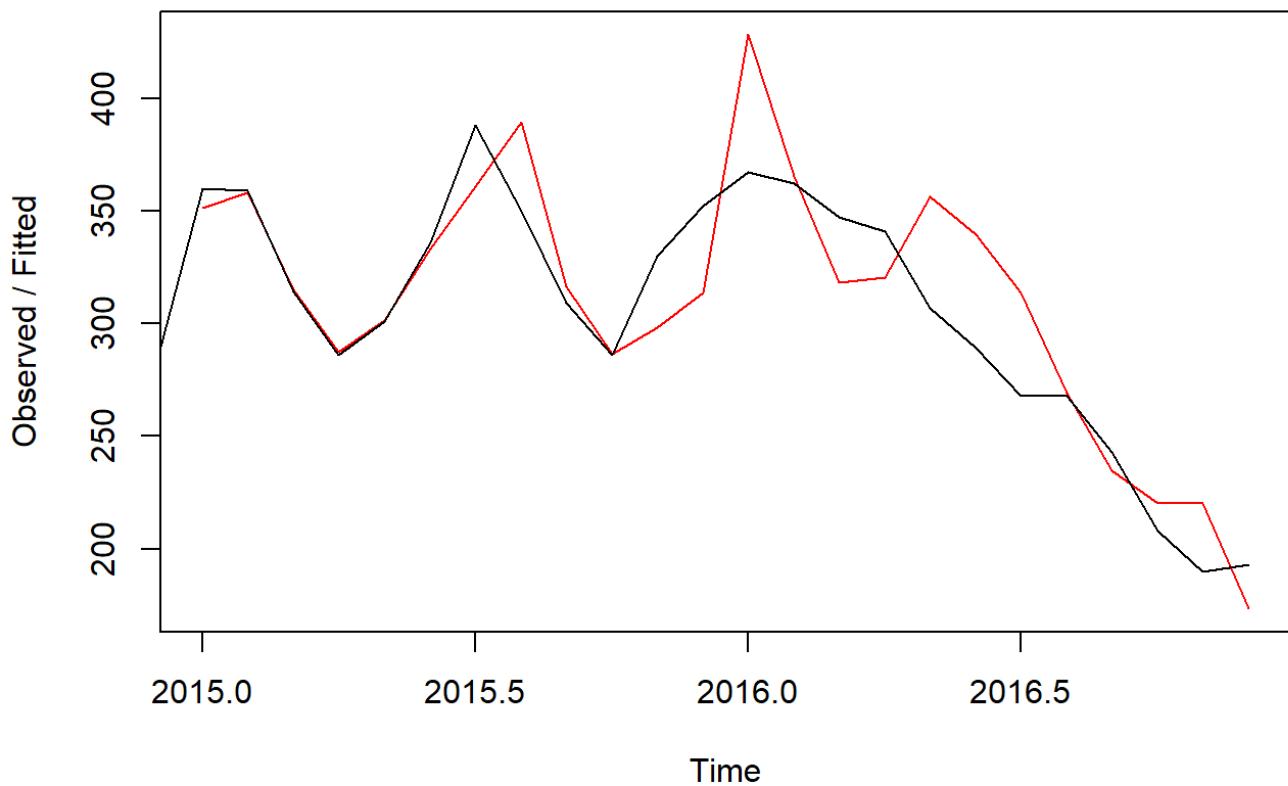
Holt-Winters filtering



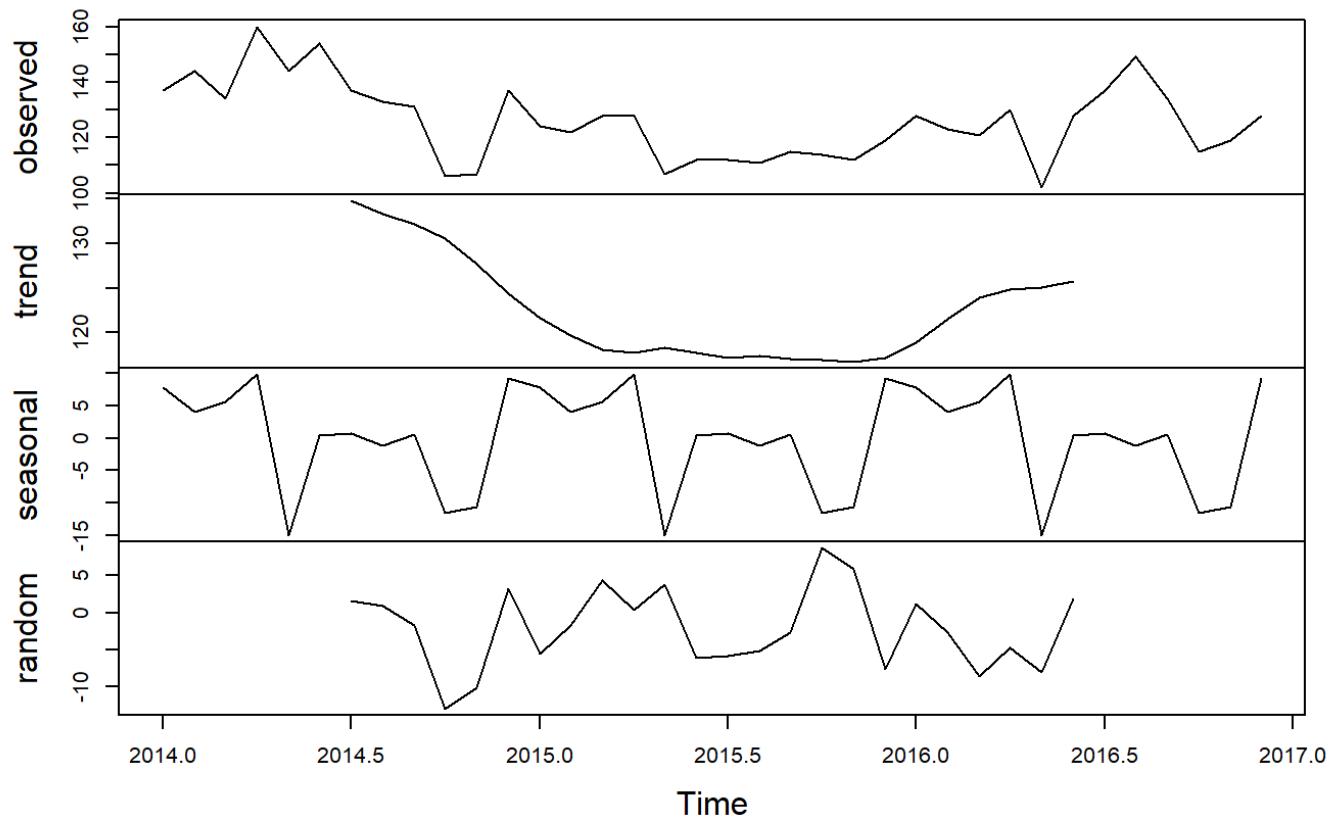
Decomposition of additive time series



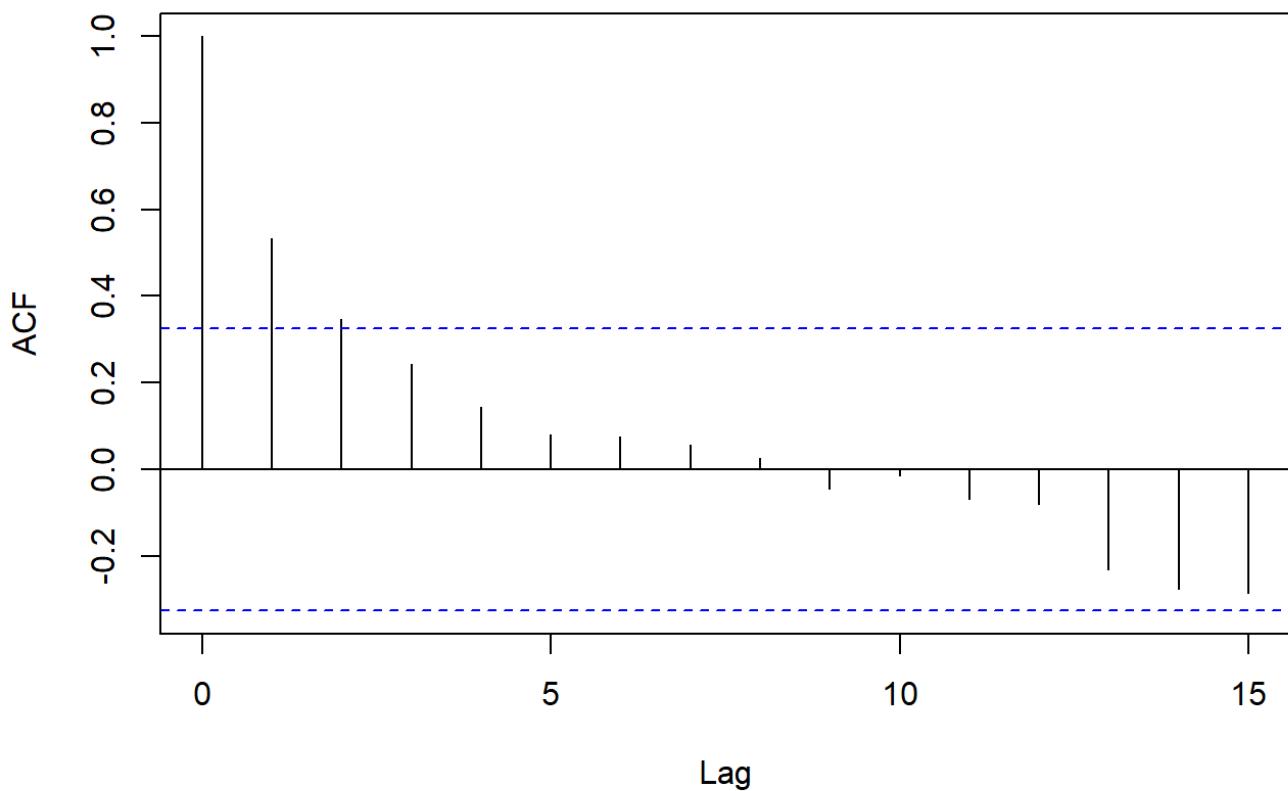
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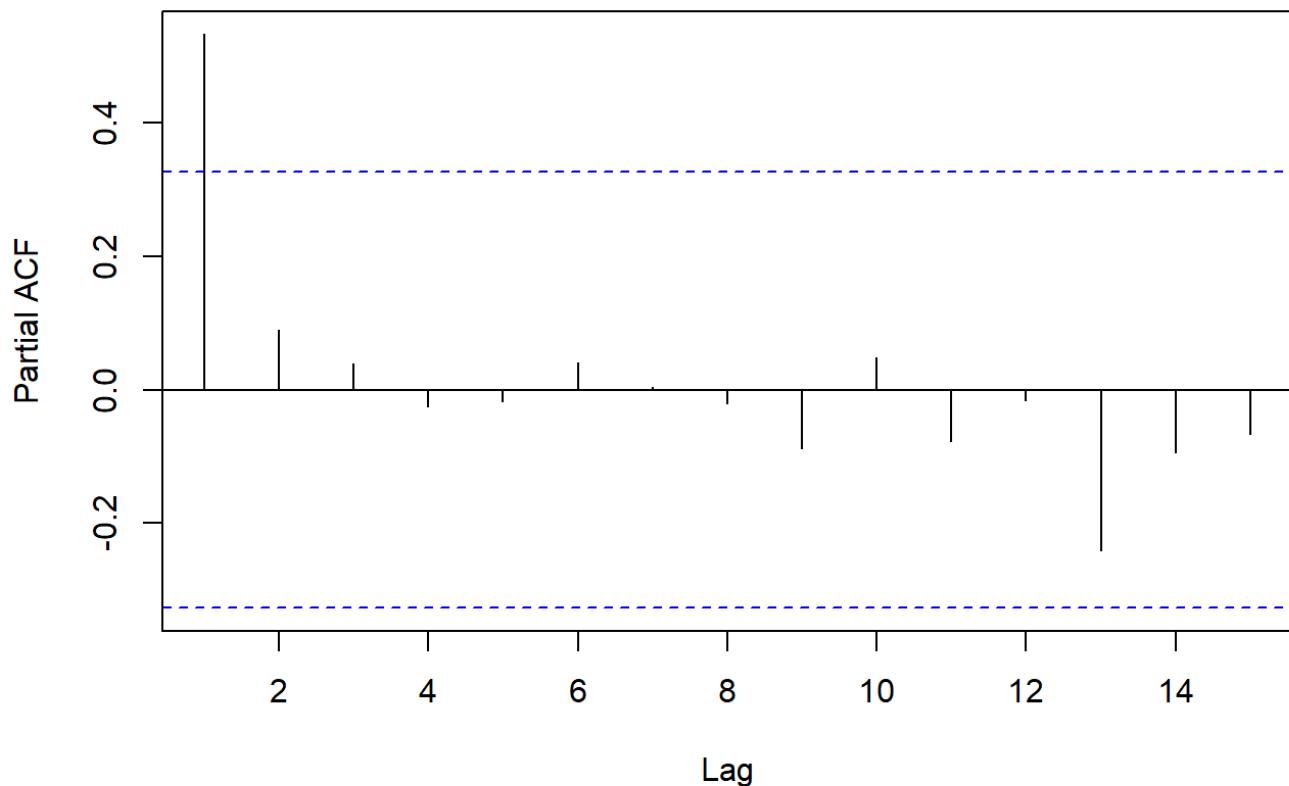
Decomposition of additive time series



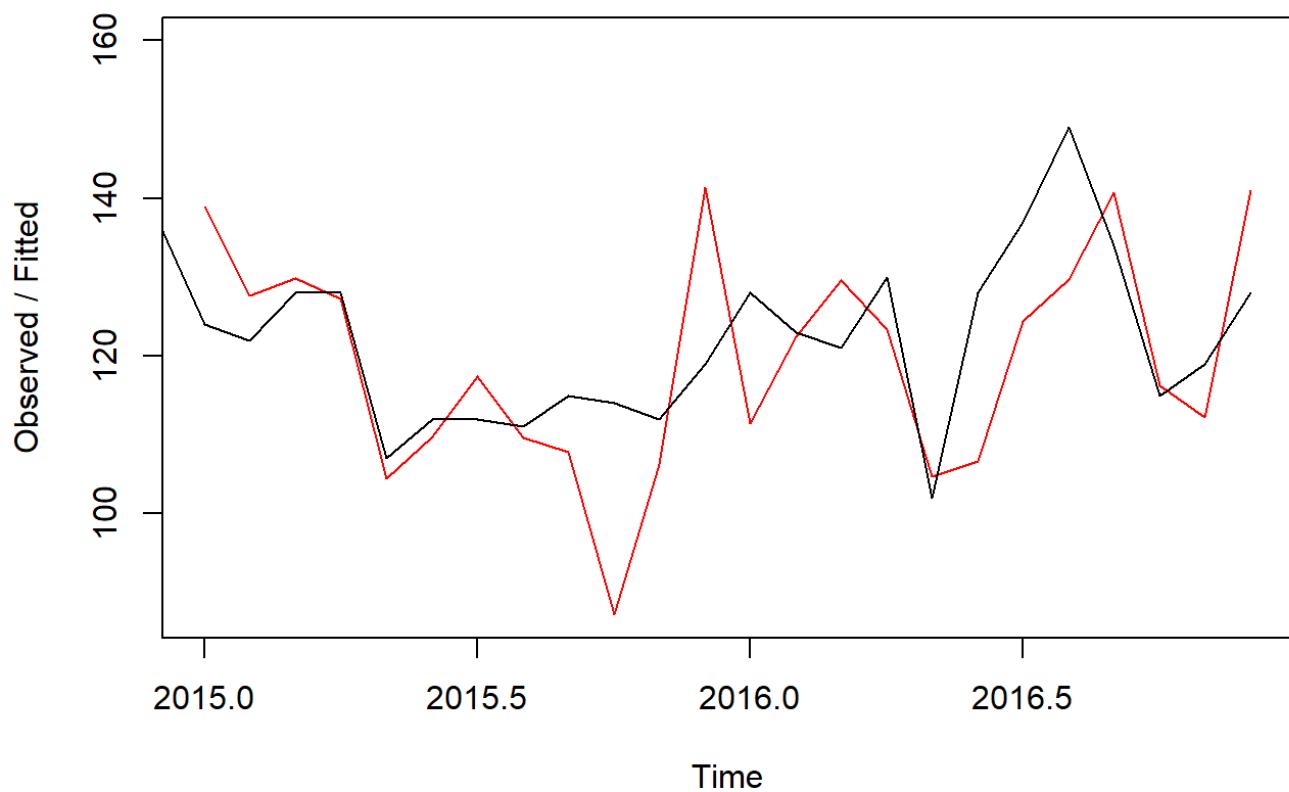
viewers



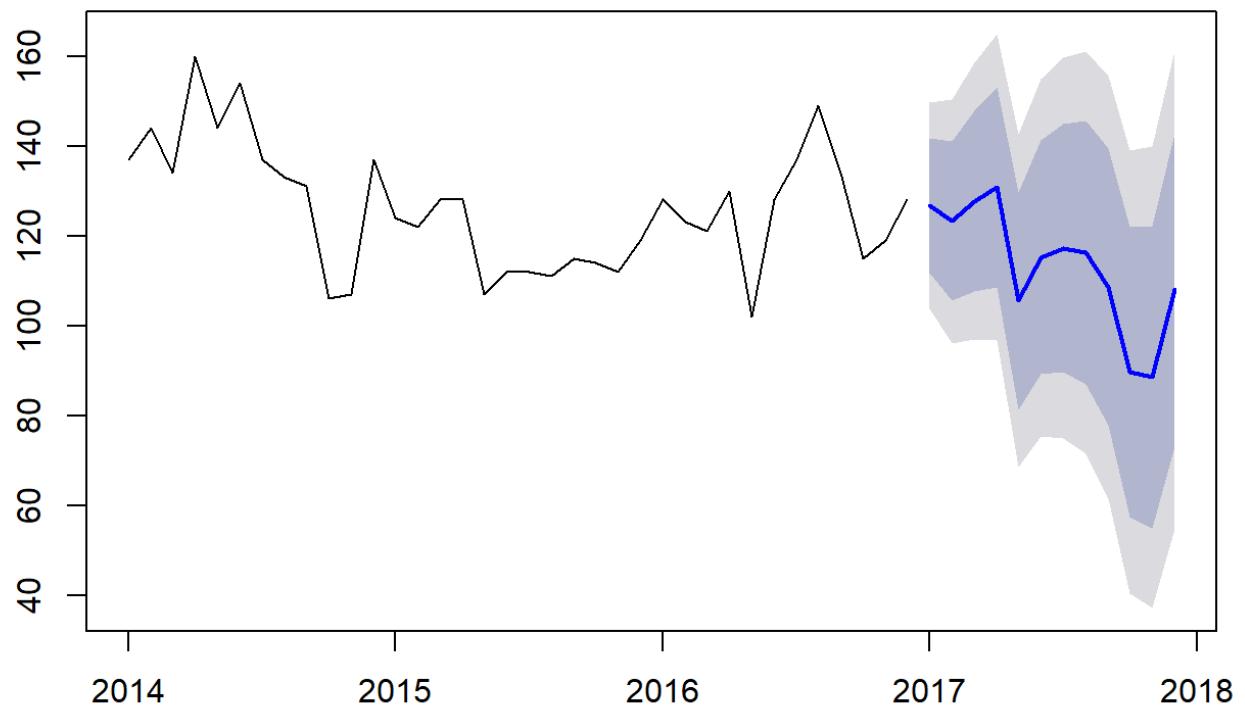
Series train_A[[i]]



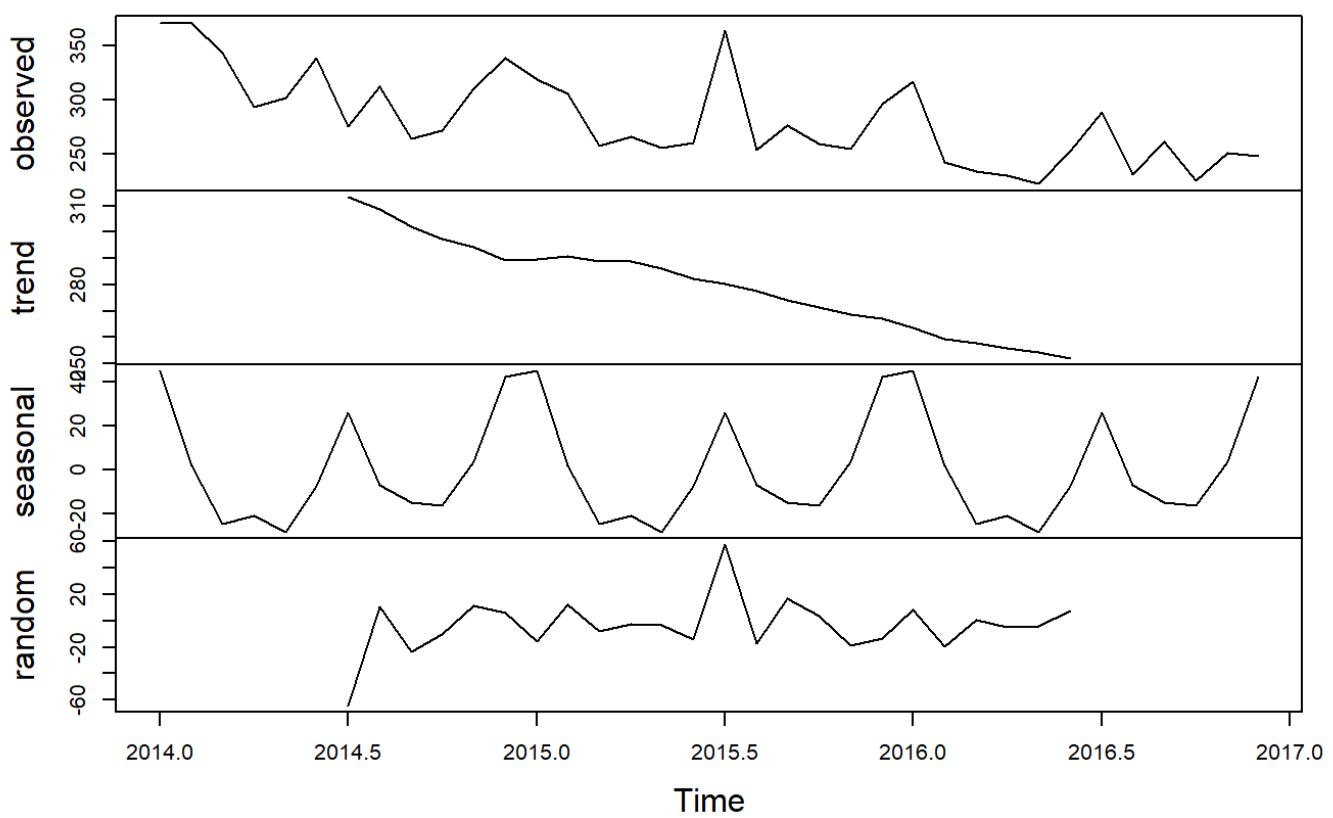
Holt-Winters filtering



Forecasts from HoltWinters



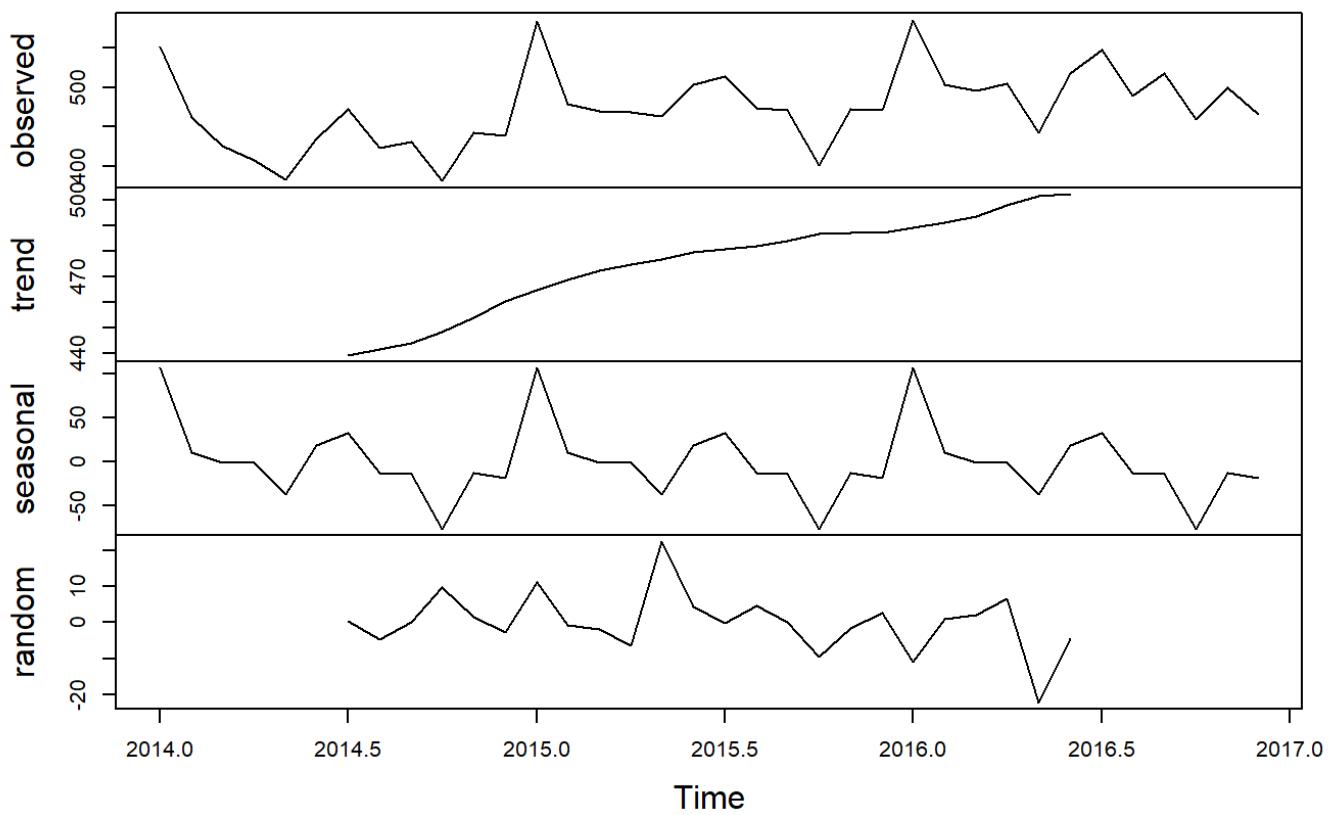
Decomposition of additive time series

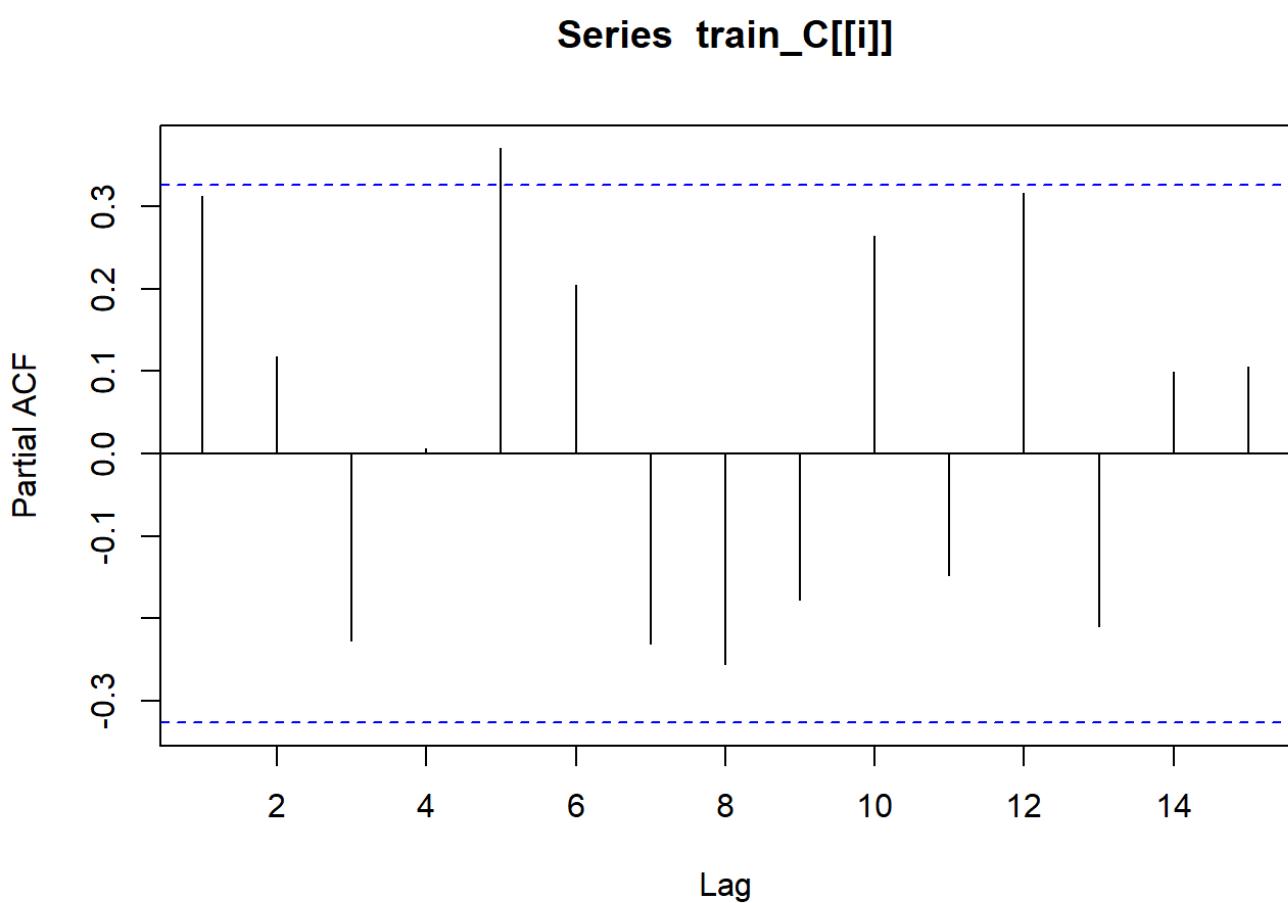
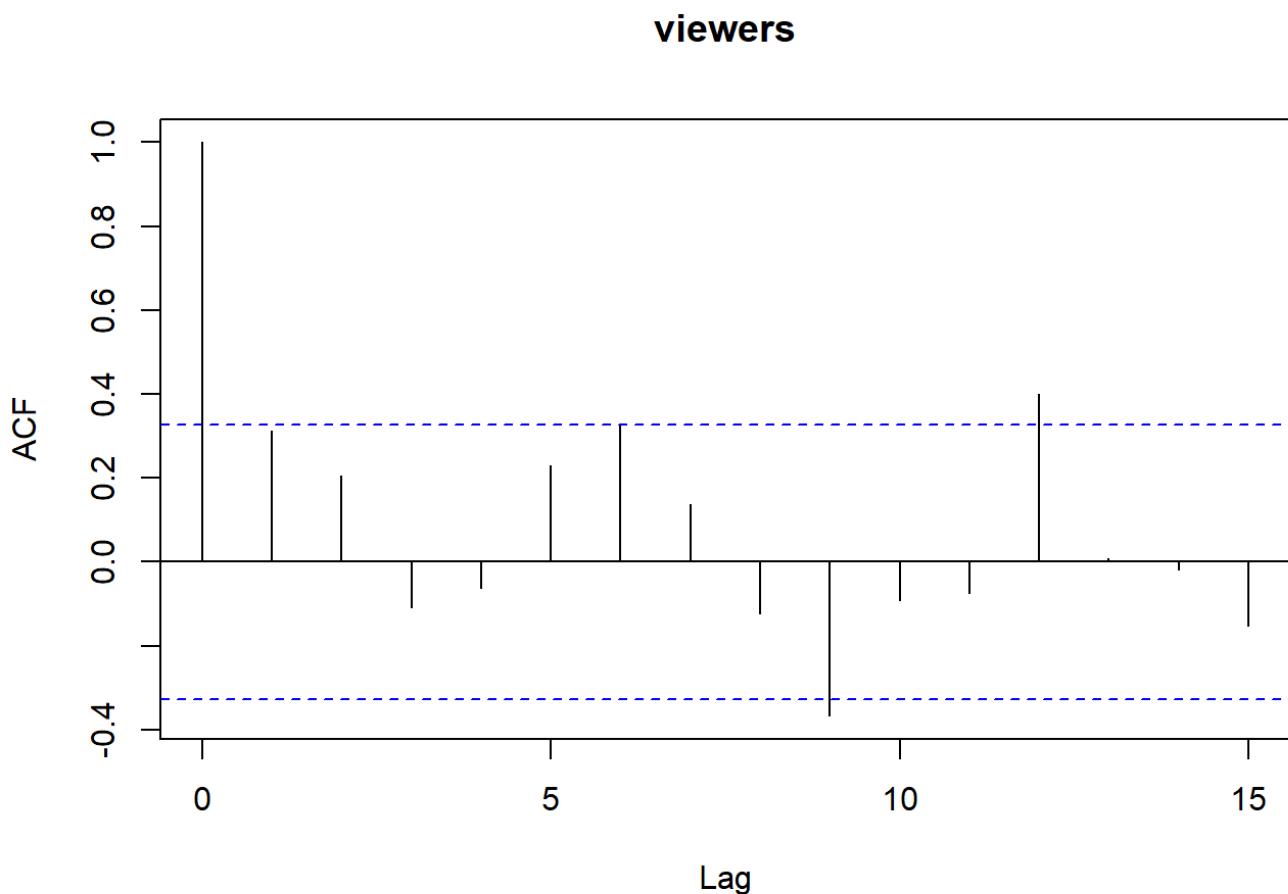


Holt-Winters filtering



Decomposition of additive time series

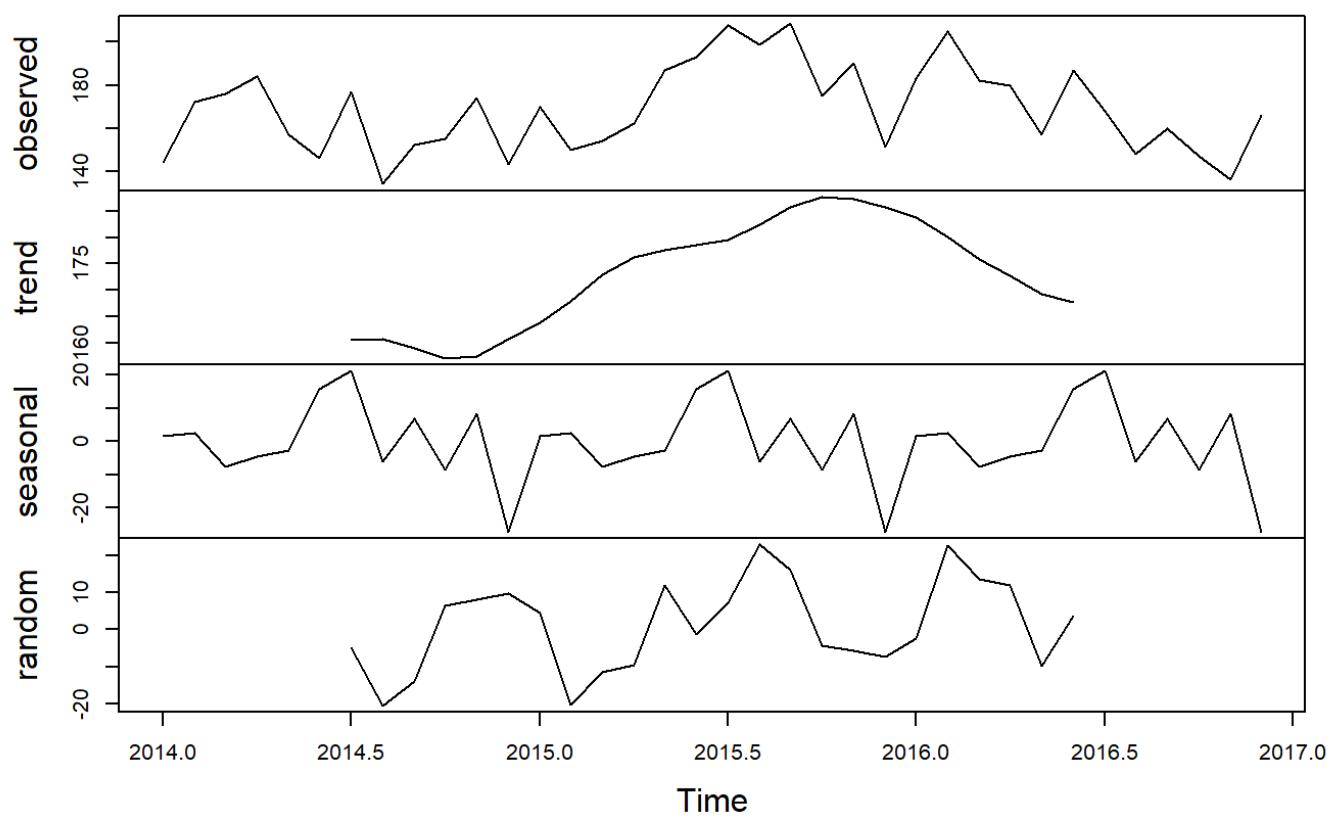


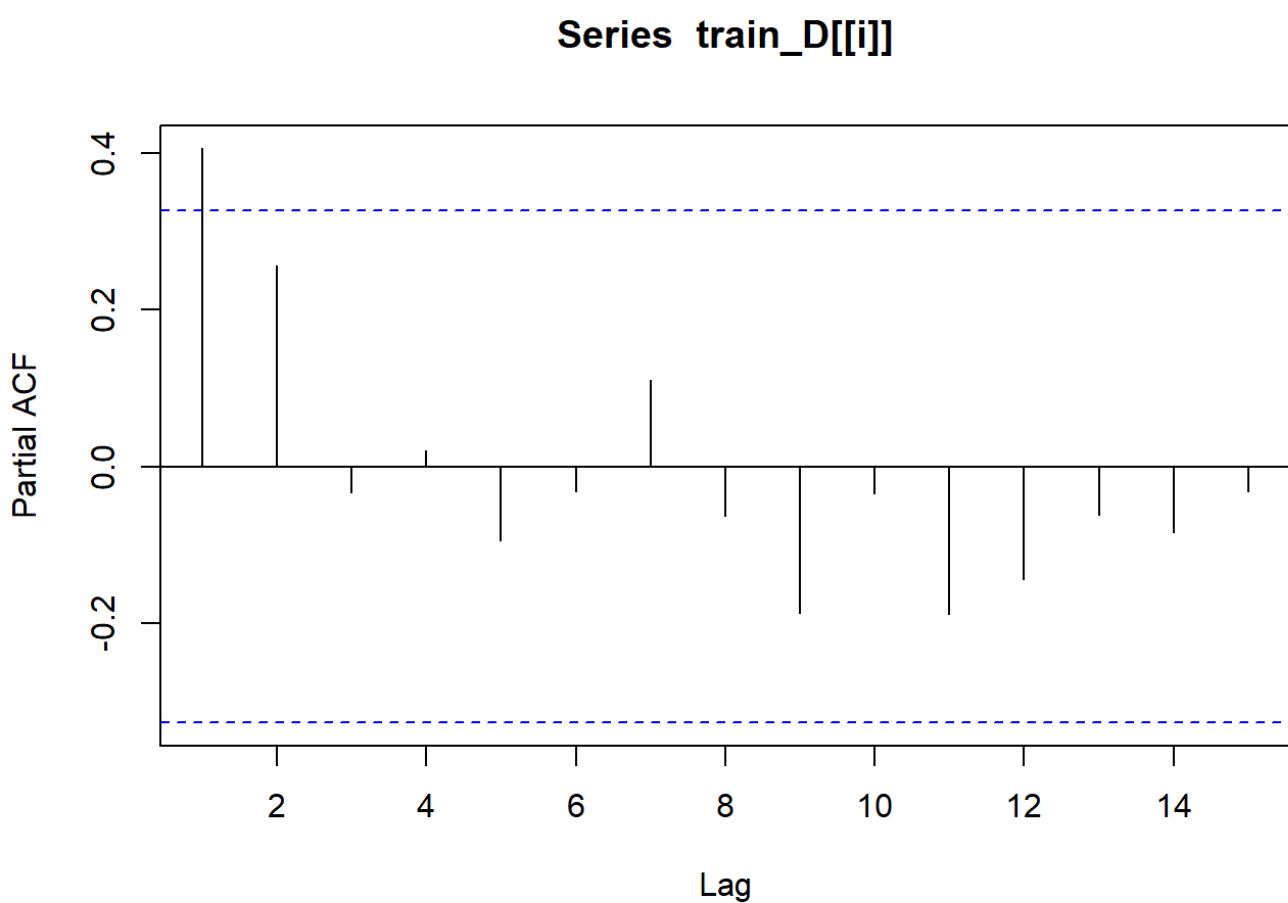
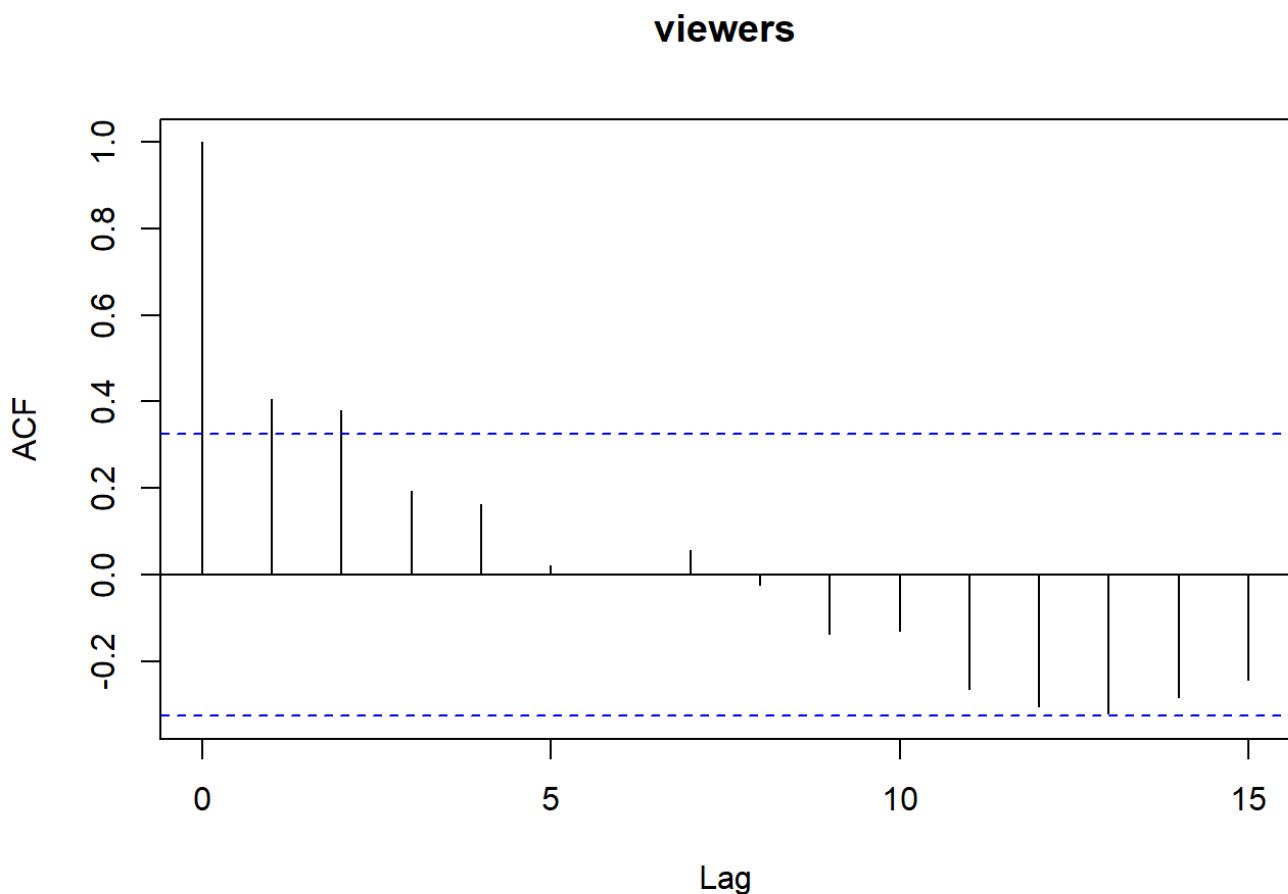


Holt-Winters filtering

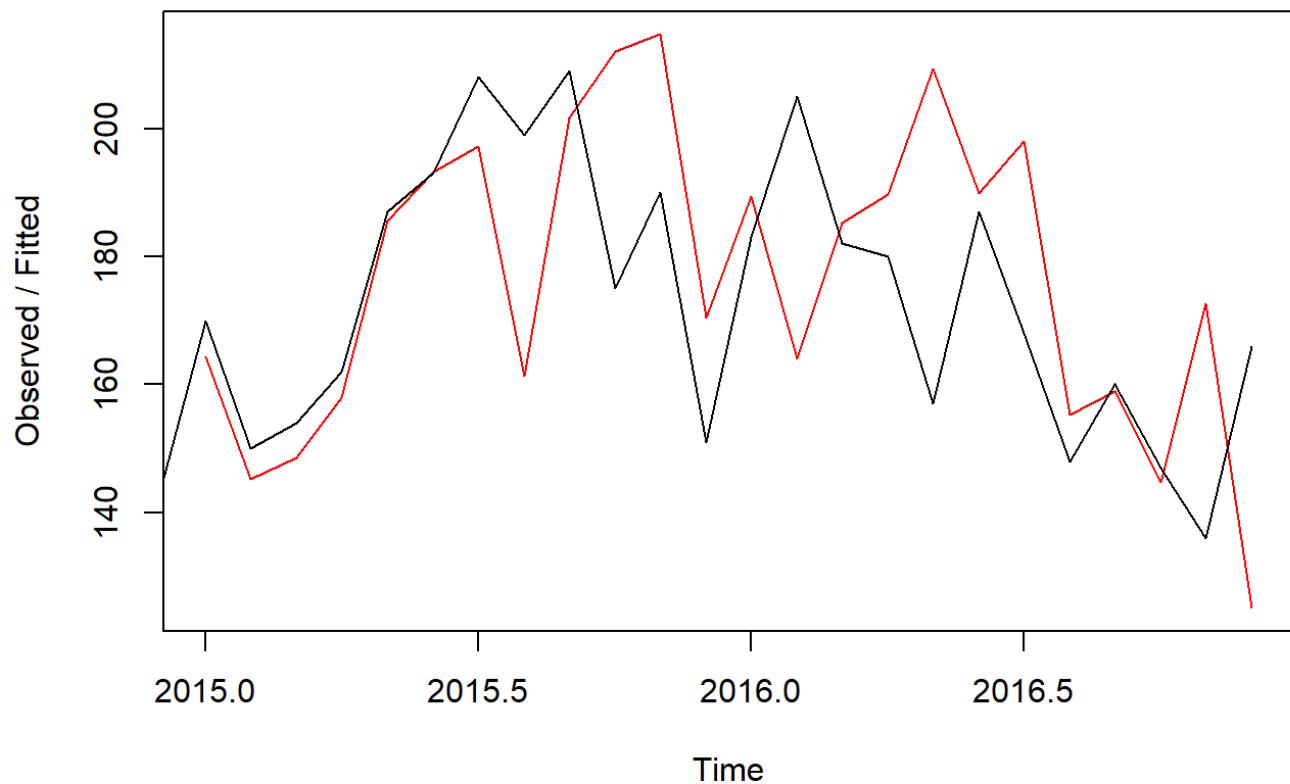


Decomposition of additive time series

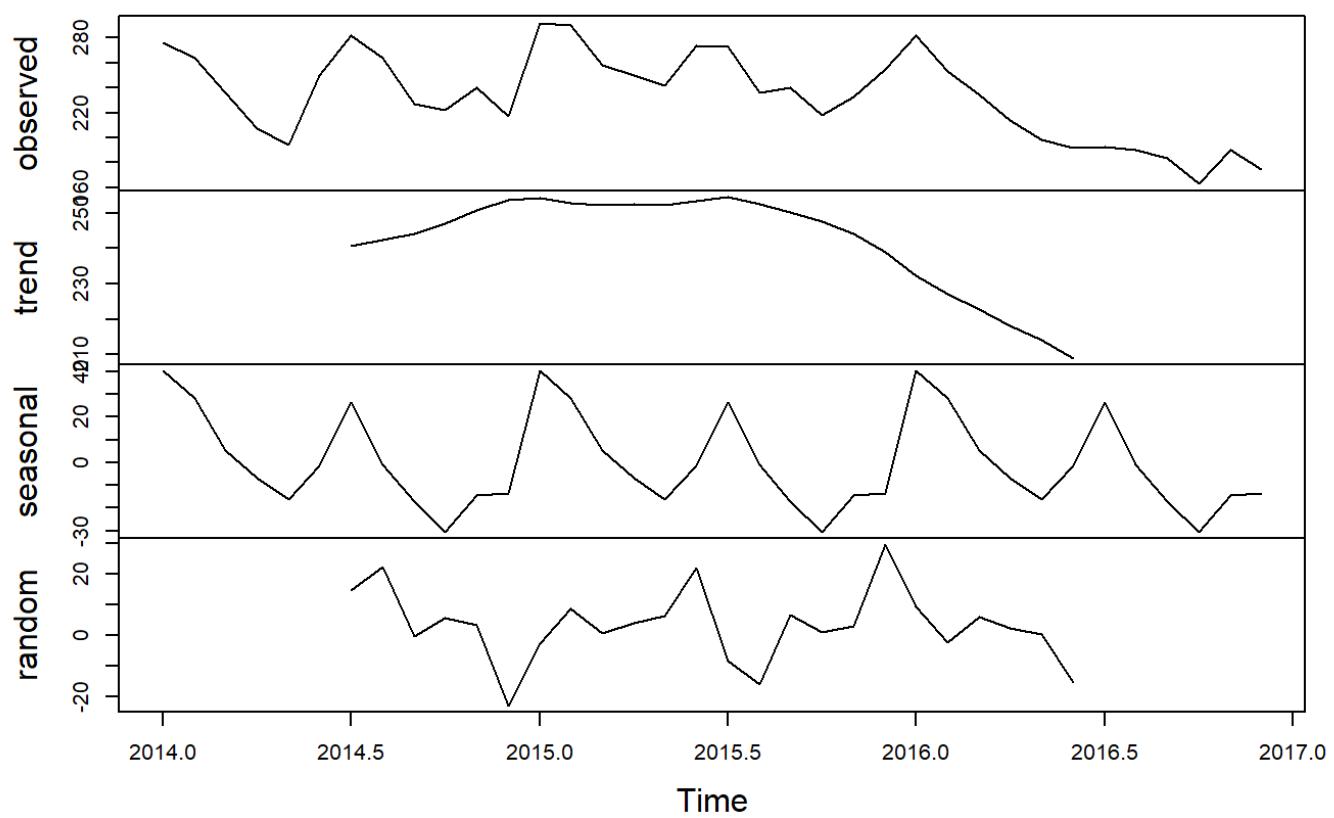




Holt-Winters filtering



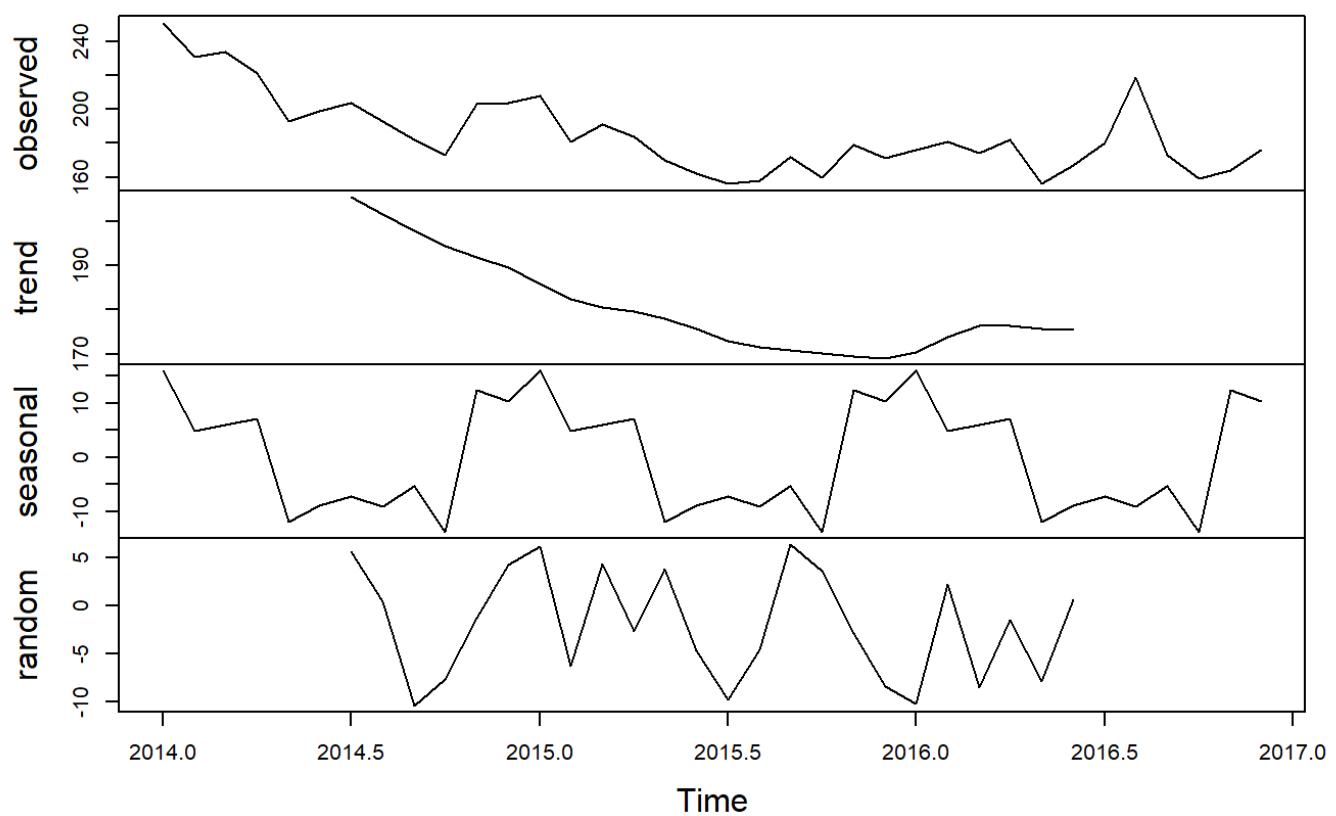
Decomposition of additive time series



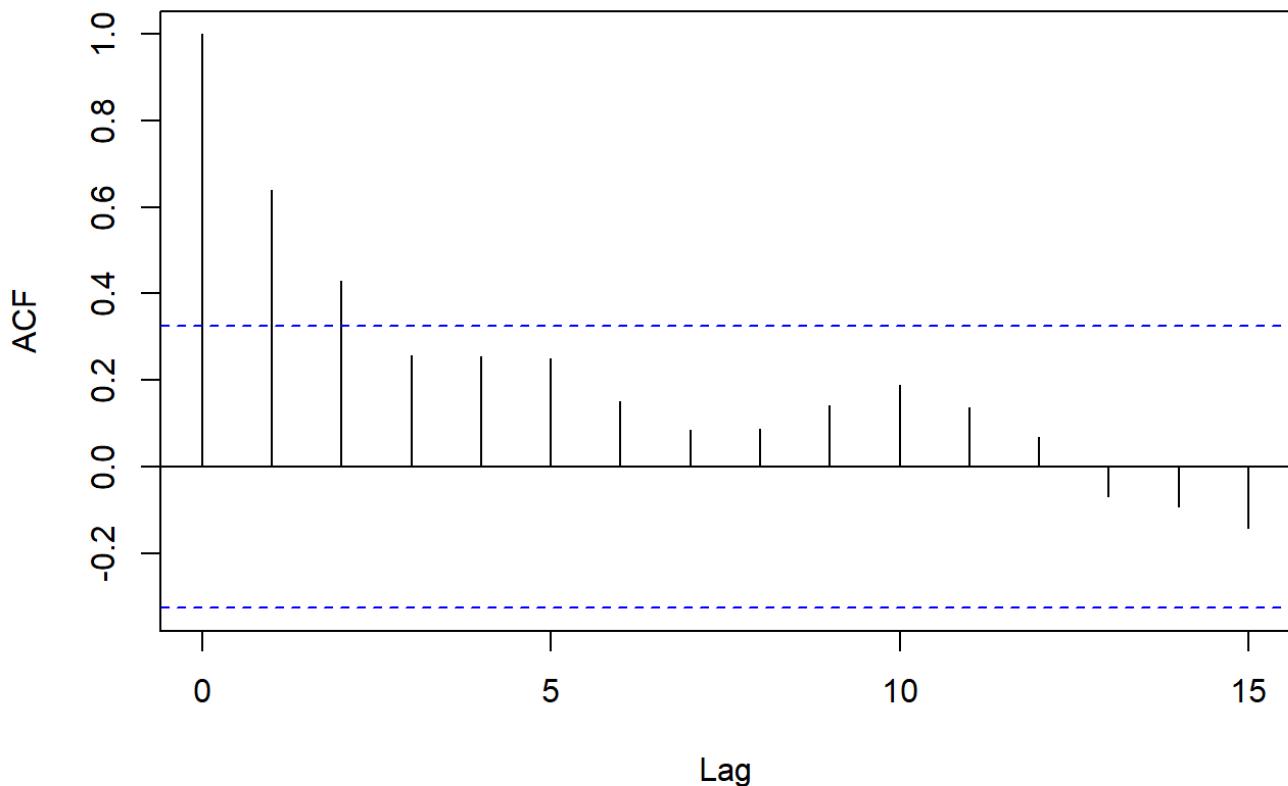
Holt-Winters filtering



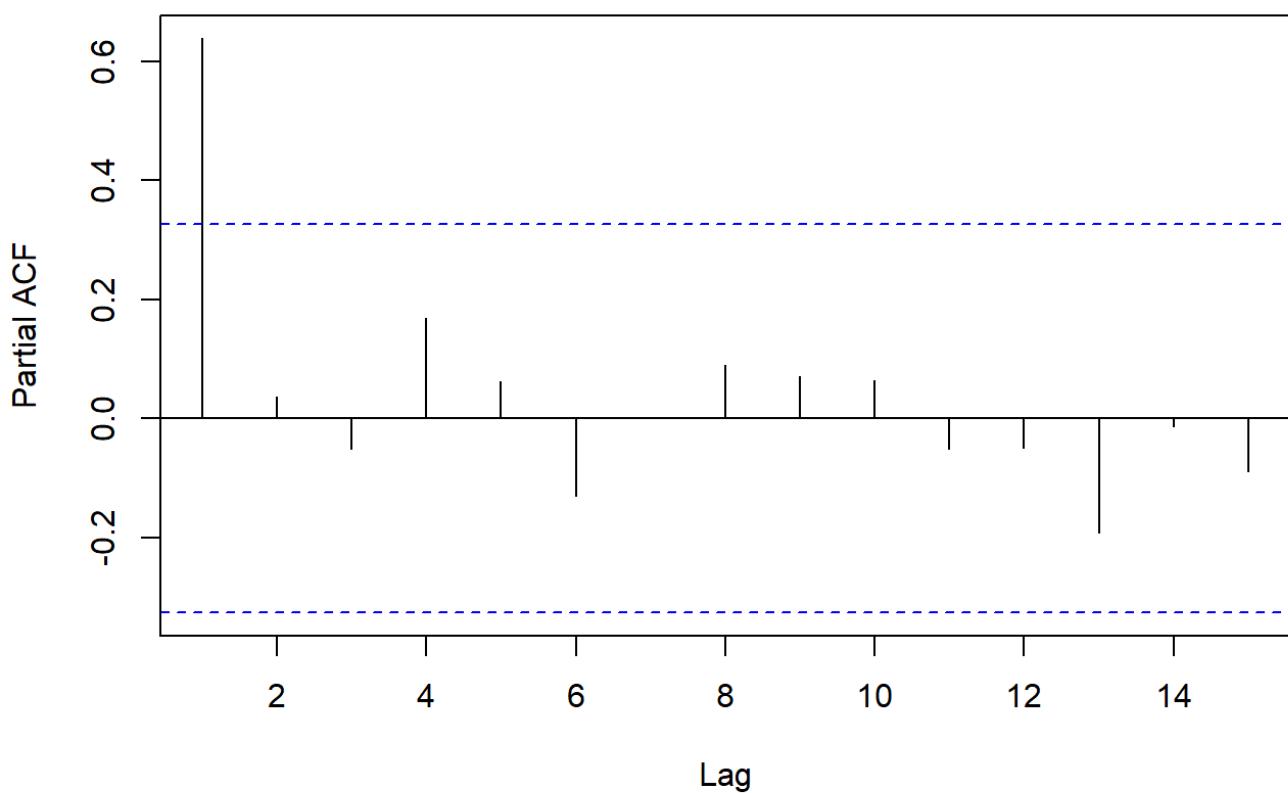
Decomposition of additive time series



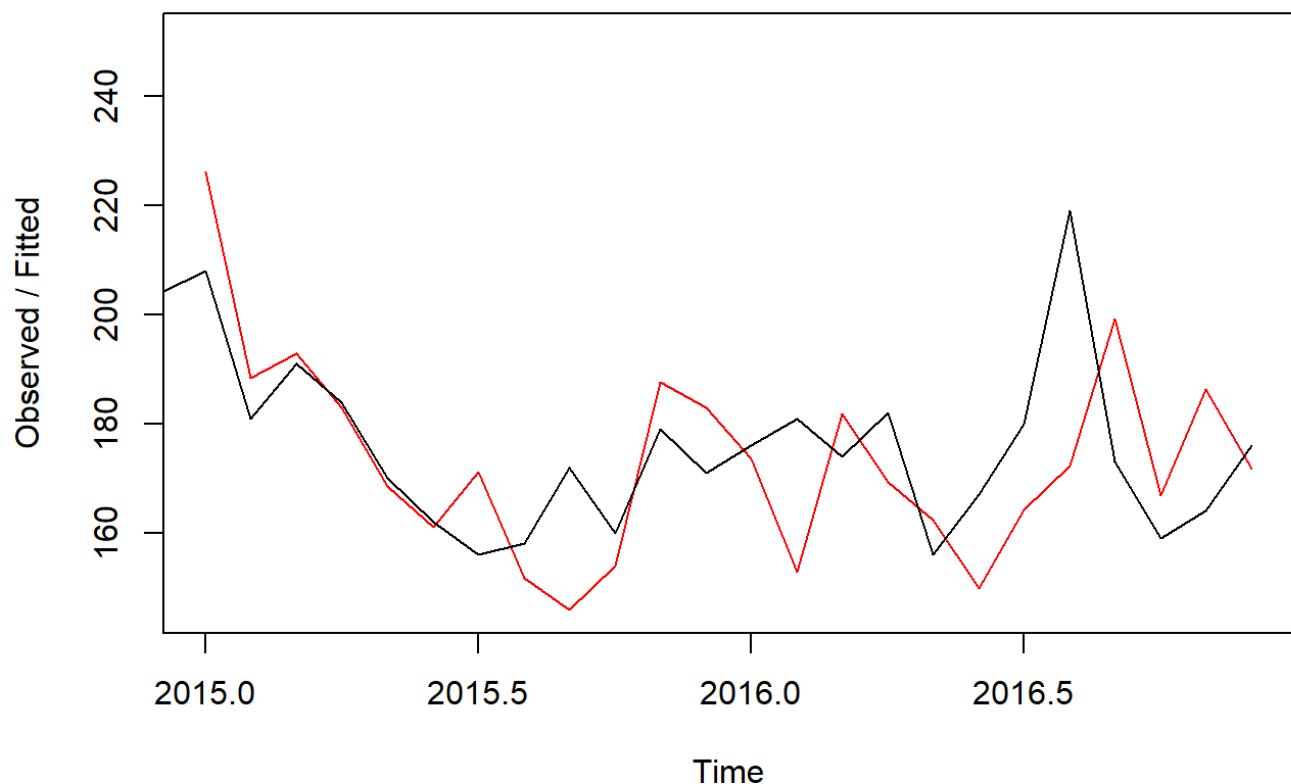
viewers



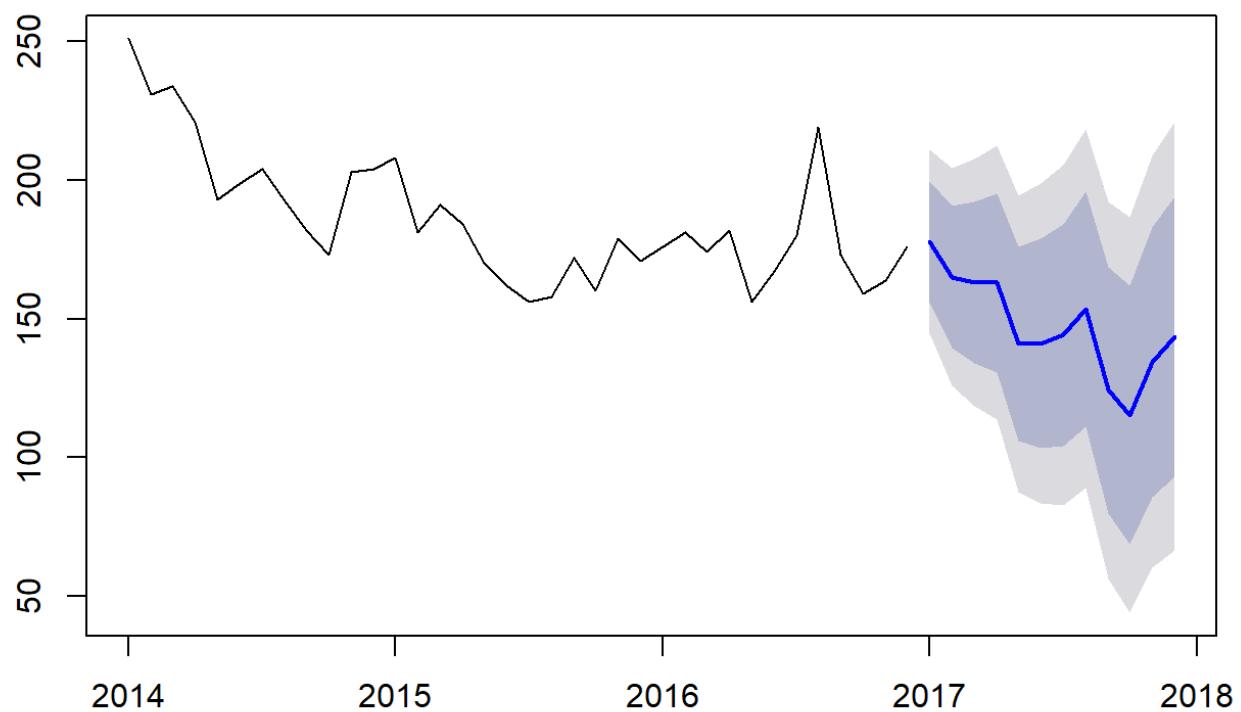
Series train_A[[i]]



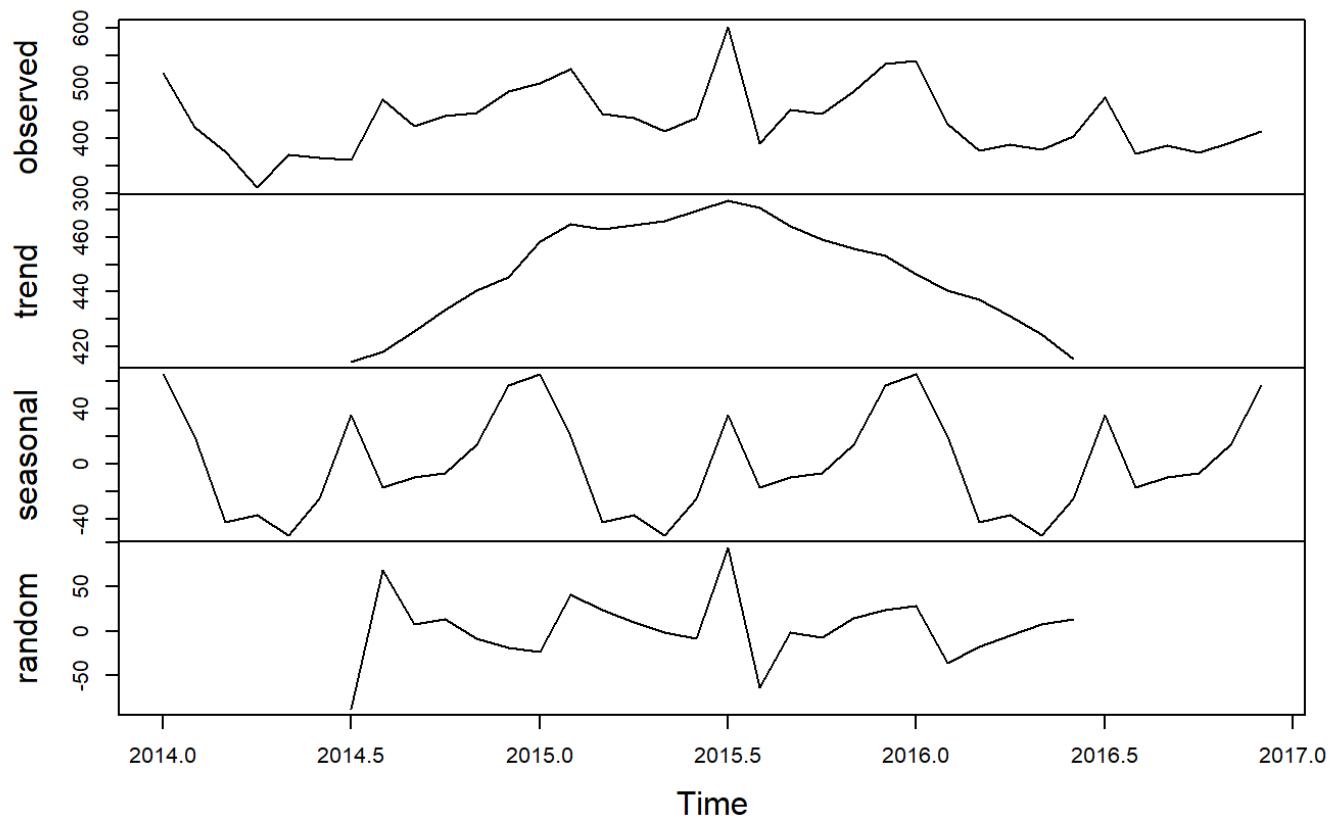
Holt-Winters filtering



Forecasts from HoltWinters



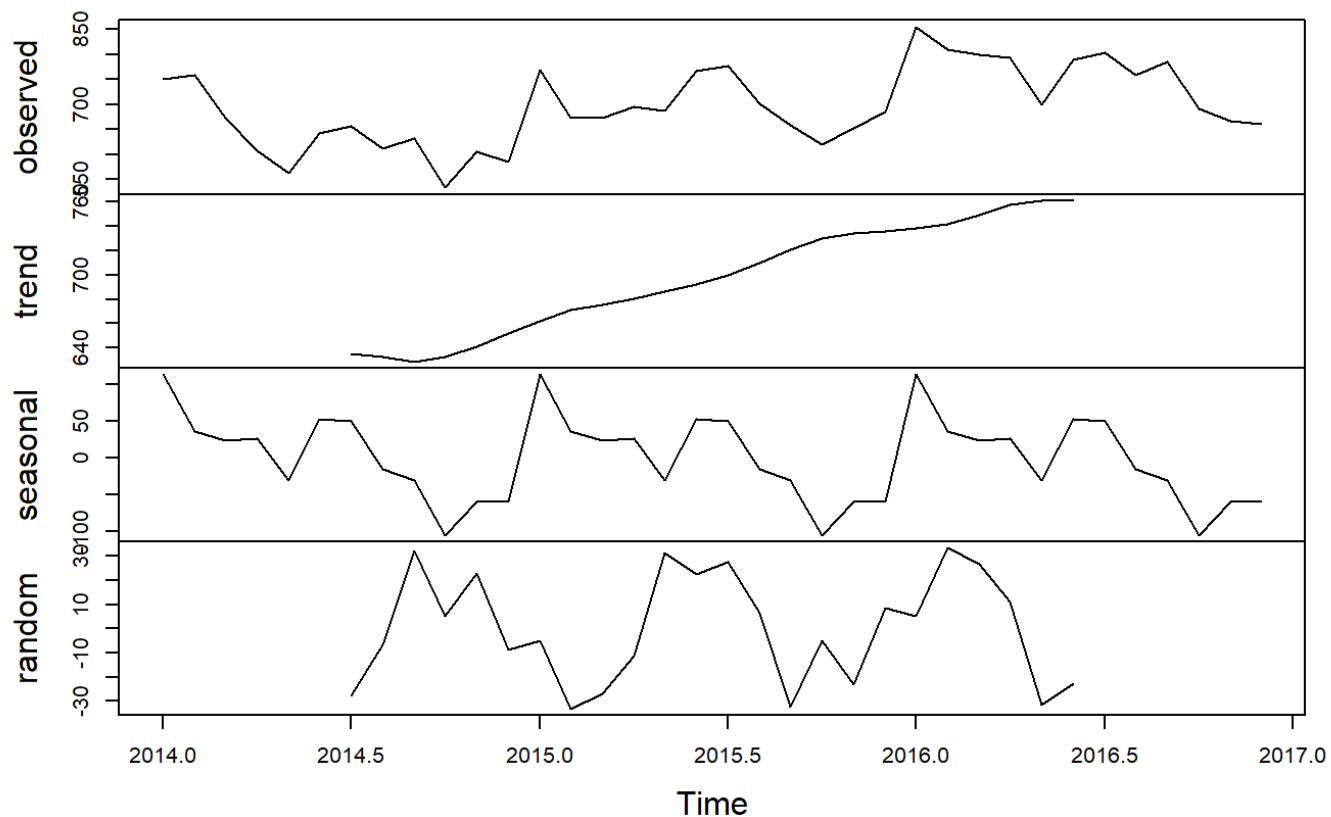
Decomposition of additive time series



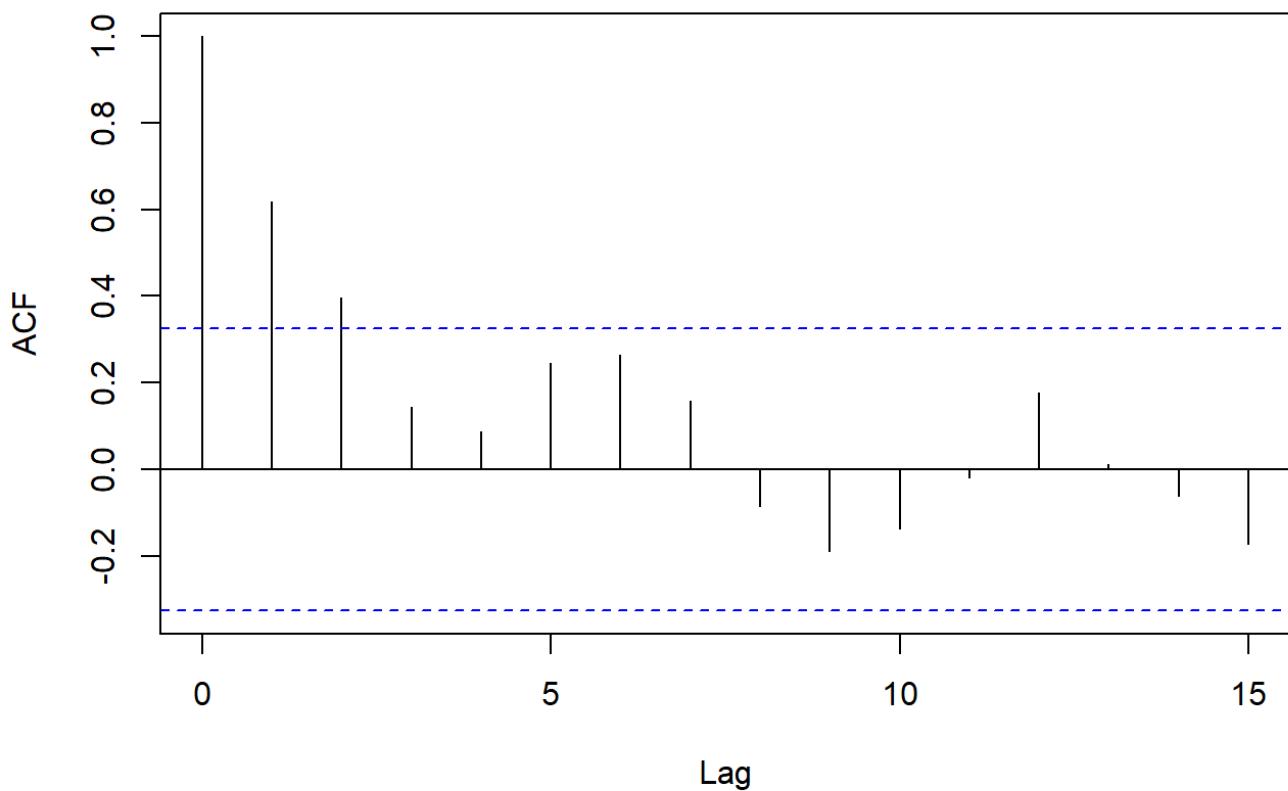
Holt-Winters filtering



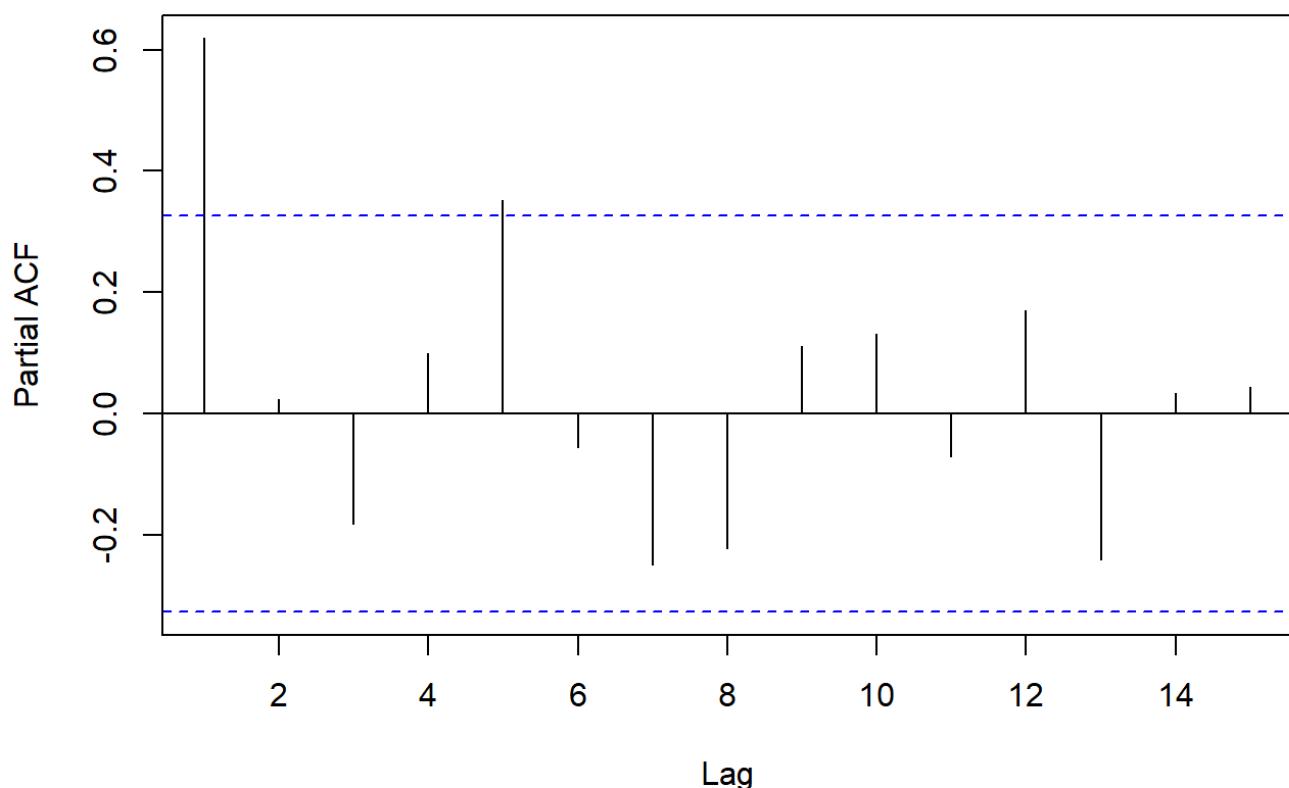
Decomposition of additive time series



viewers



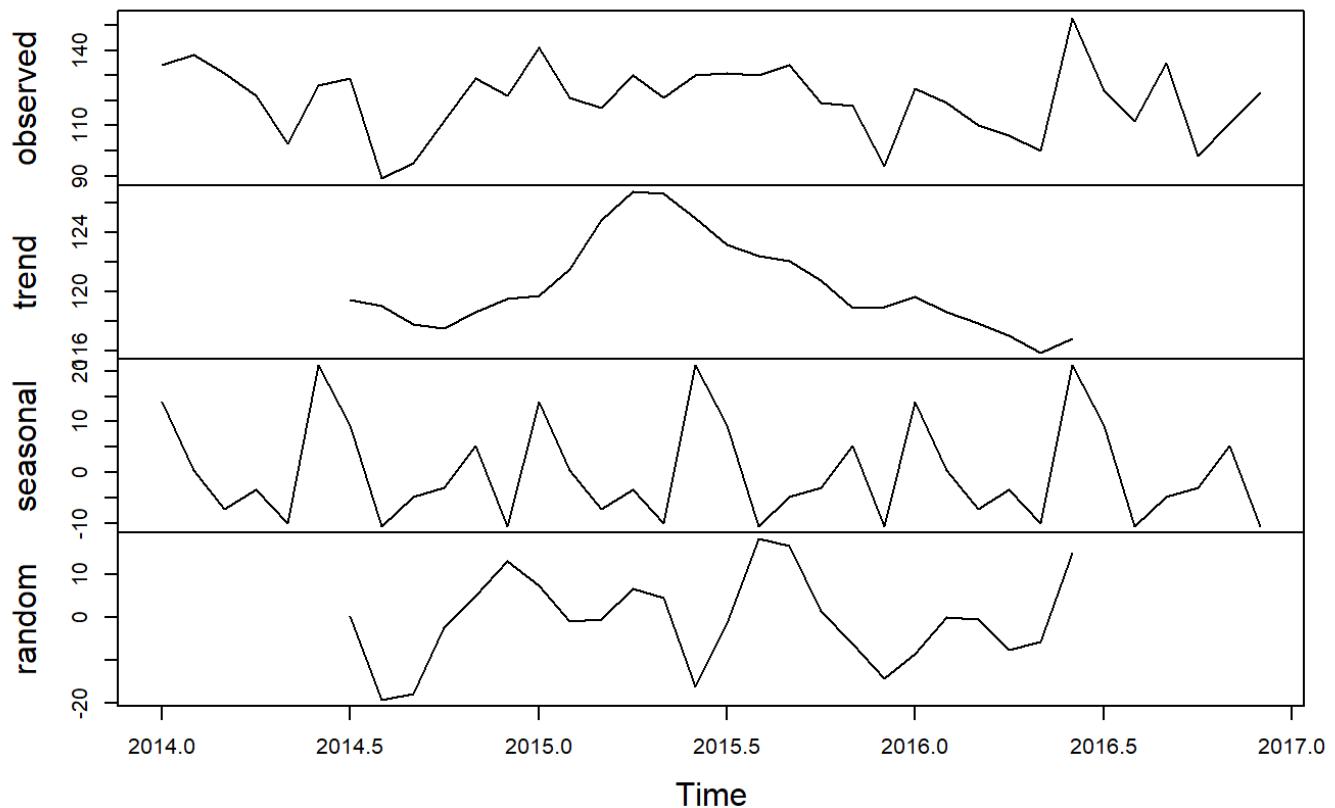
Series train_C[[i]]



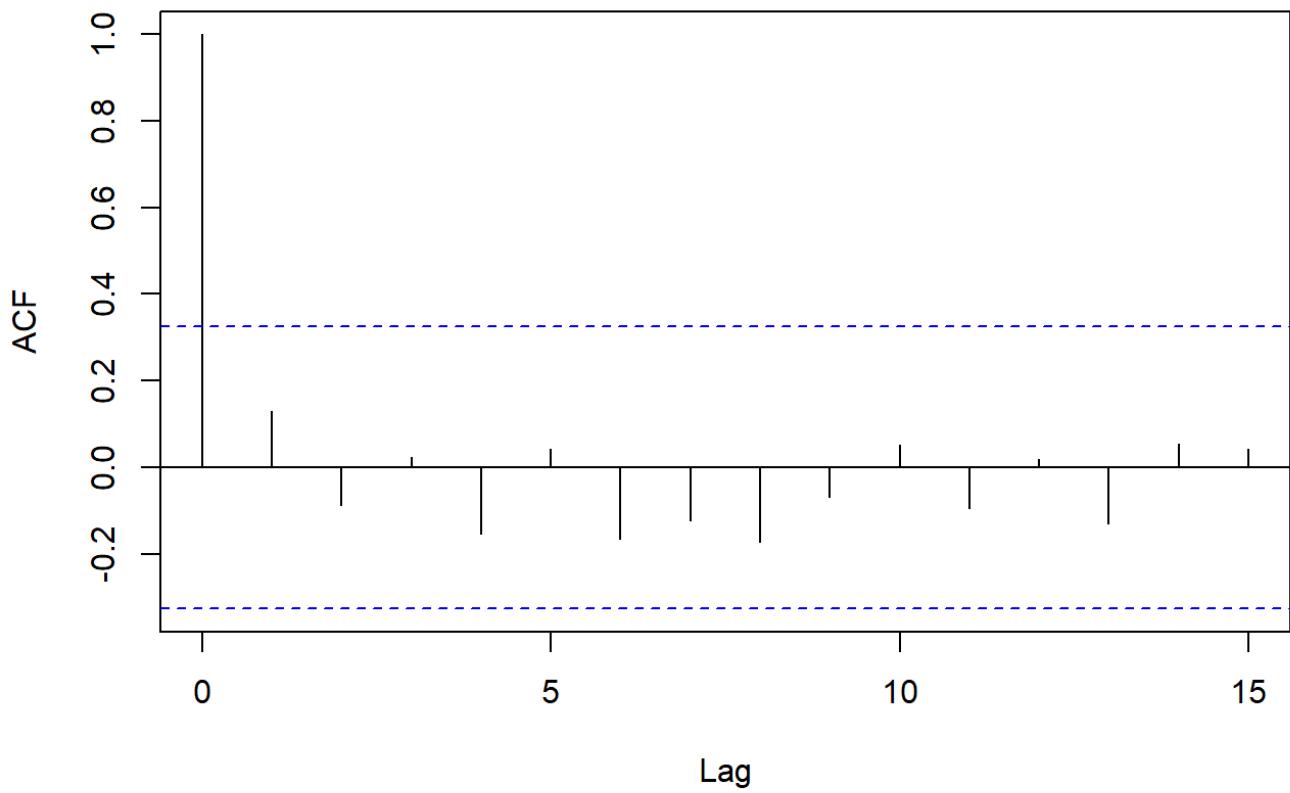
Holt-Winters filtering



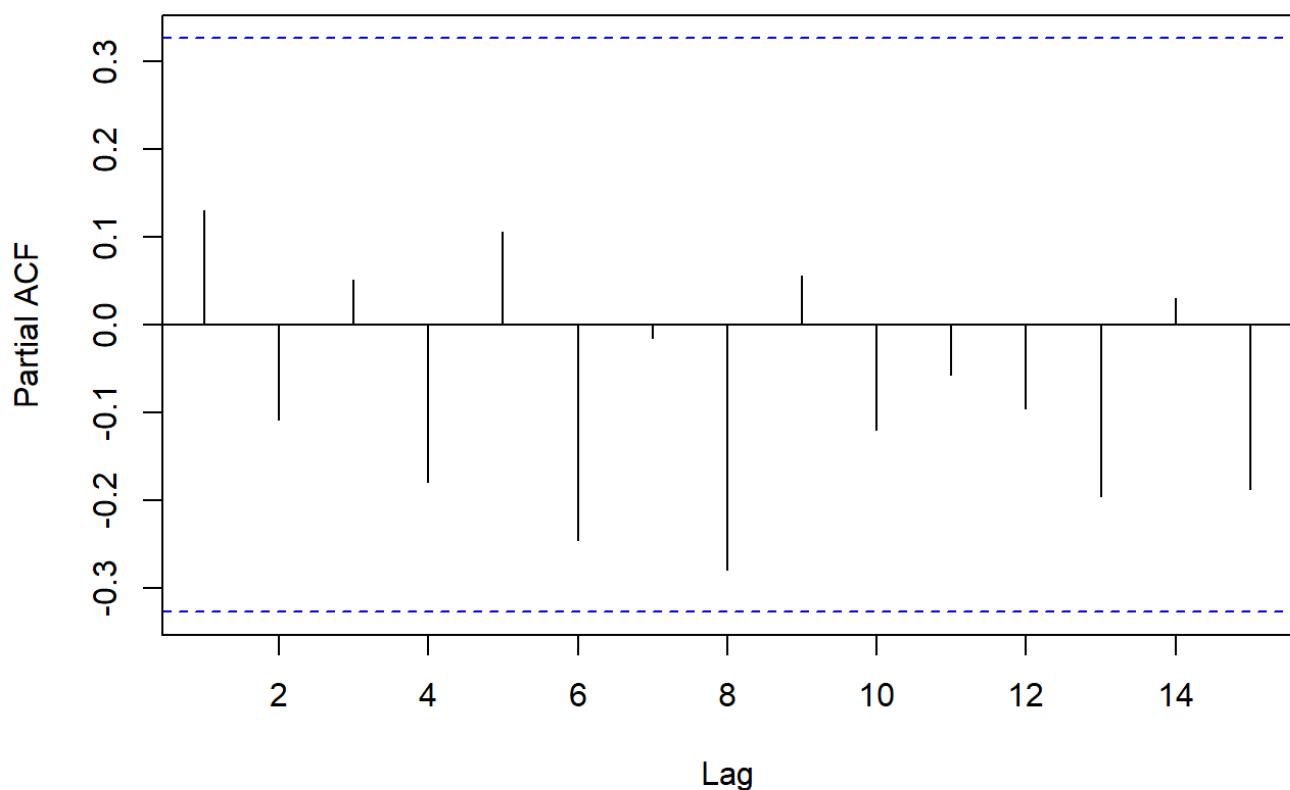
Decomposition of additive time series



viewers



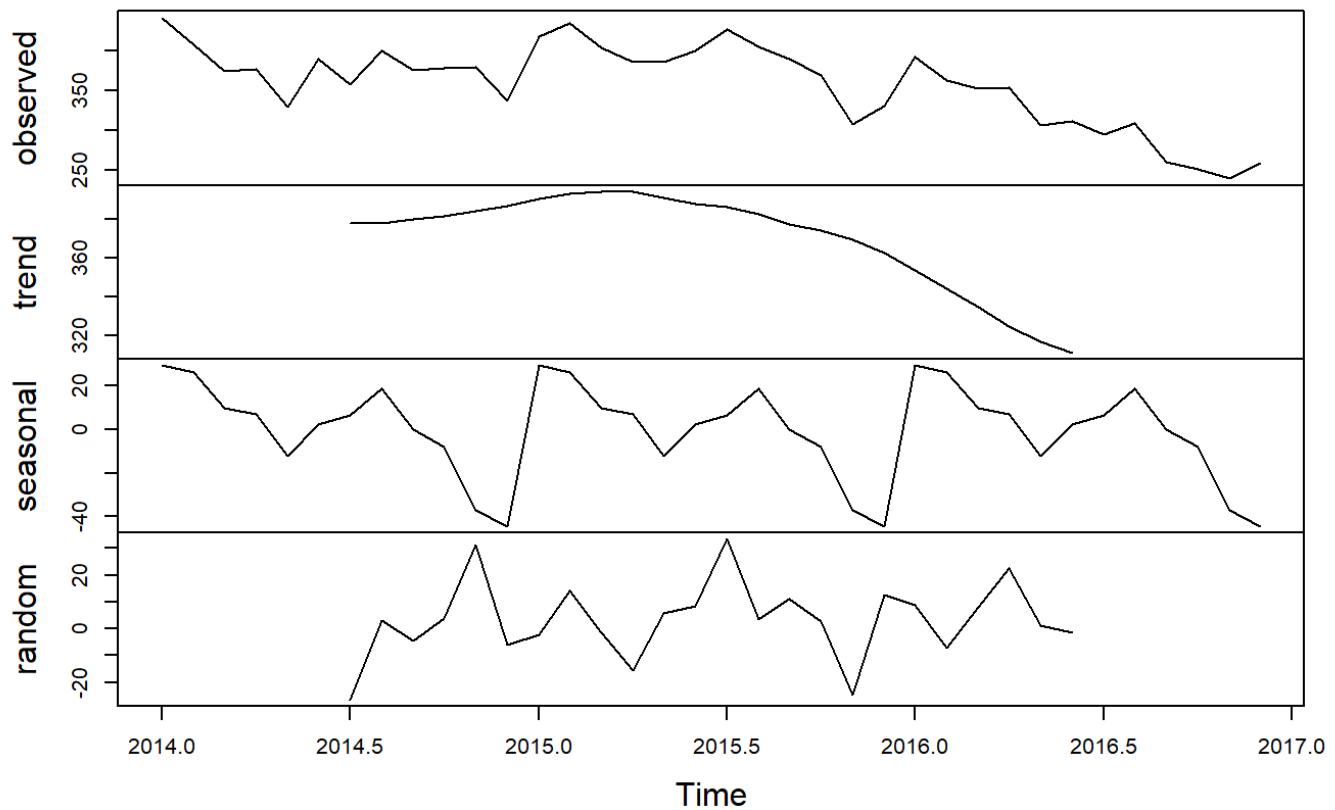
Series train_D[[i]]



Holt-Winters filtering



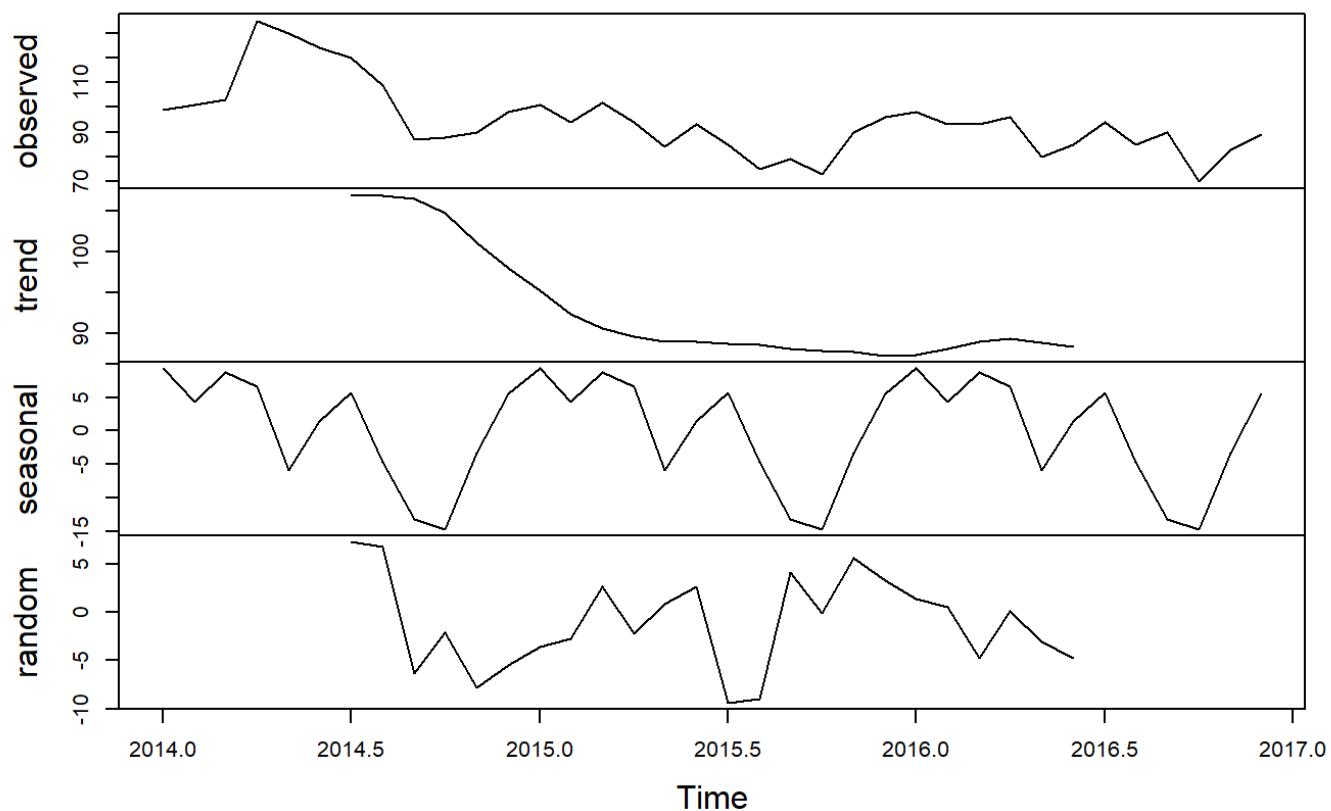
Decomposition of additive time series



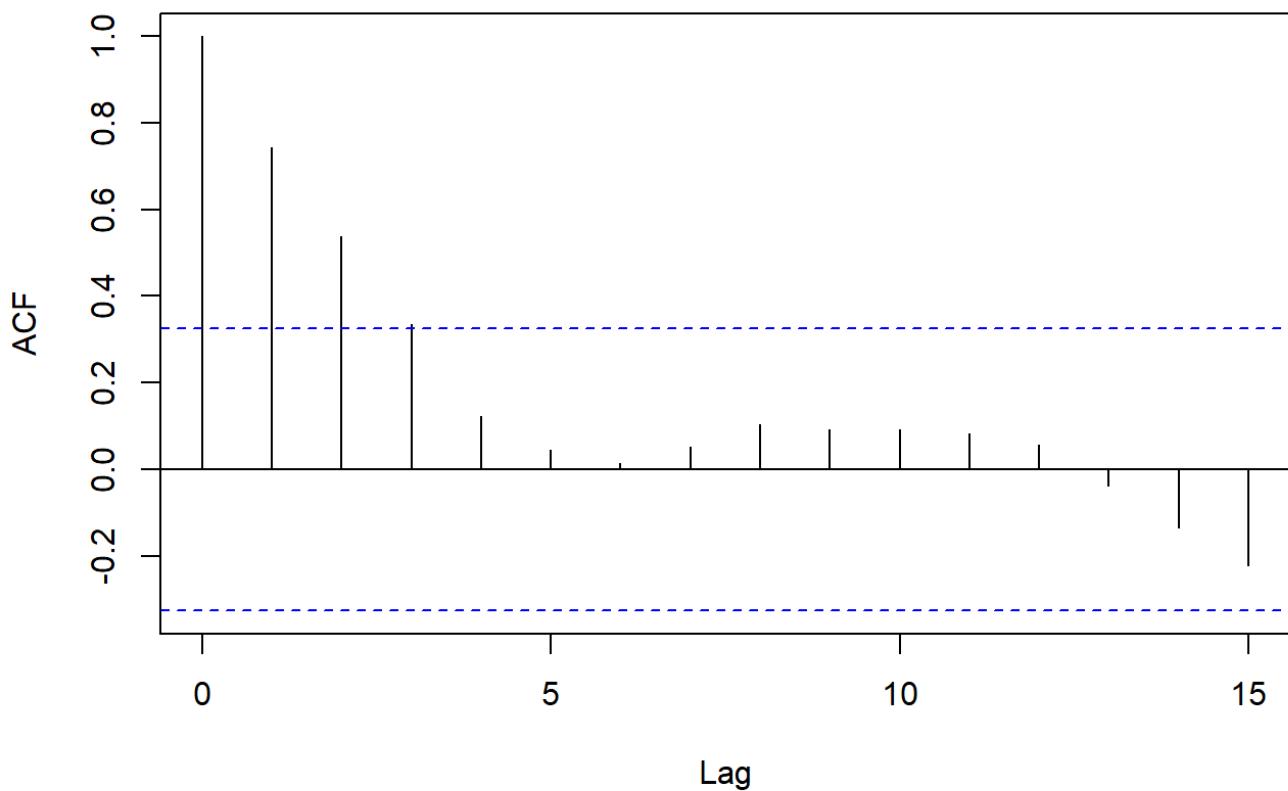
Holt-Winters filtering



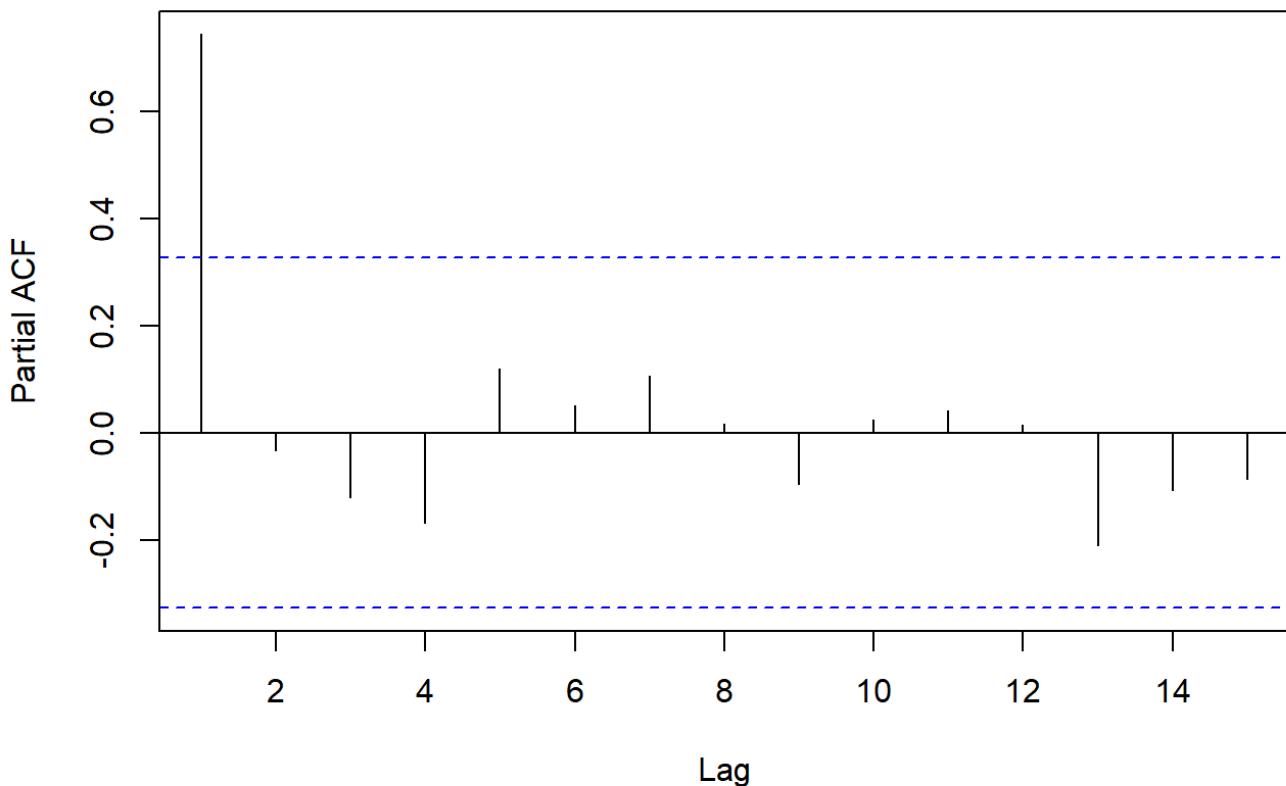
Decomposition of additive time series



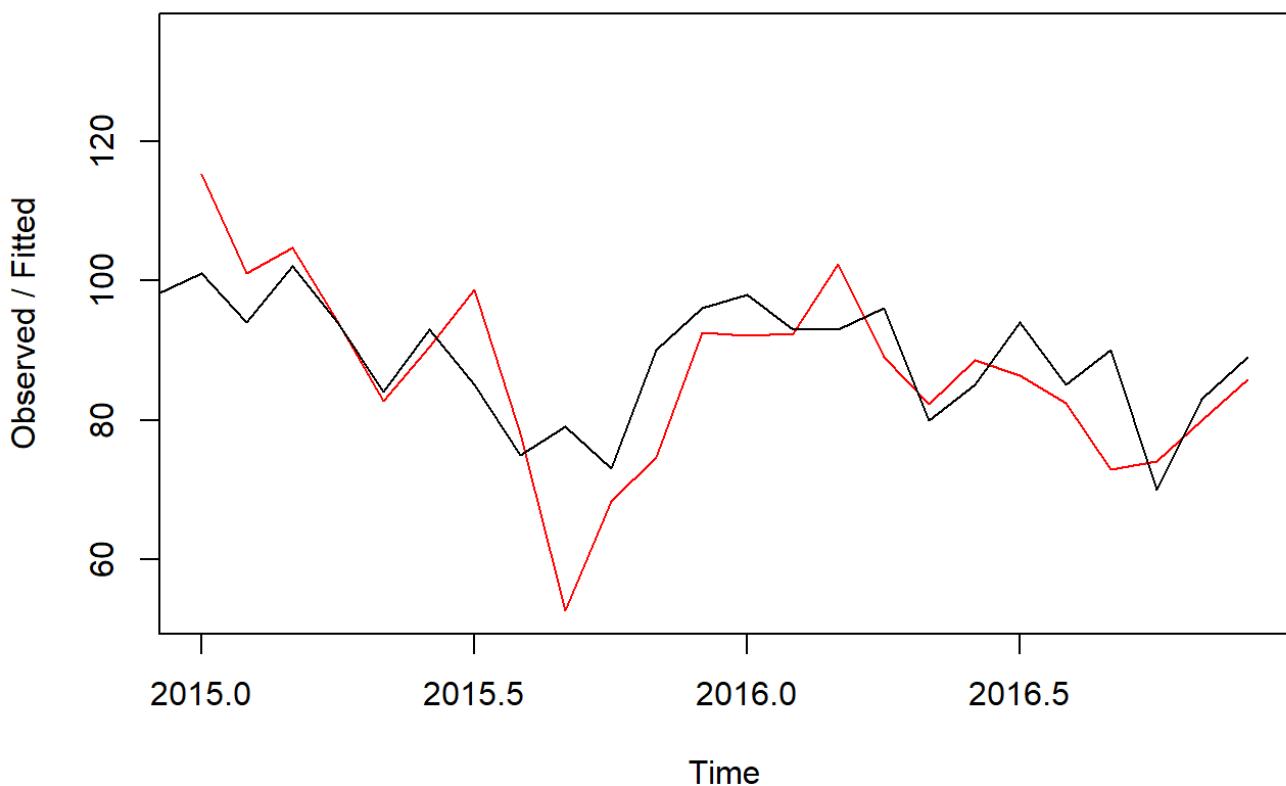
viewers



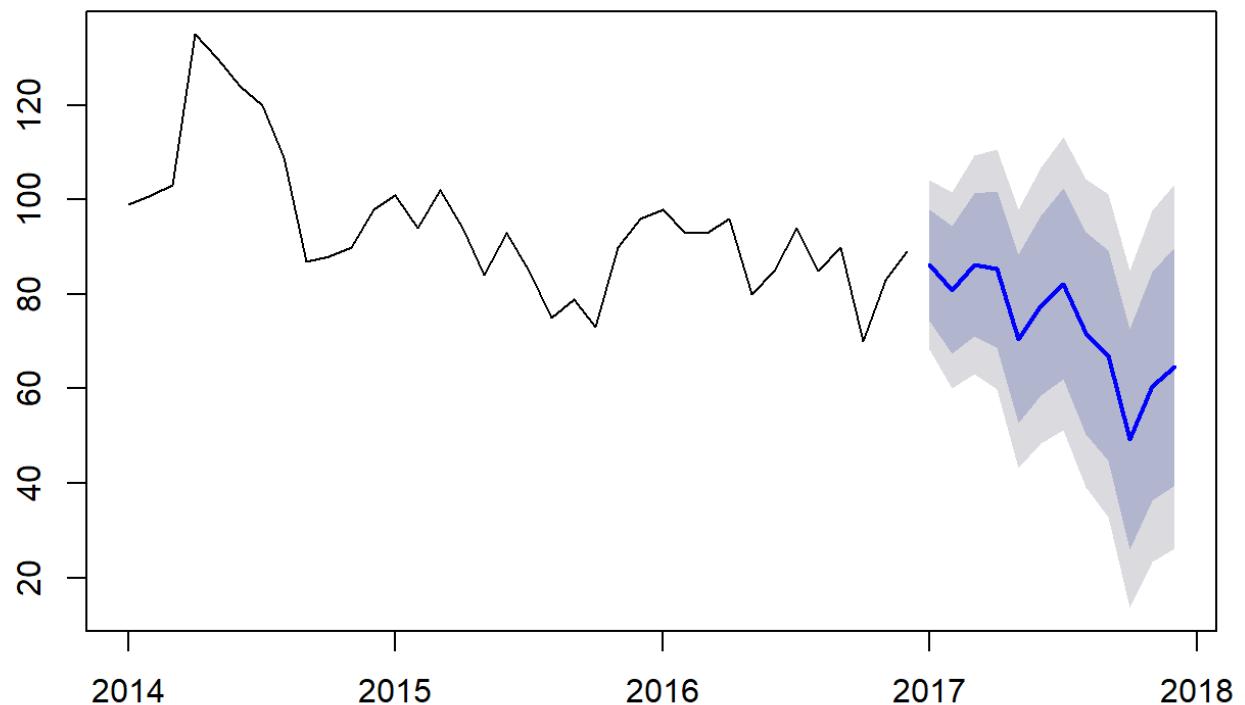
Series train_A[[i]]



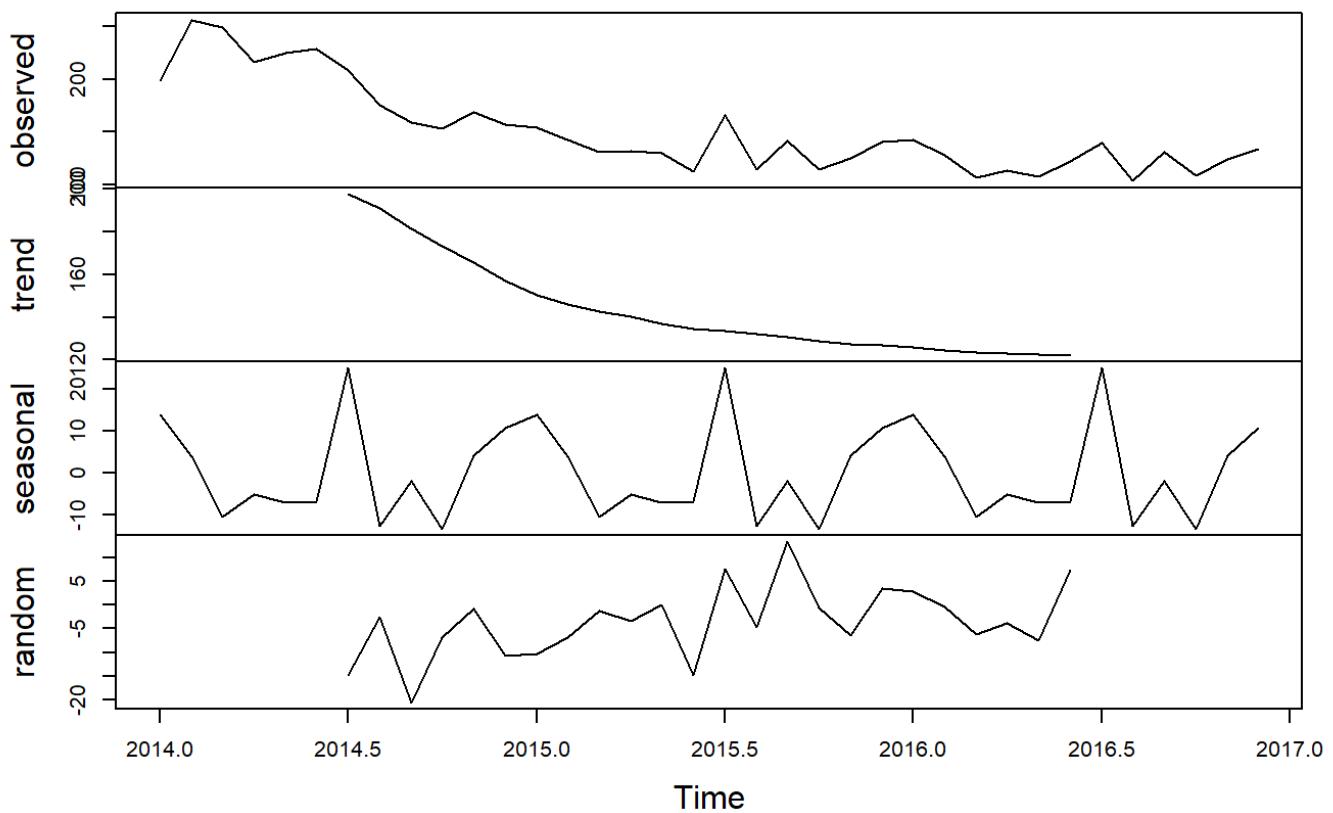
Holt-Winters filtering



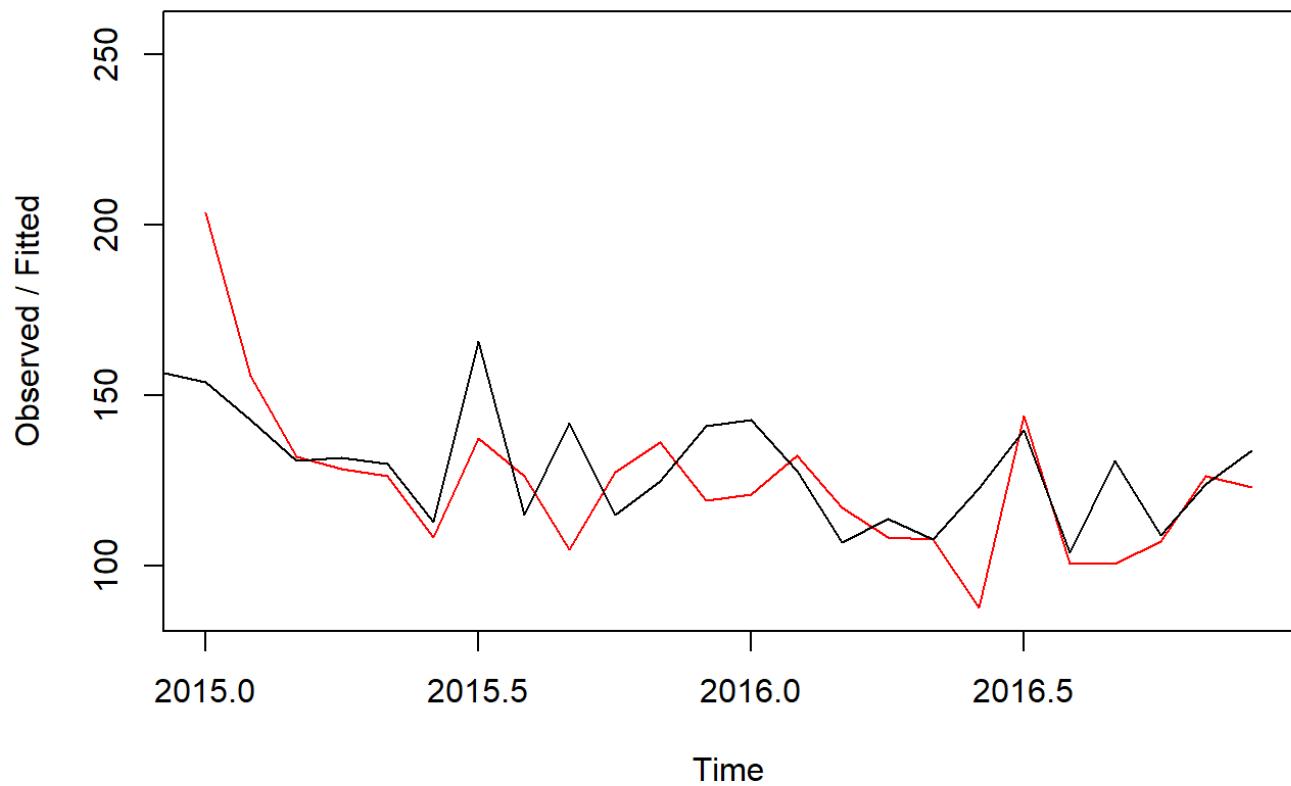
Forecasts from HoltWinters



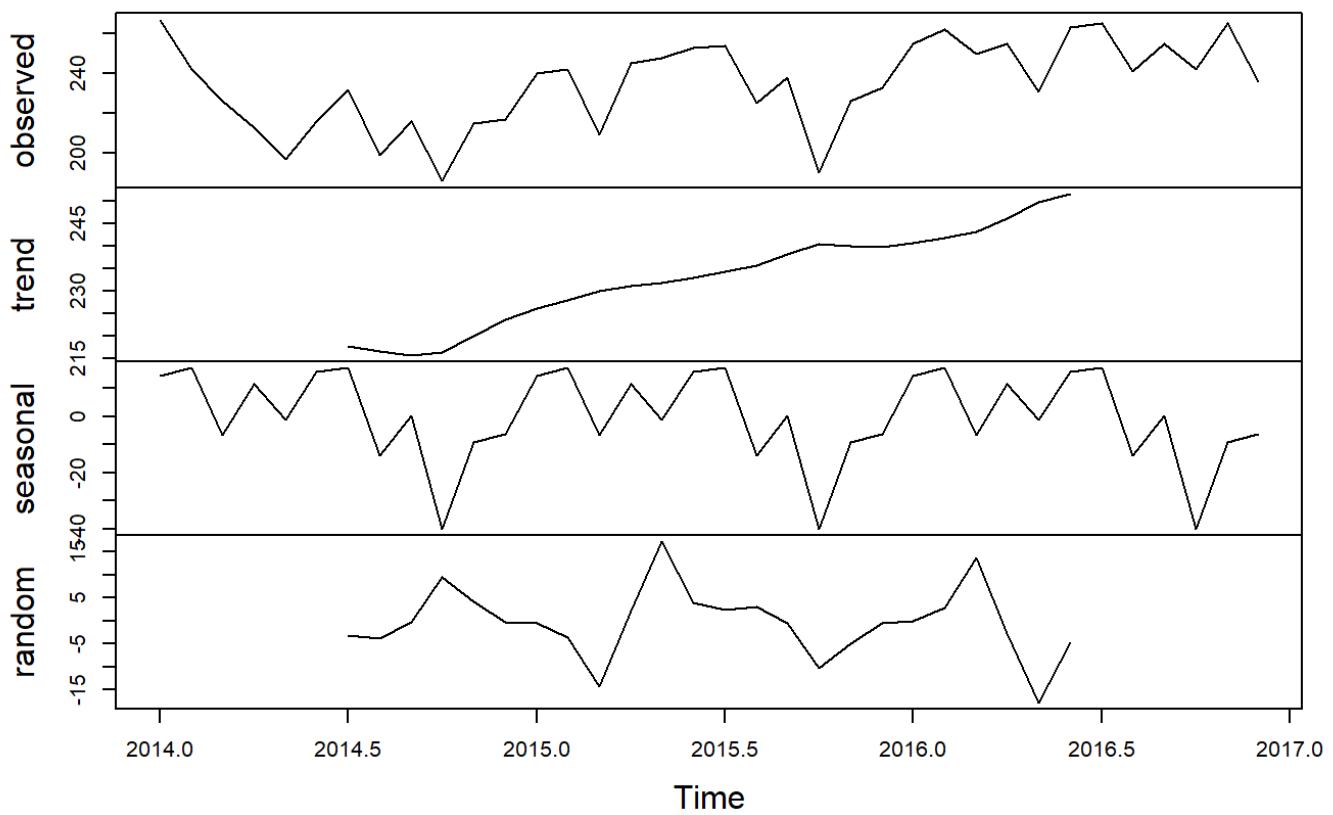
Decomposition of additive time series



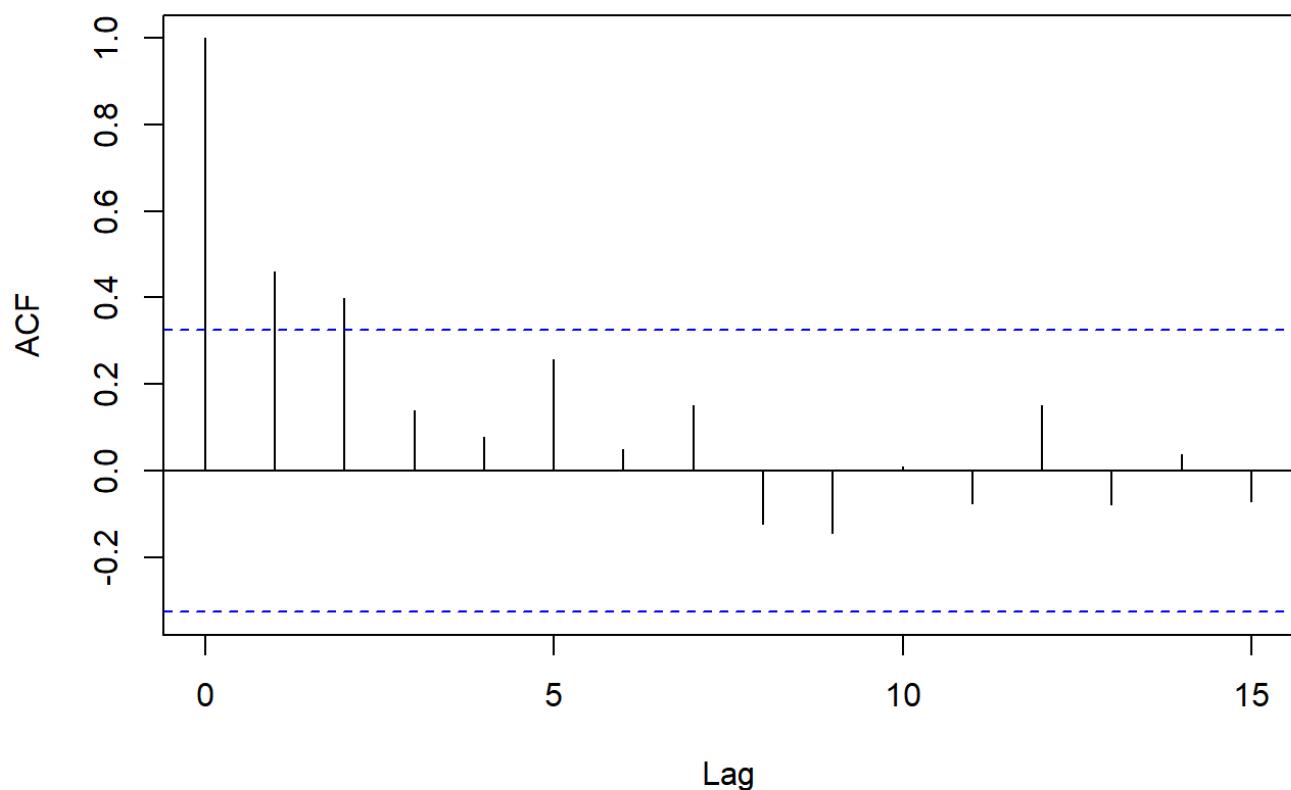
Holt-Winters filtering



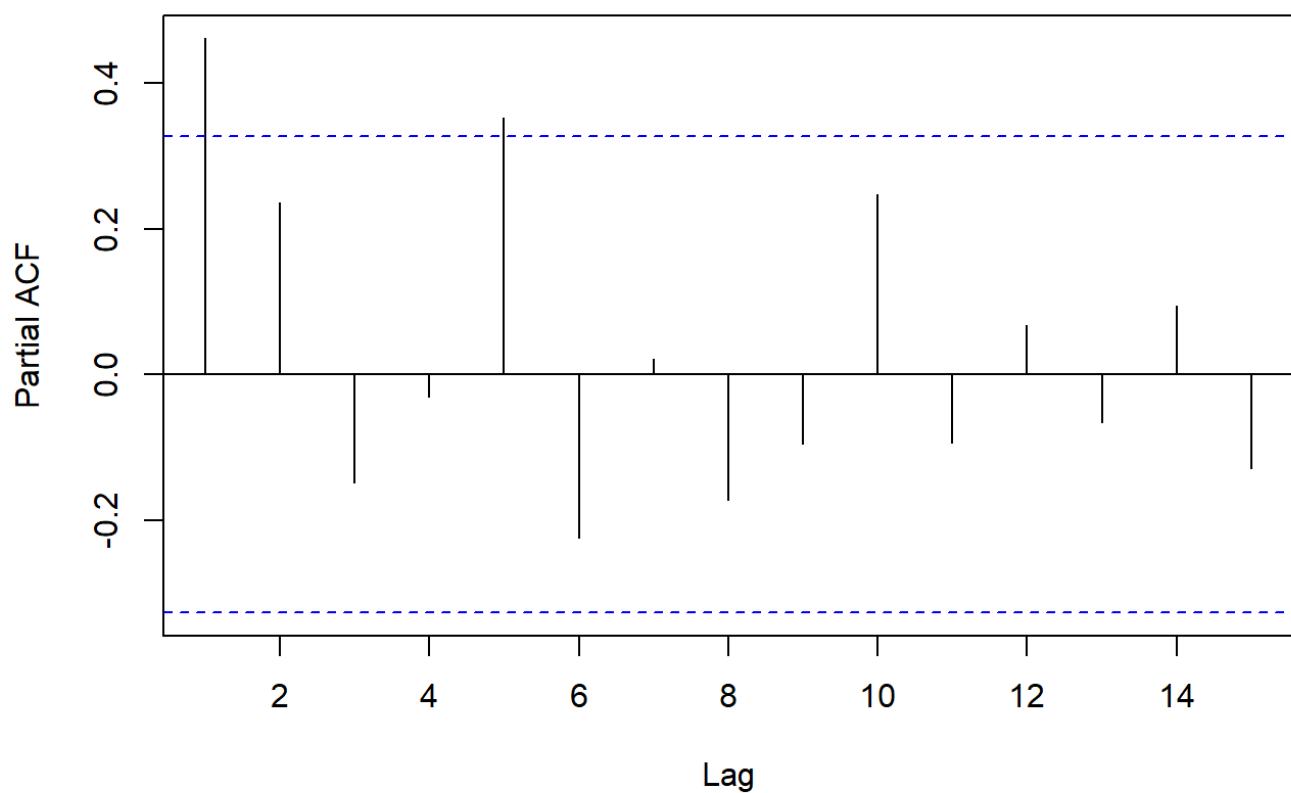
Decomposition of additive time series



viewers



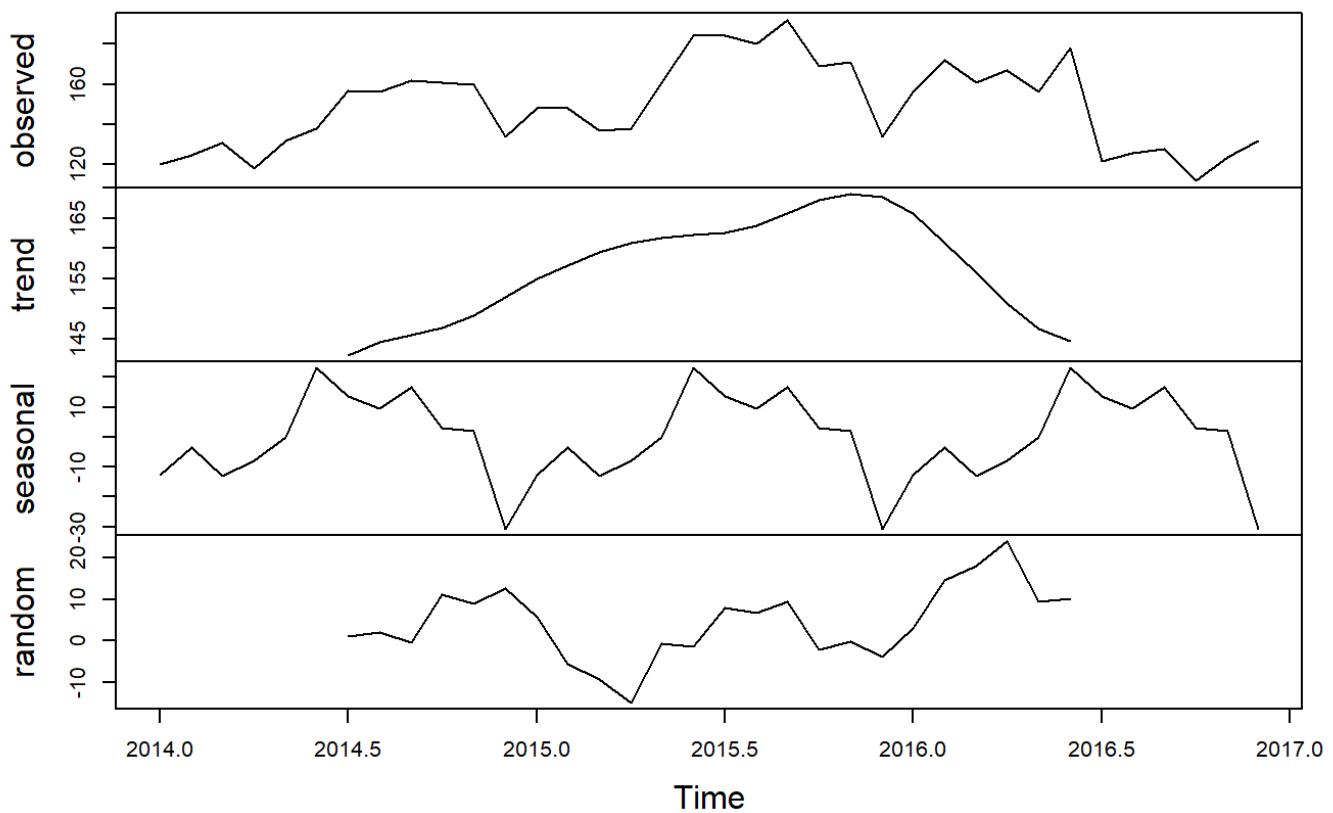
Series train_C[[i]]

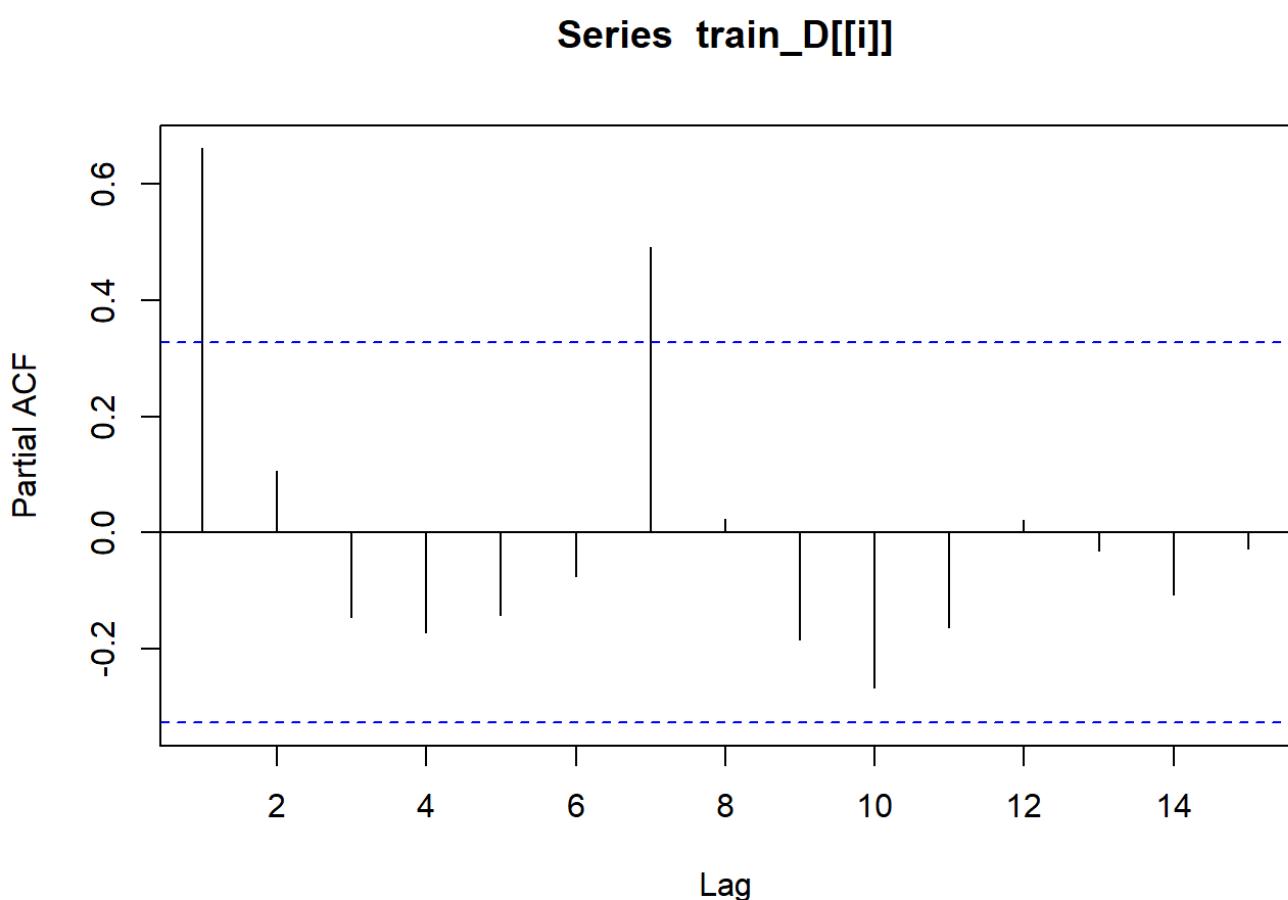
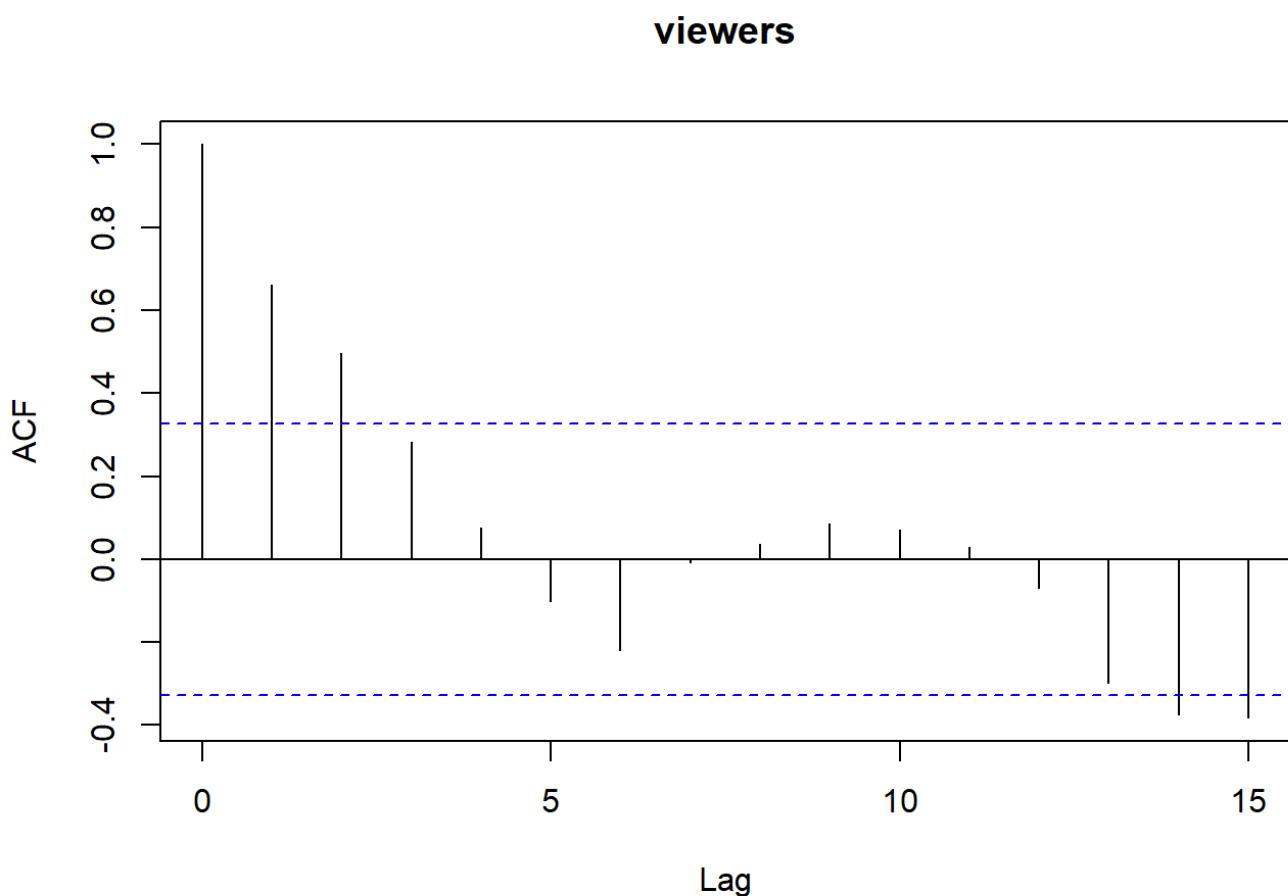


Holt-Winters filtering



Decomposition of additive time series

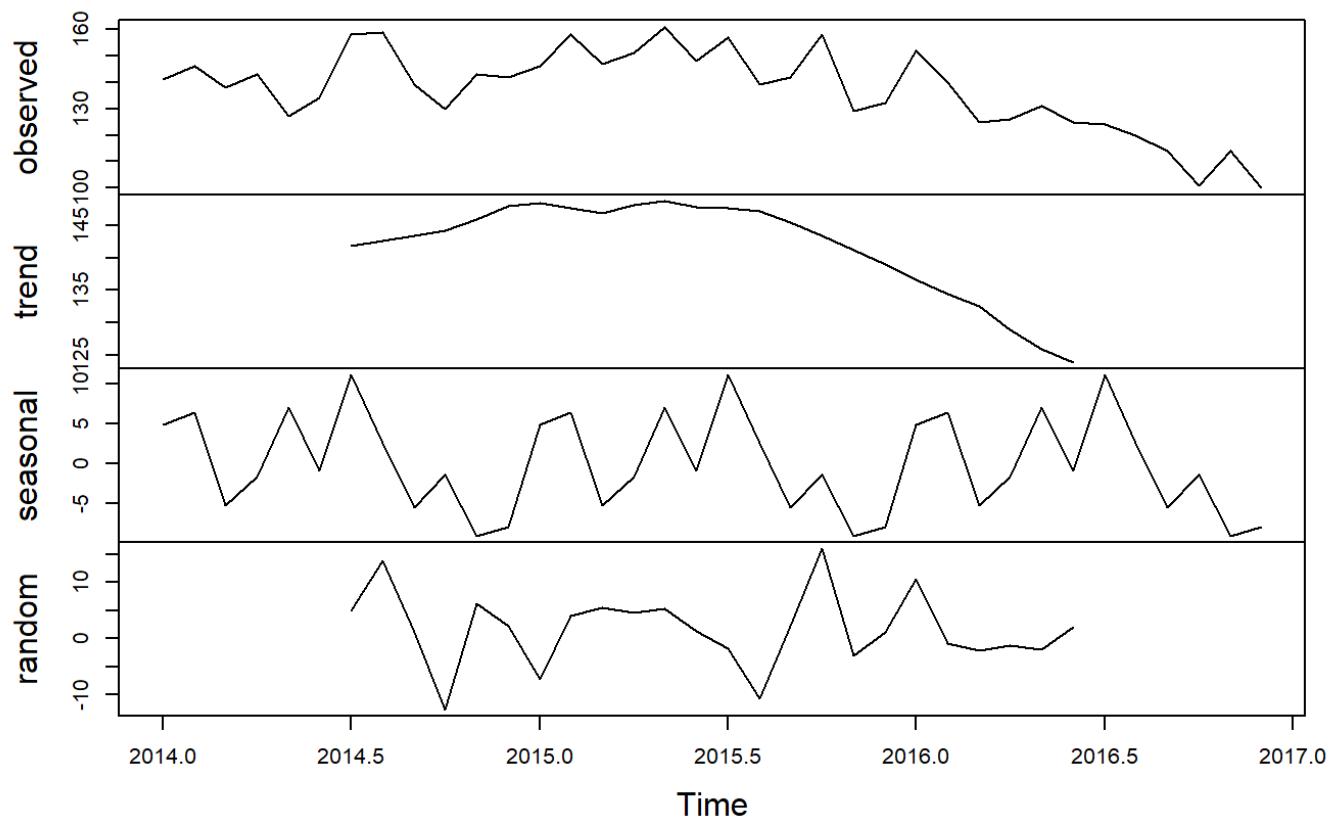




Holt-Winters filtering



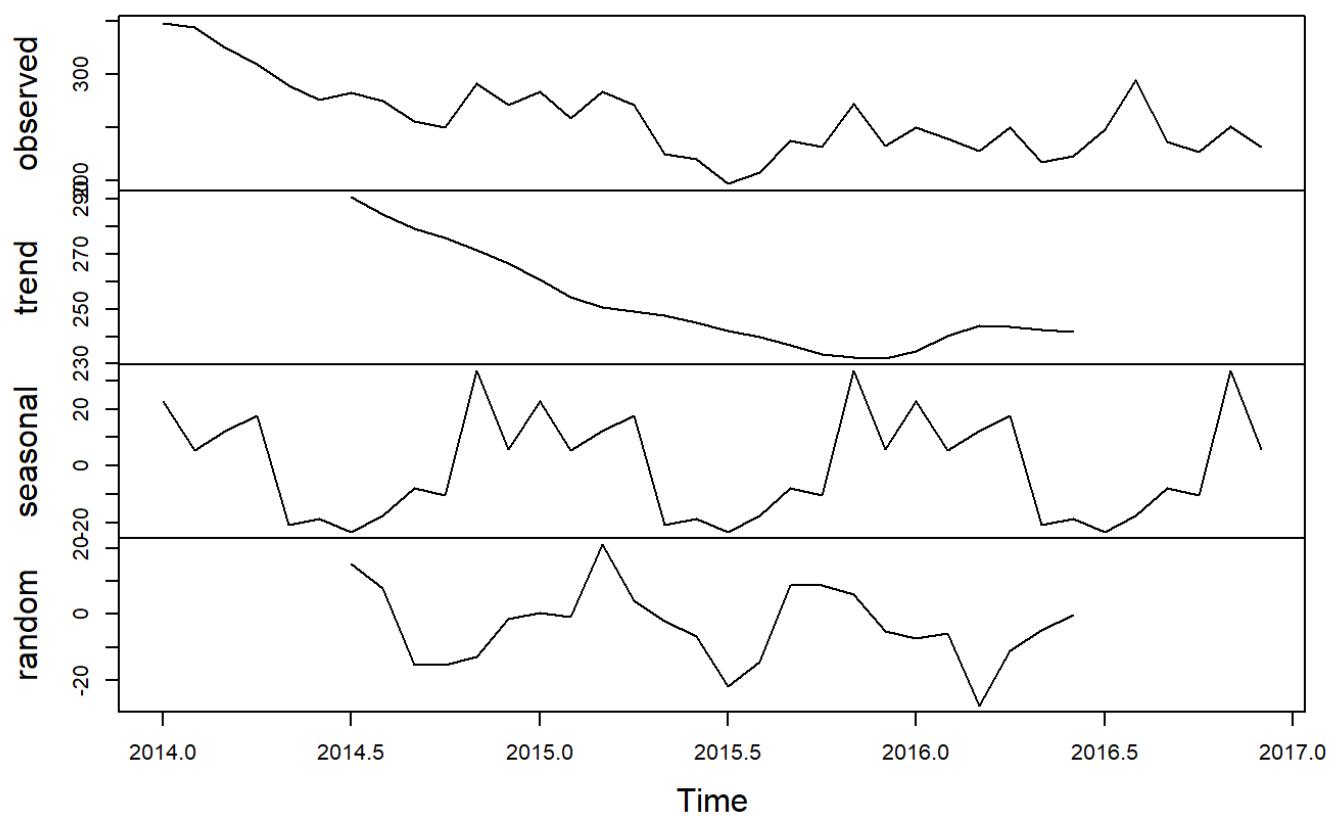
Decomposition of additive time series



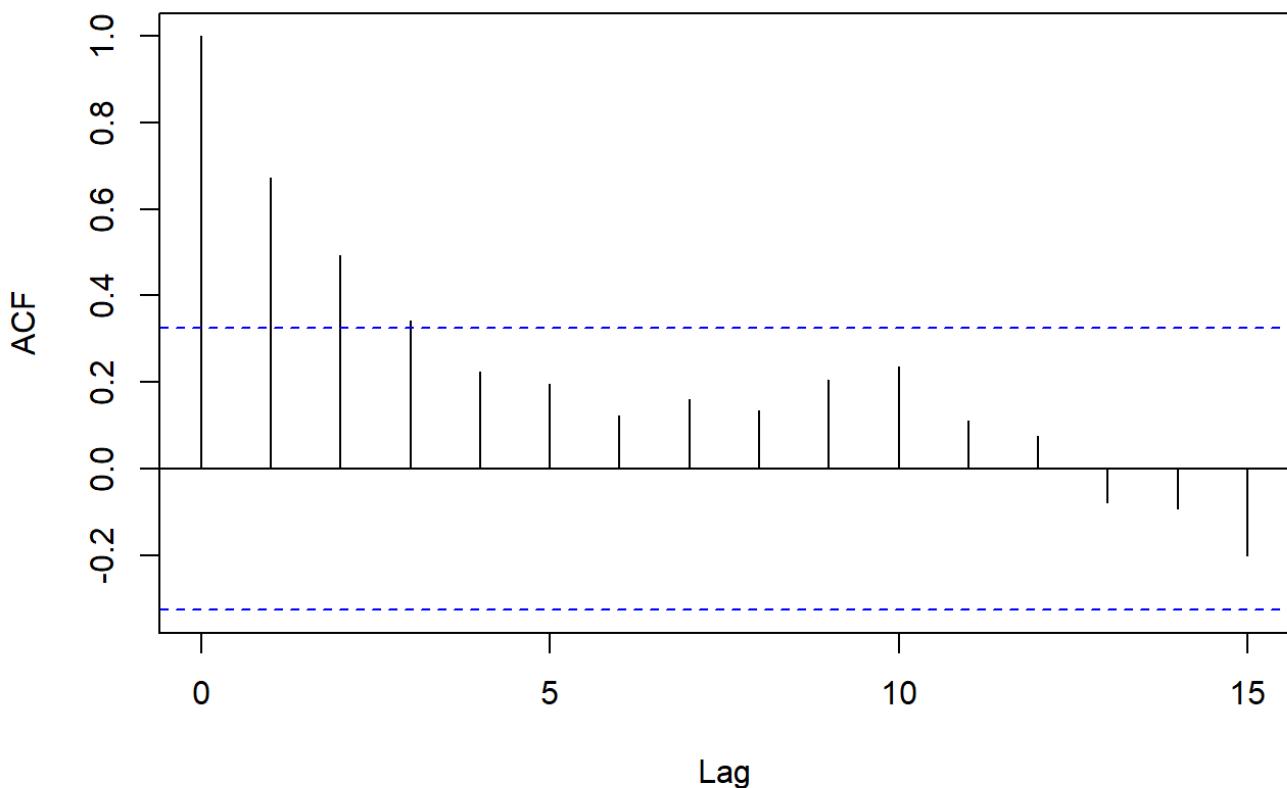
Holt-Winters filtering



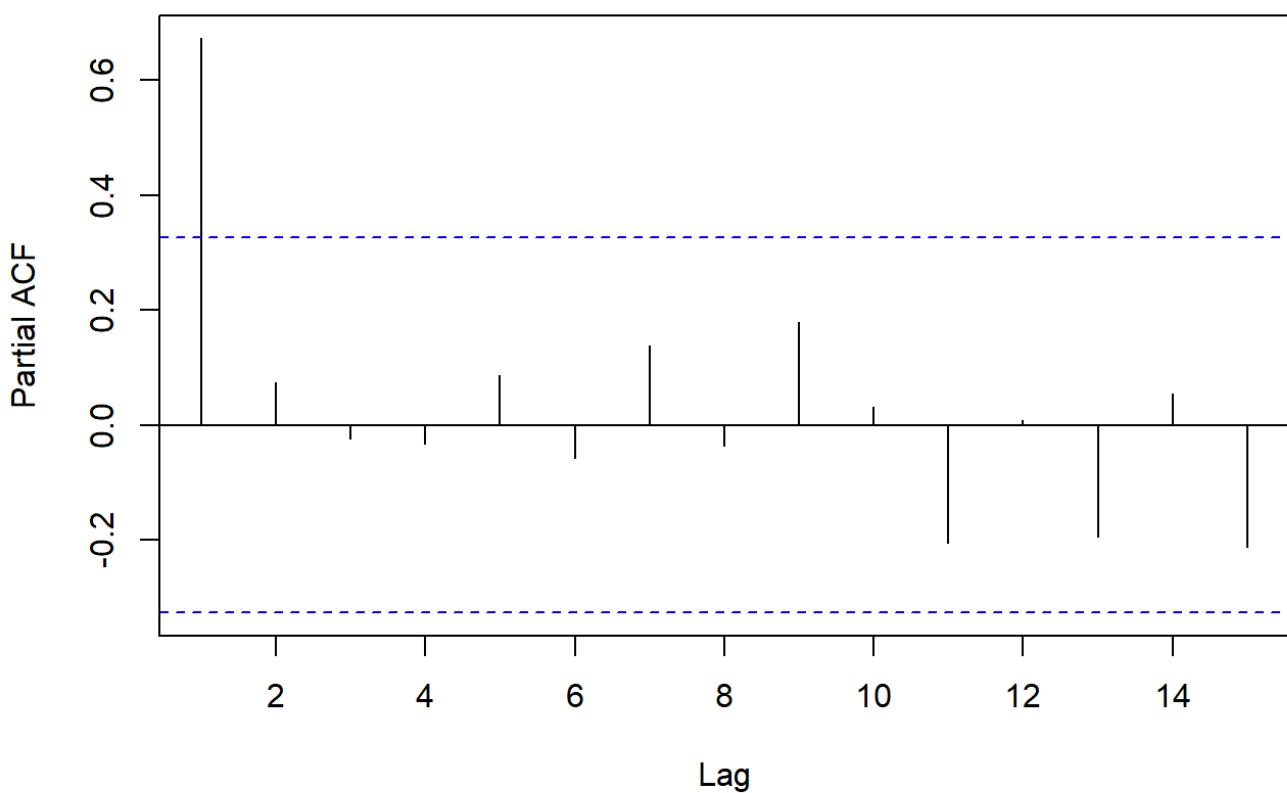
Decomposition of additive time series



viewers



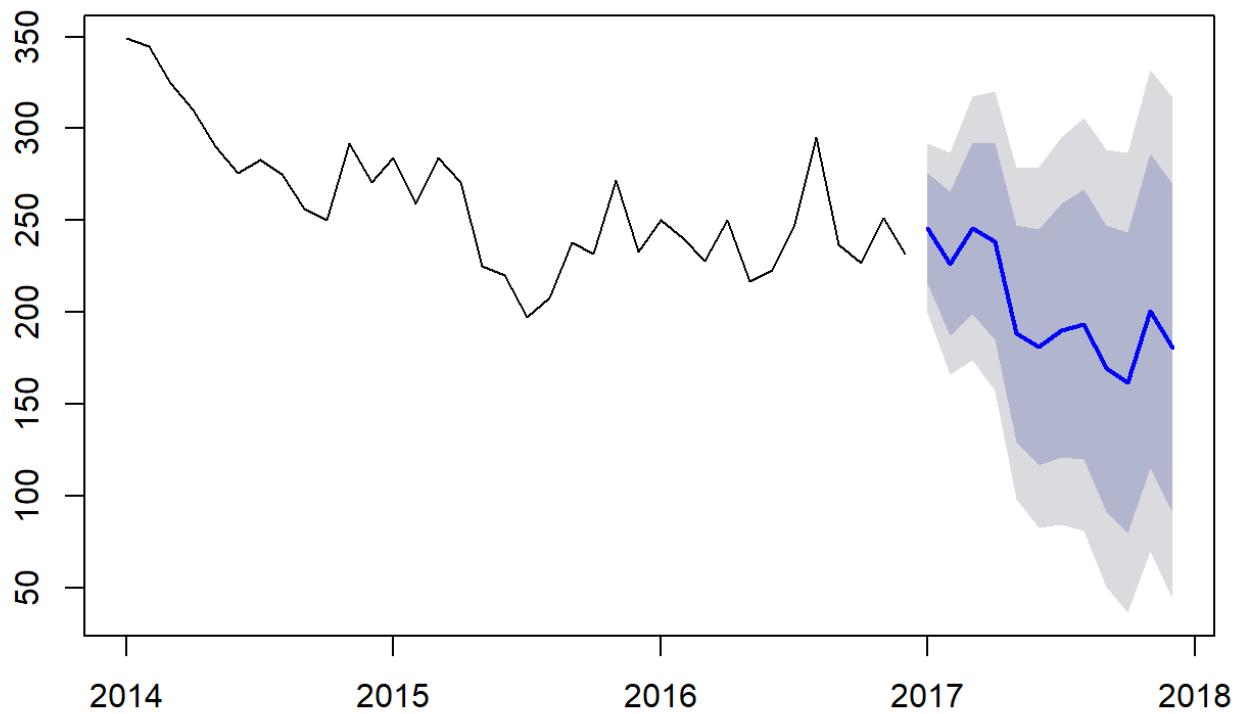
Series train_A[[i]]



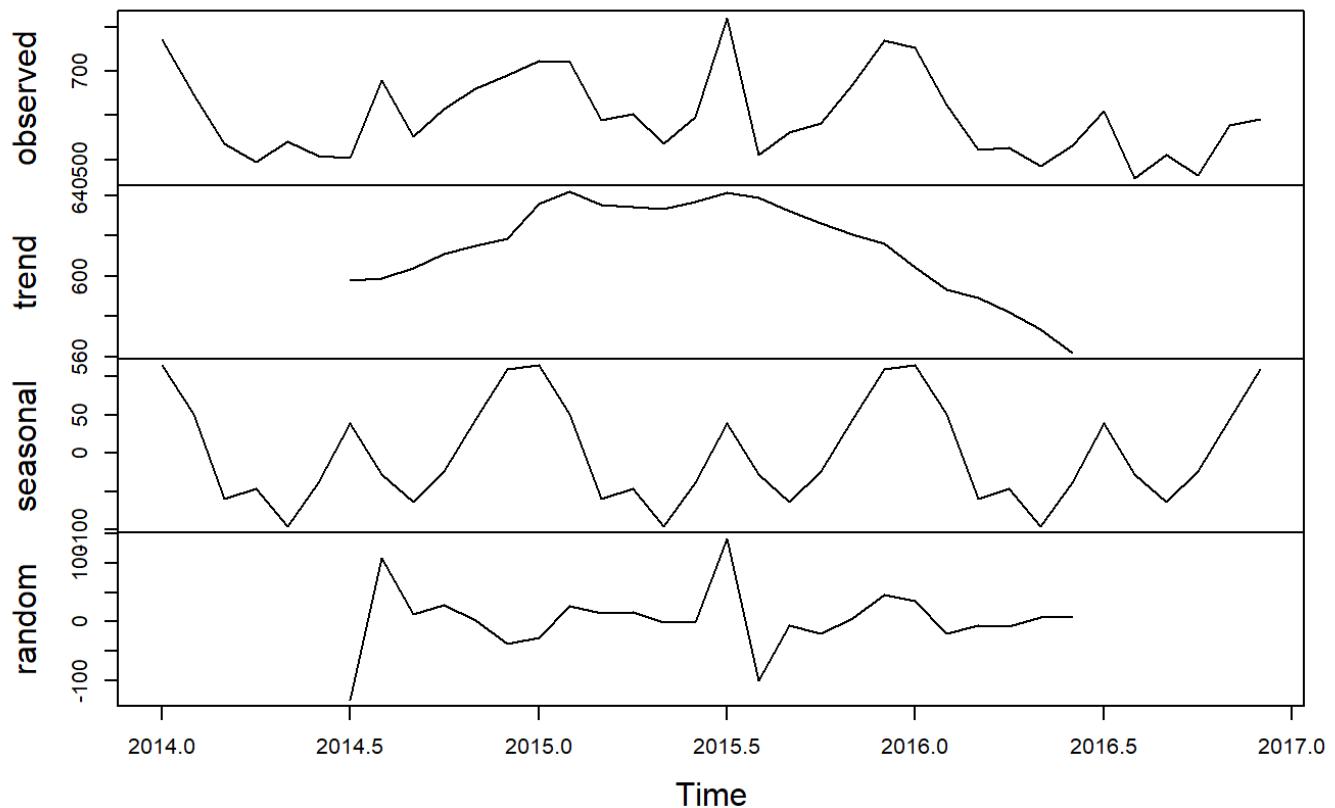
Holt-Winters filtering



Forecasts from HoltWinters



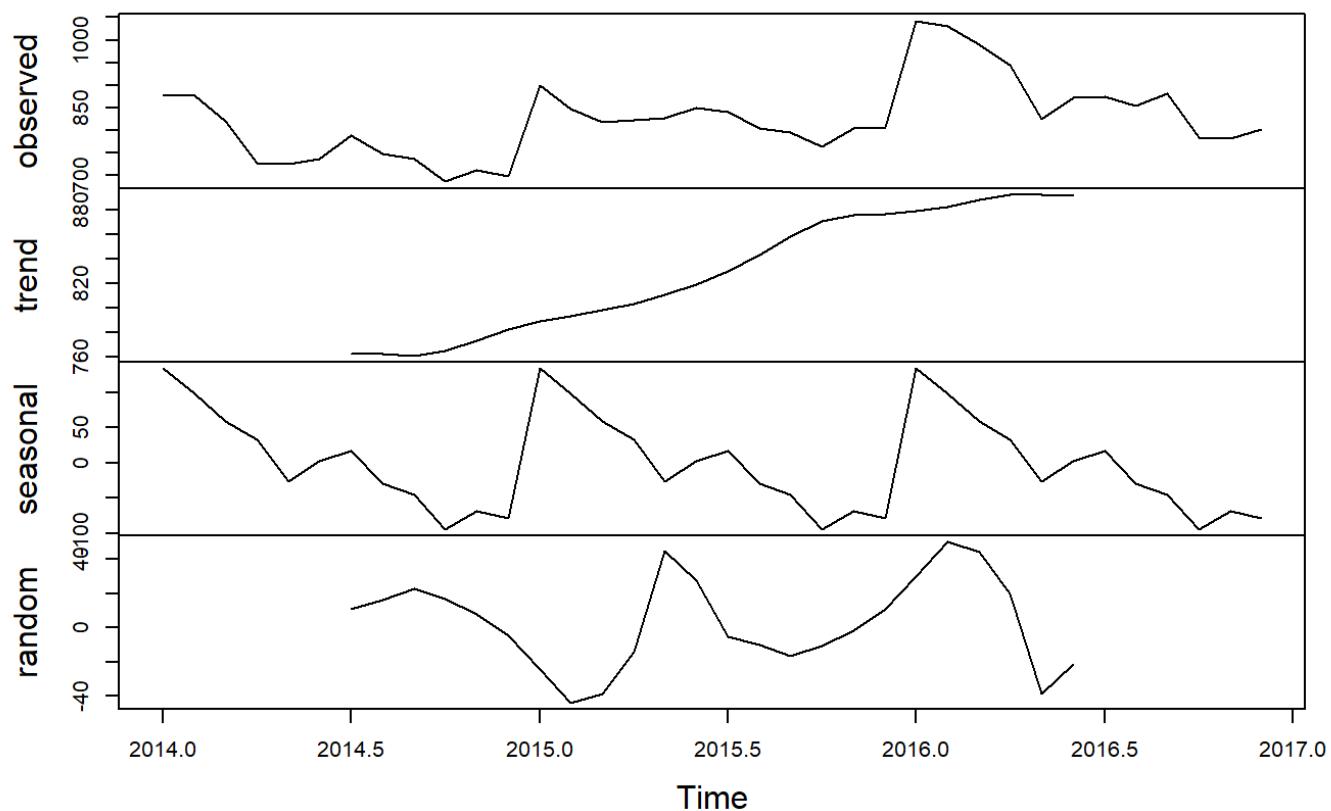
Decomposition of additive time series



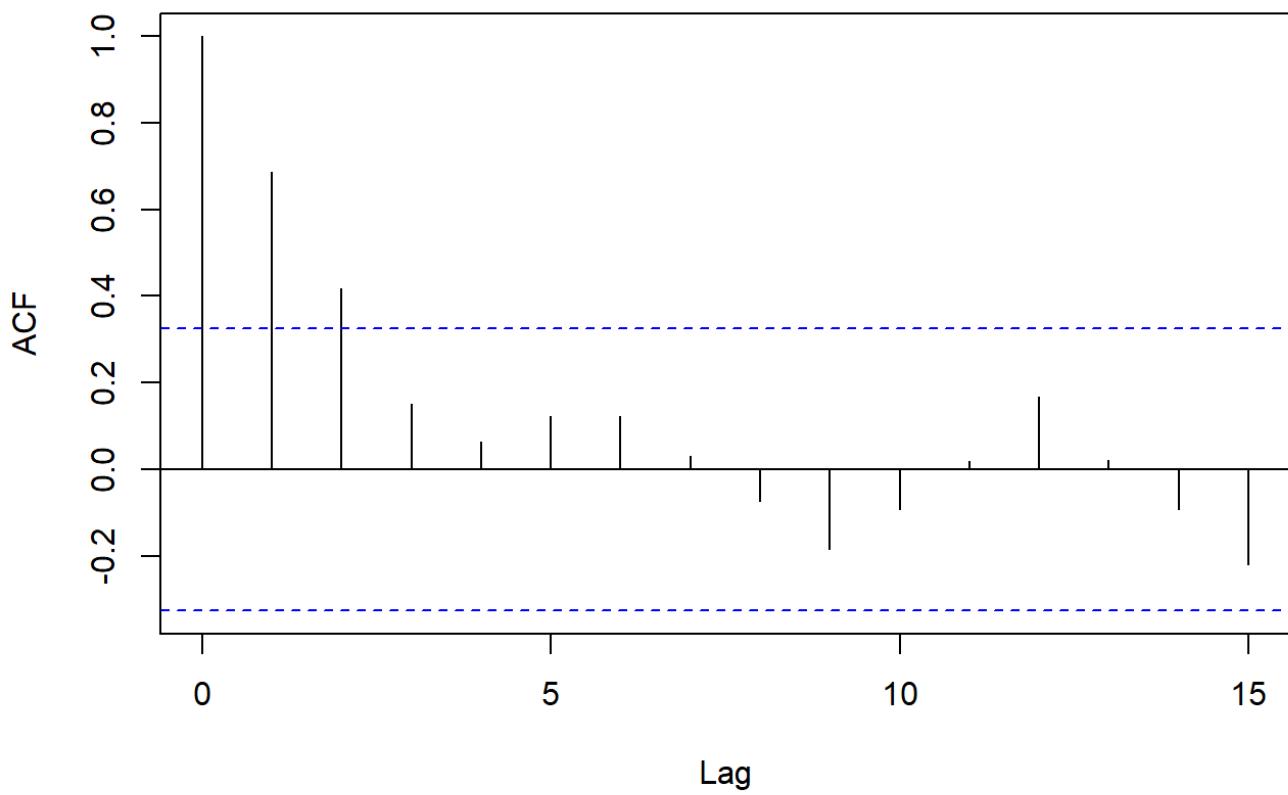
Holt-Winters filtering



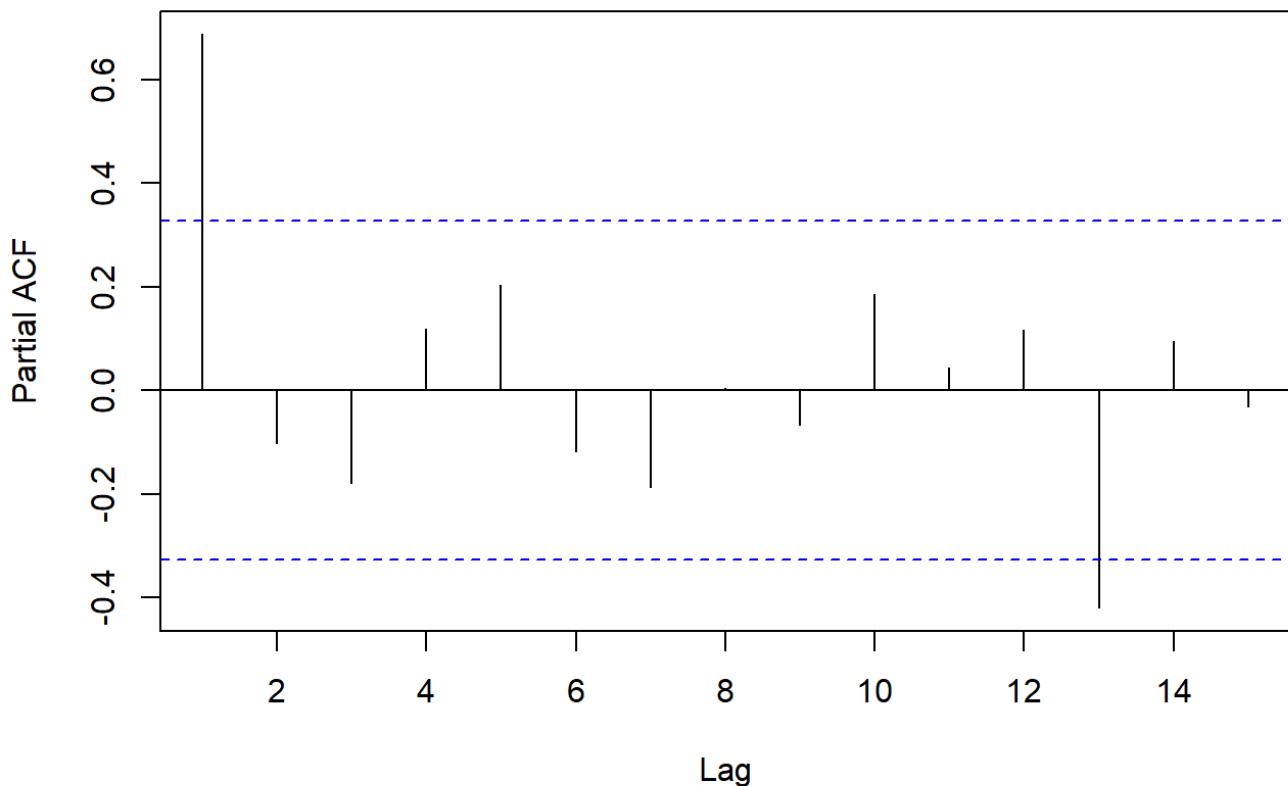
Decomposition of additive time series



viewers



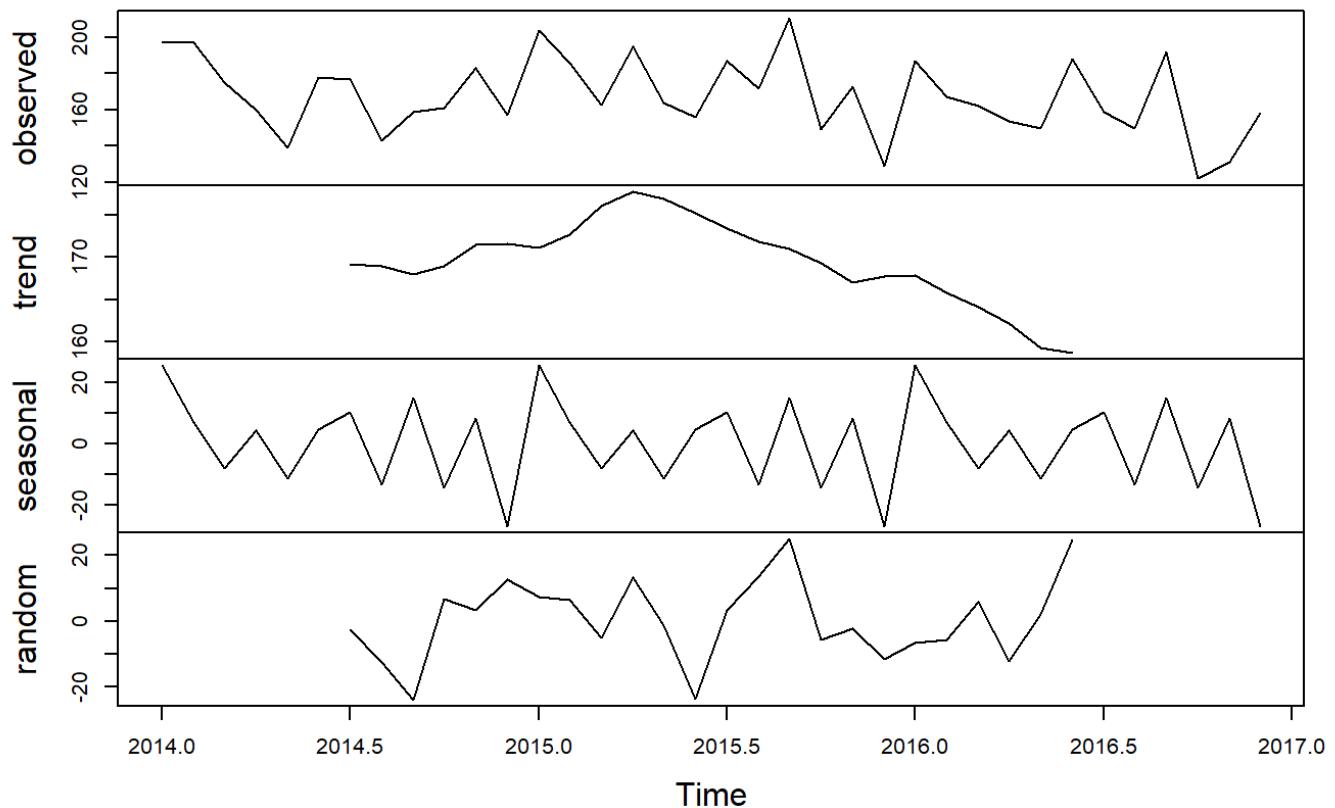
Series train_C[[i]]



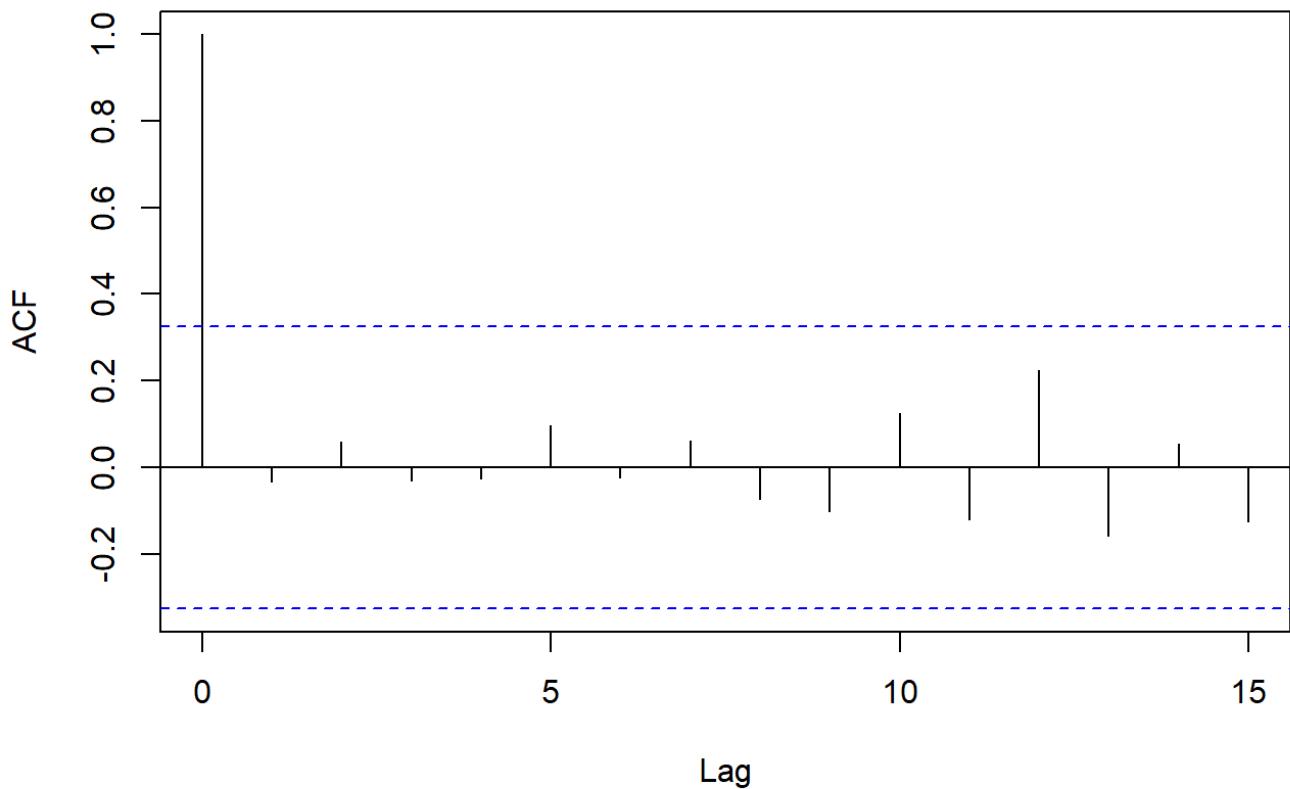
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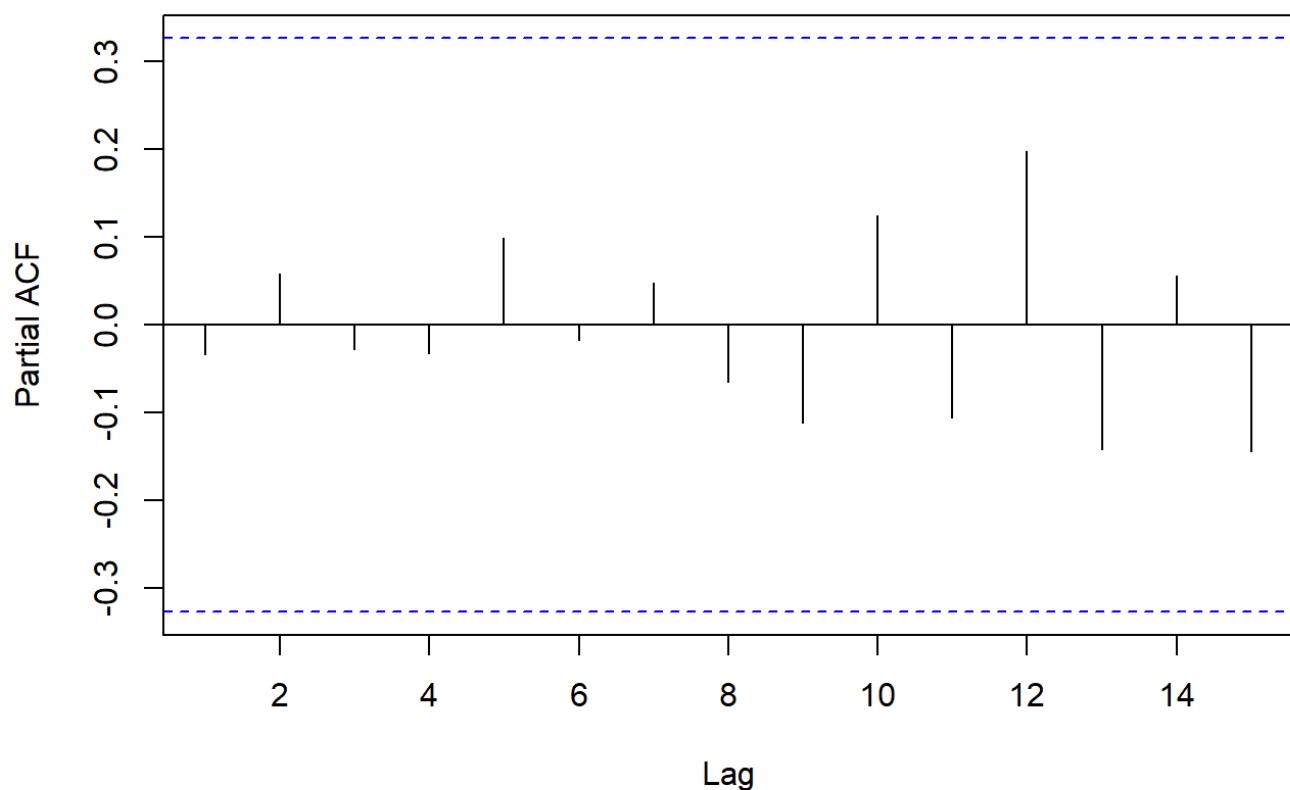
Decomposition of additive time series



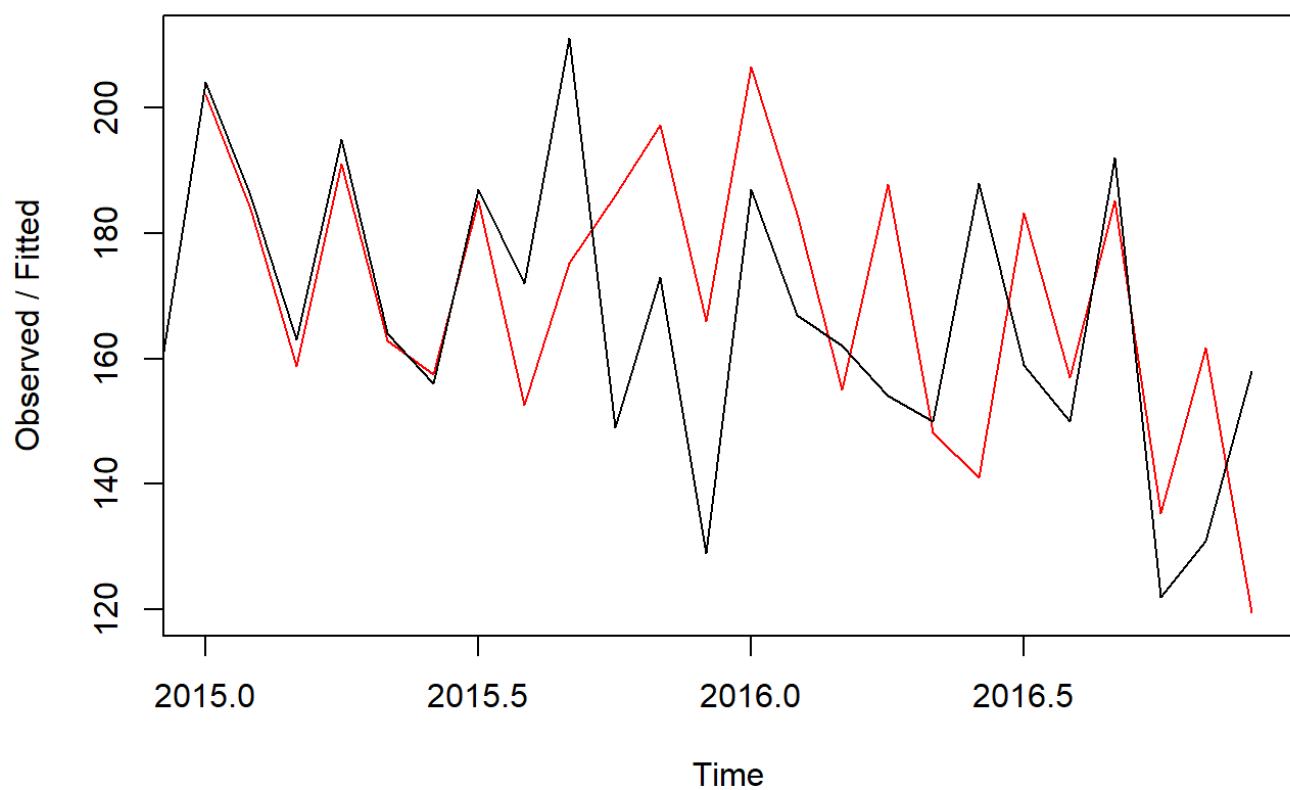
viewers



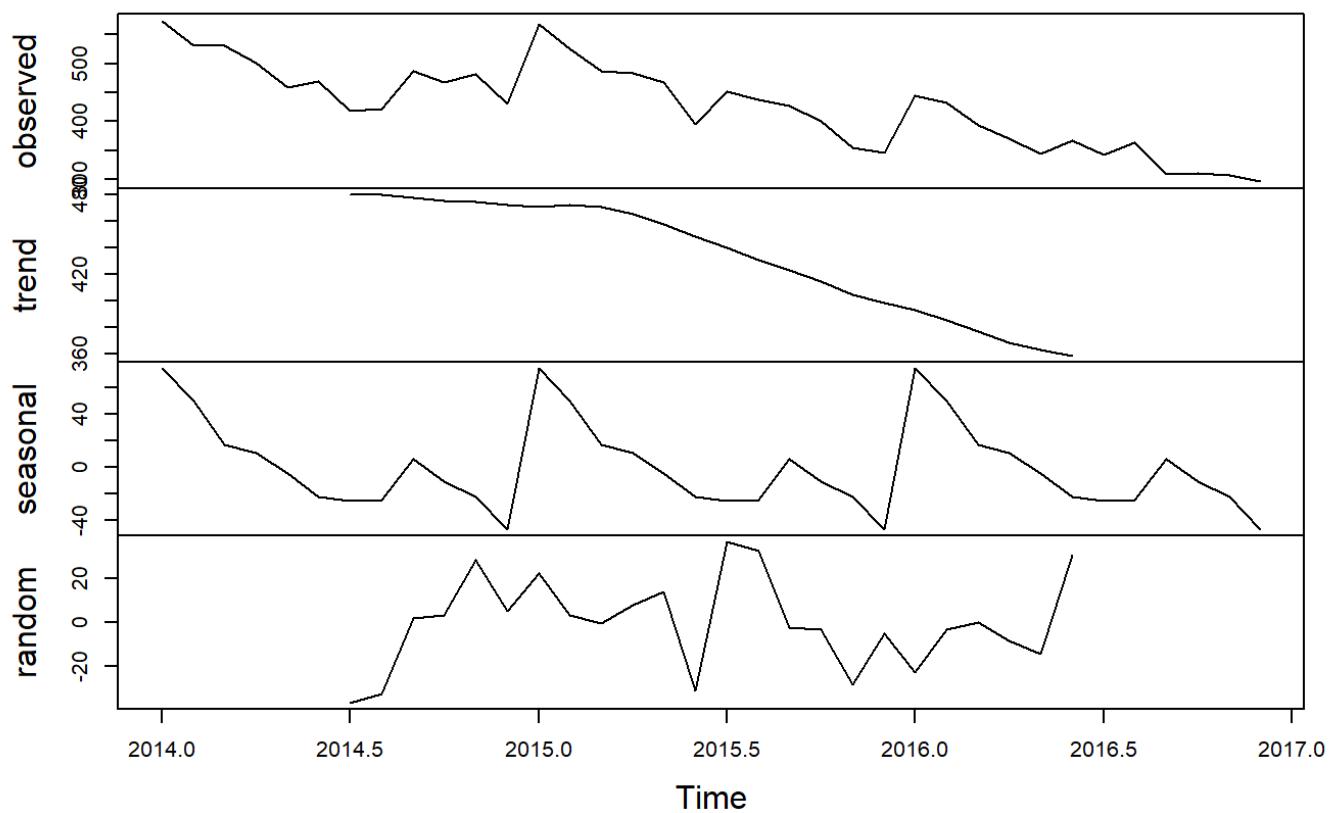
Series train_D[[i]]



Holt-Winters filtering



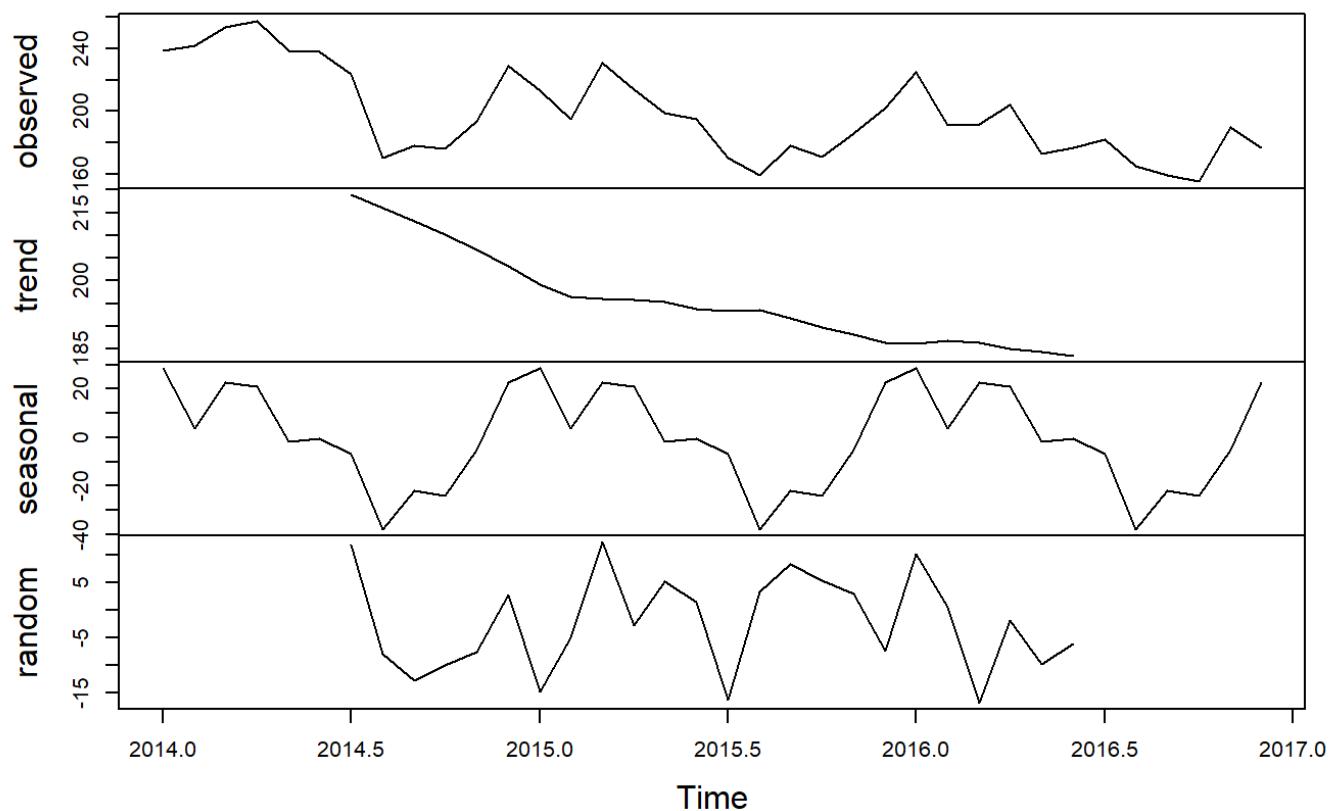
Decomposition of additive time series



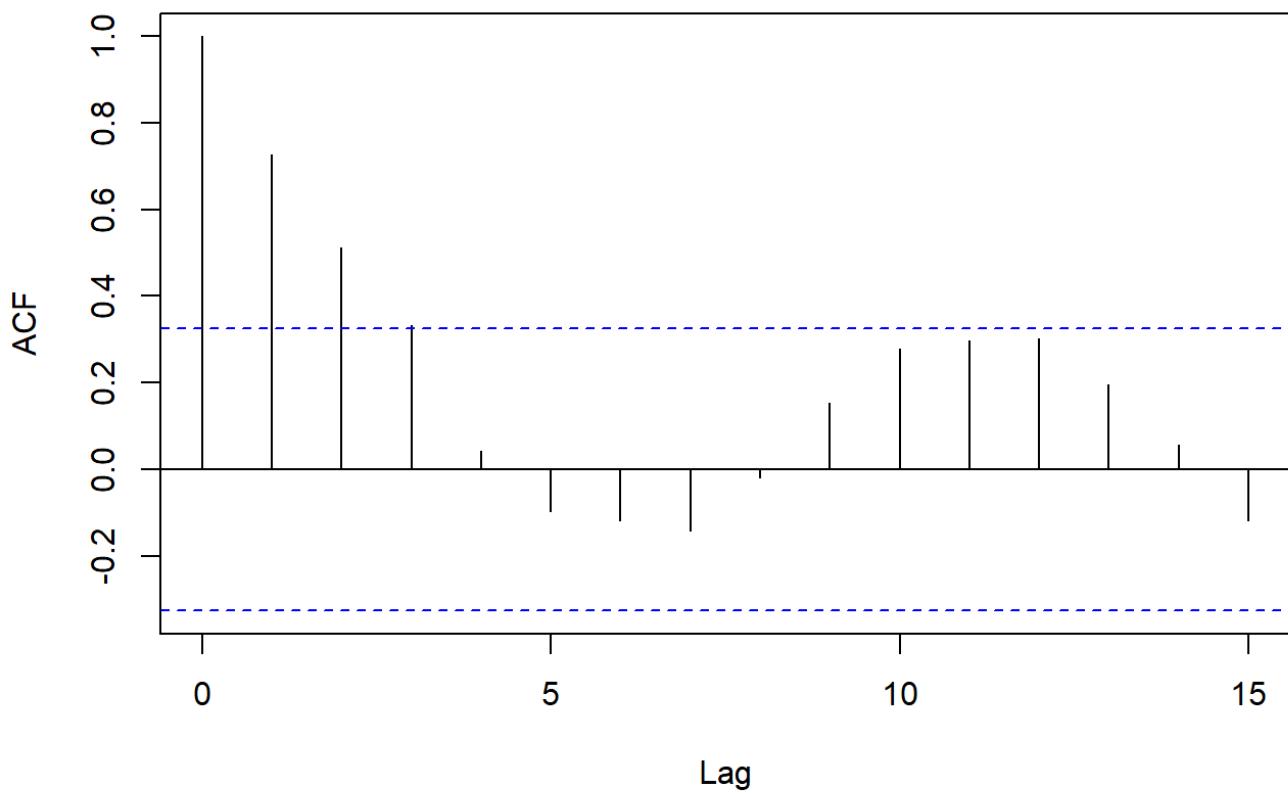
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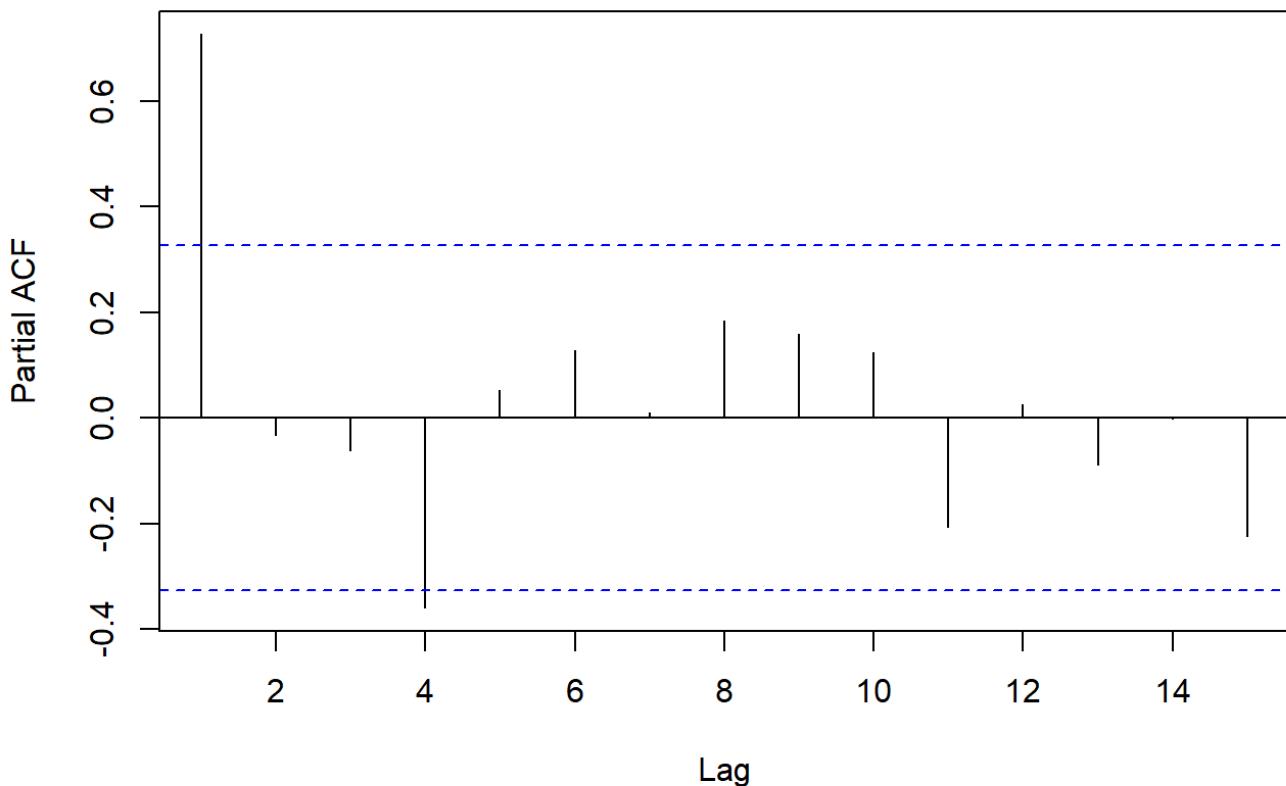
Decomposition of additive time series



viewers



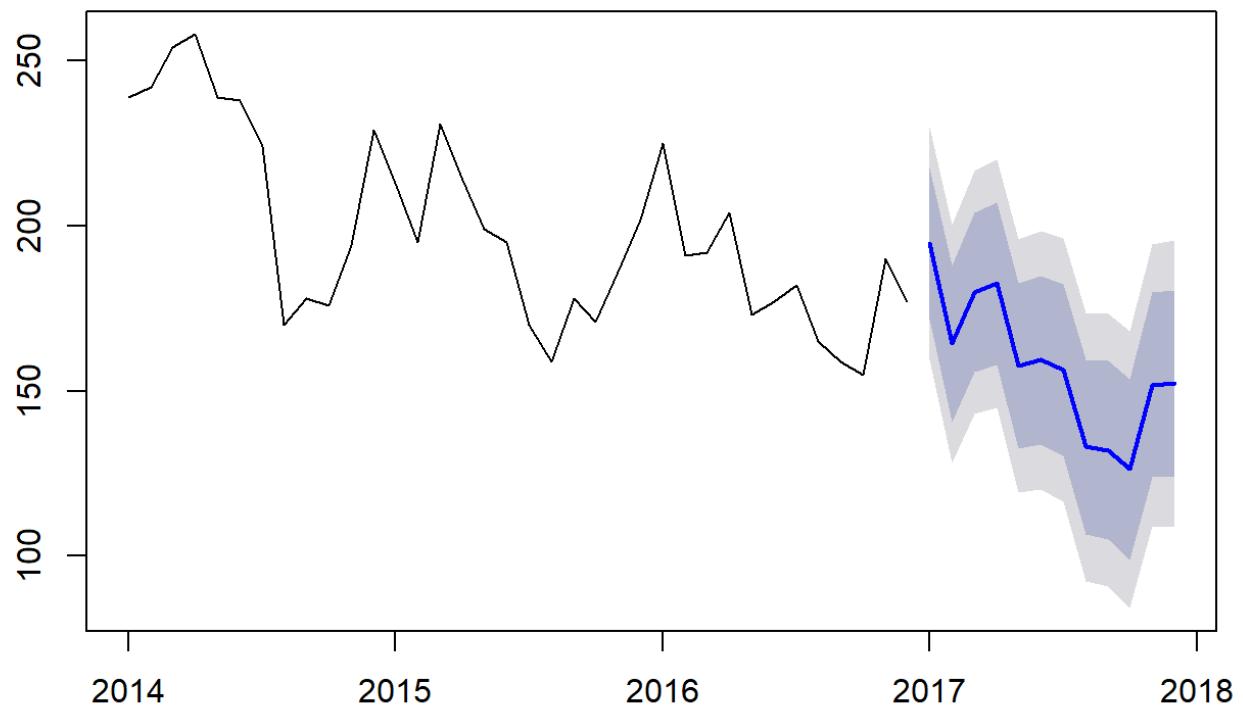
Series train_A[[i]]



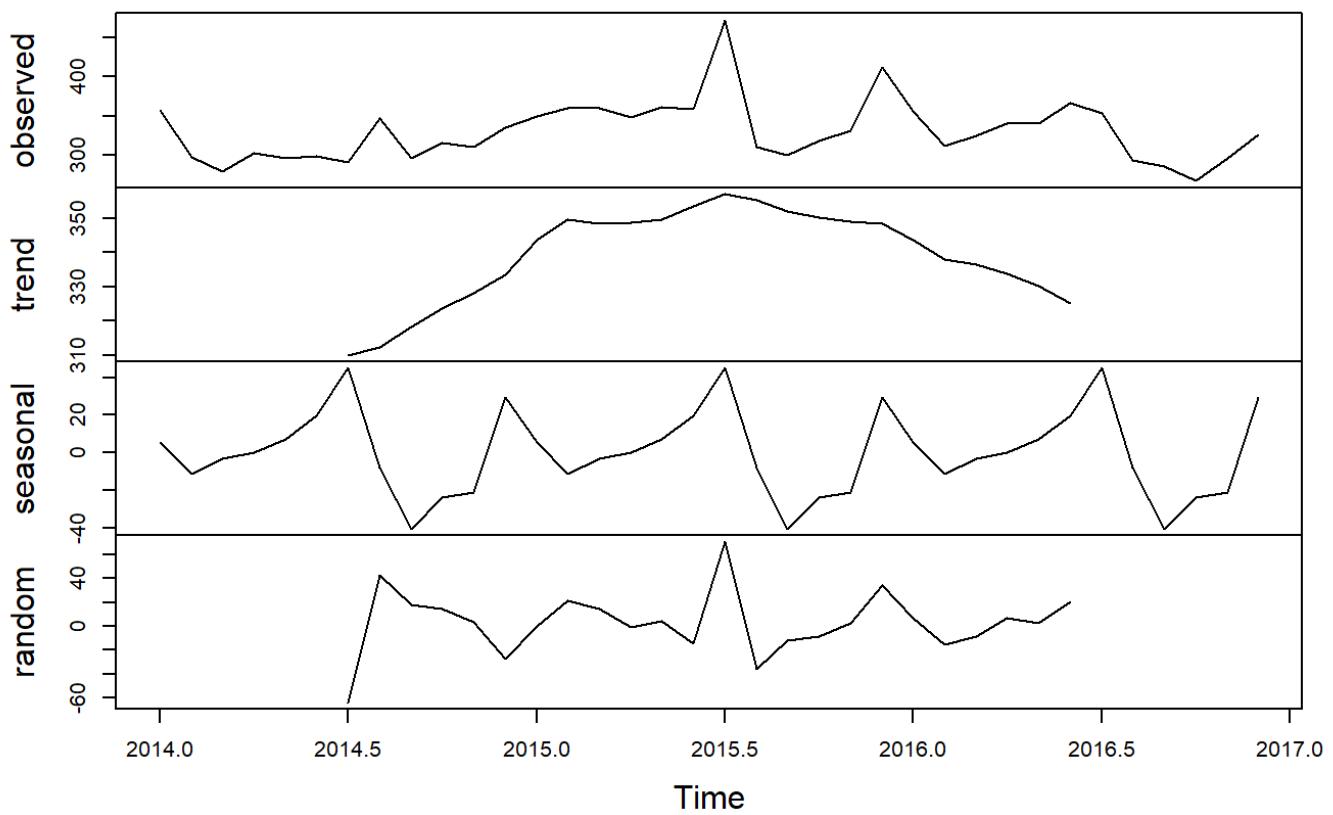
Holt-Winters filtering



Forecasts from HoltWinters



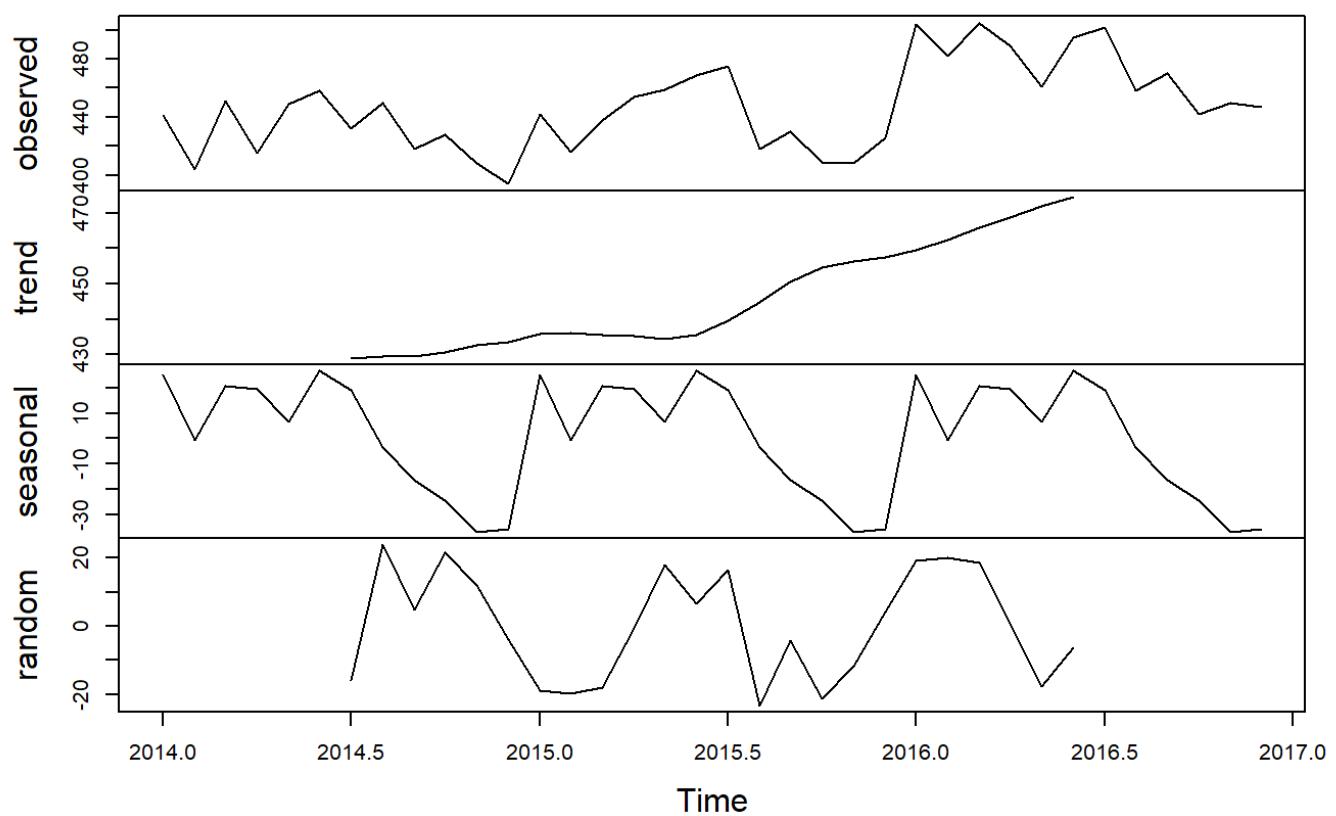
Decomposition of additive time series

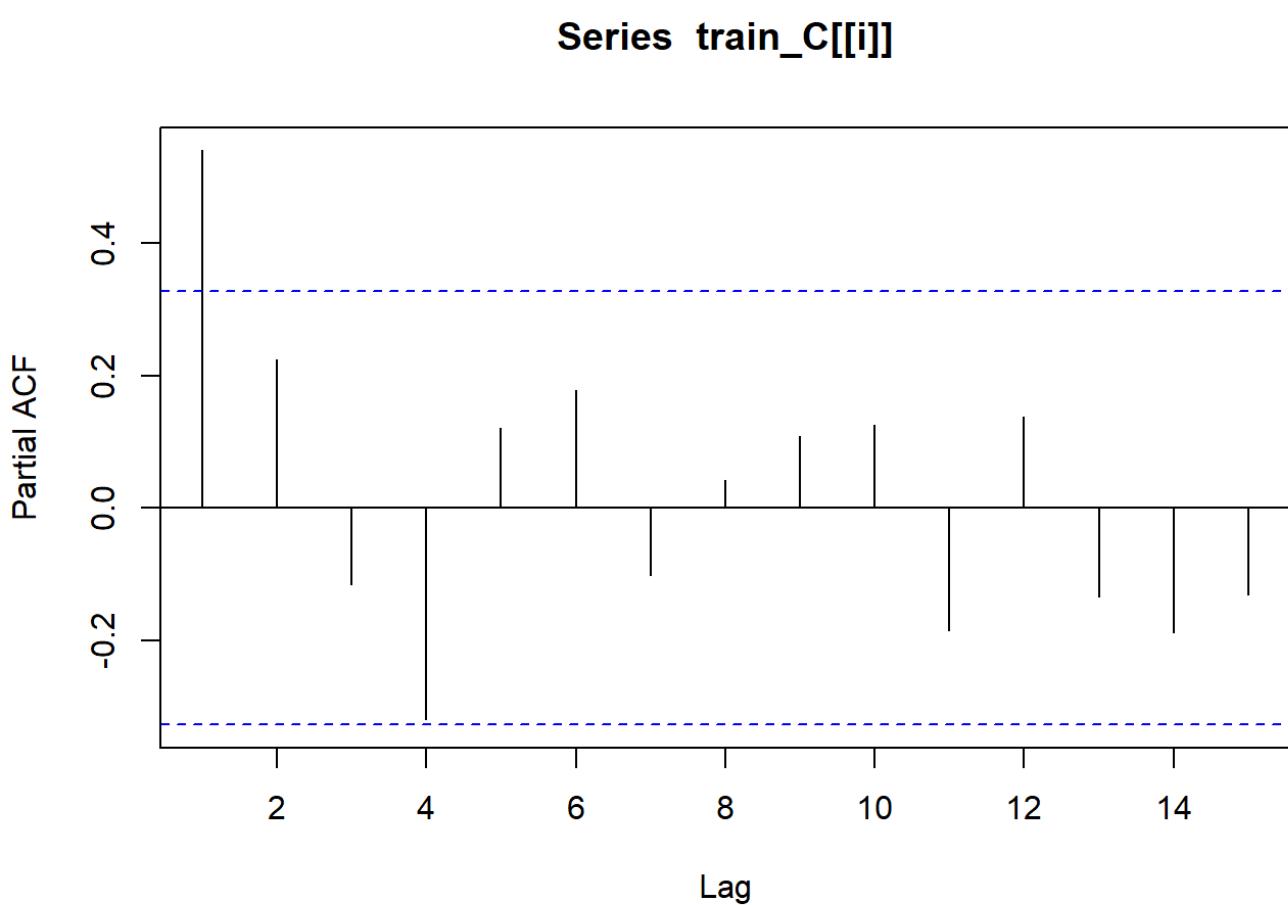
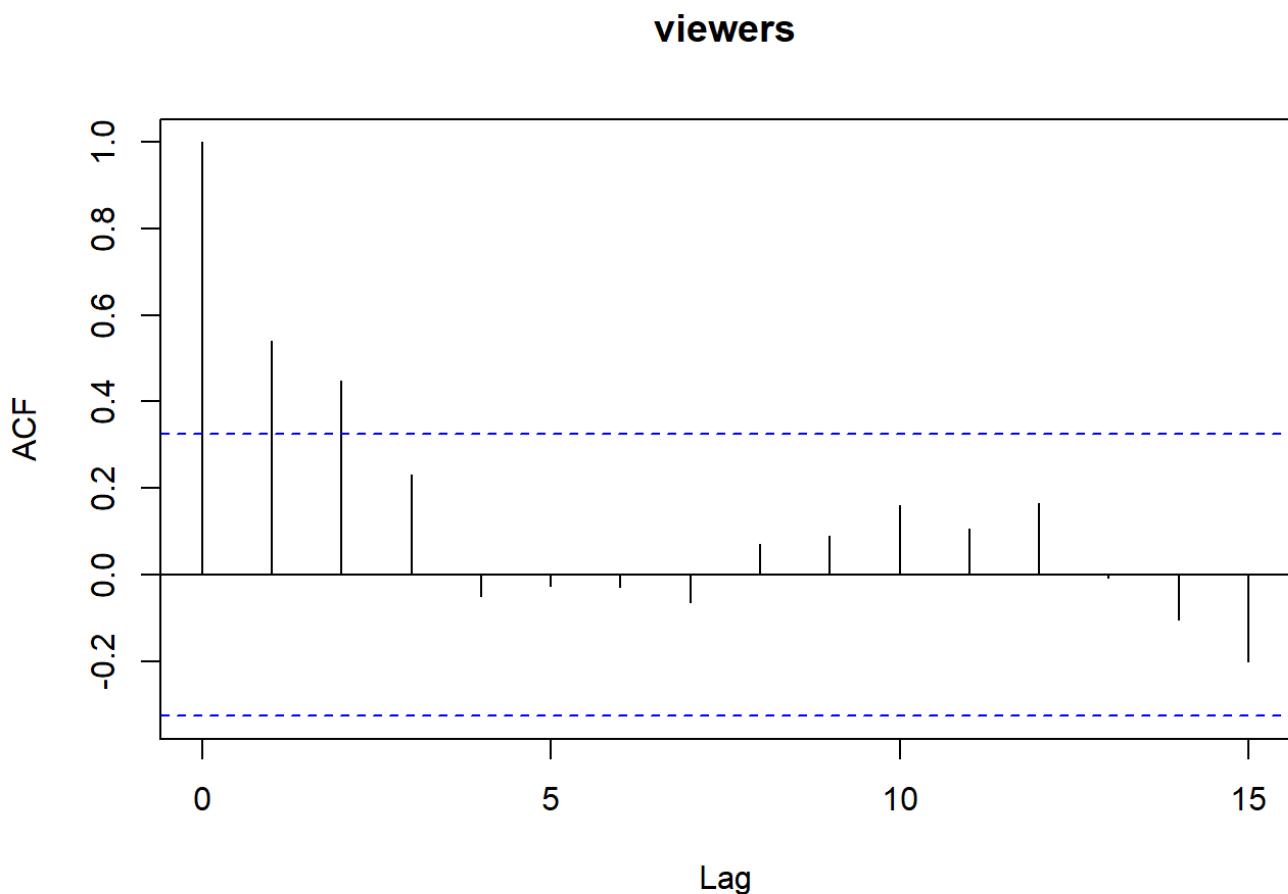


Holt-Winters filtering



Decomposition of additive time series

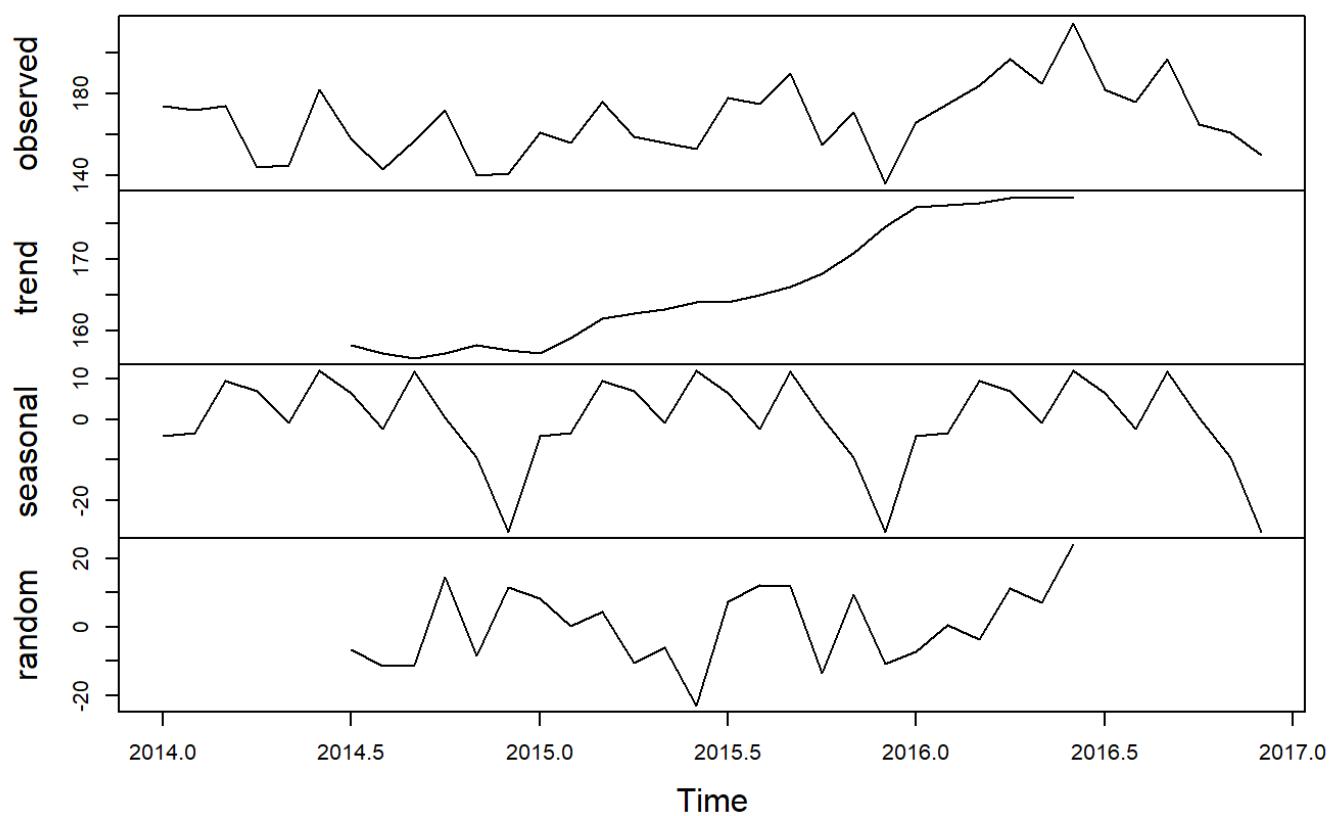




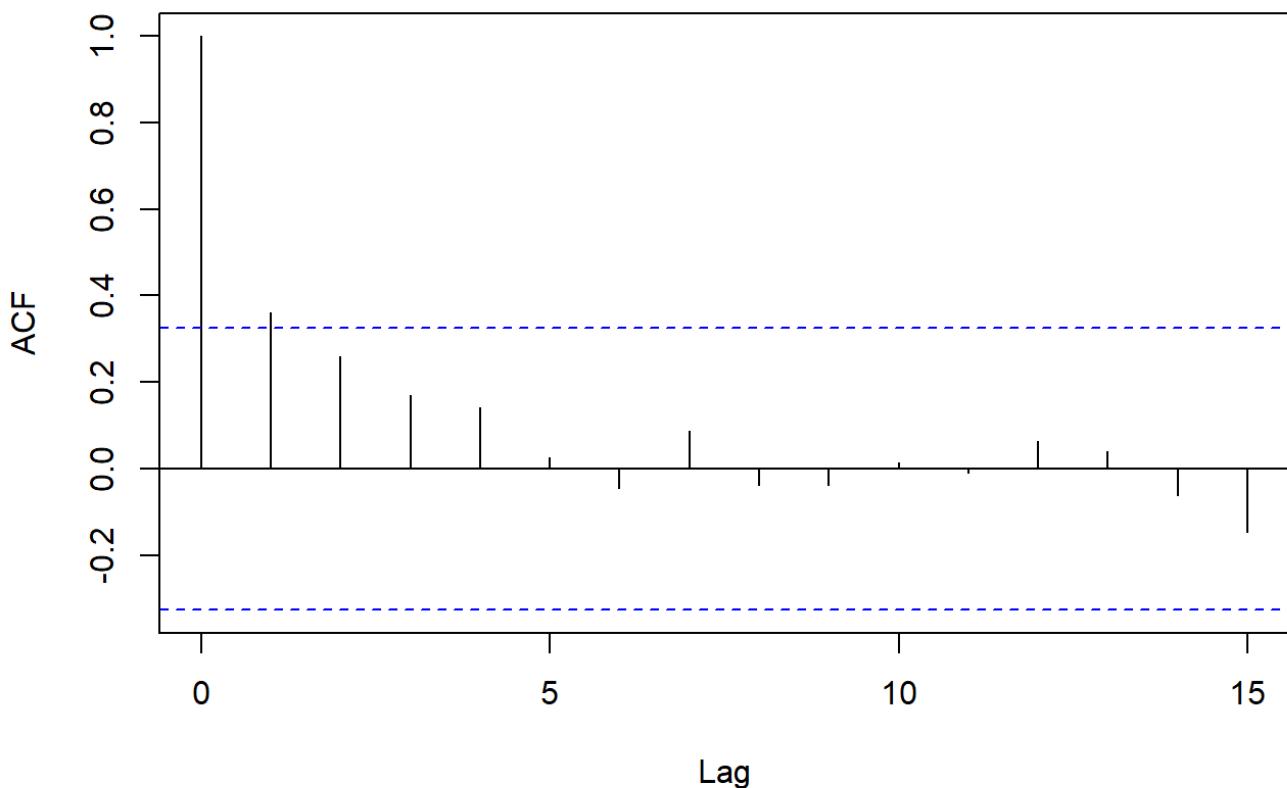
Holt-Winters filtering



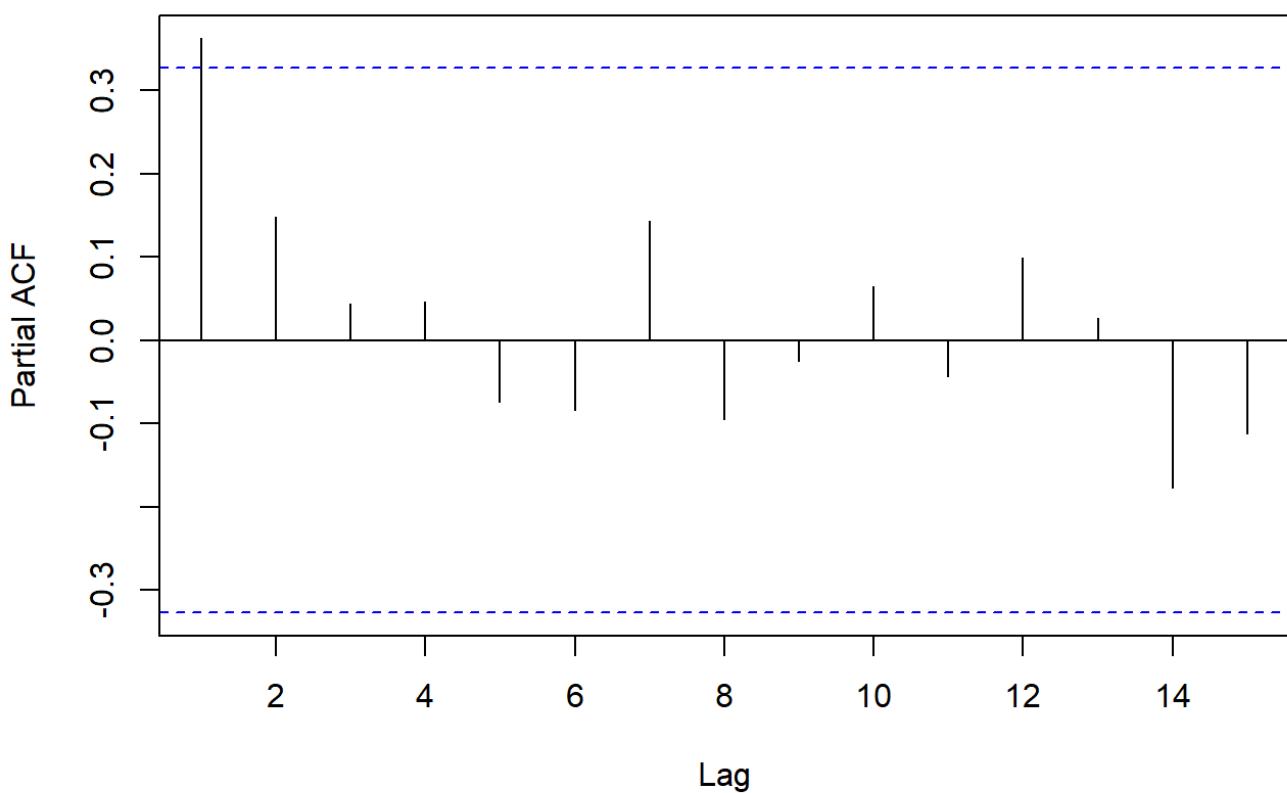
Decomposition of additive time series



viewers



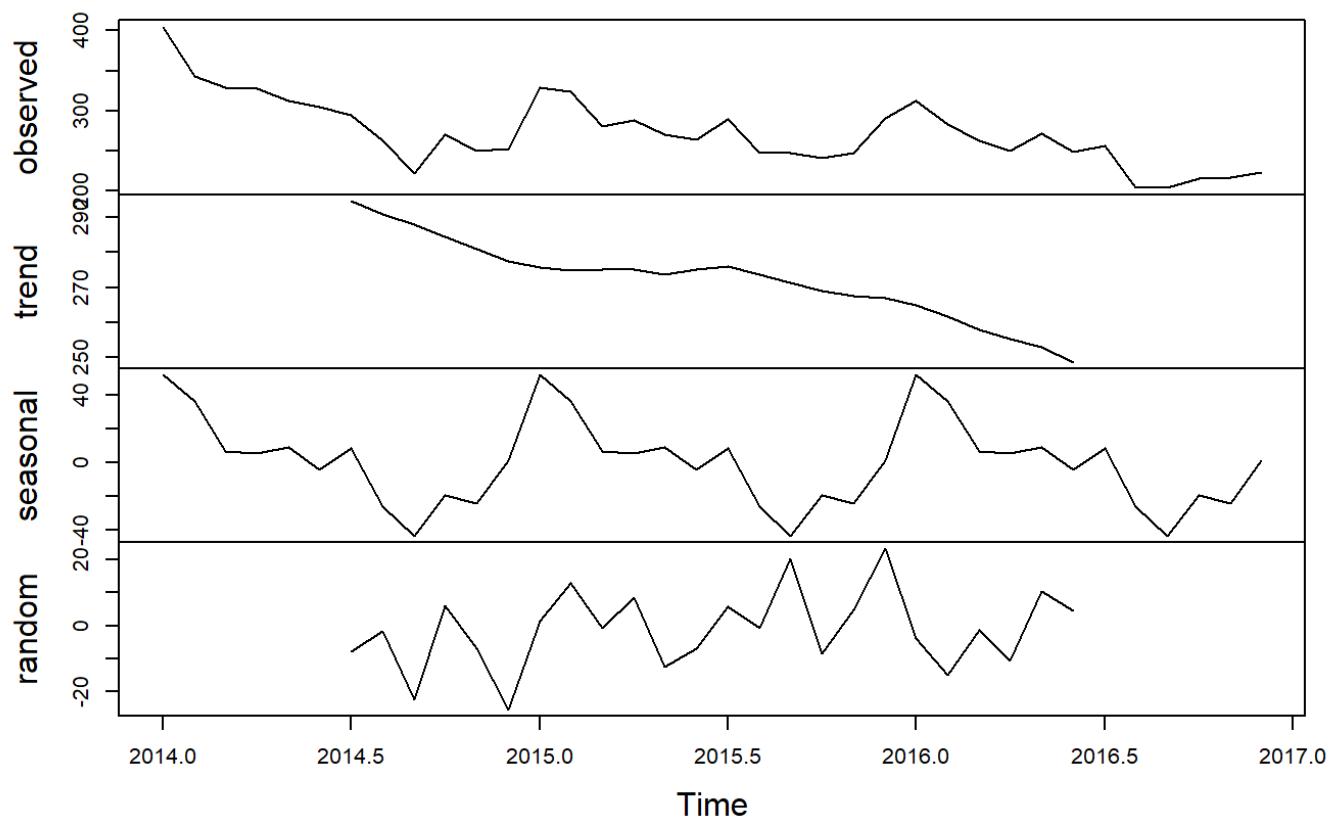
Series train_D[[i]]



Holt-Winters filtering



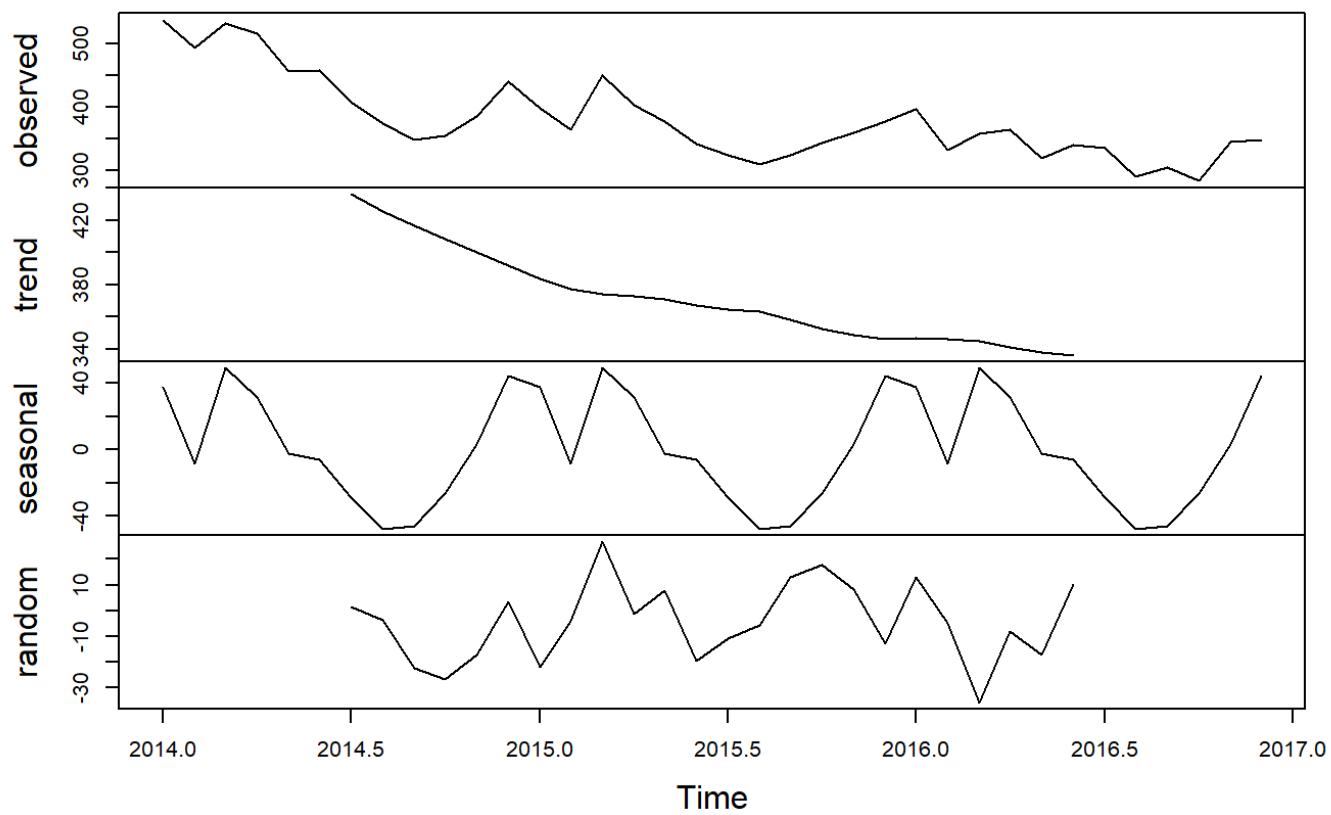
Decomposition of additive time series

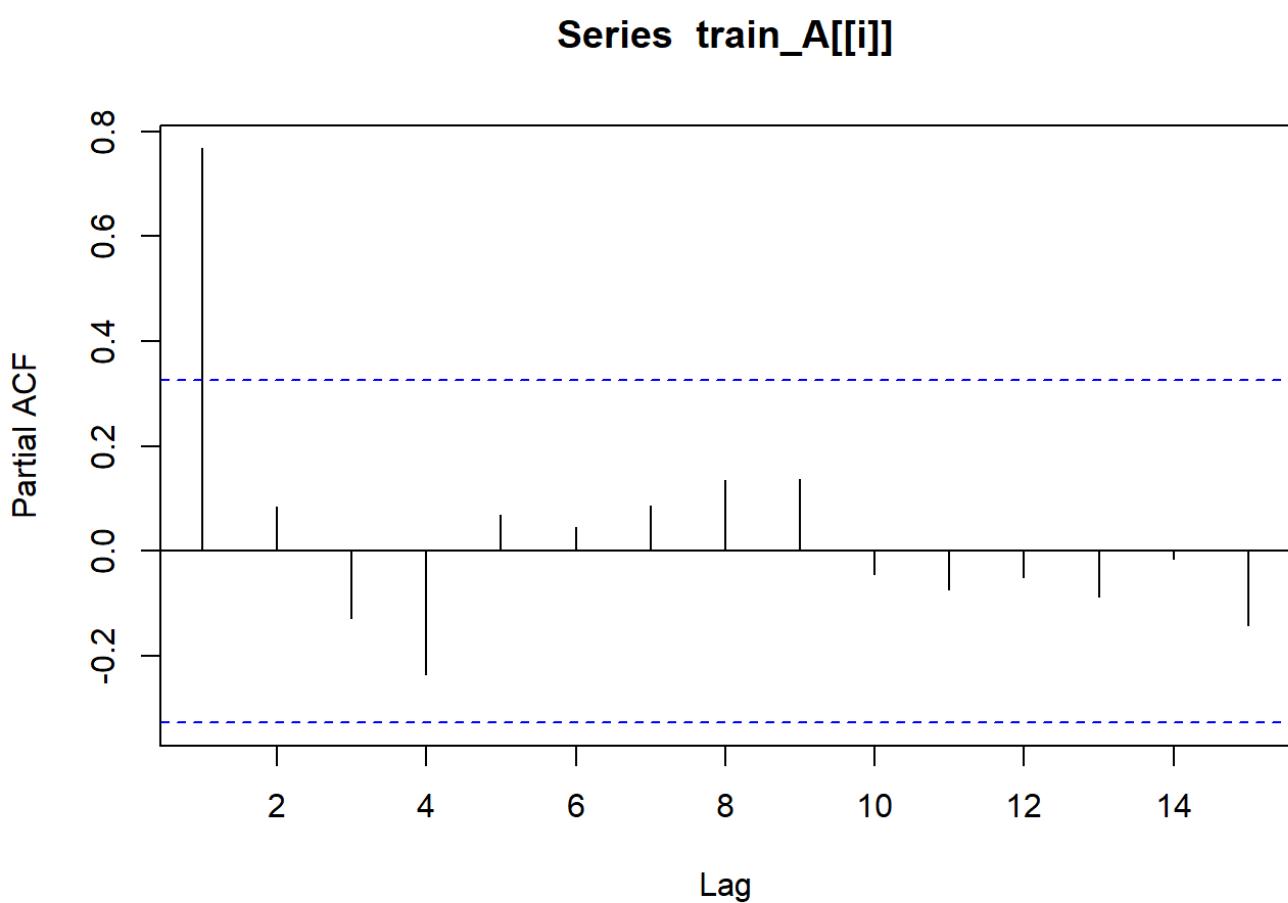
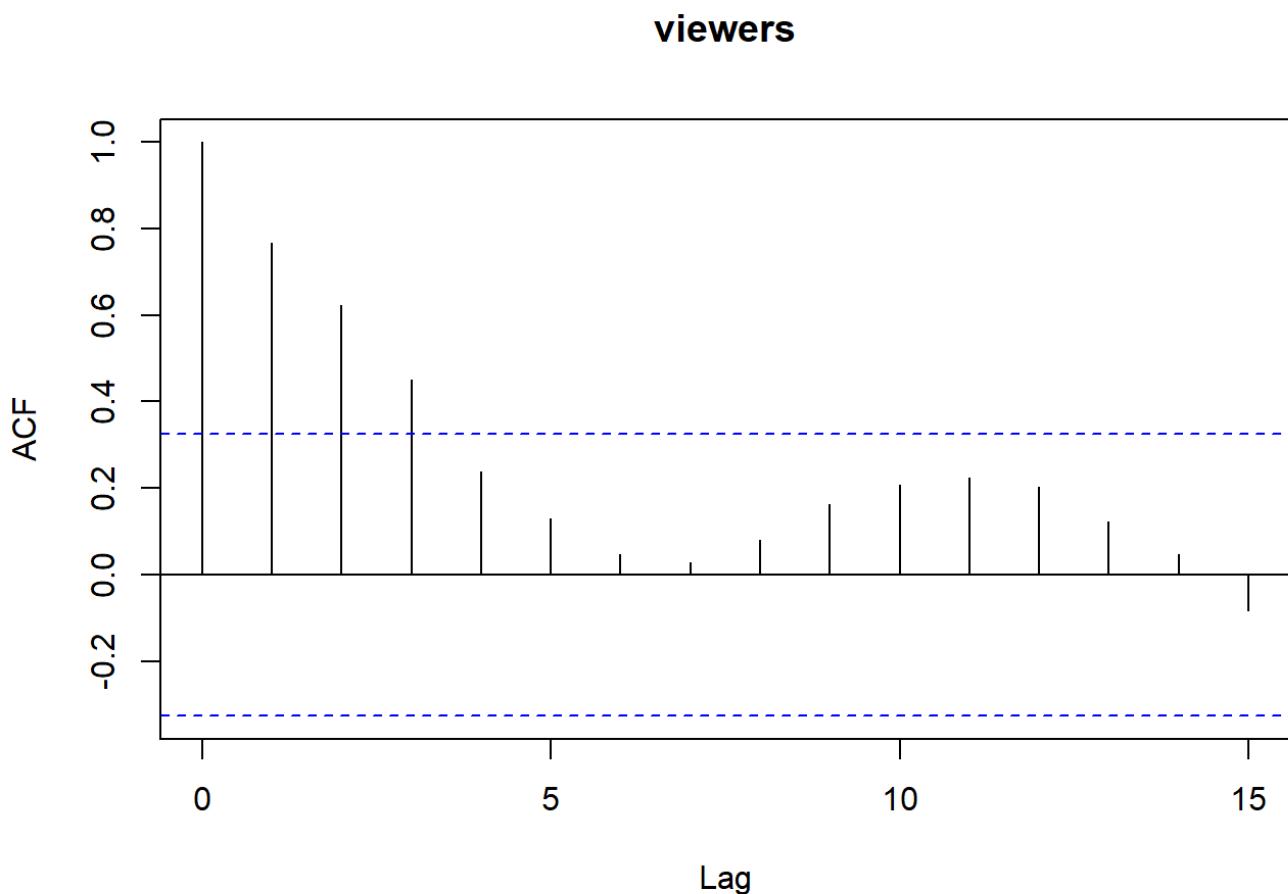


Holt-Winters filtering



Decomposition of additive time series

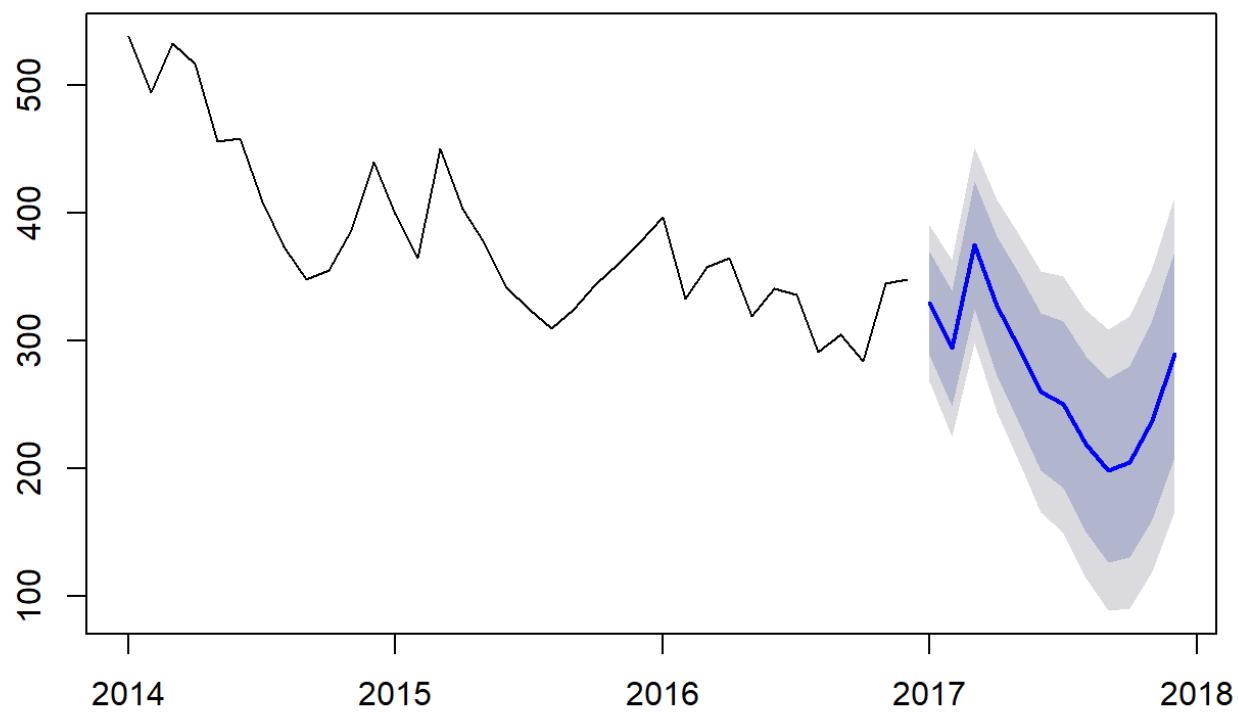




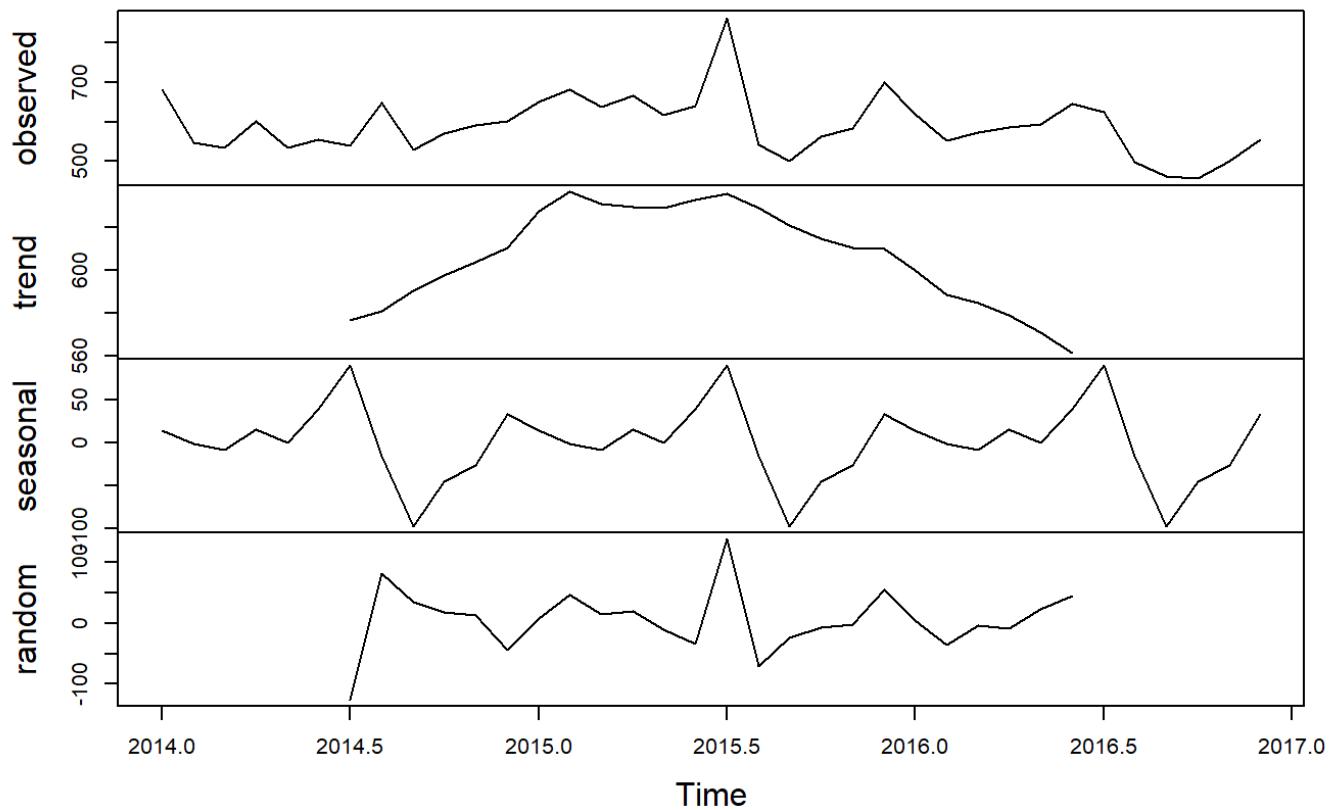
Holt-Winters filtering



Forecasts from HoltWinters



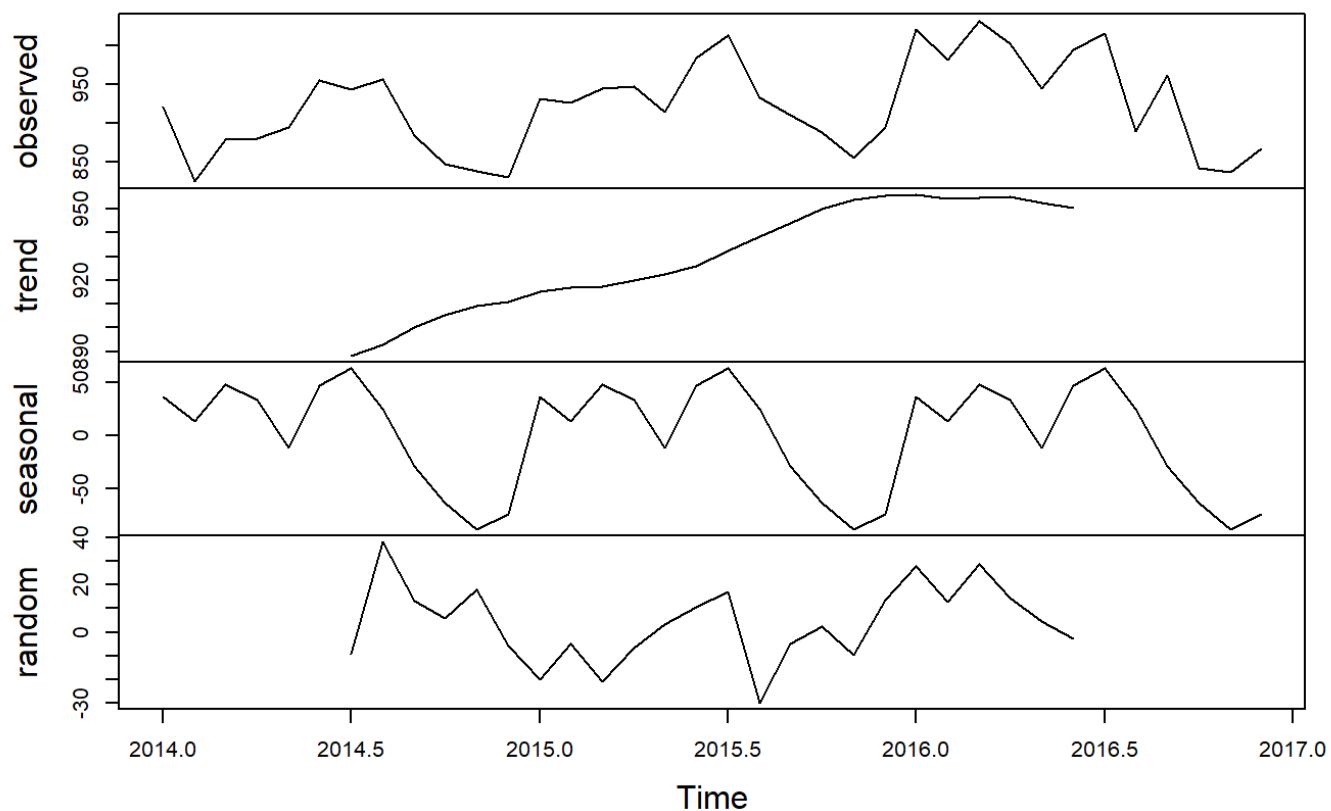
Decomposition of additive time series



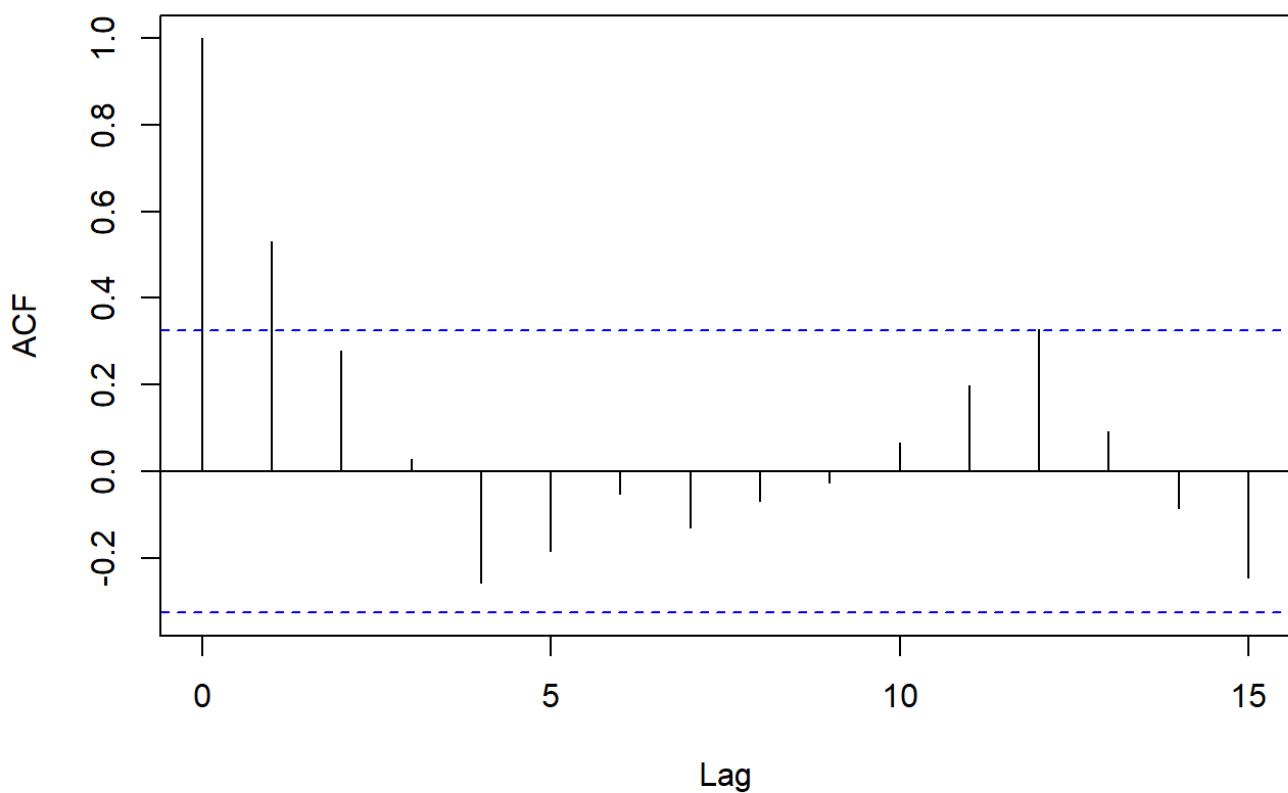
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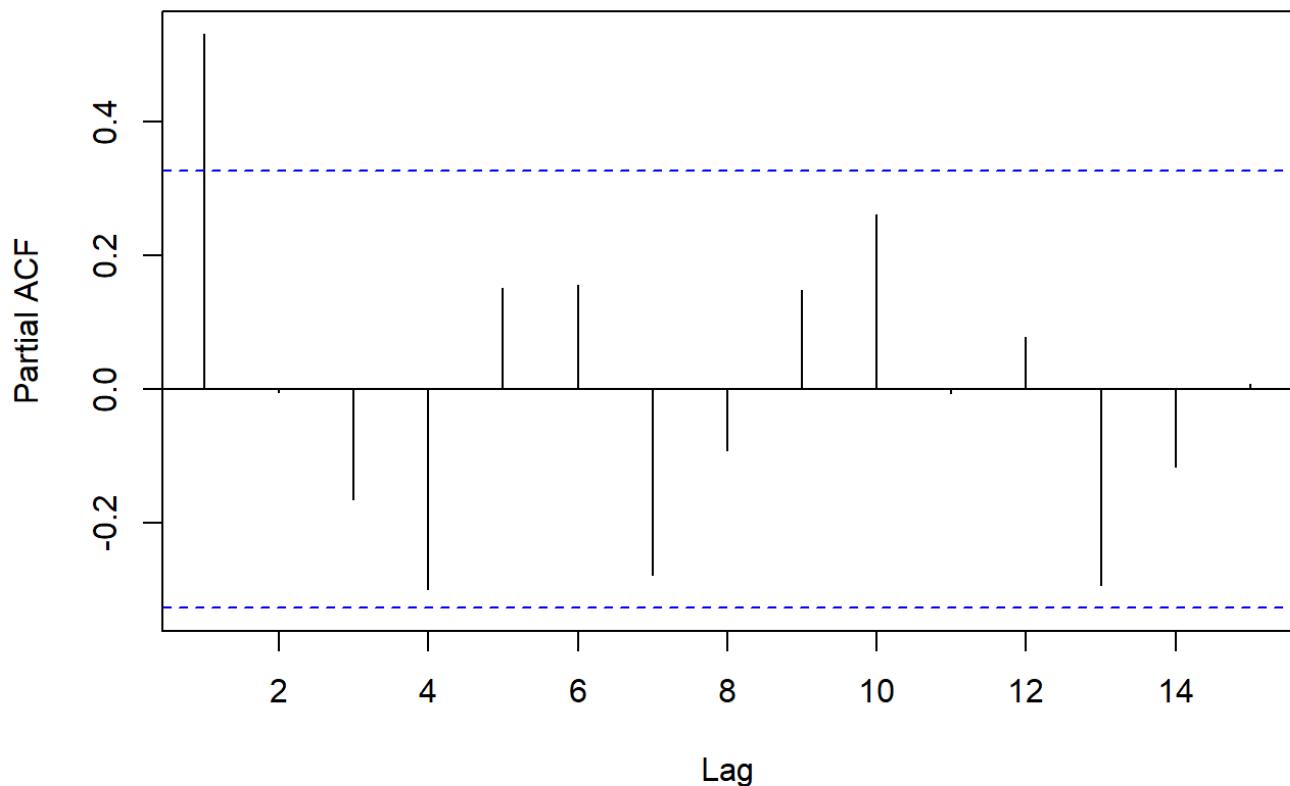
Decomposition of additive time series



viewers



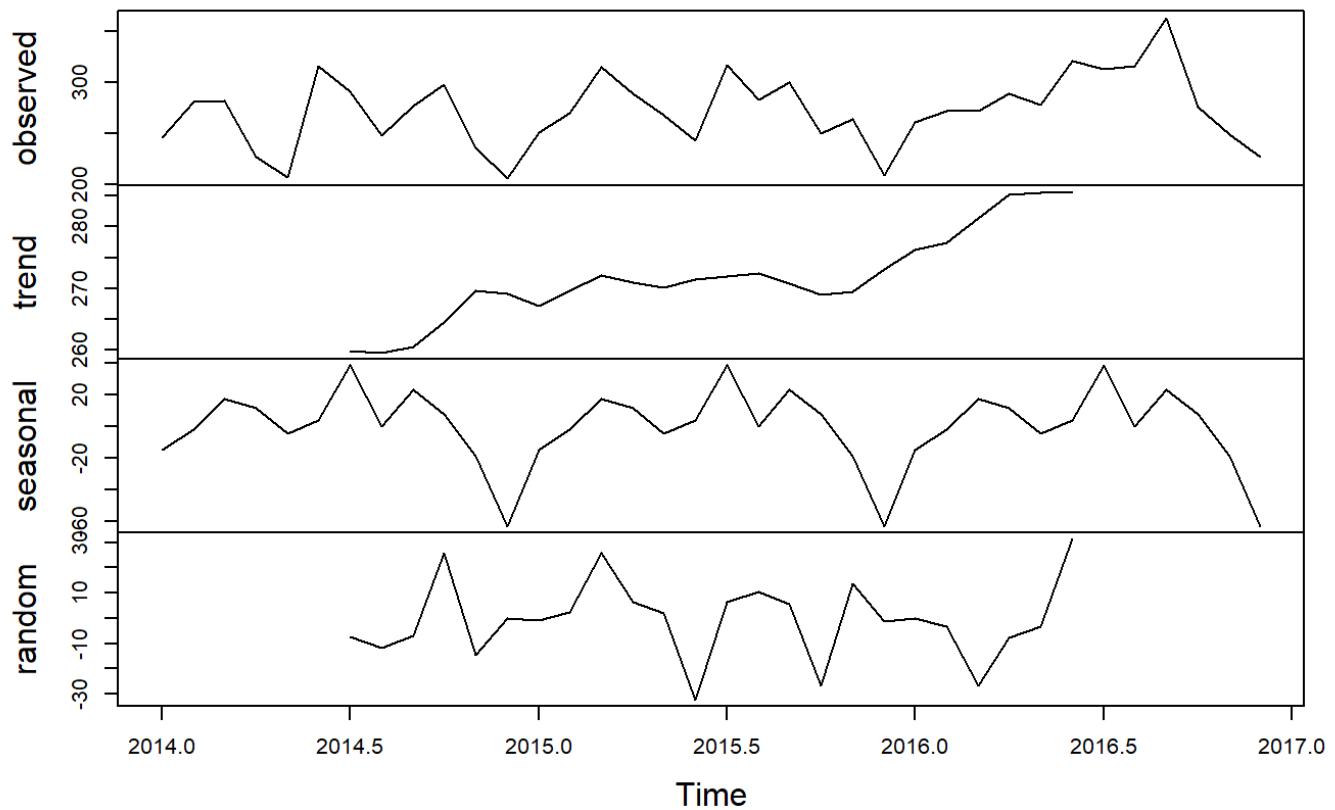
Series train_C[[i]]



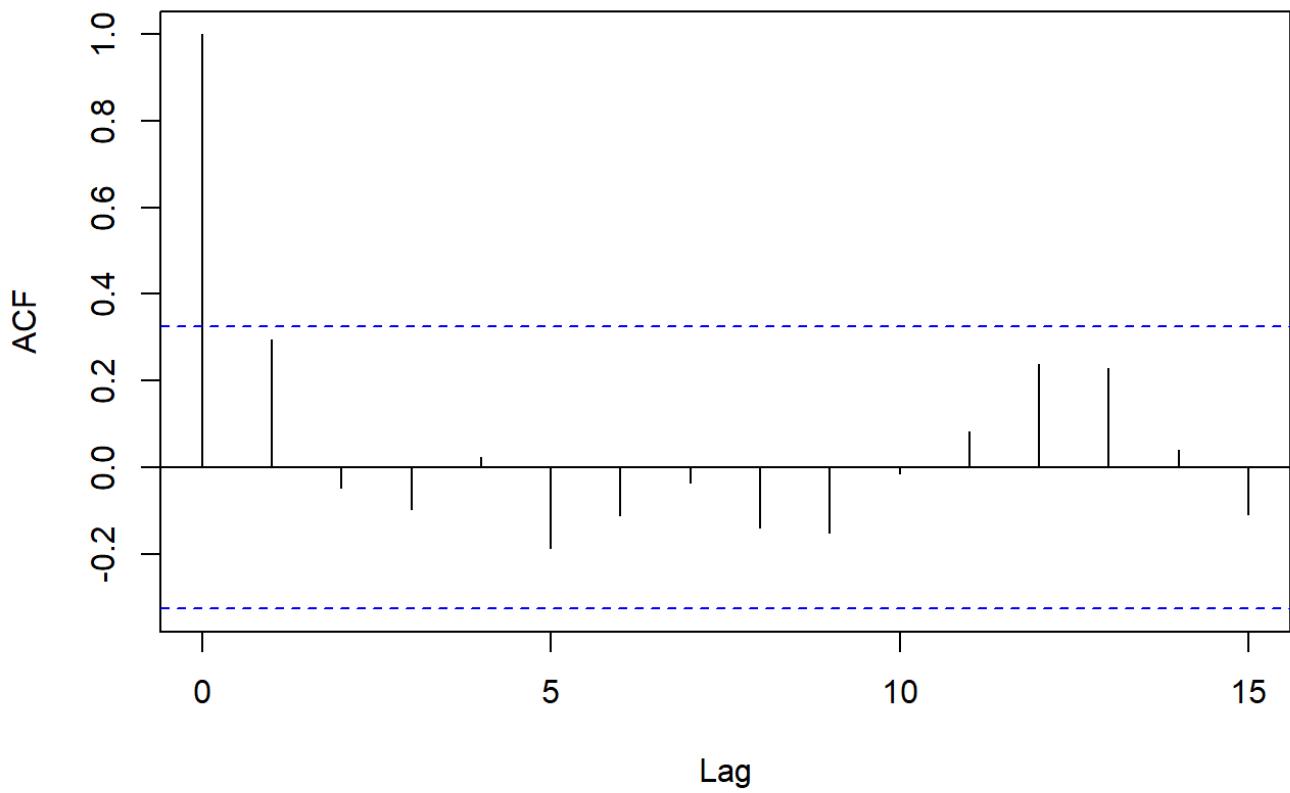
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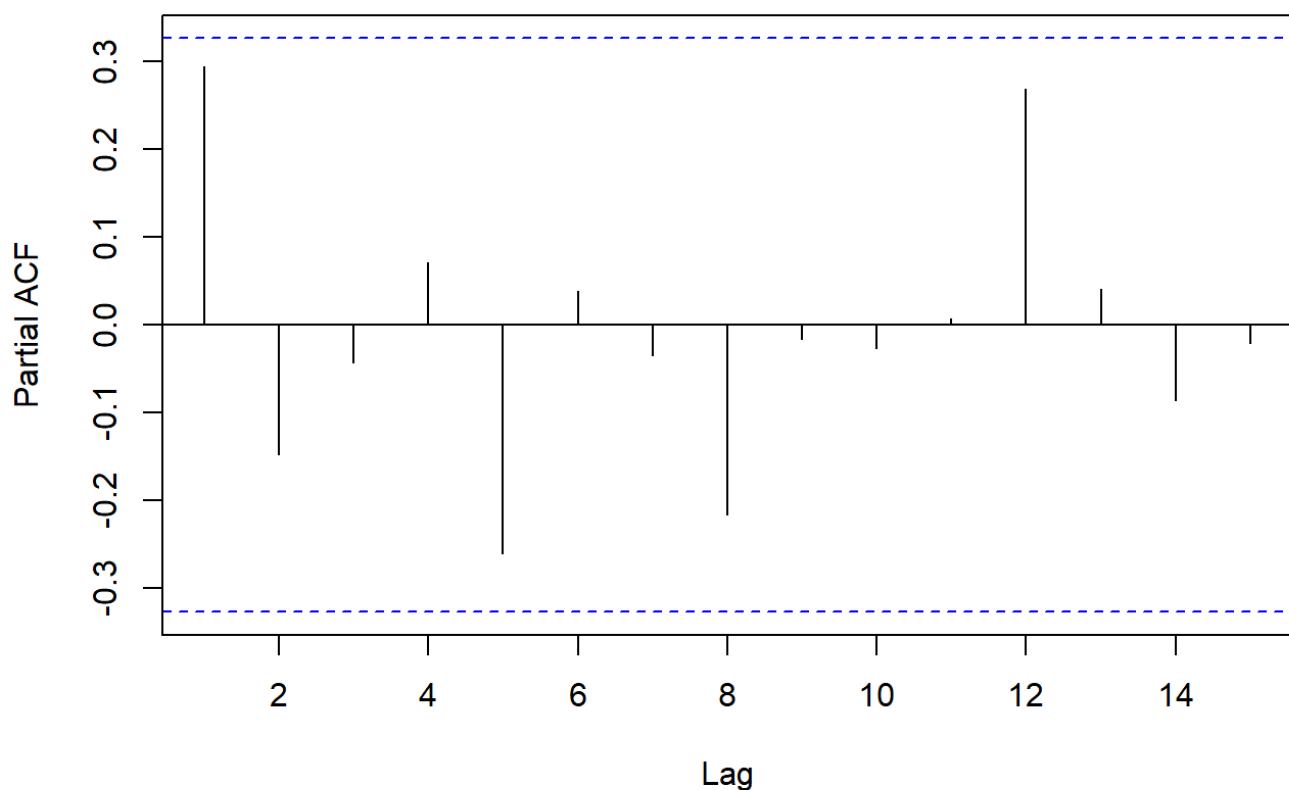
Decomposition of additive time series



viewers



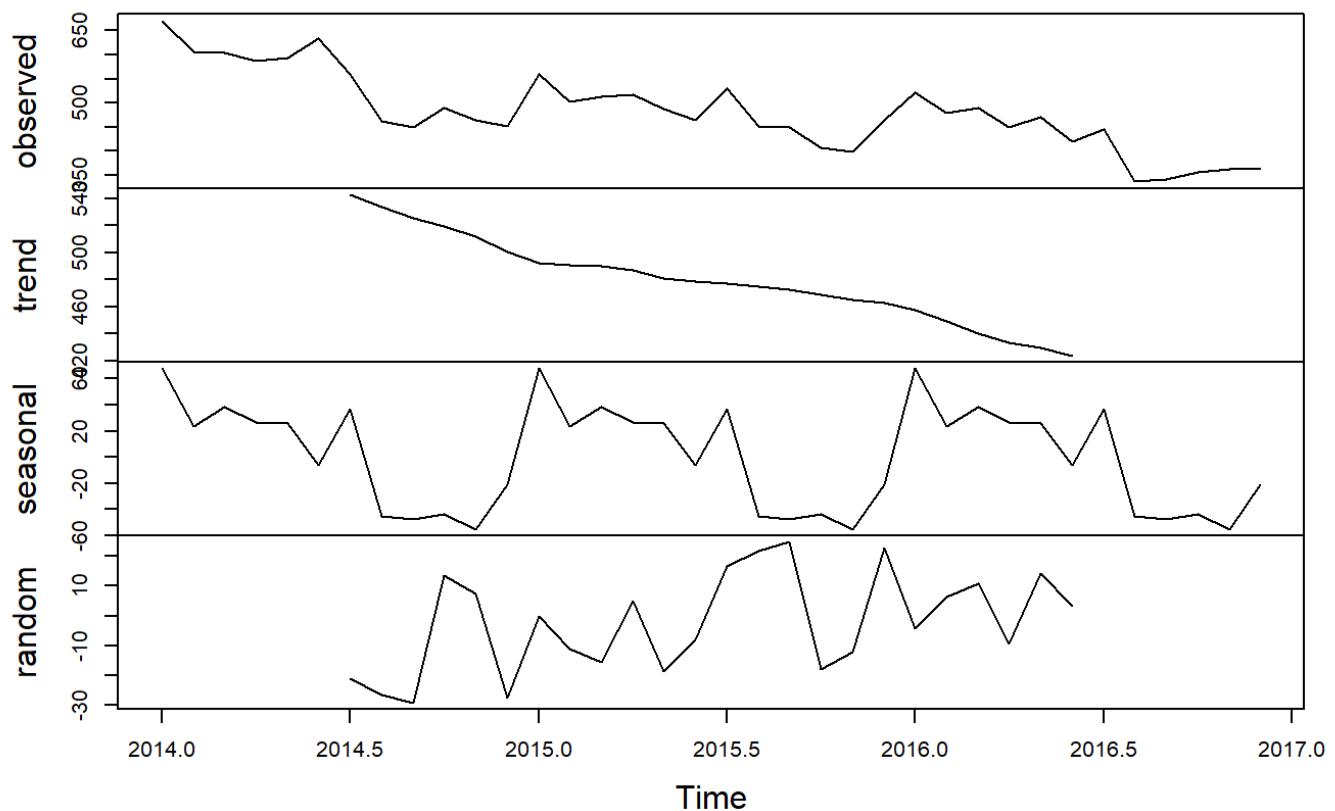
Series train_D[[i]]



Holt-Winters filtering



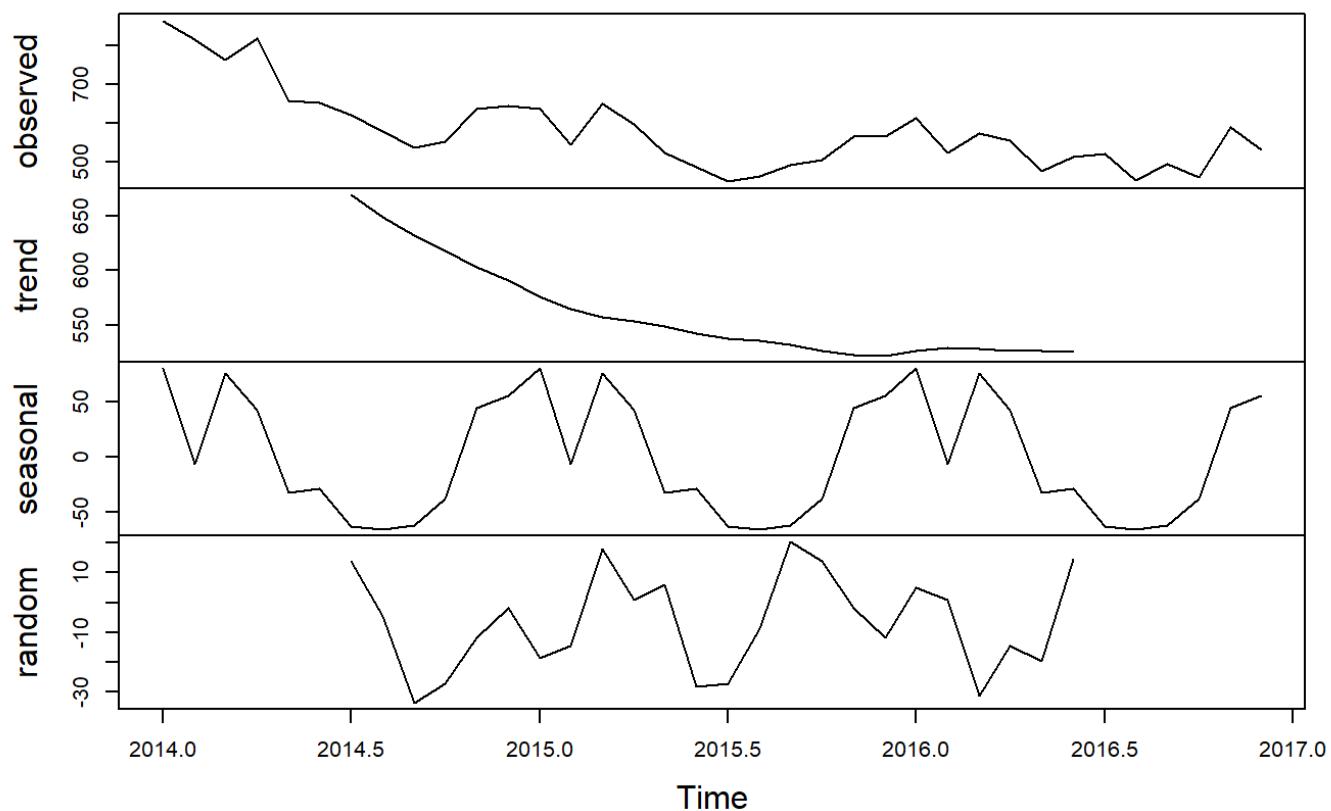
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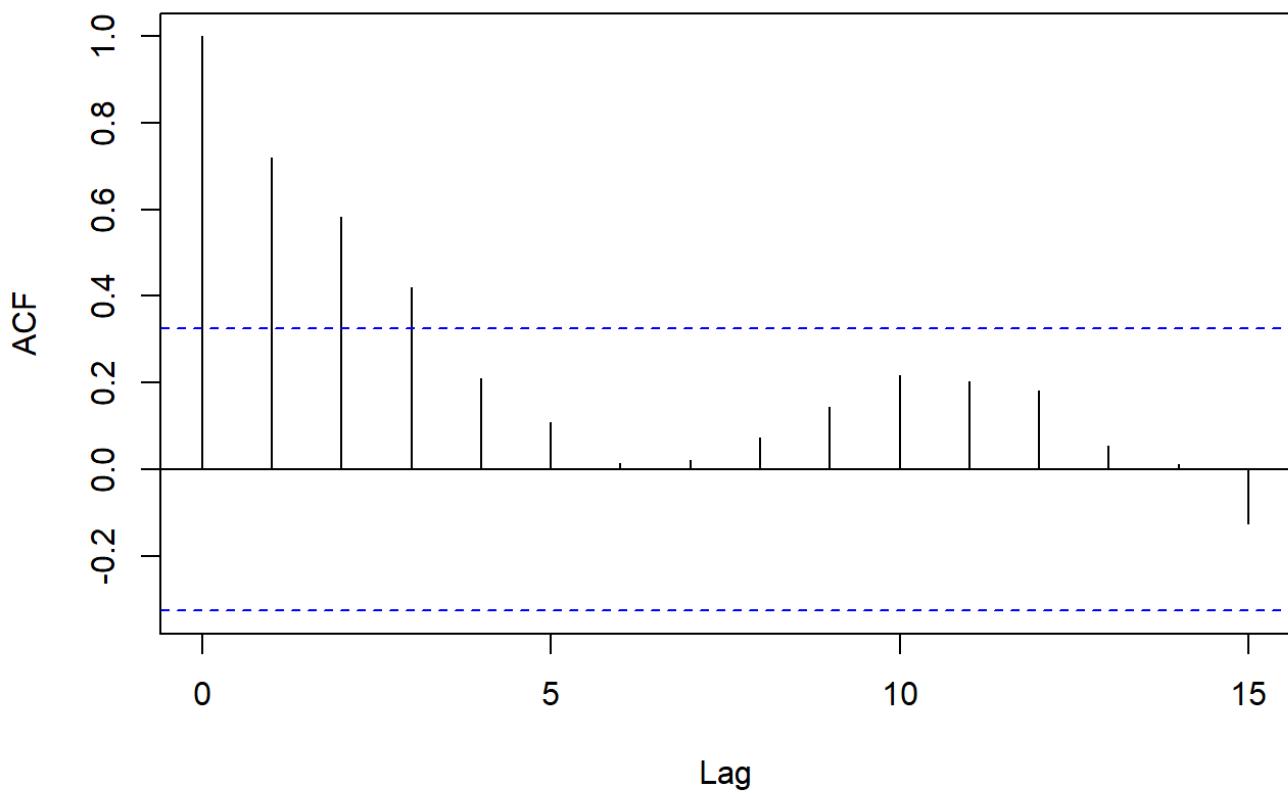
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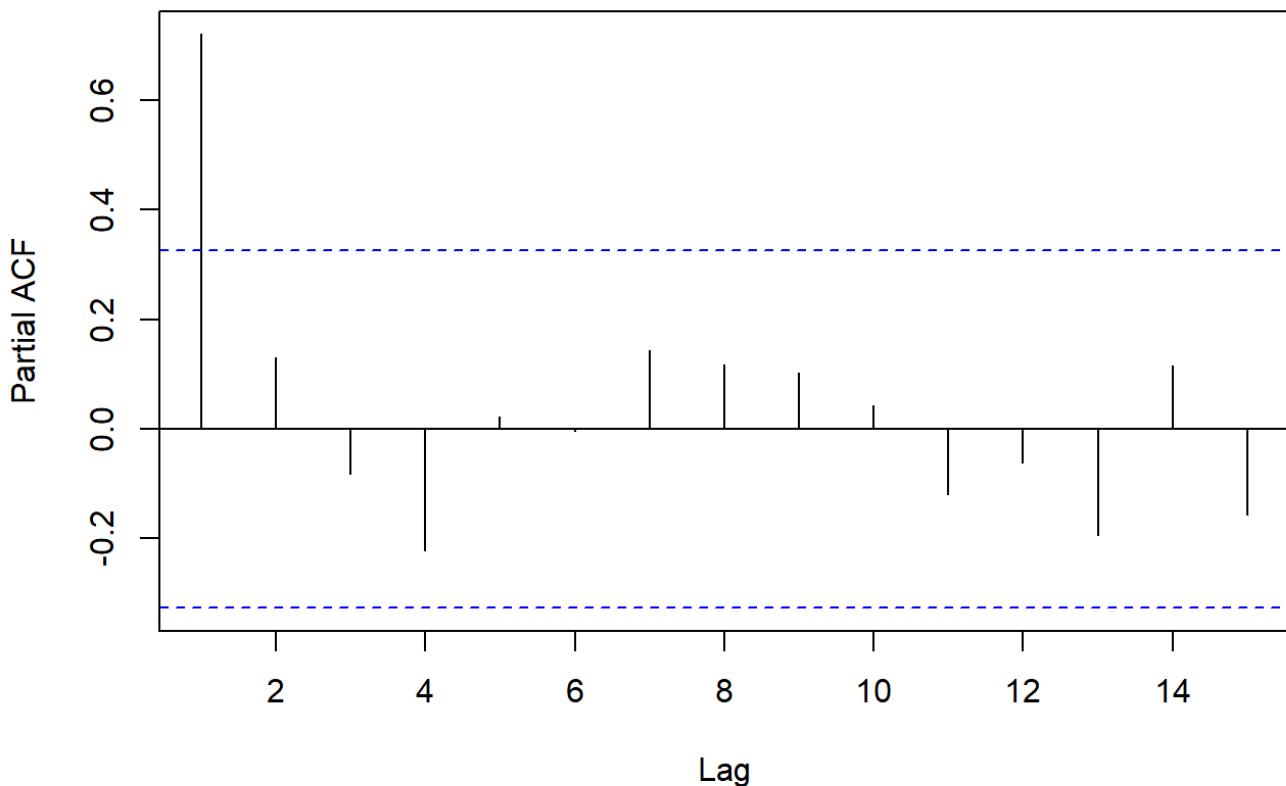
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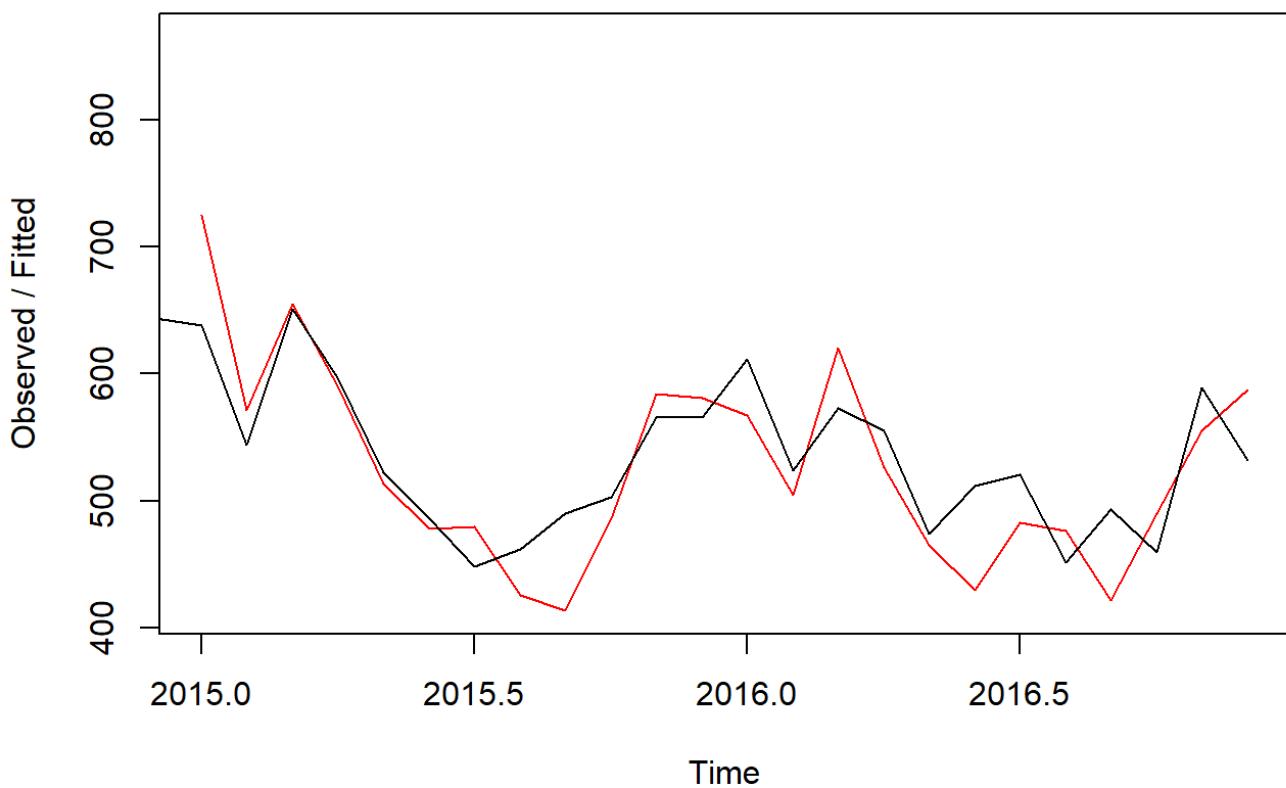
viewers



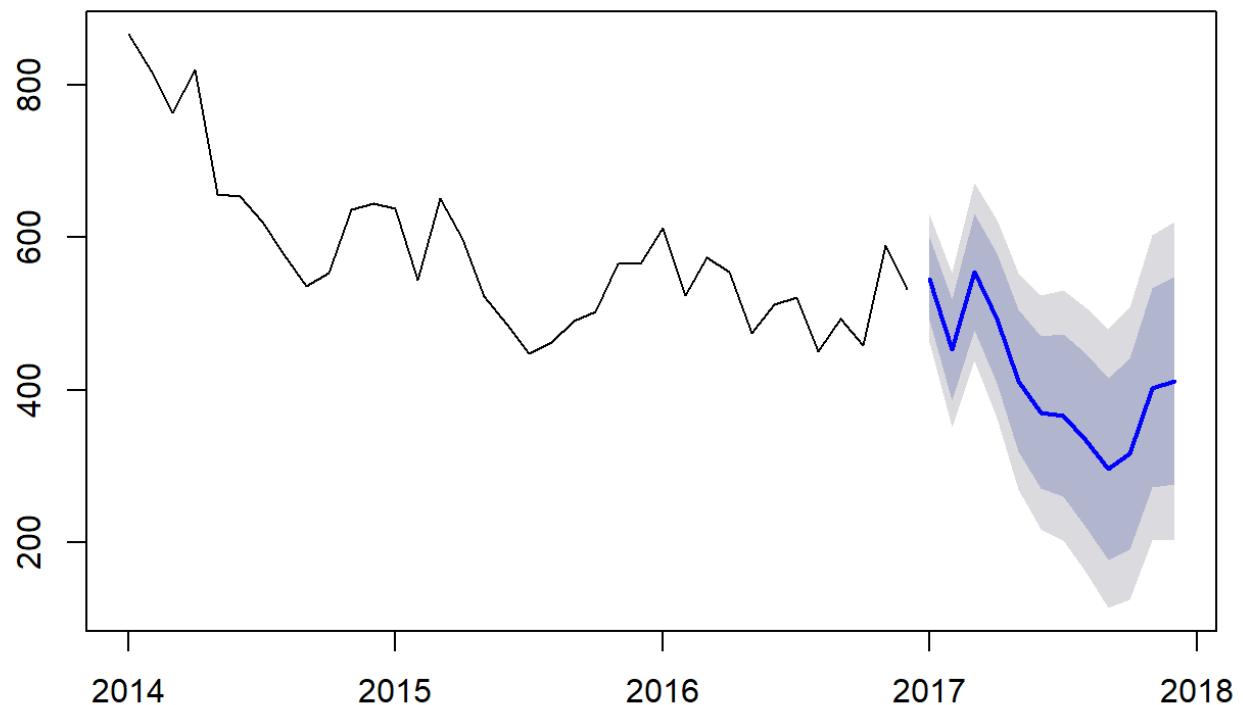
Series train_A[[i]]



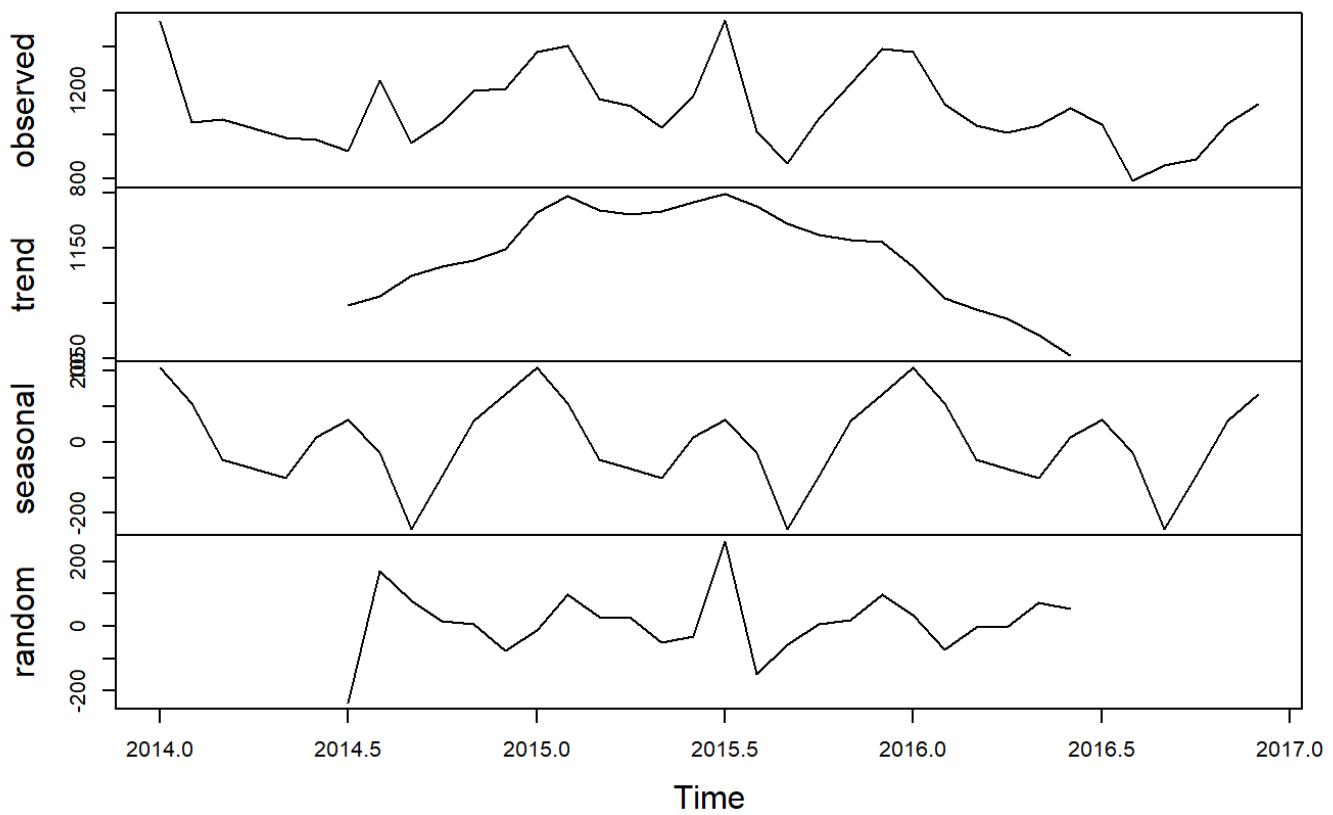
Holt-Winters filtering



Forecasts from HoltWinters



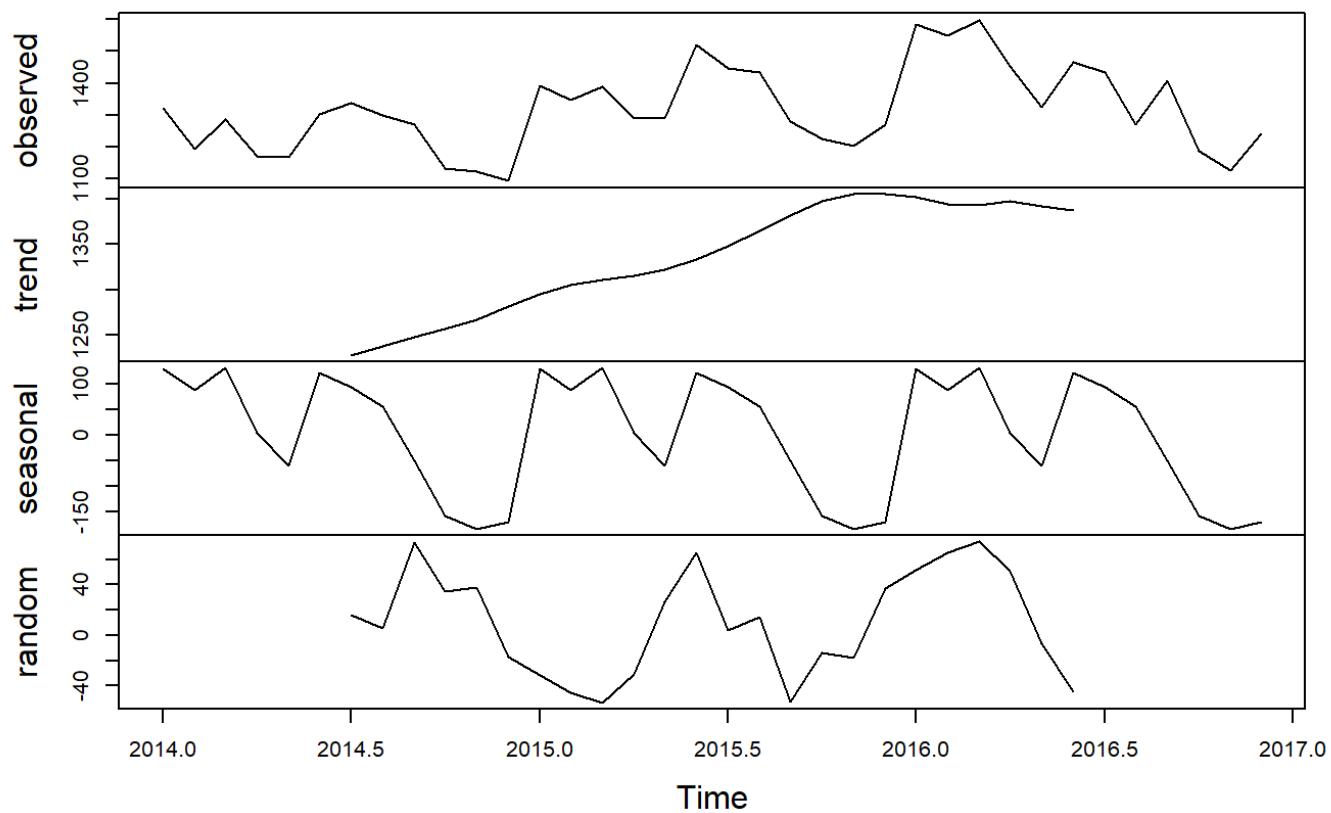
Decomposition of additive time series

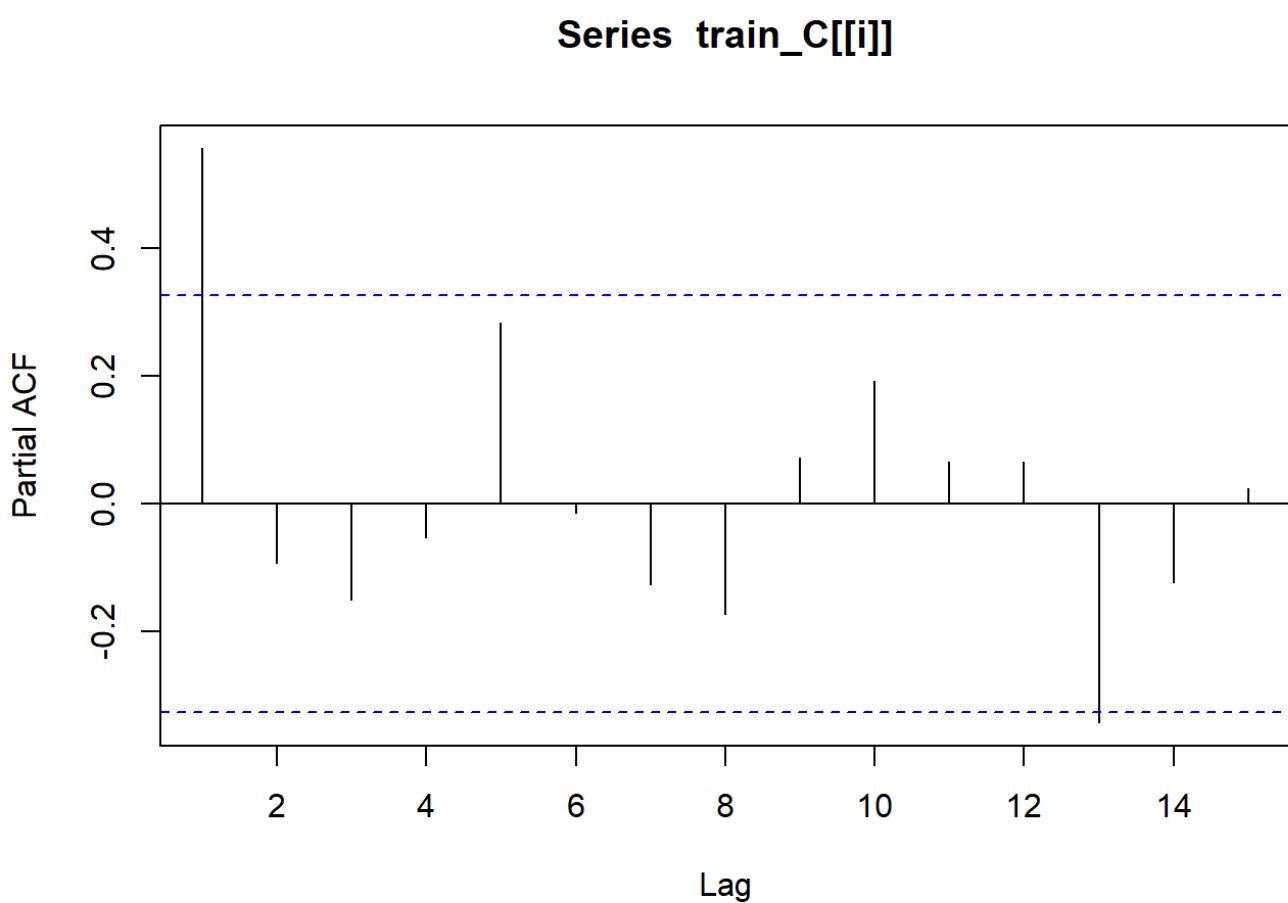
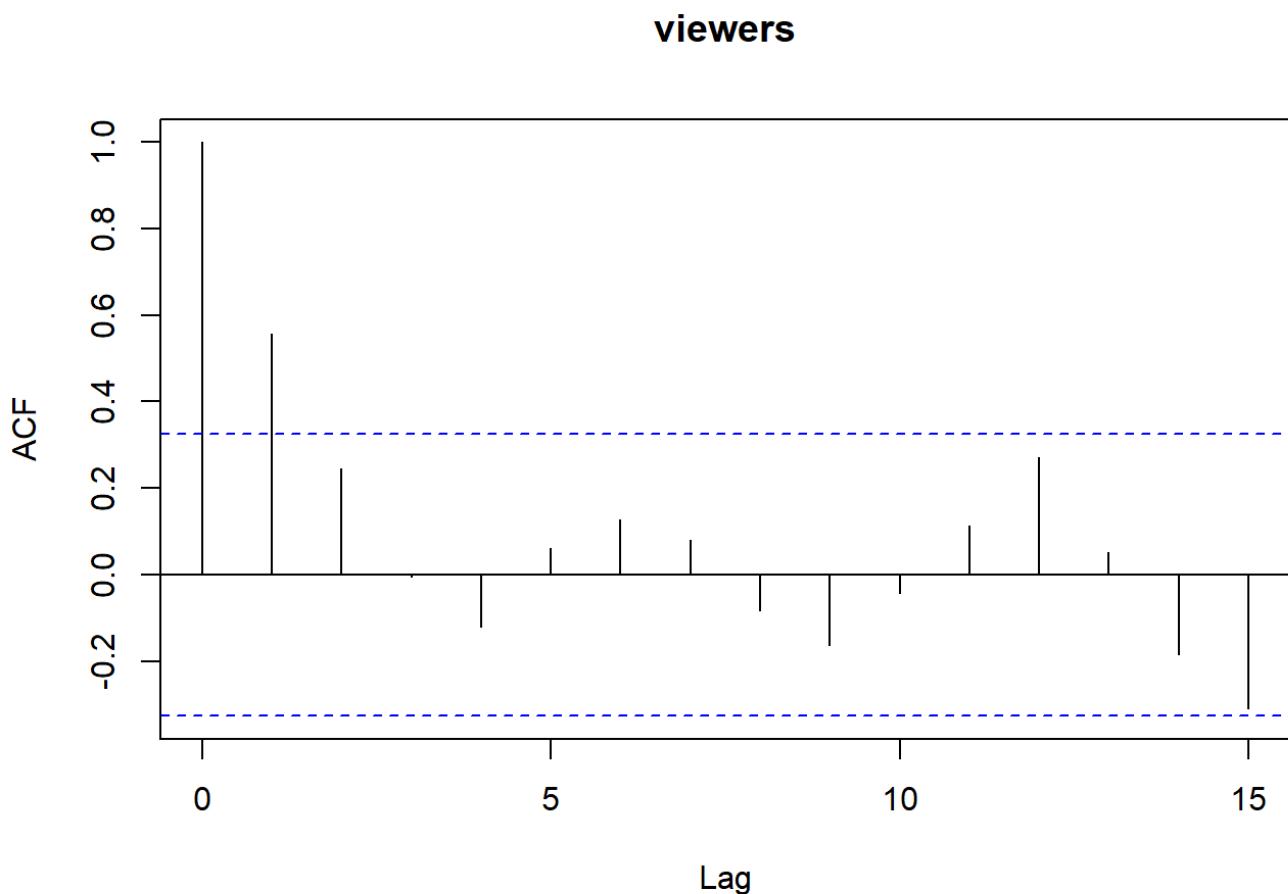


Holt-Winters filtering



Decomposition of additive time series

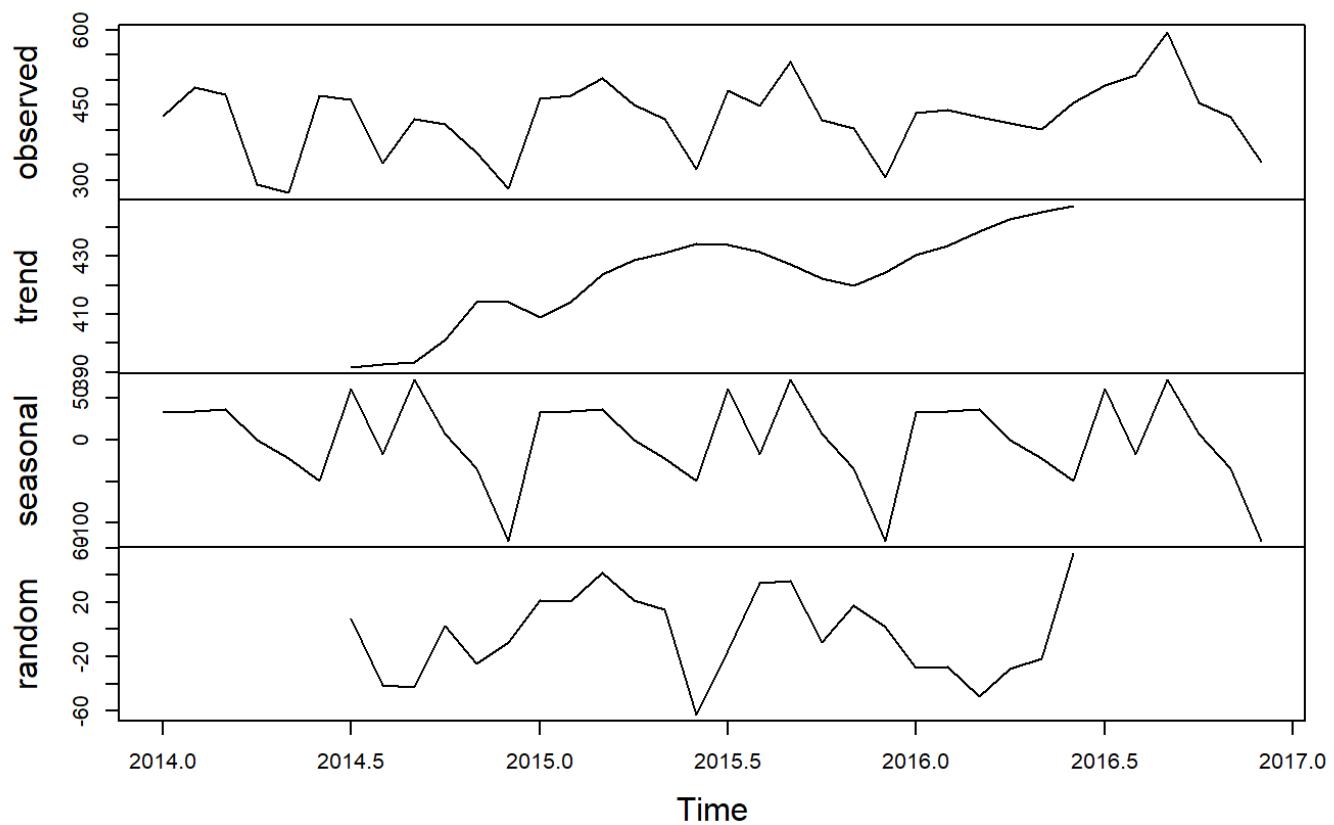


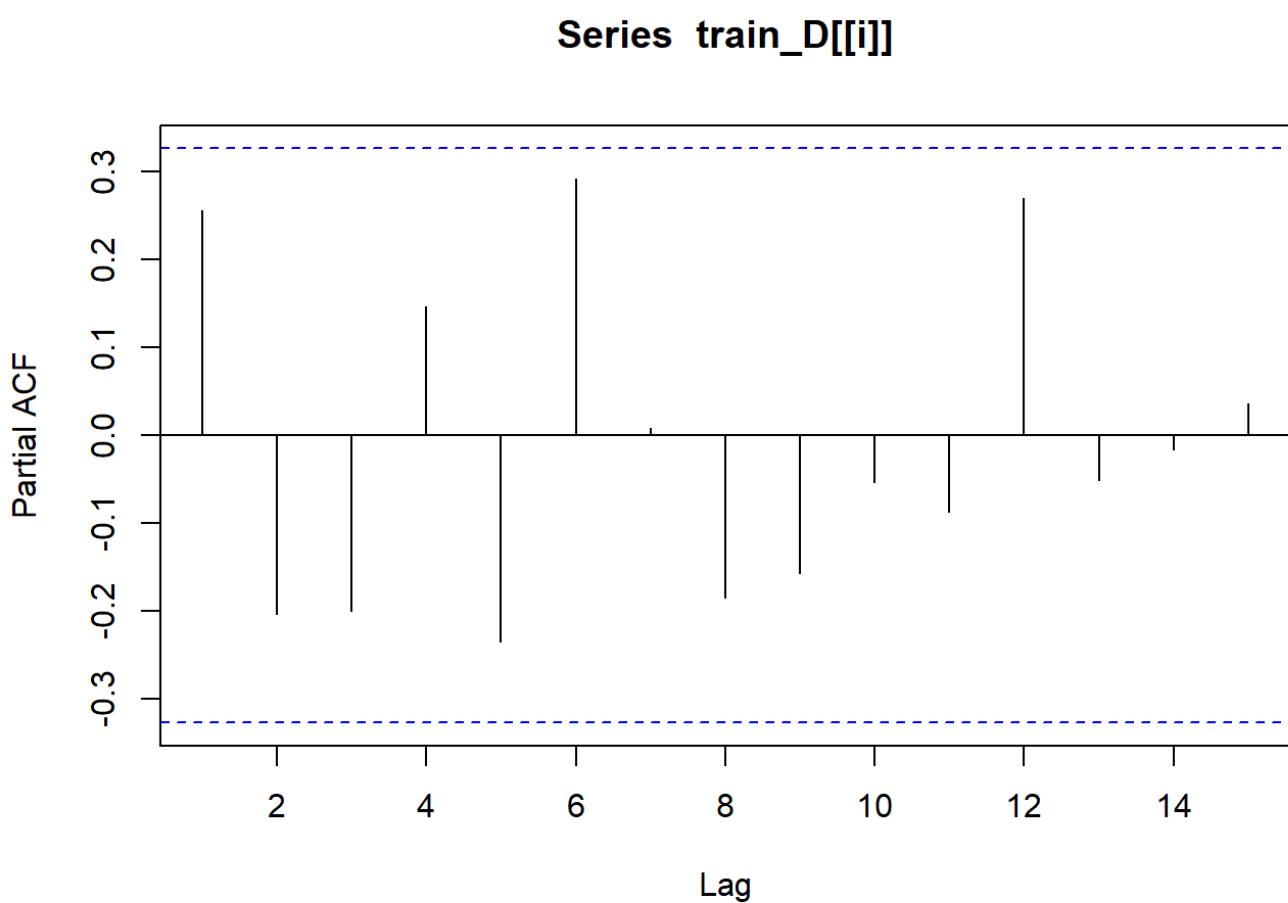
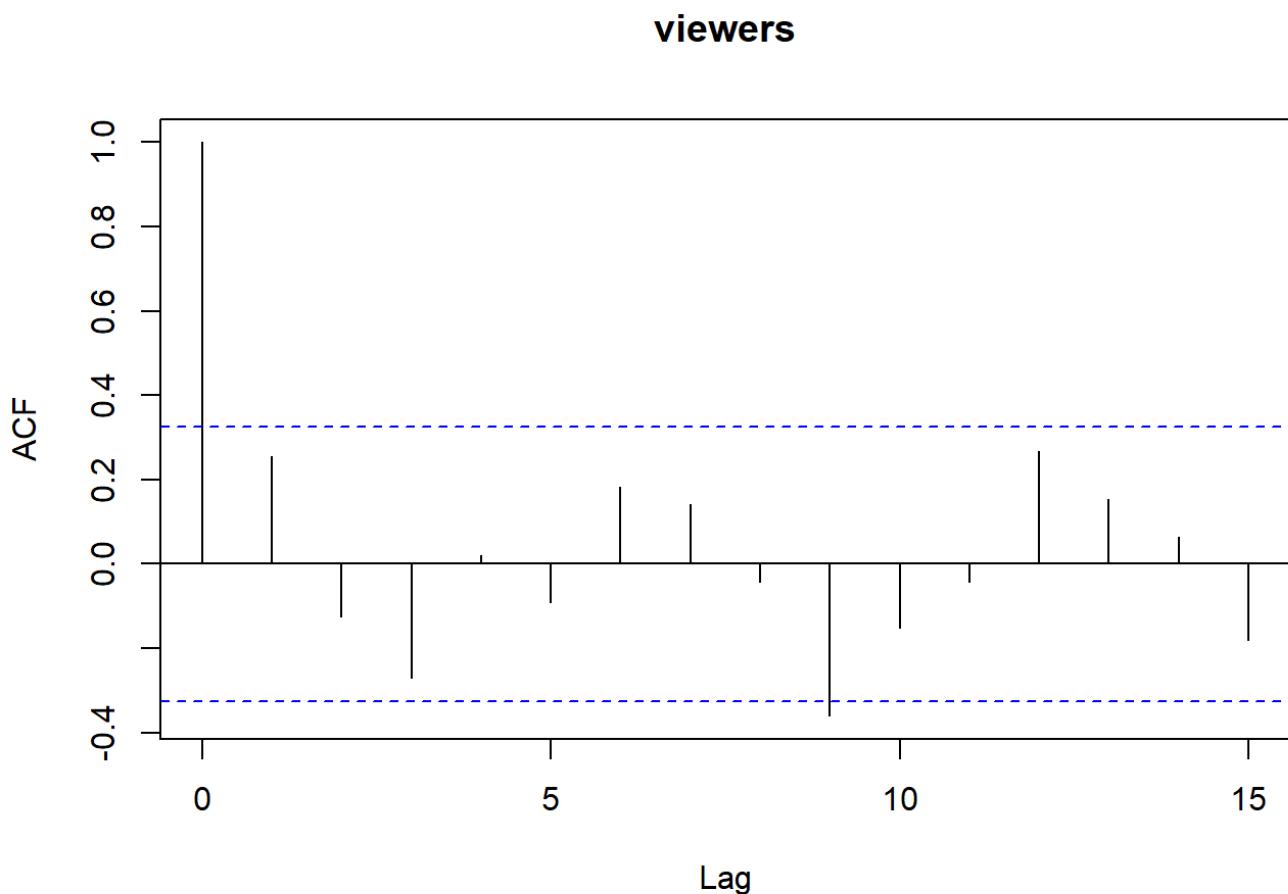


Holt-Winters filtering



Decomposition of additive time series

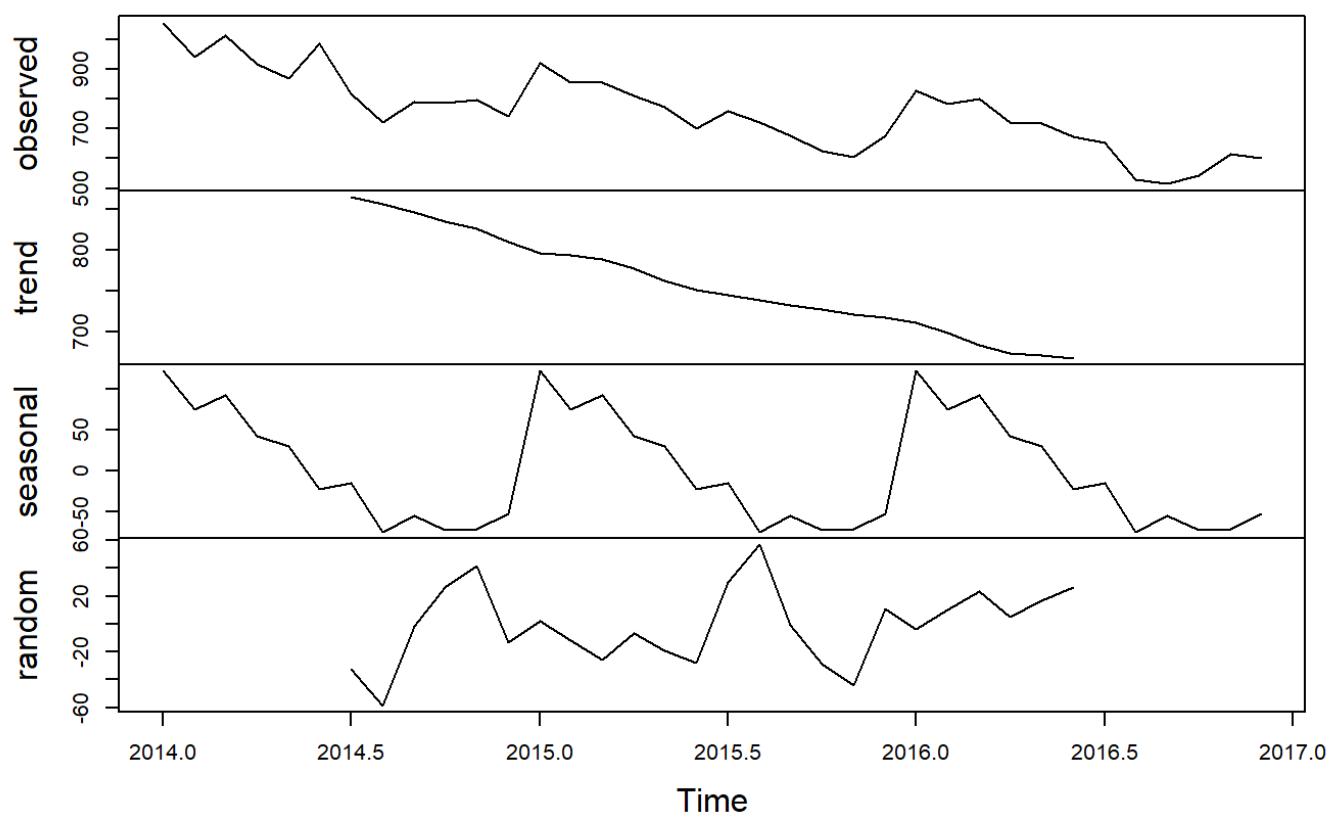




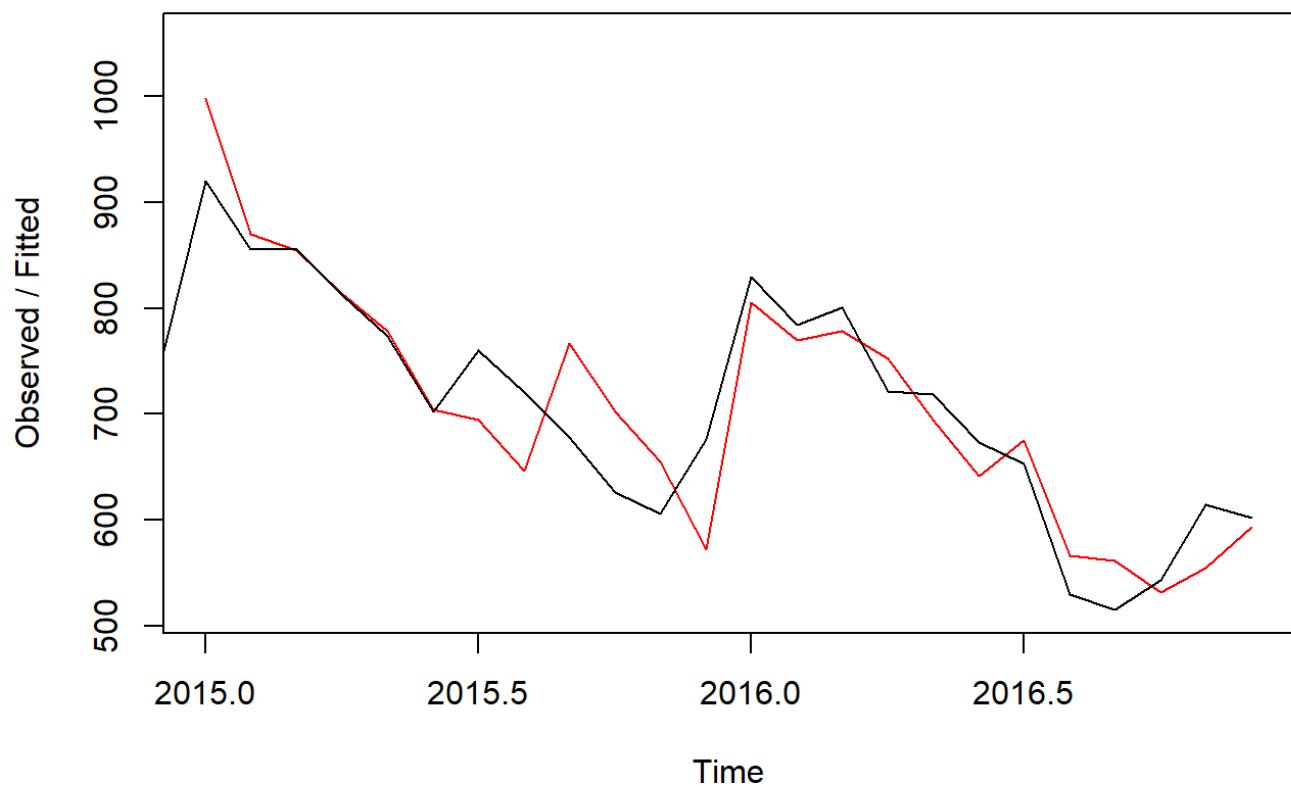
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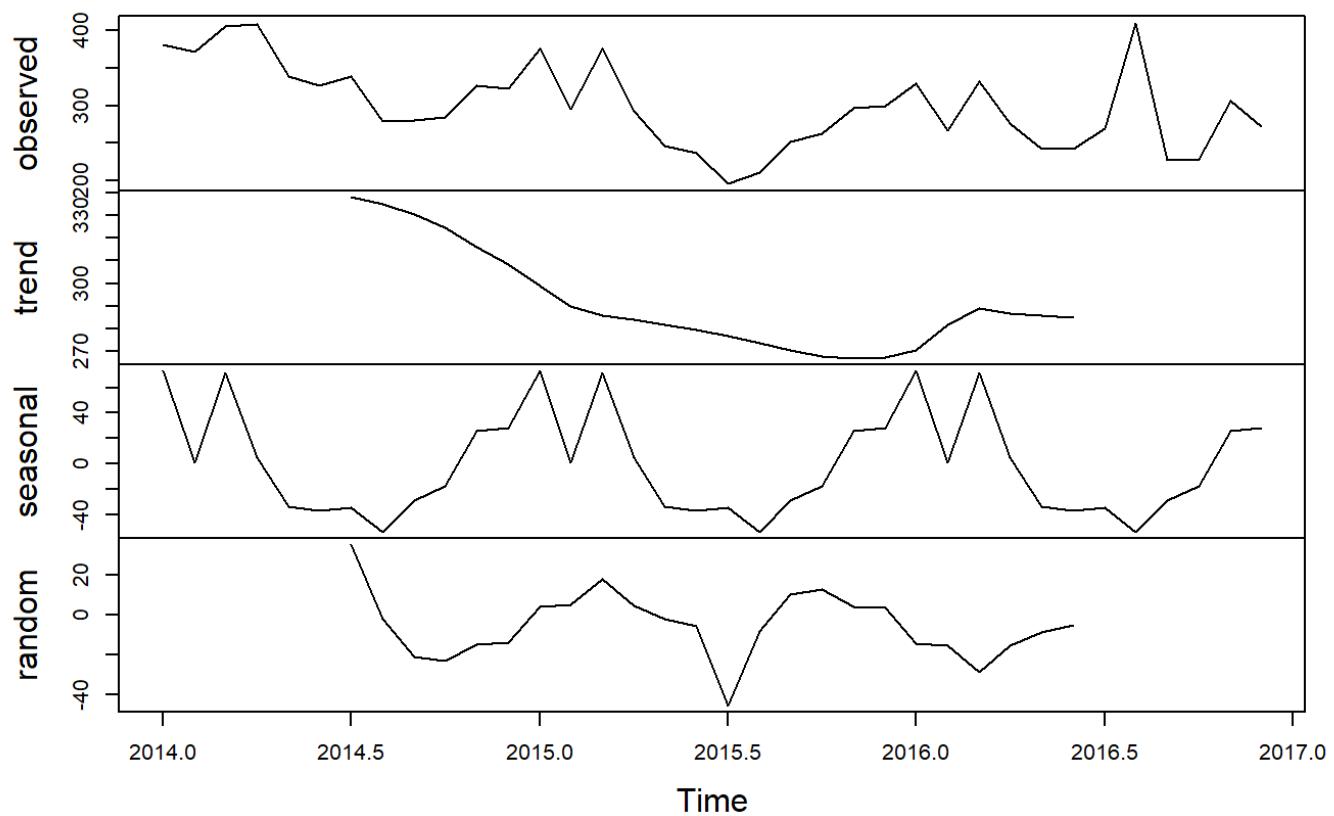
Decomposition of additive time series

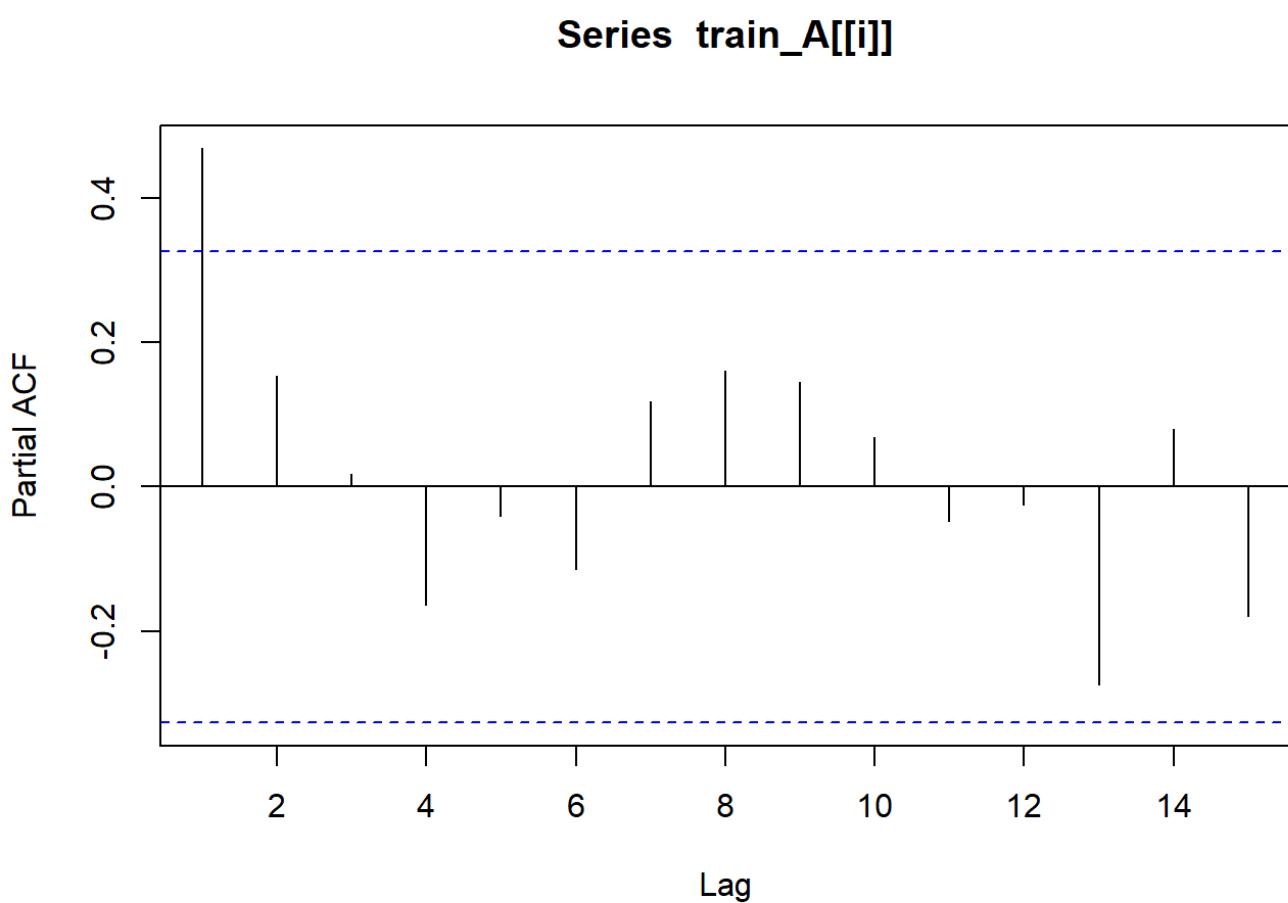
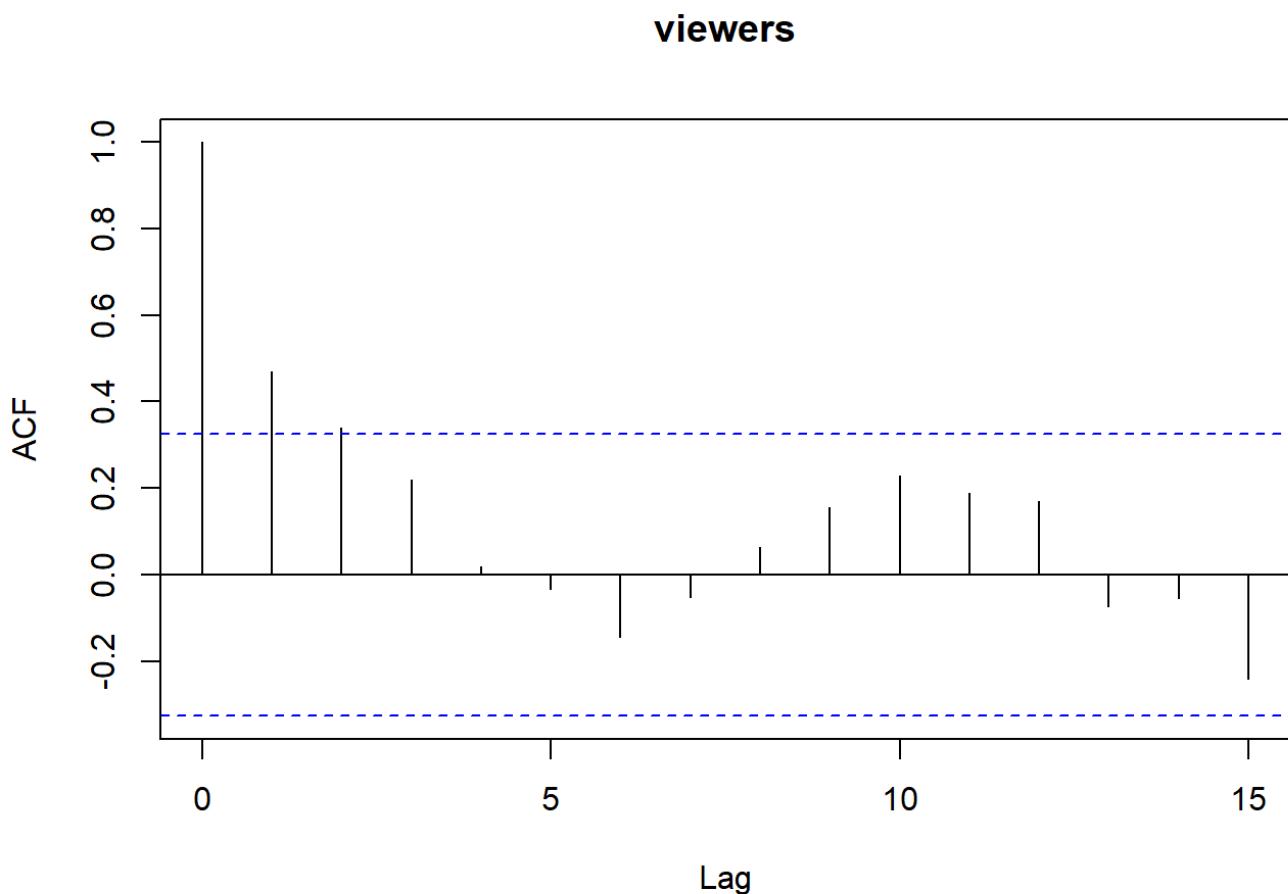


Holt-Winters filtering

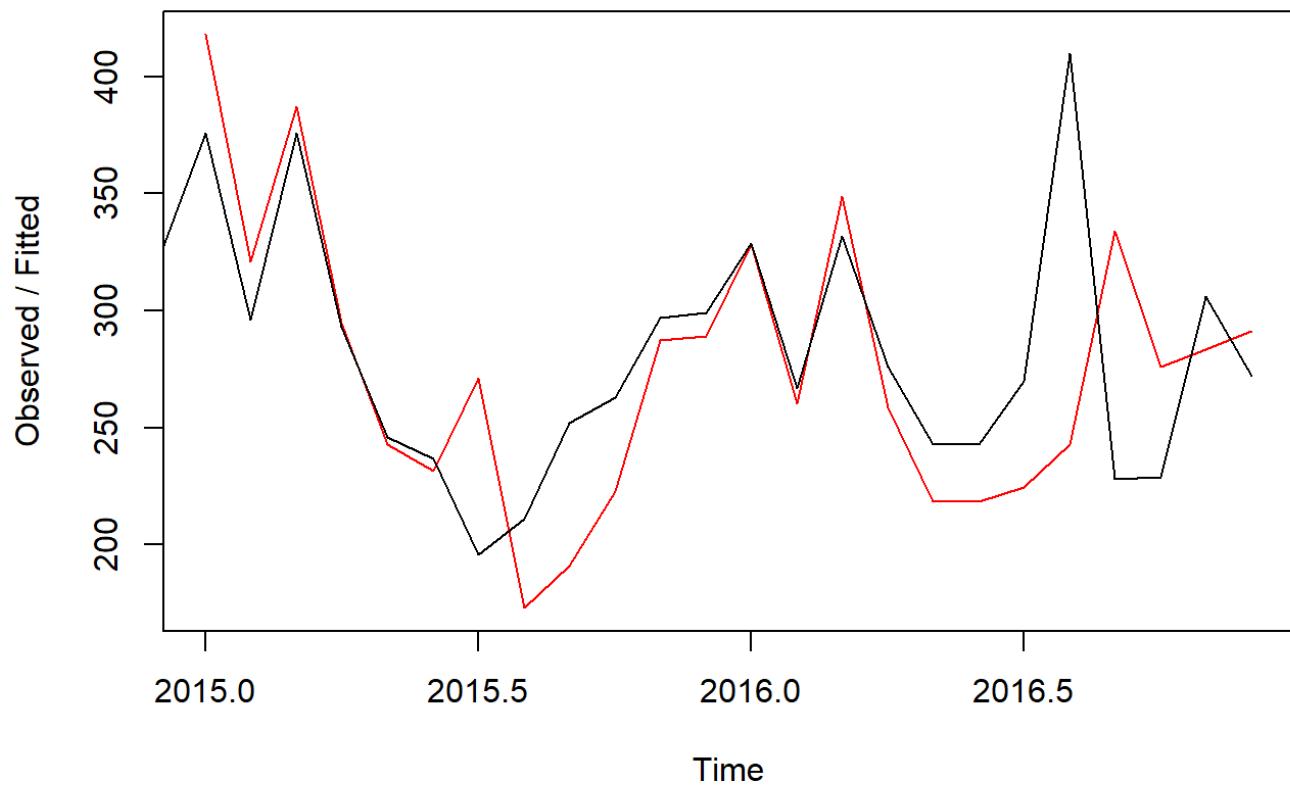


Decomposition of additive time series

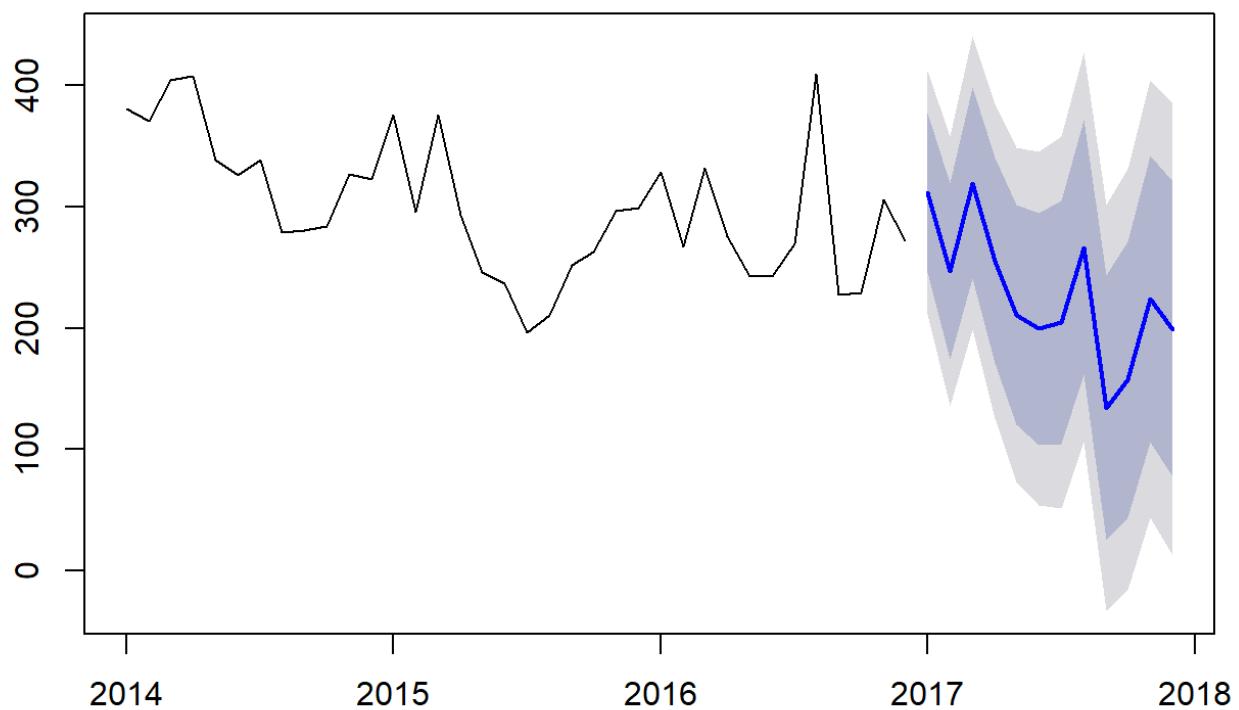




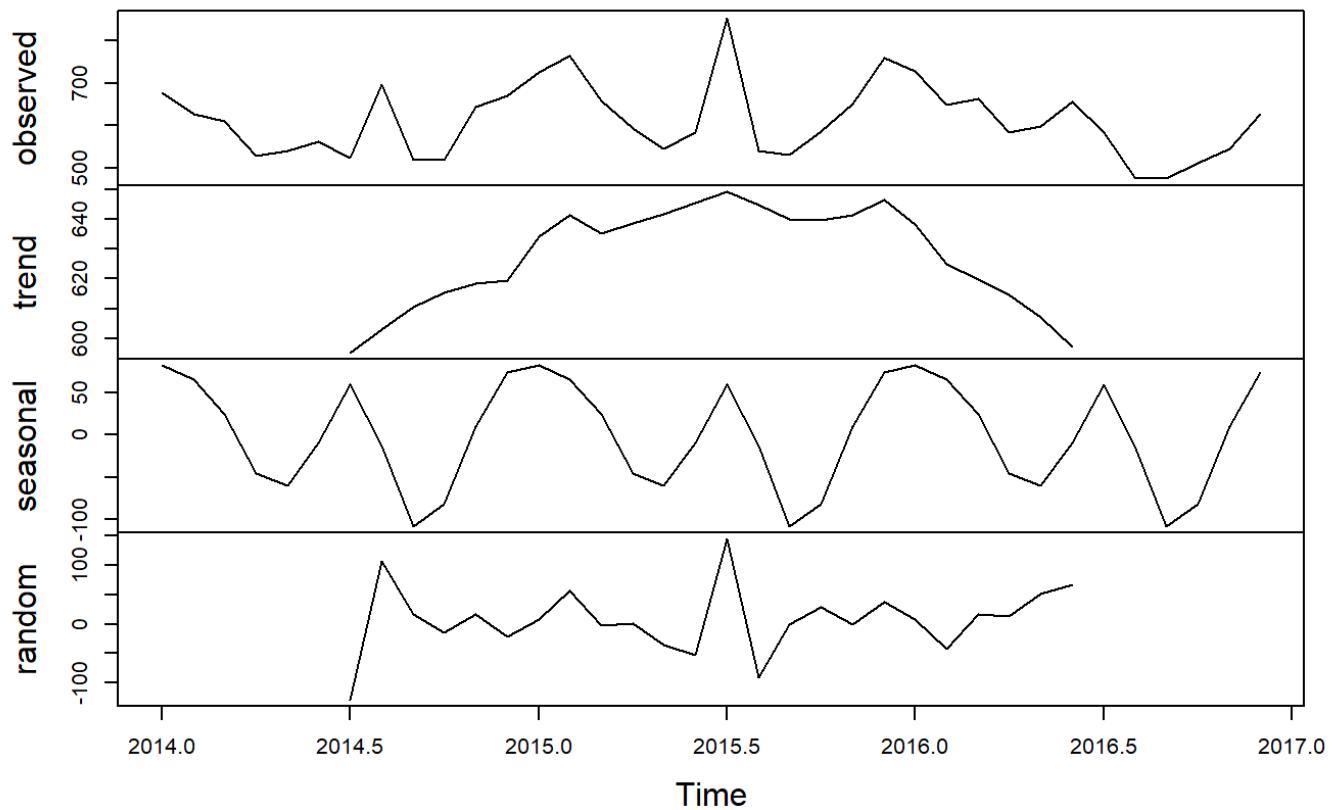
Holt-Winters filtering



Forecasts from HoltWinters



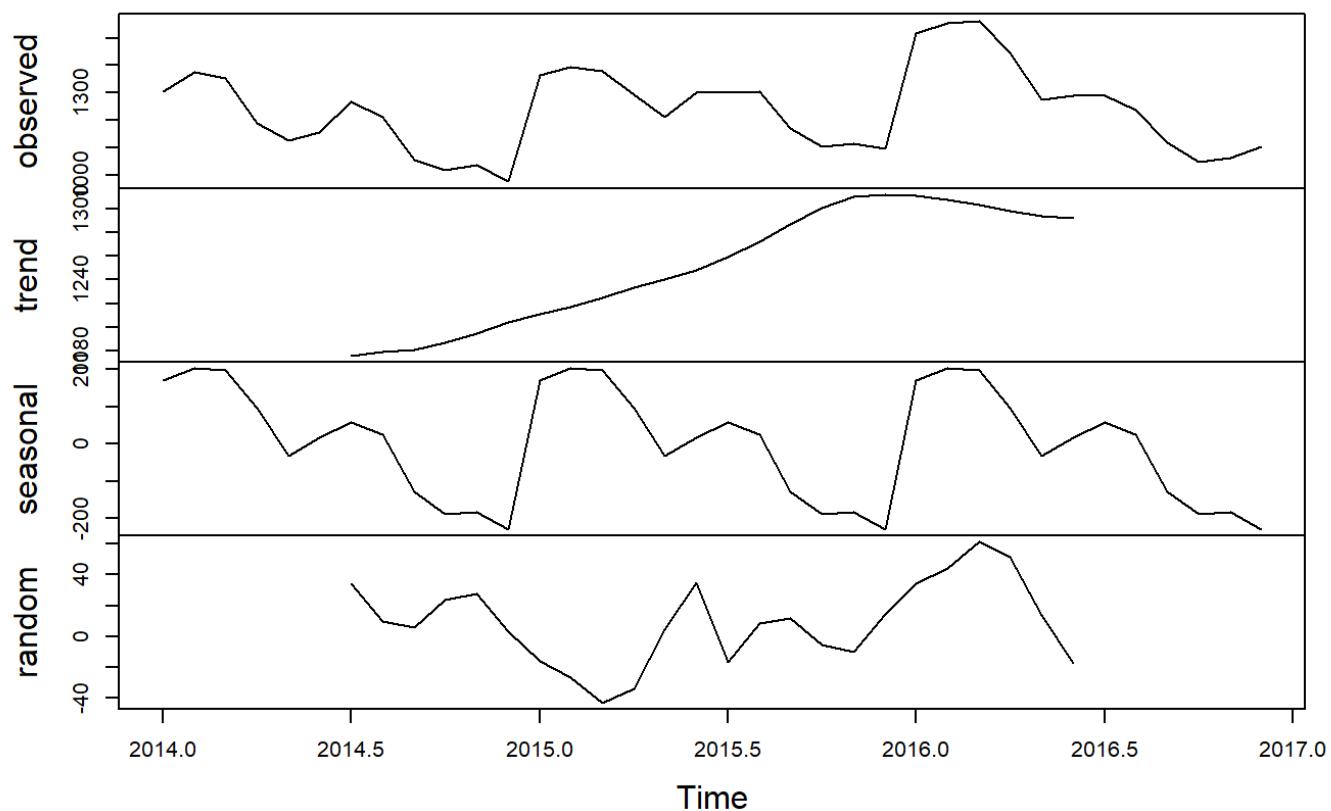
Decomposition of additive time series



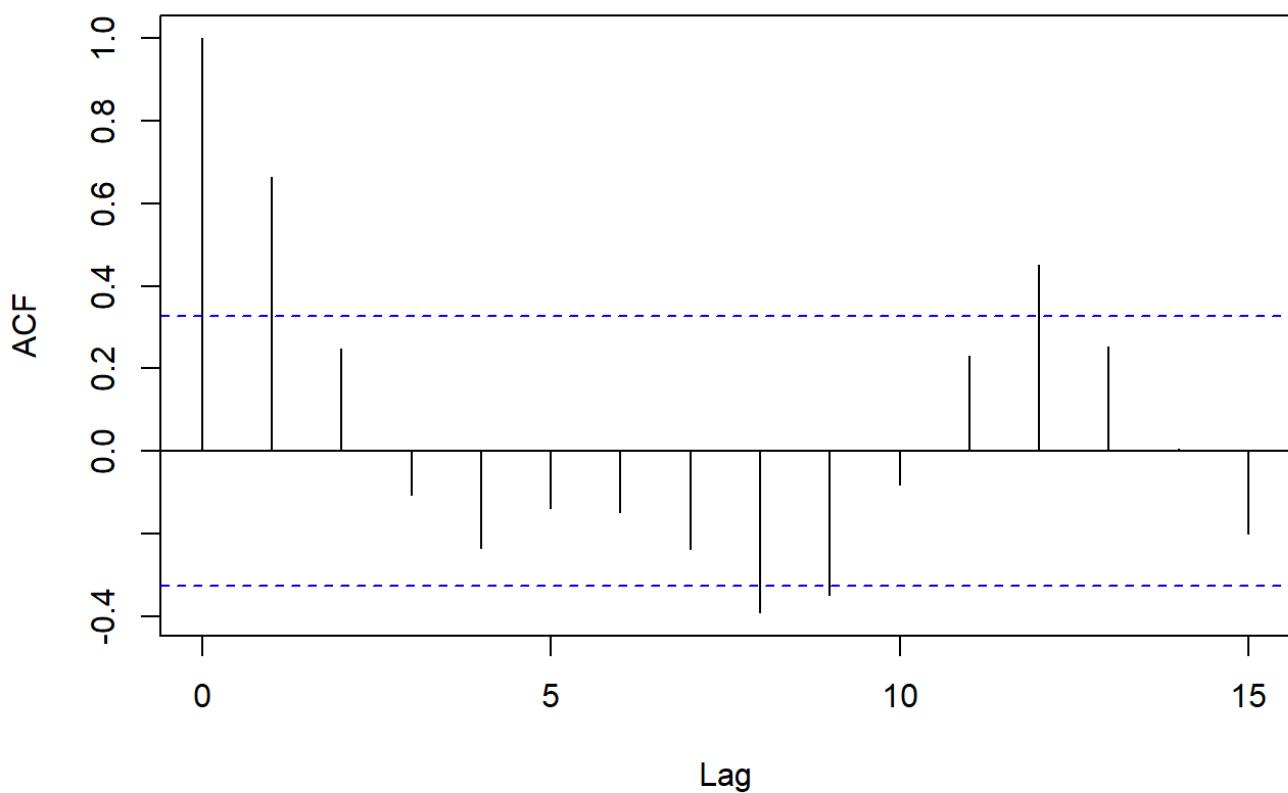
Holt-Winters filtering



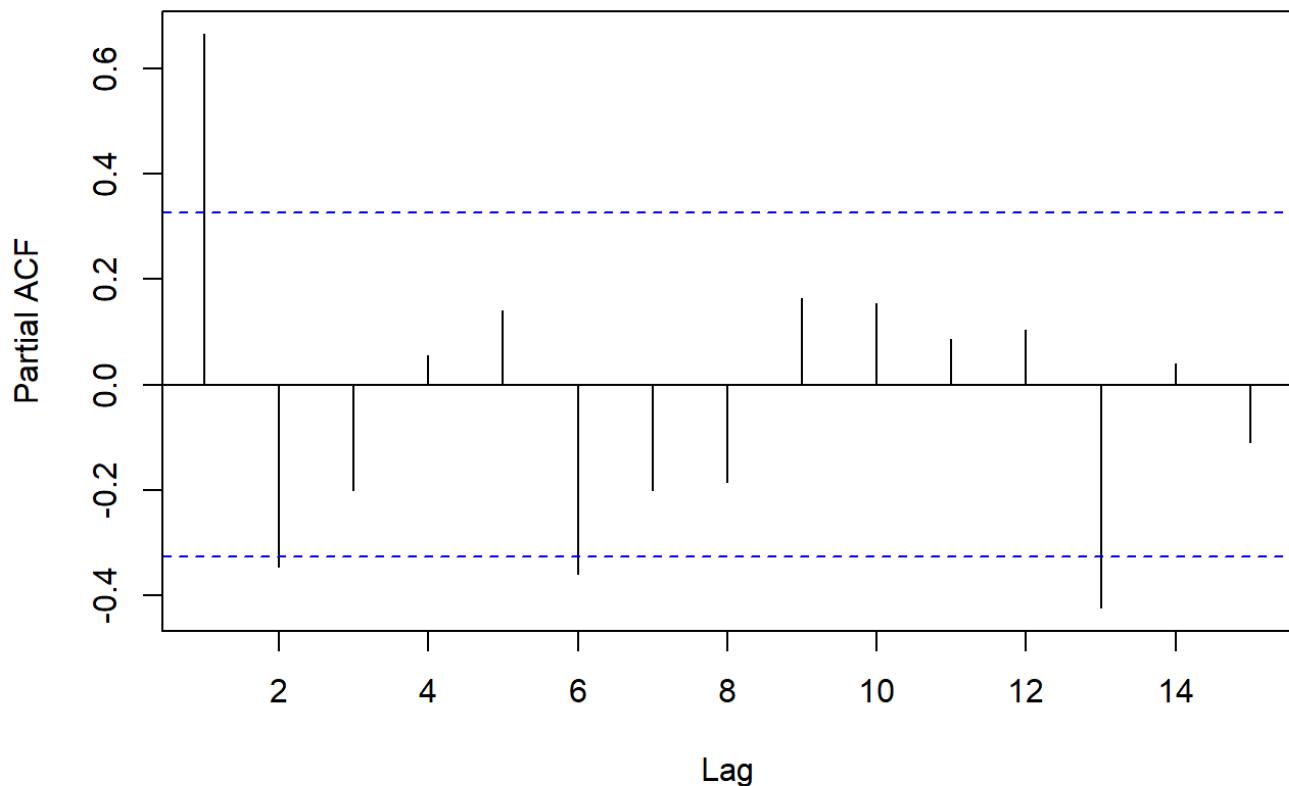
Decomposition of additive time series



viewers



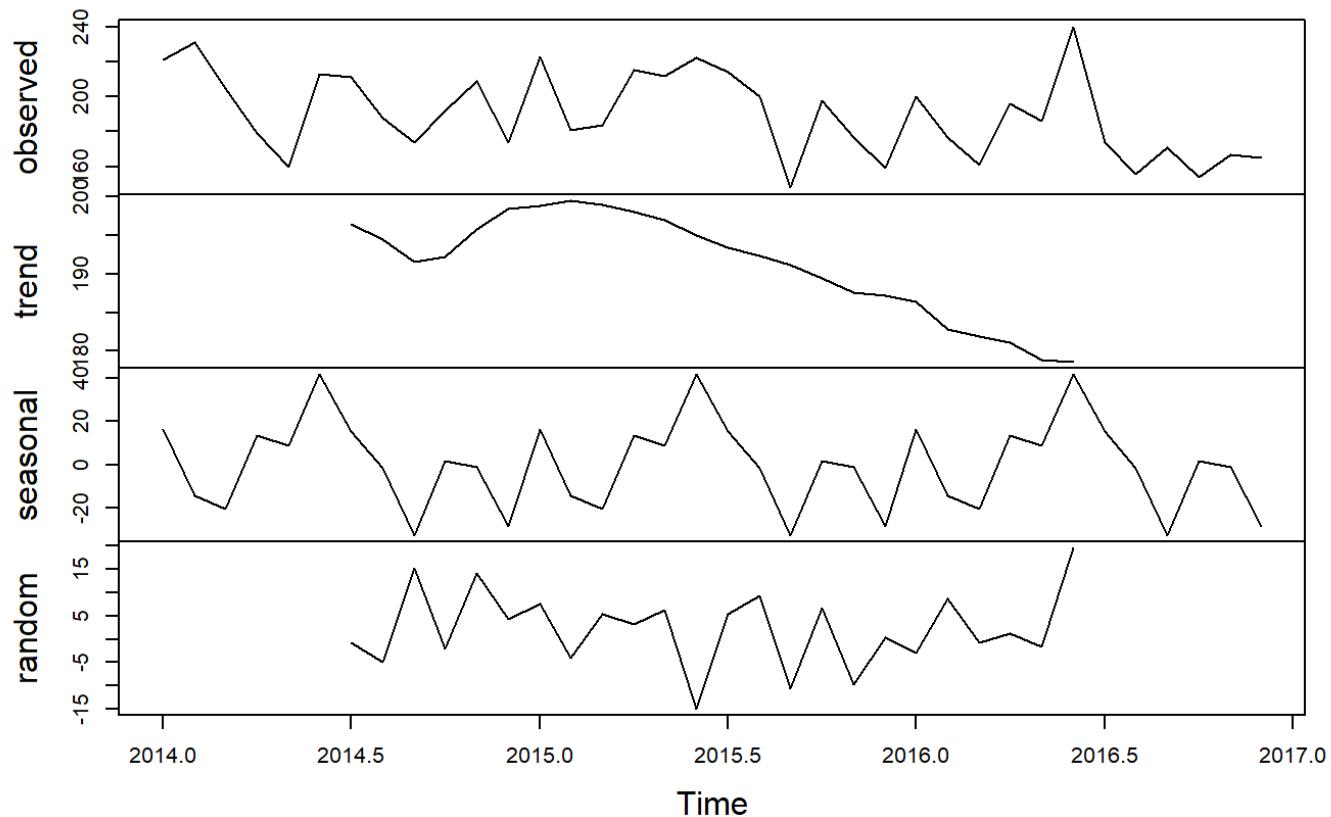
Series train_C[[i]]



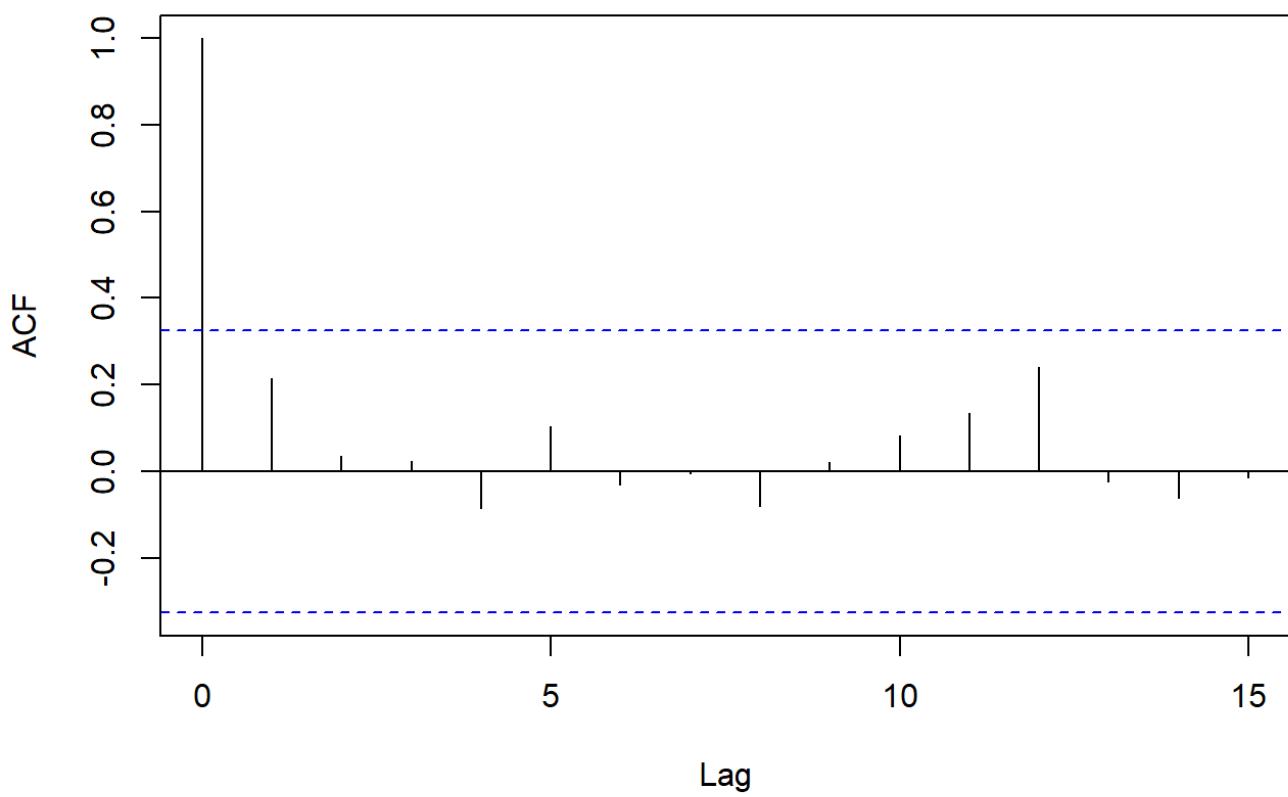
Holt-Winters filtering



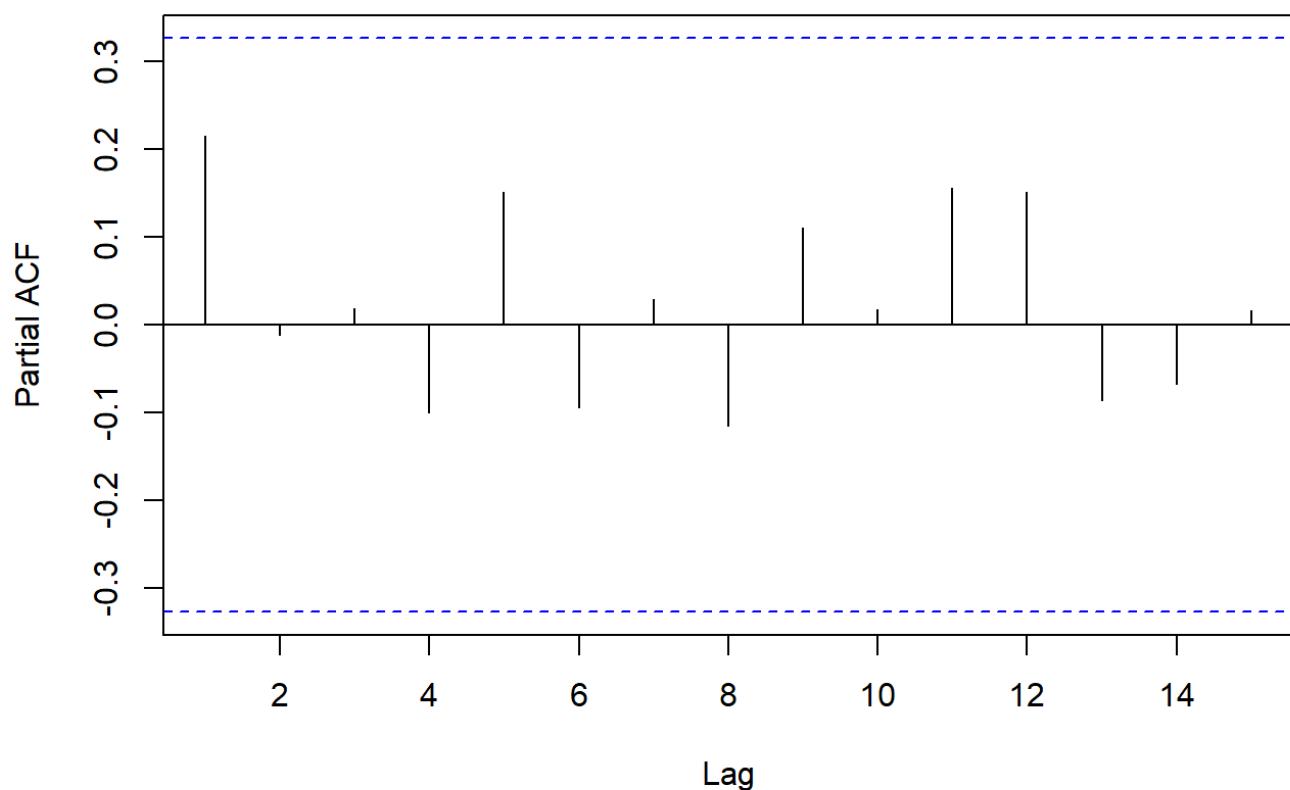
Decomposition of additive time series



viewers



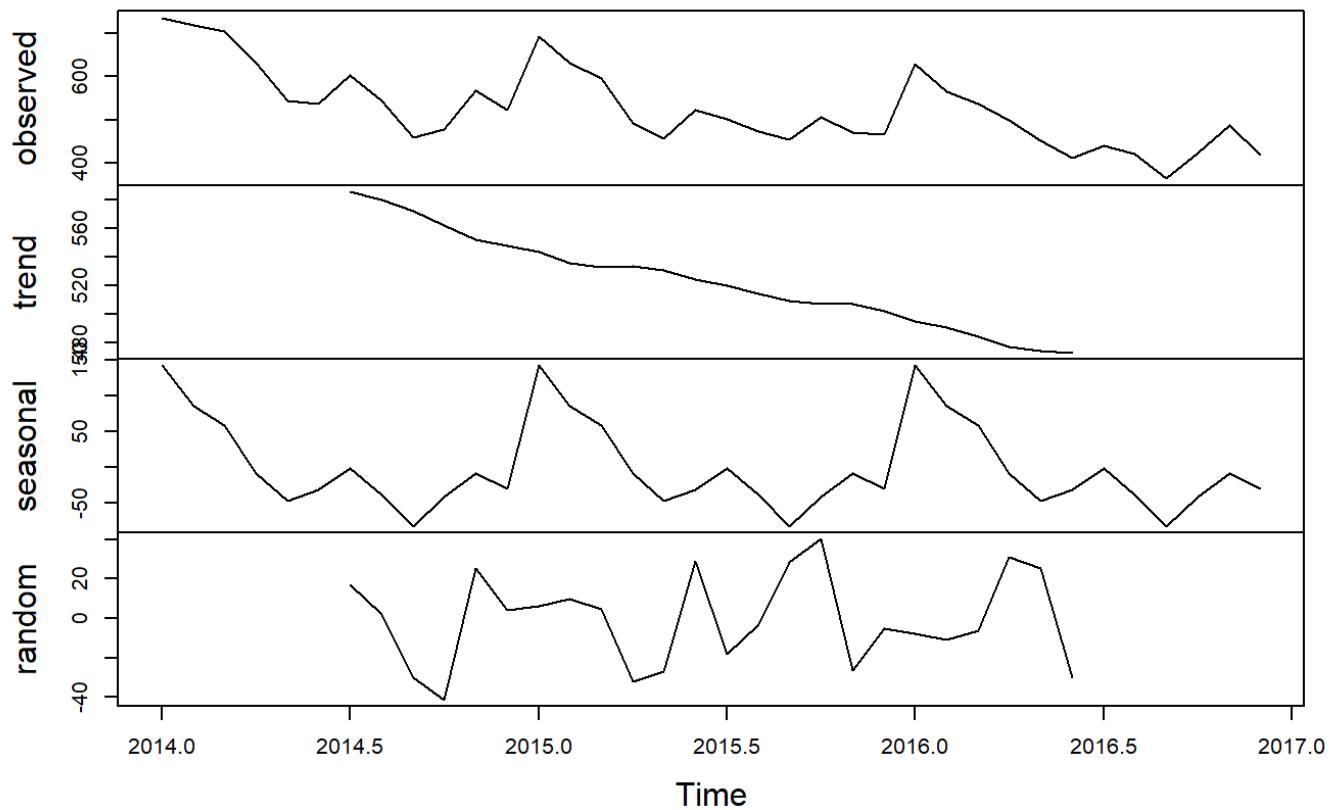
Series train_D[[i]]



Holt-Winters filtering



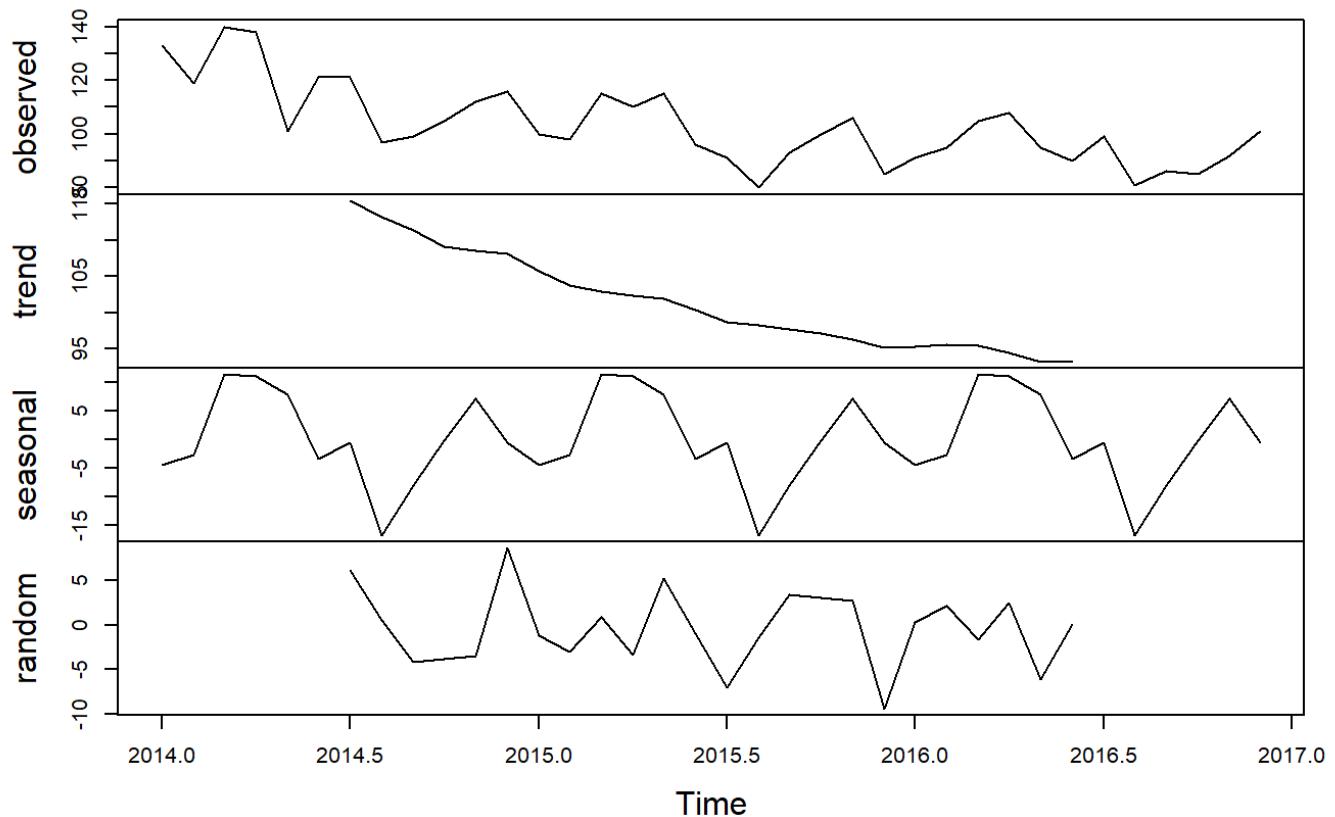
Decomposition of additive time series



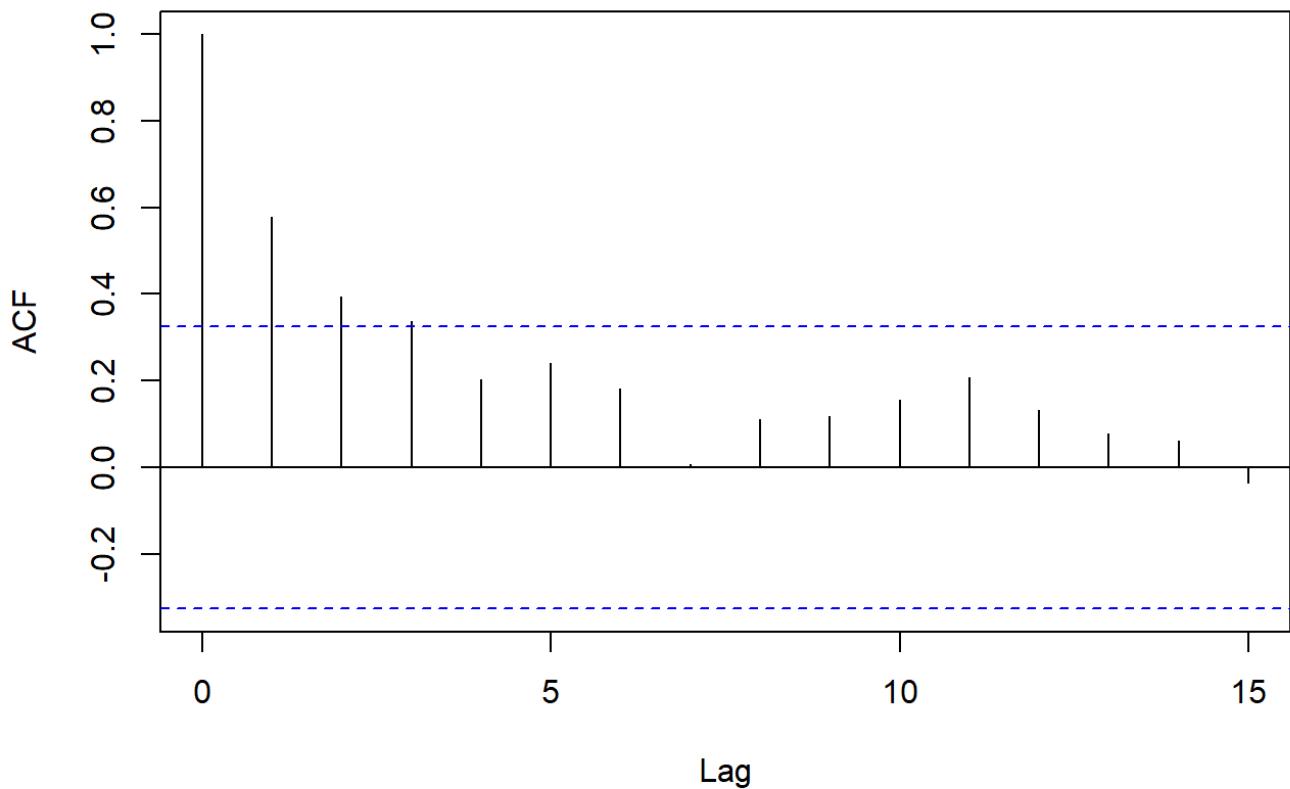
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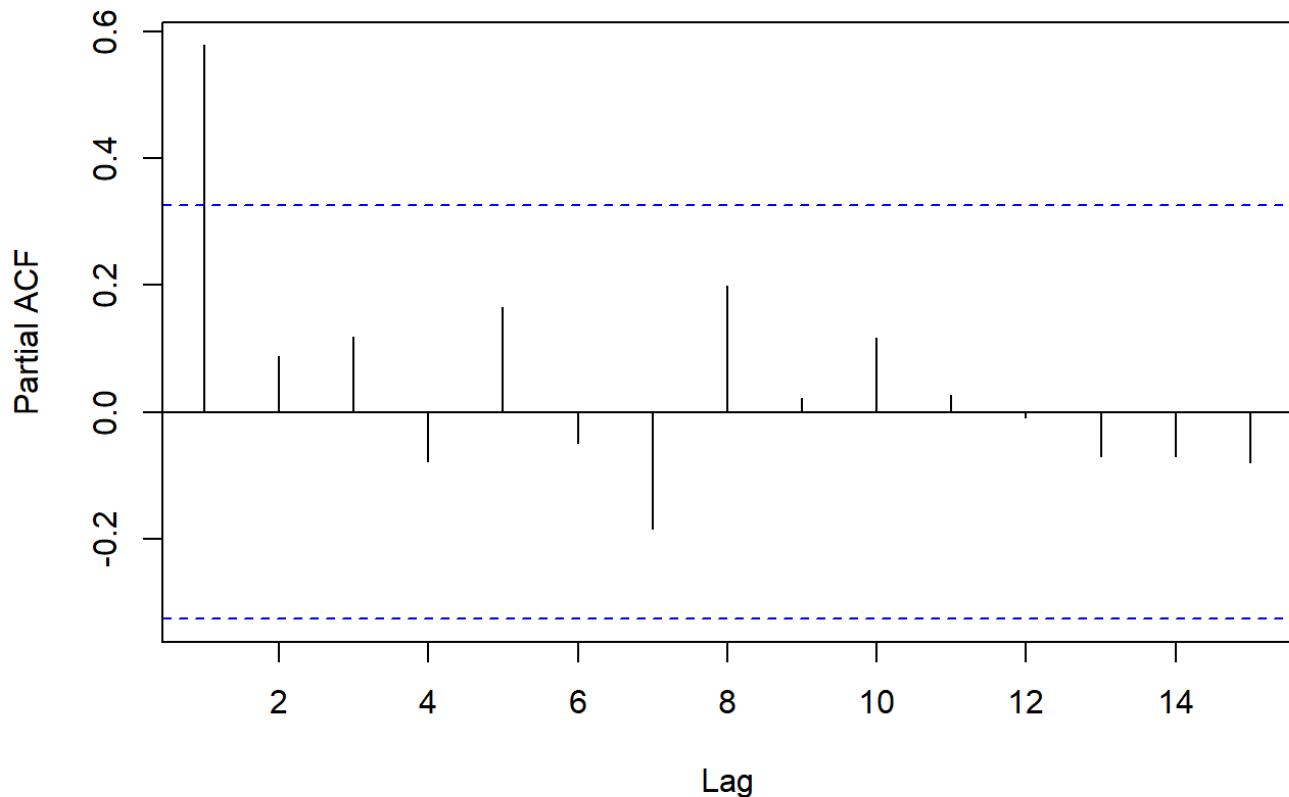
Decomposition of additive time series



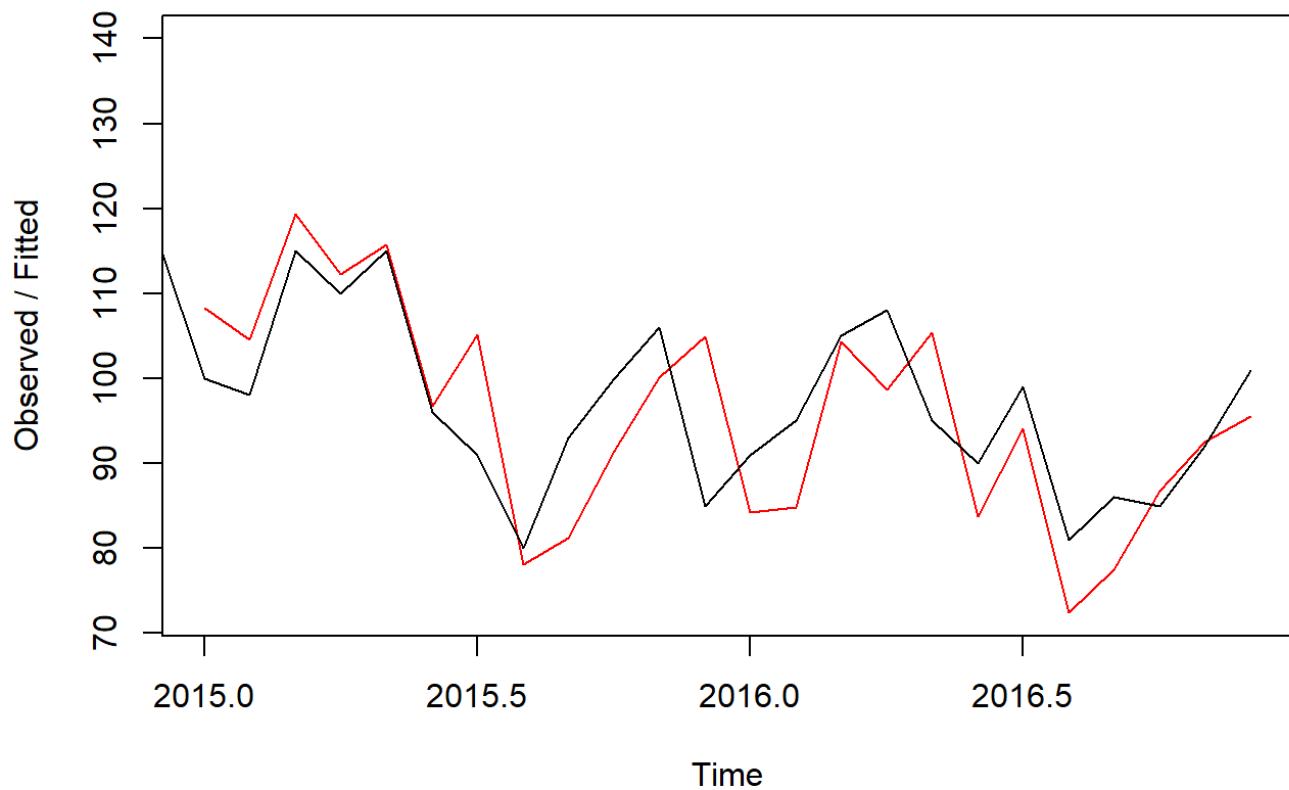
viewers



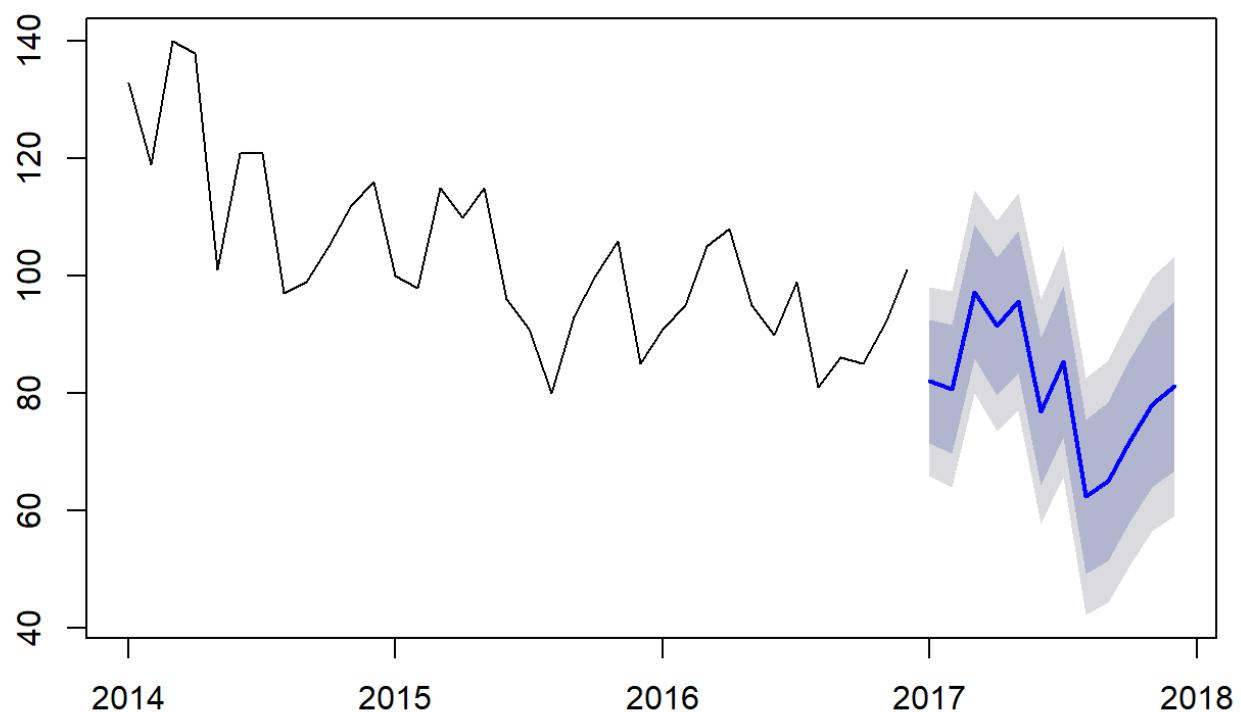
Series train_A[[i]]



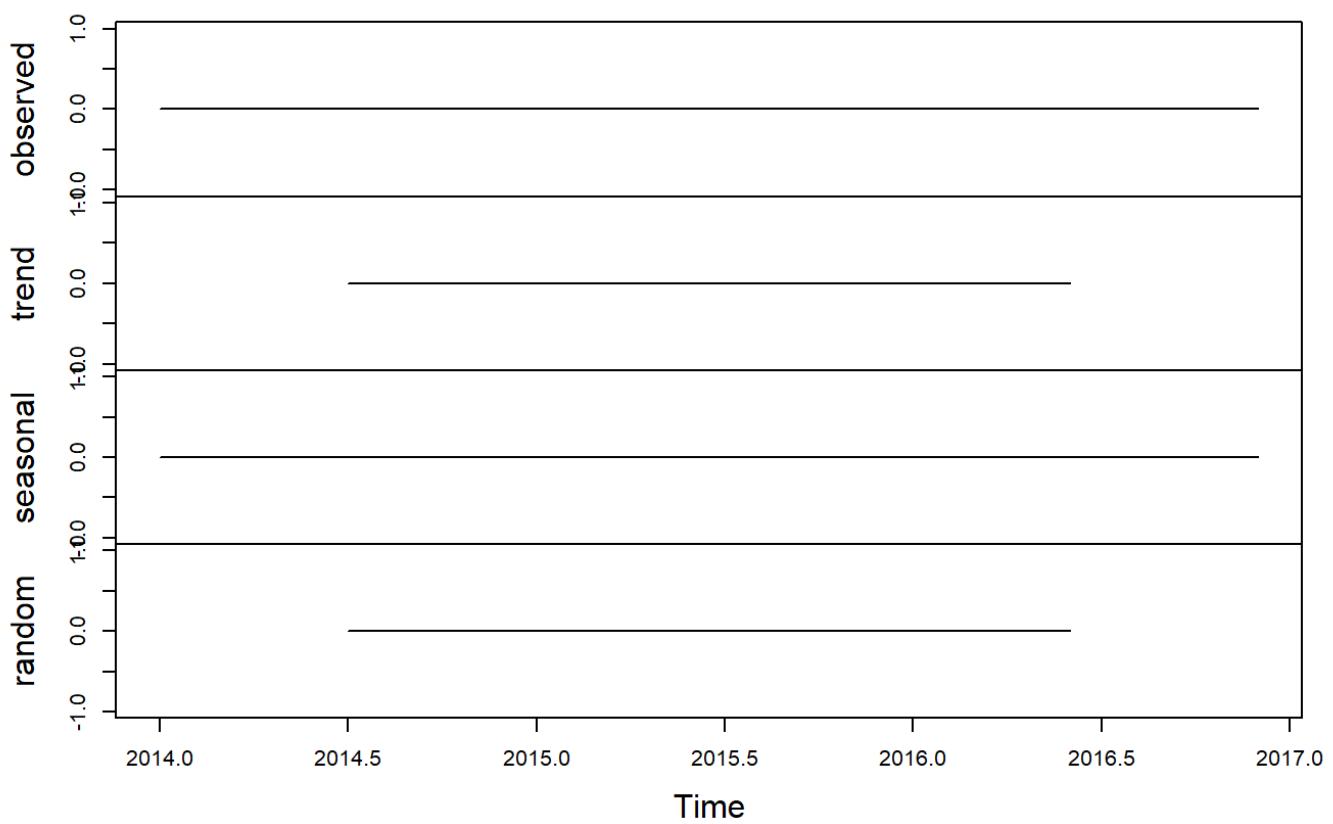
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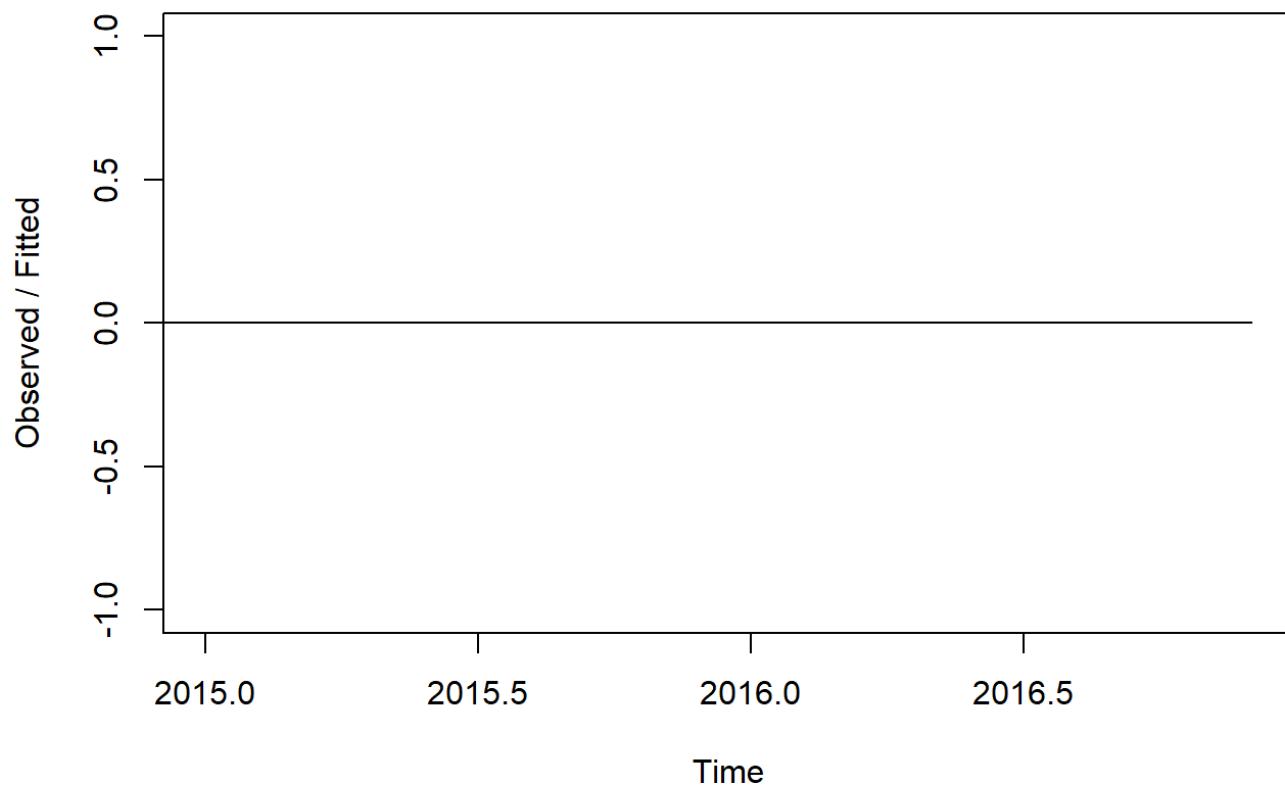
Forecasts from HoltWinters



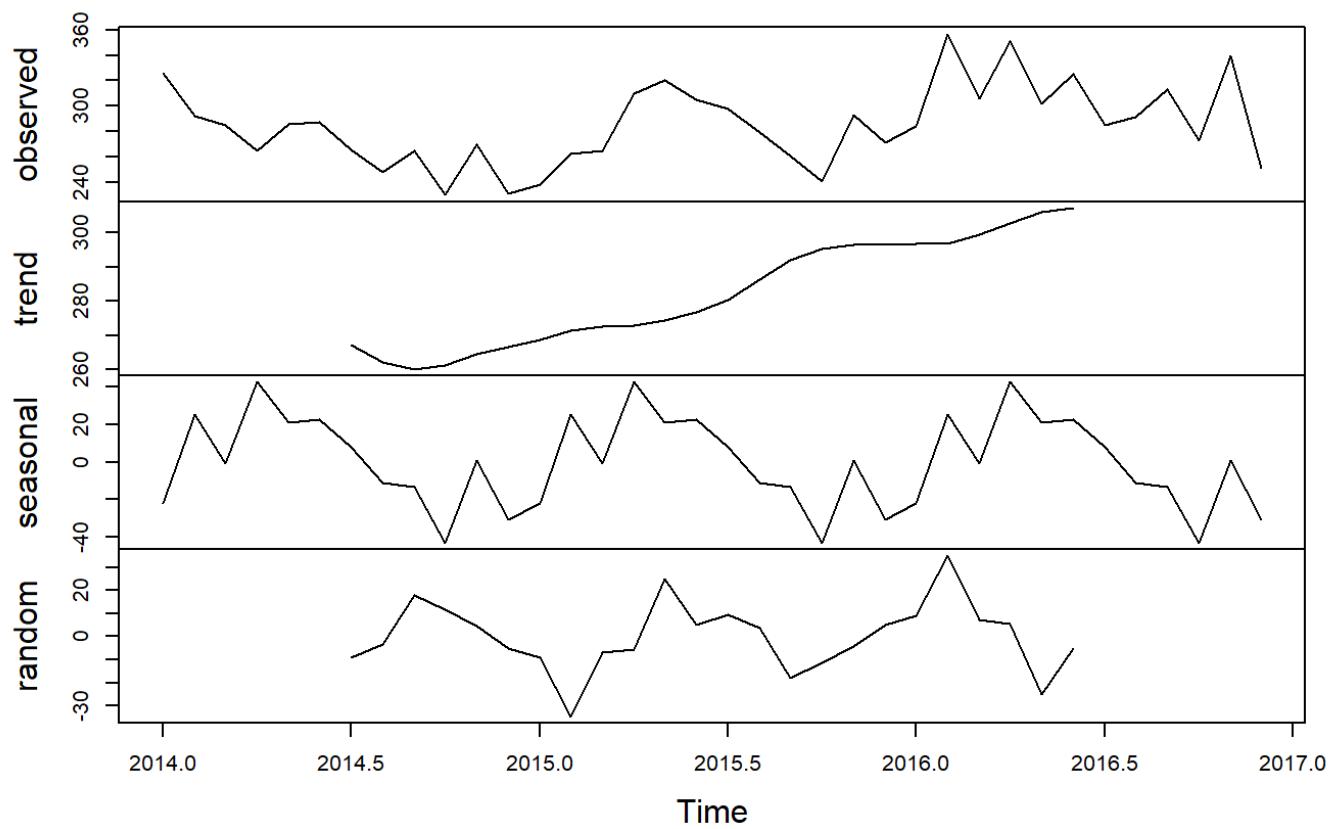
Decomposition of additive time series

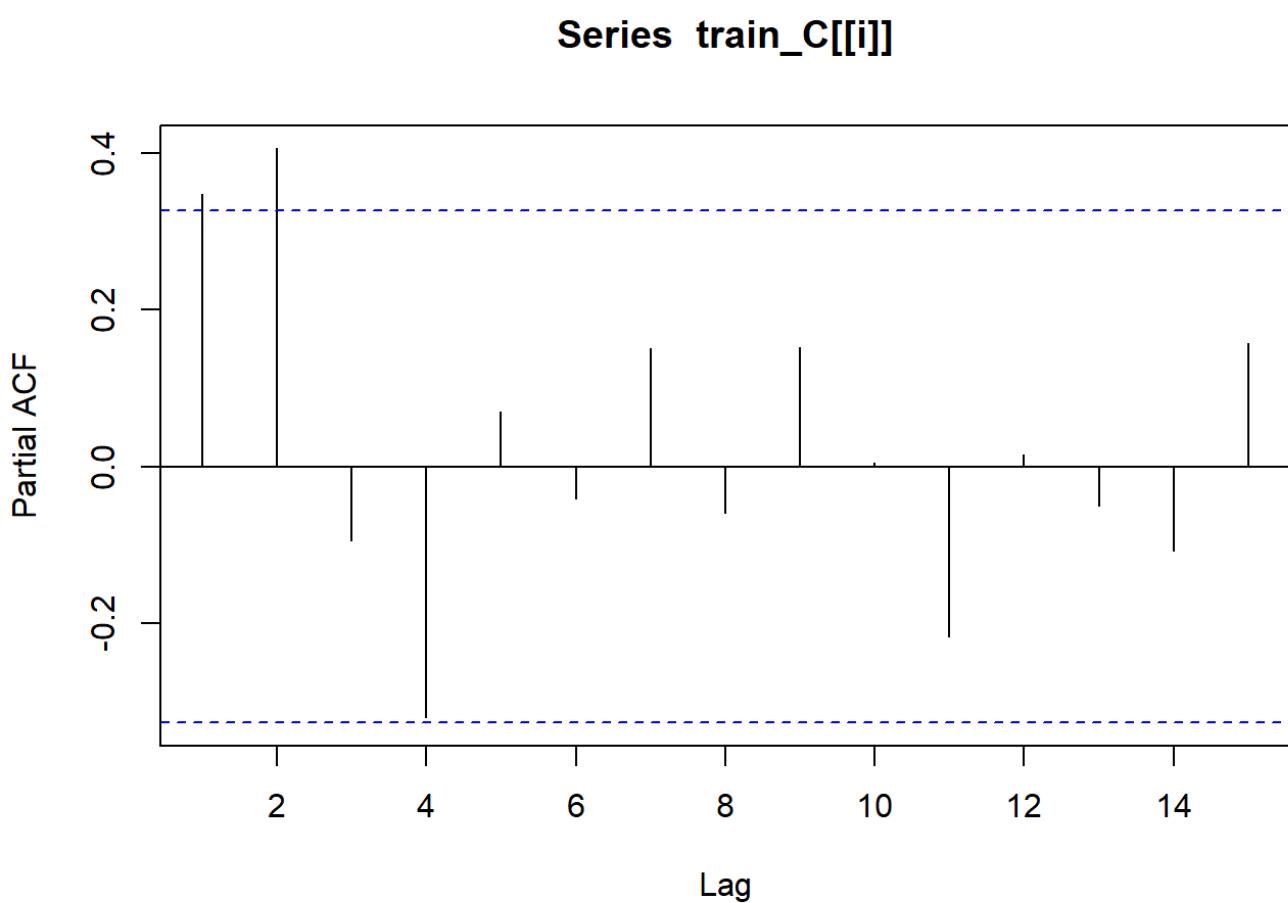
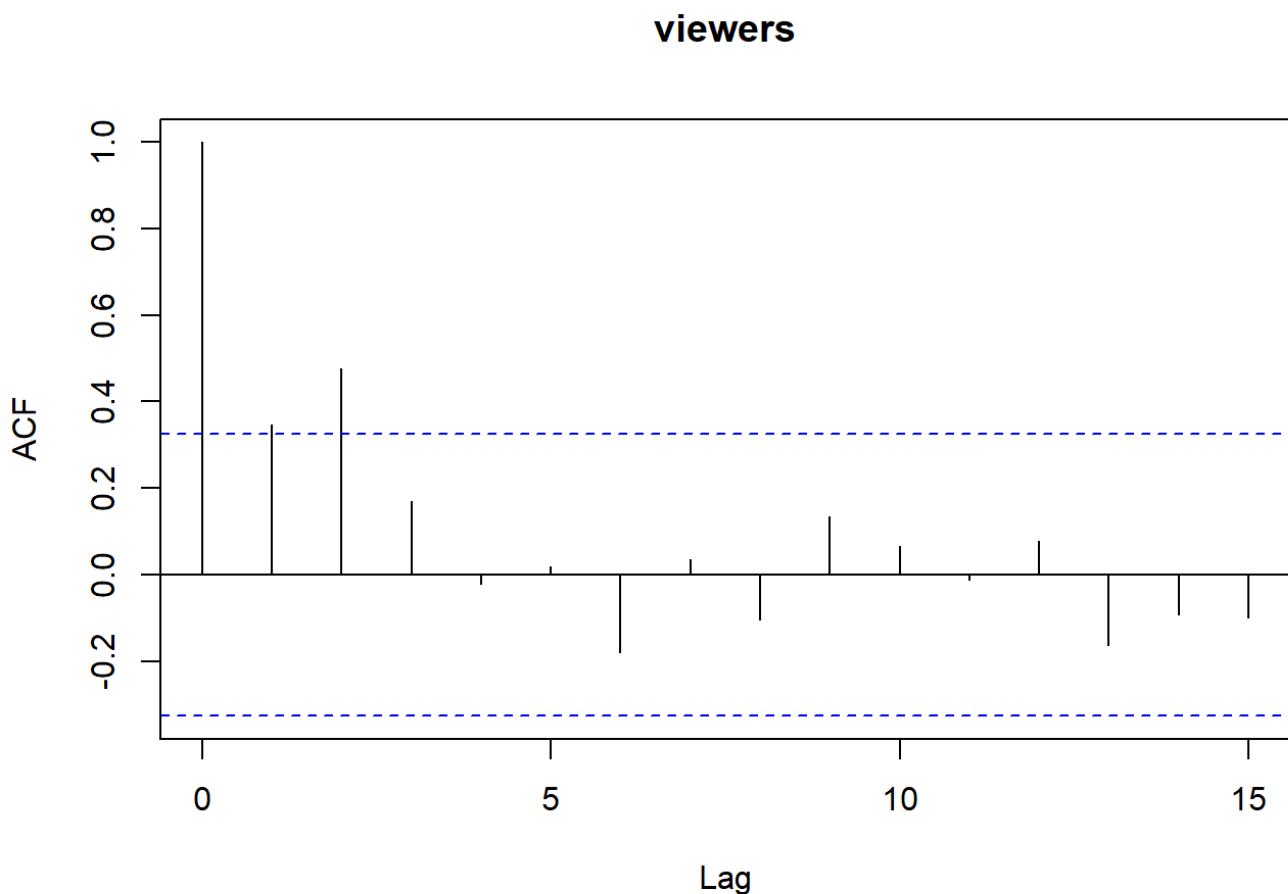


Holt-Winters filtering



Decomposition of additive time series

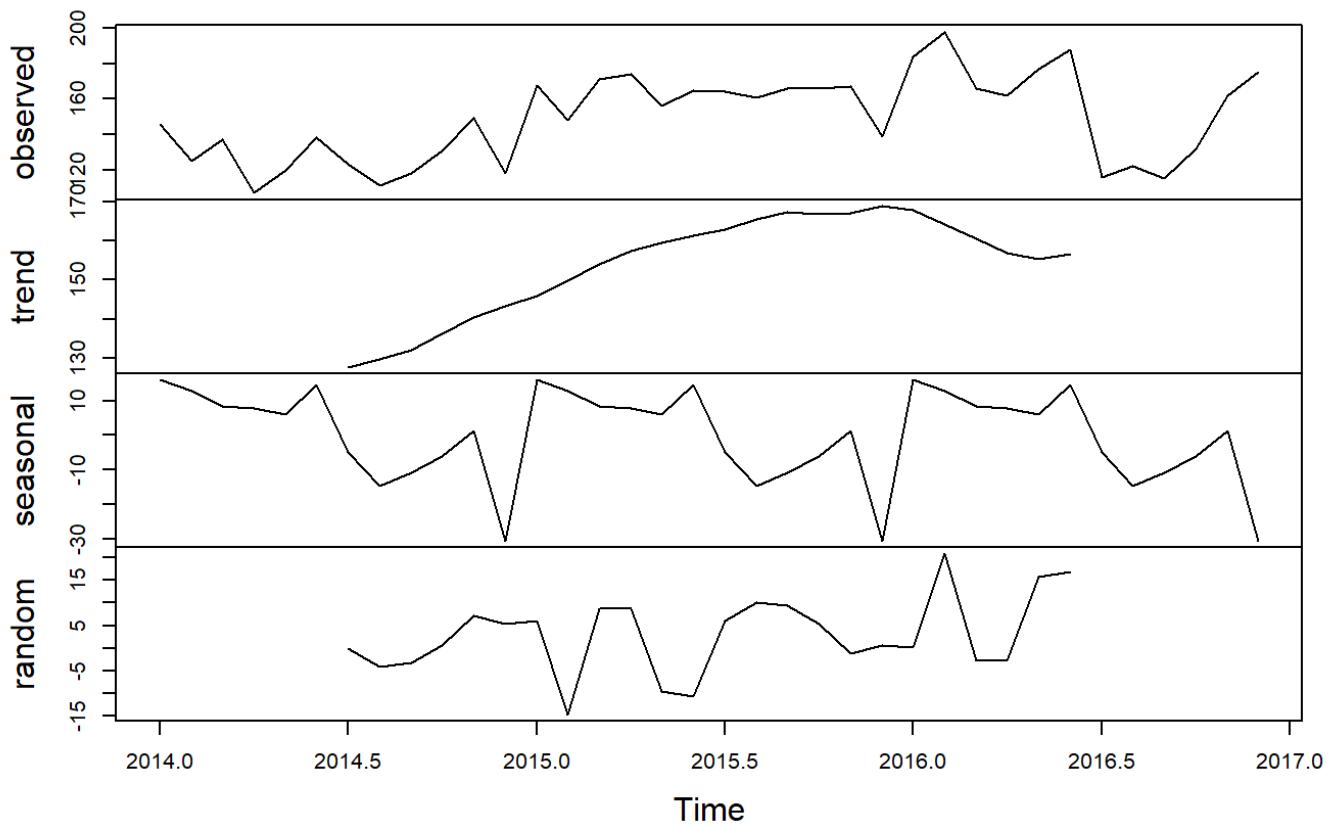


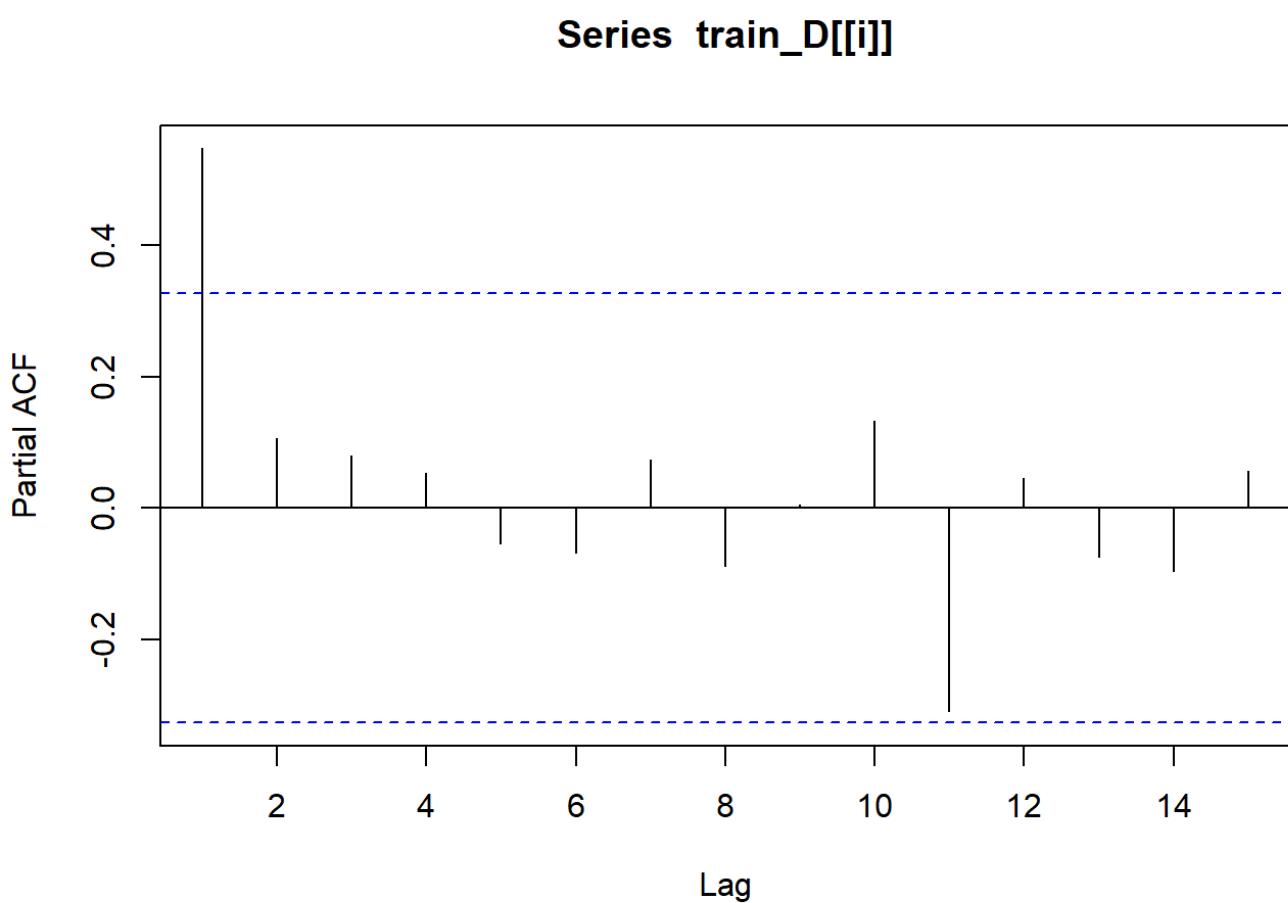
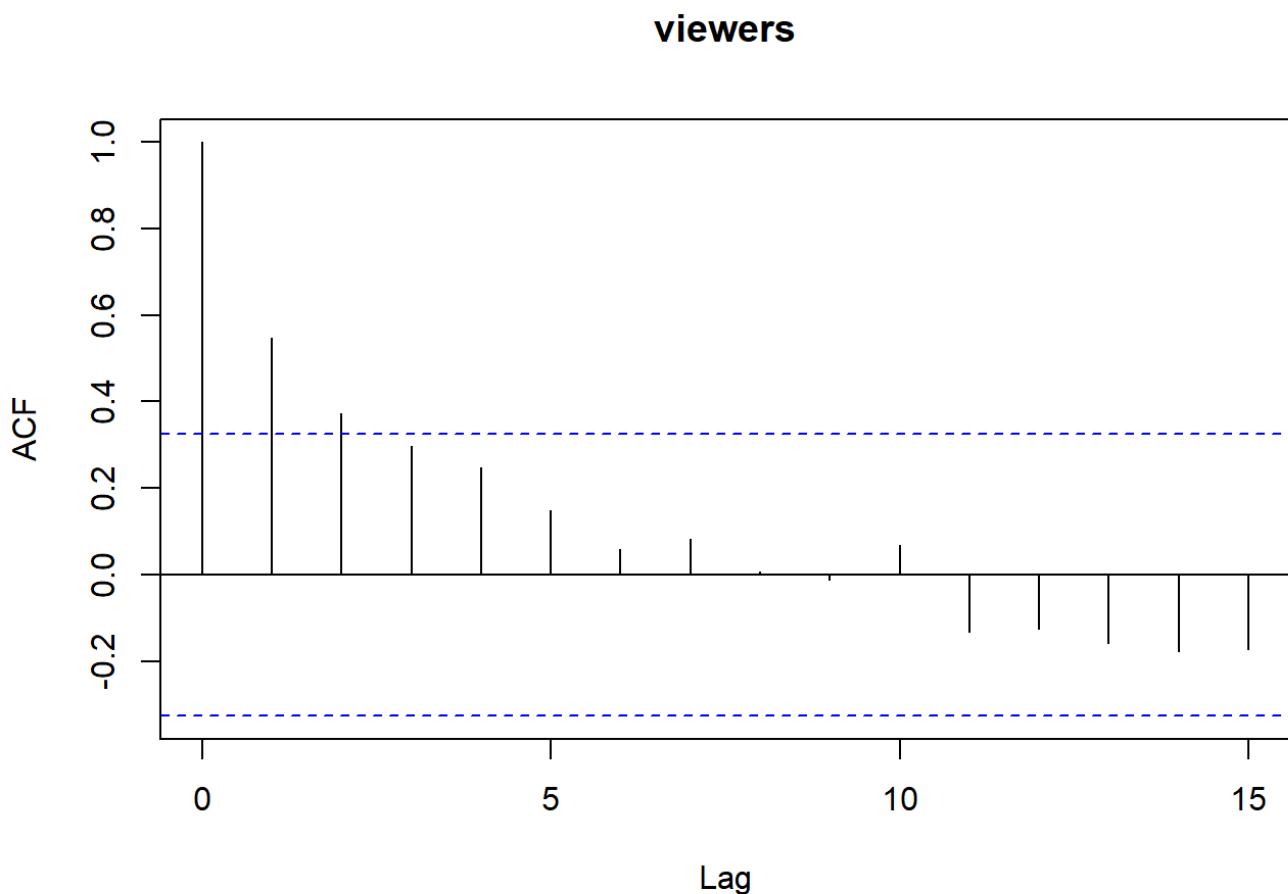


Holt-Winters filtering



Decomposition of additive time series

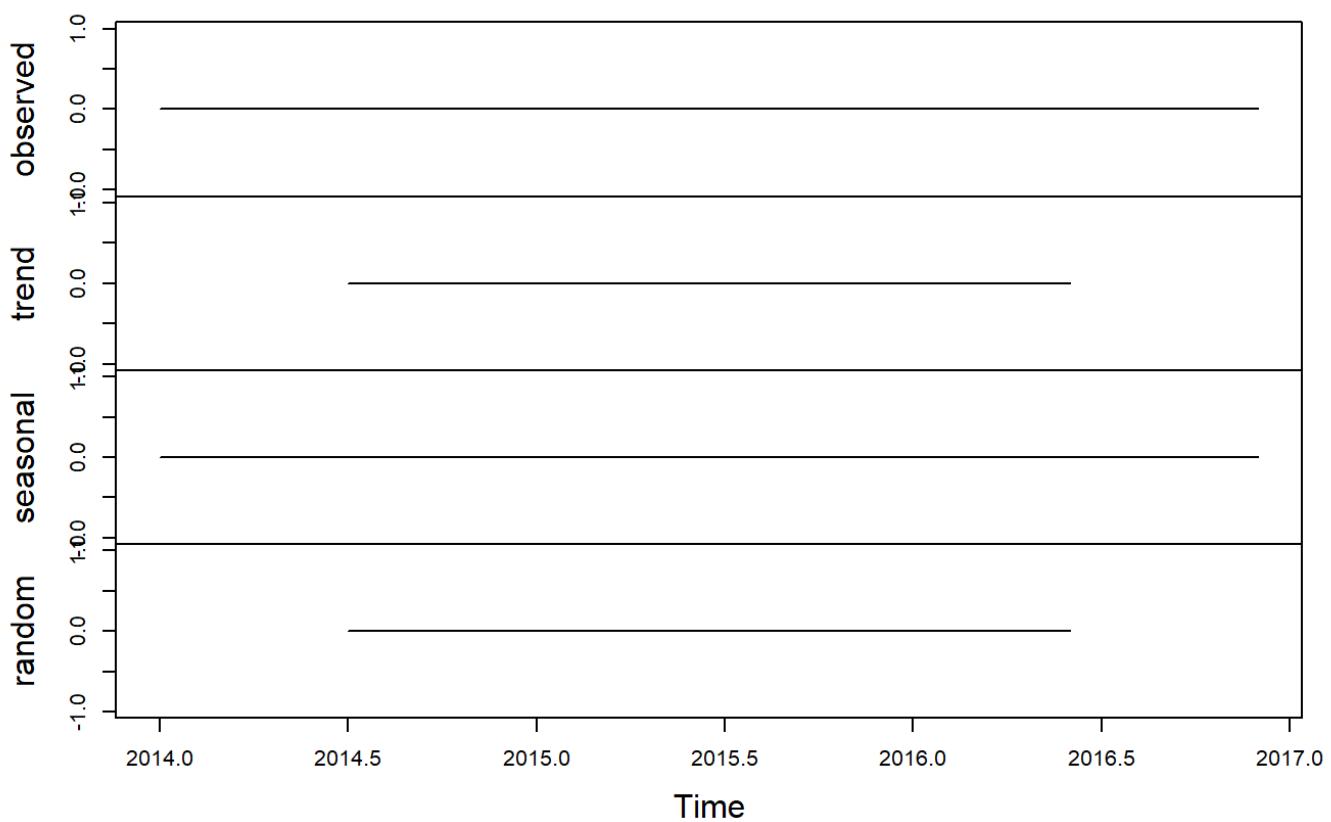




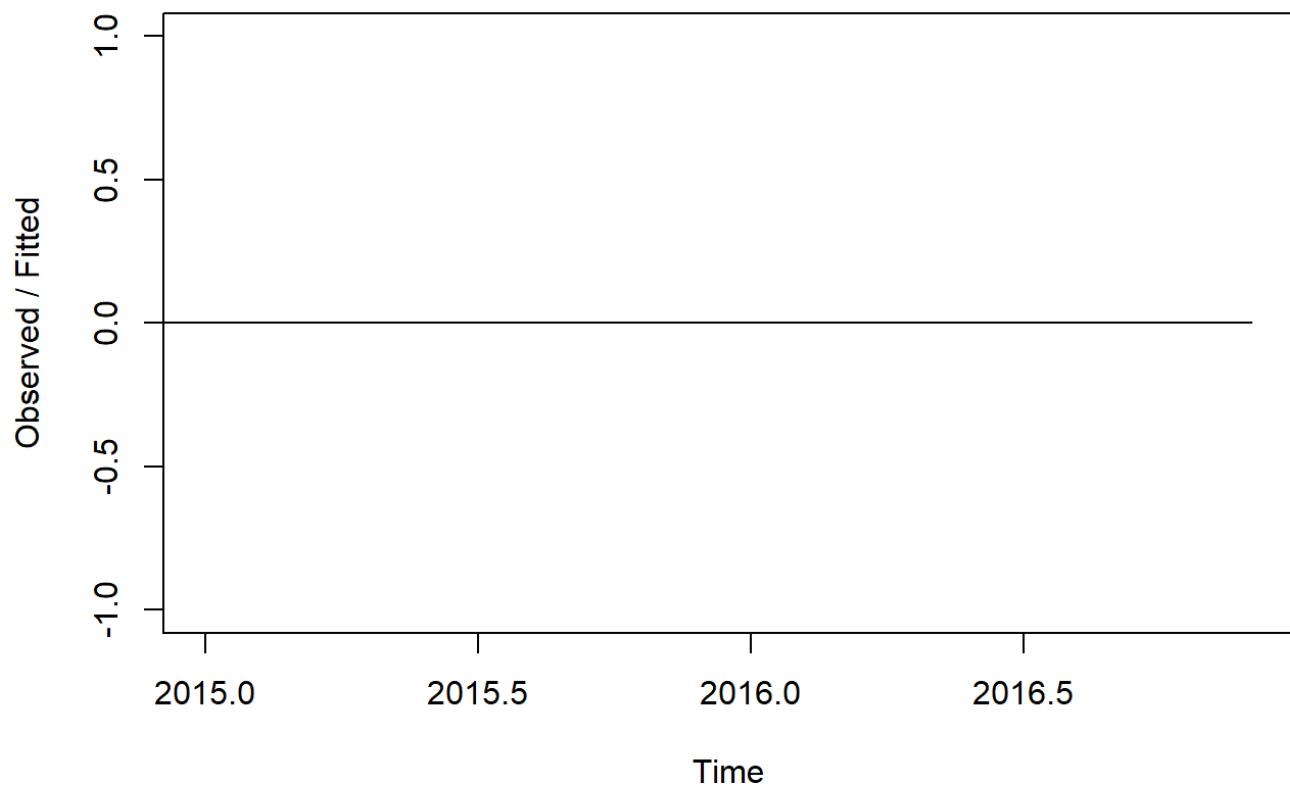
Holt-Winters filtering



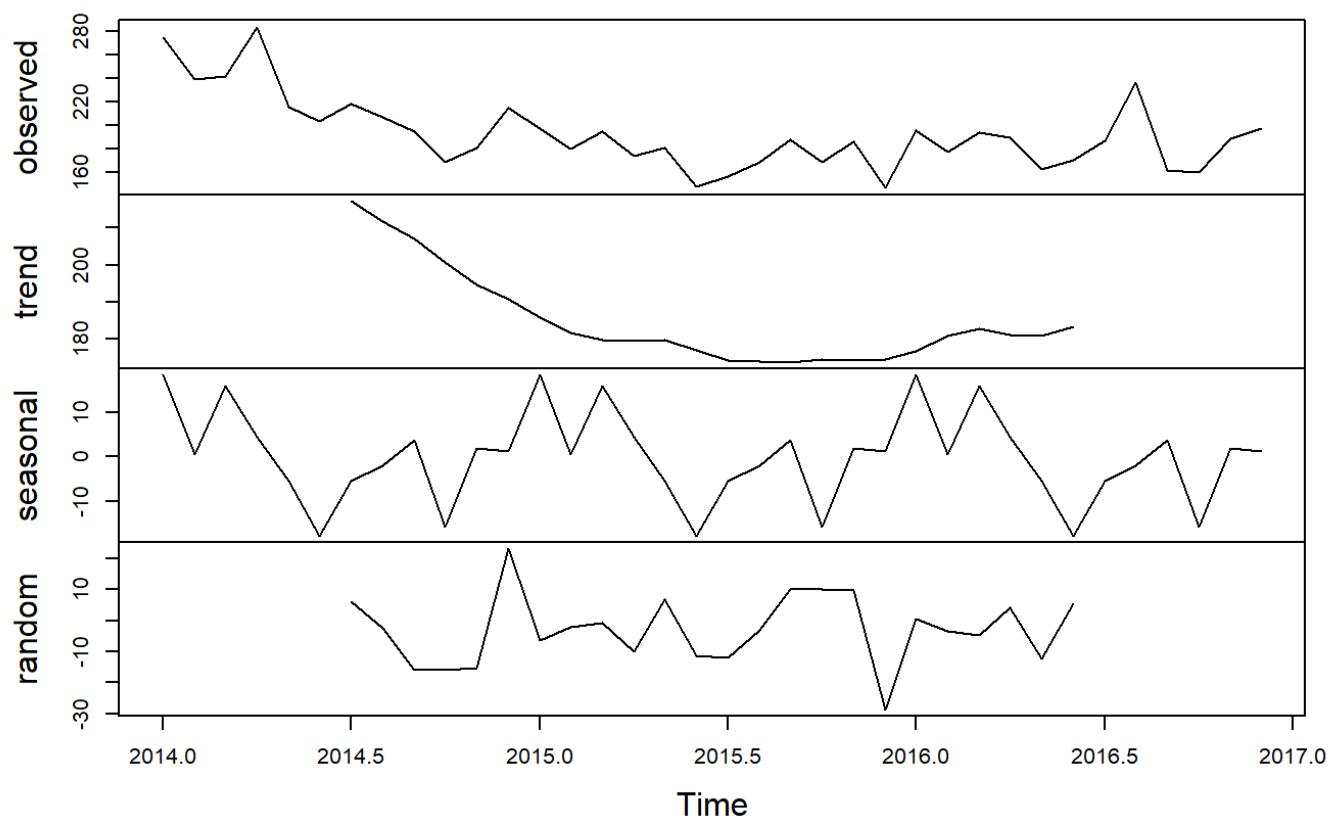
Decomposition of additive time series

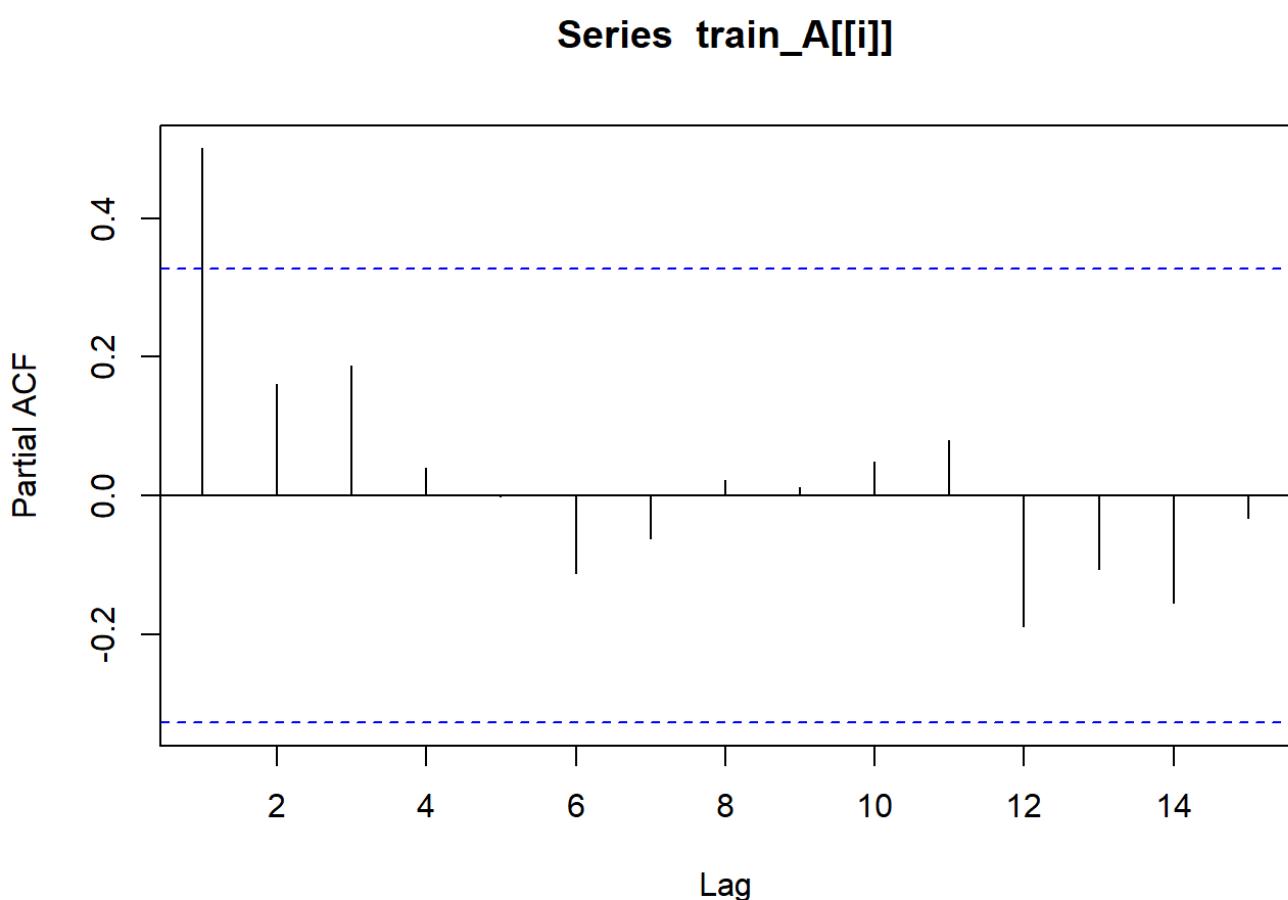
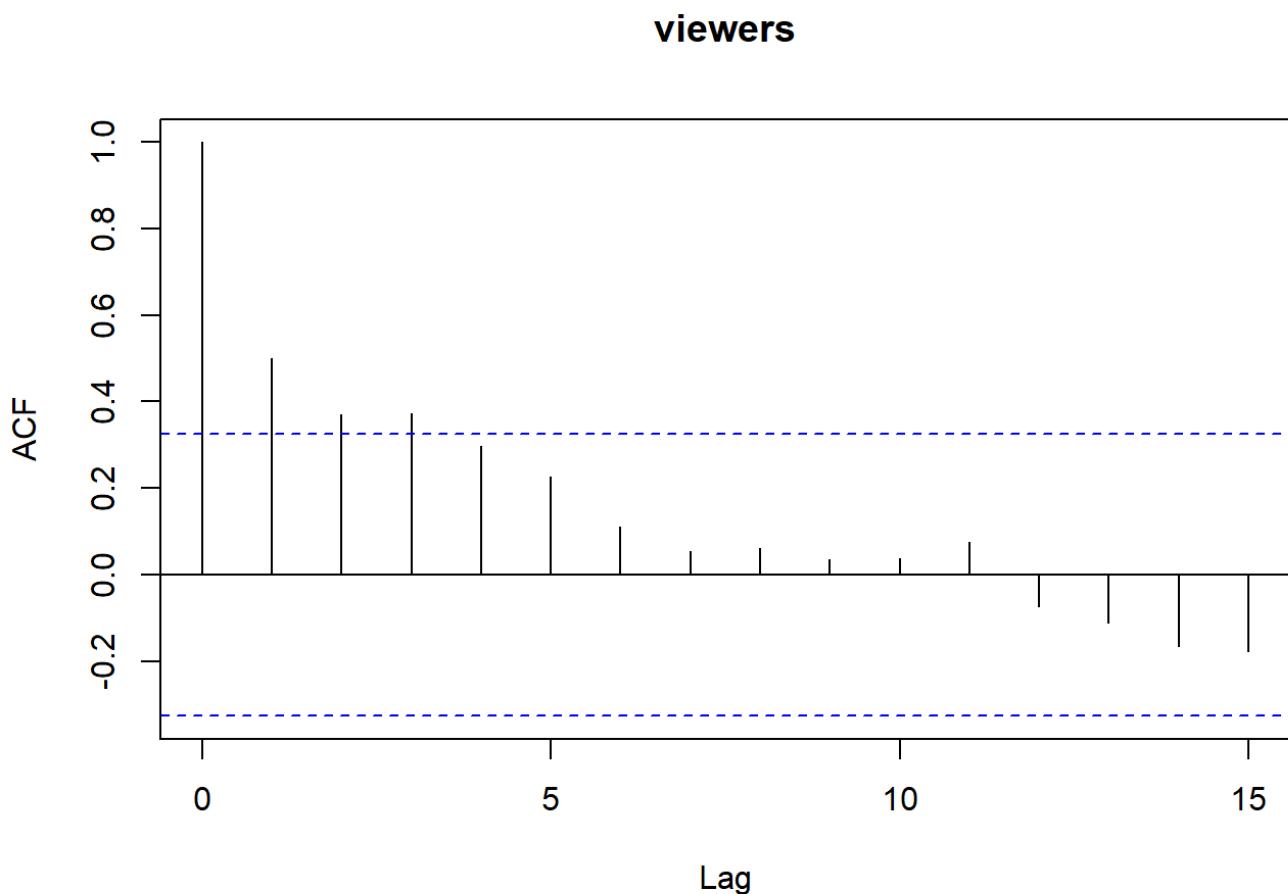


Holt-Winters filtering

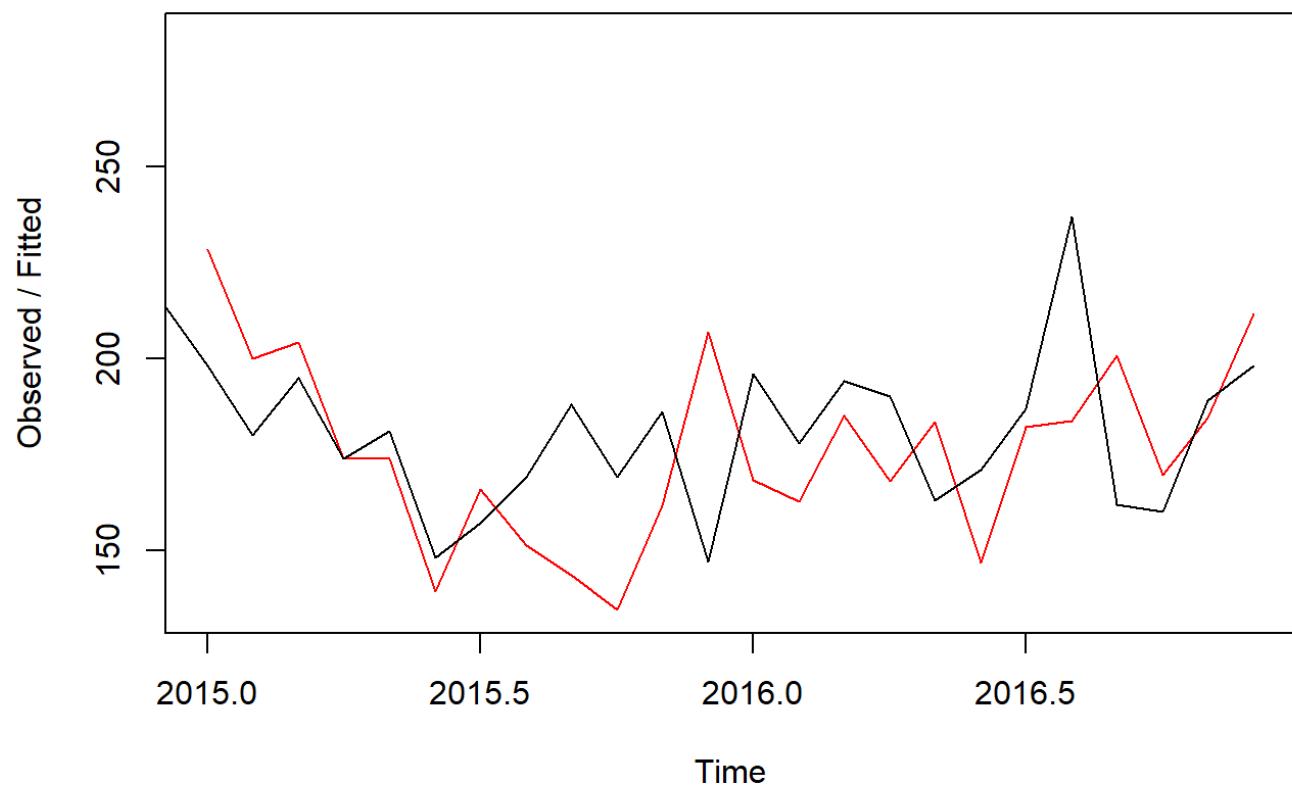


Decomposition of additive time series

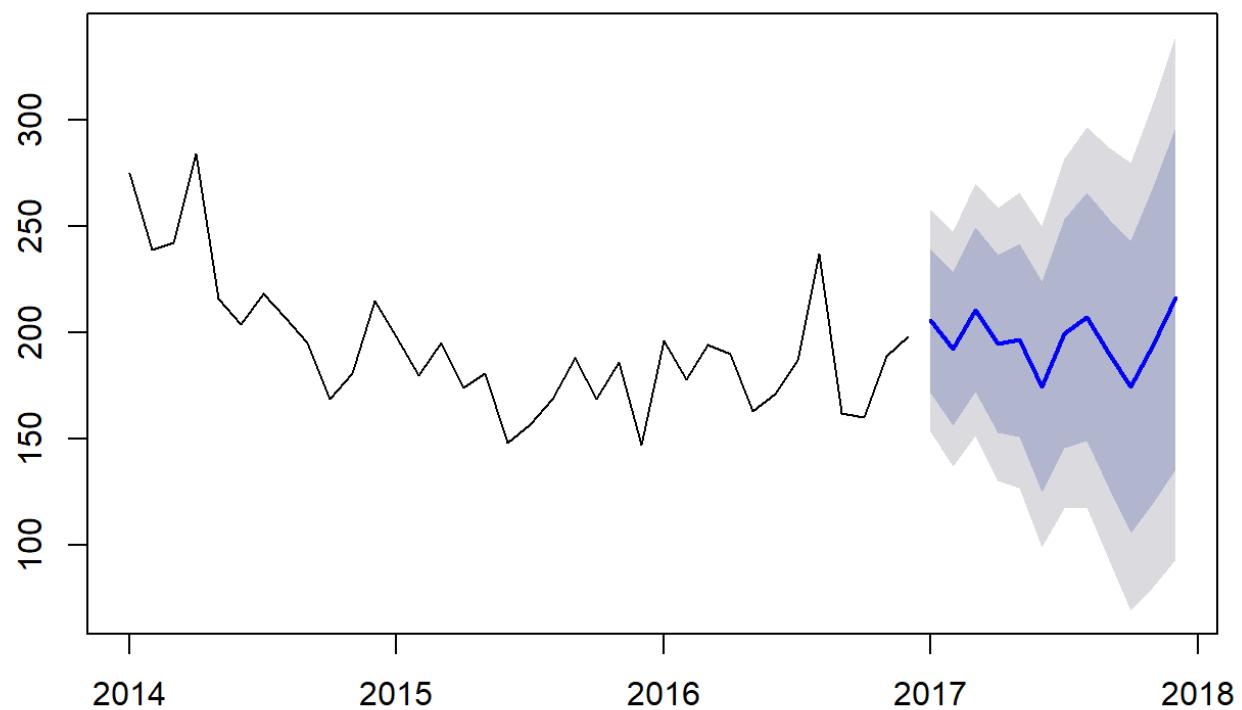




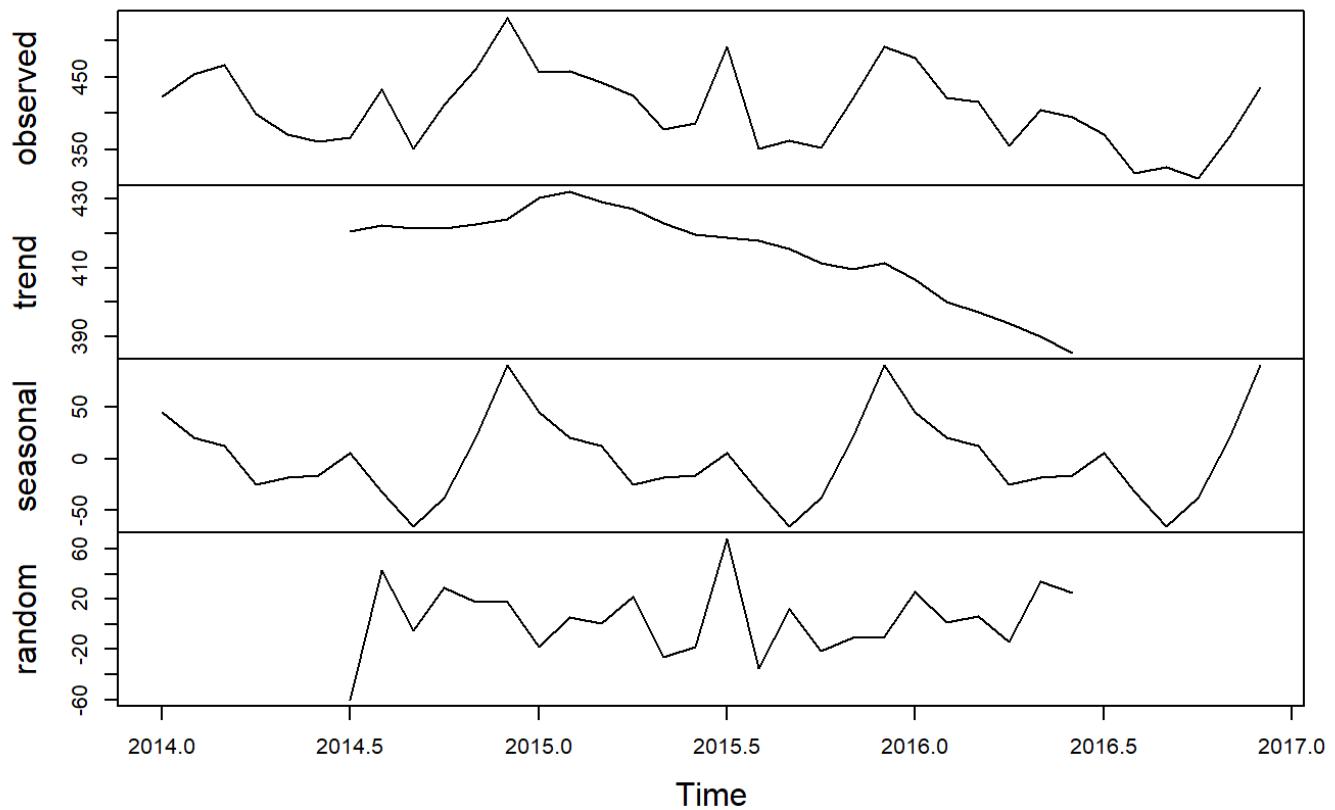
Holt-Winters filtering



Forecasts from HoltWinters



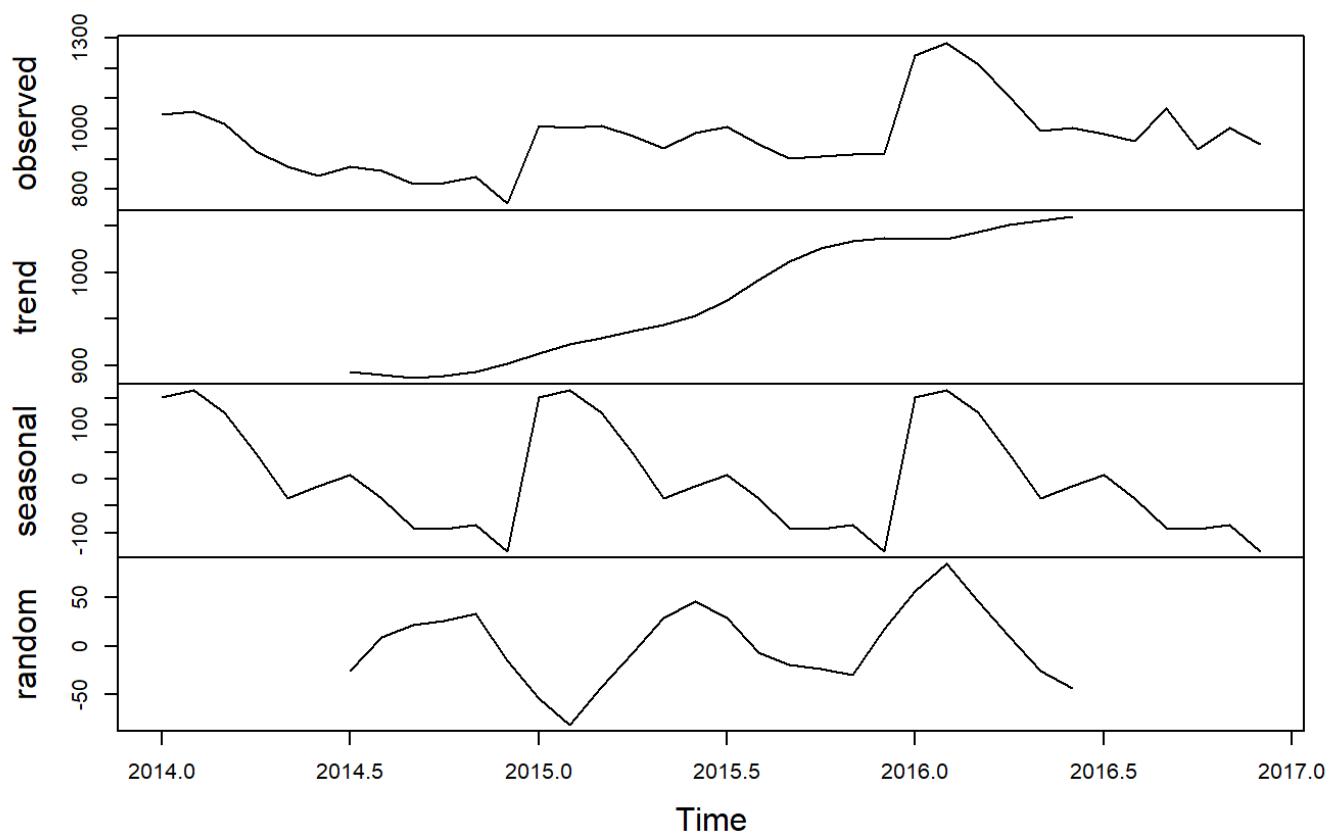
Decomposition of additive time series



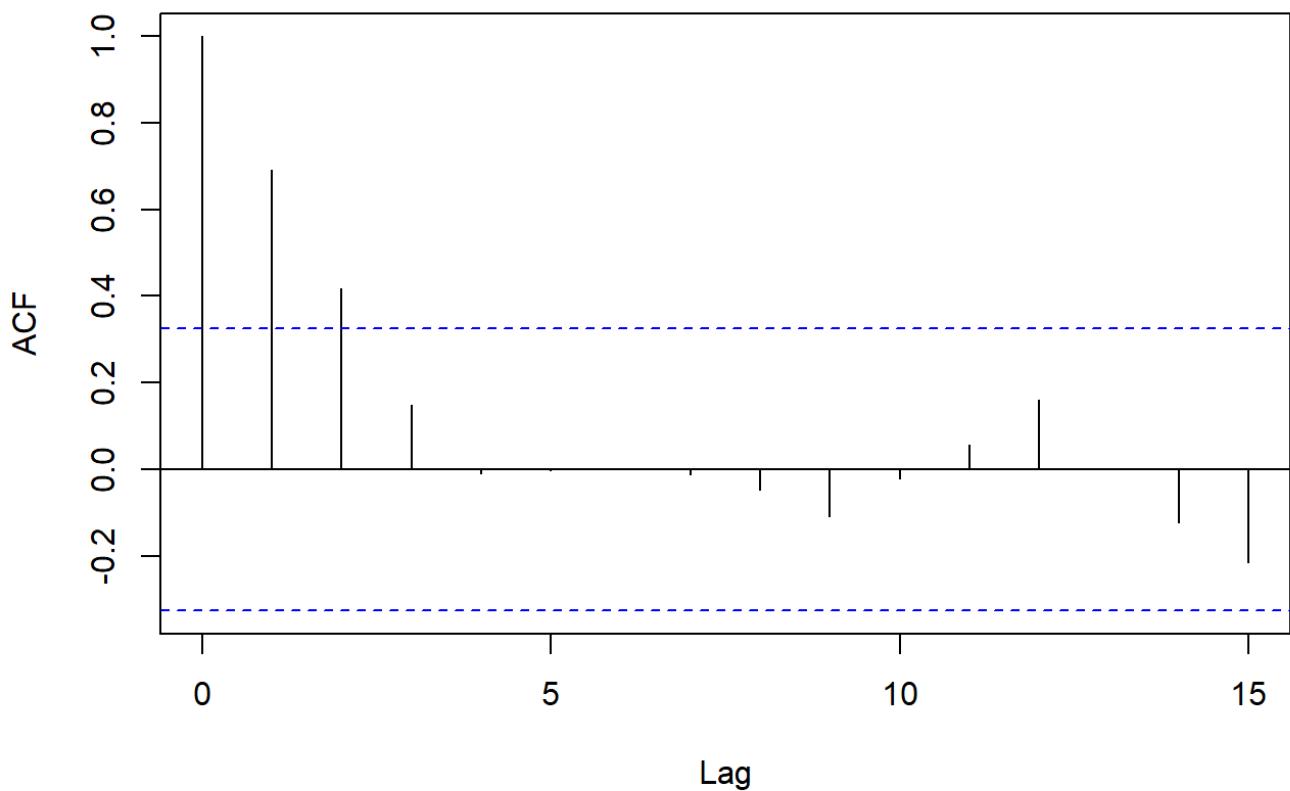
Holt-Winters filtering



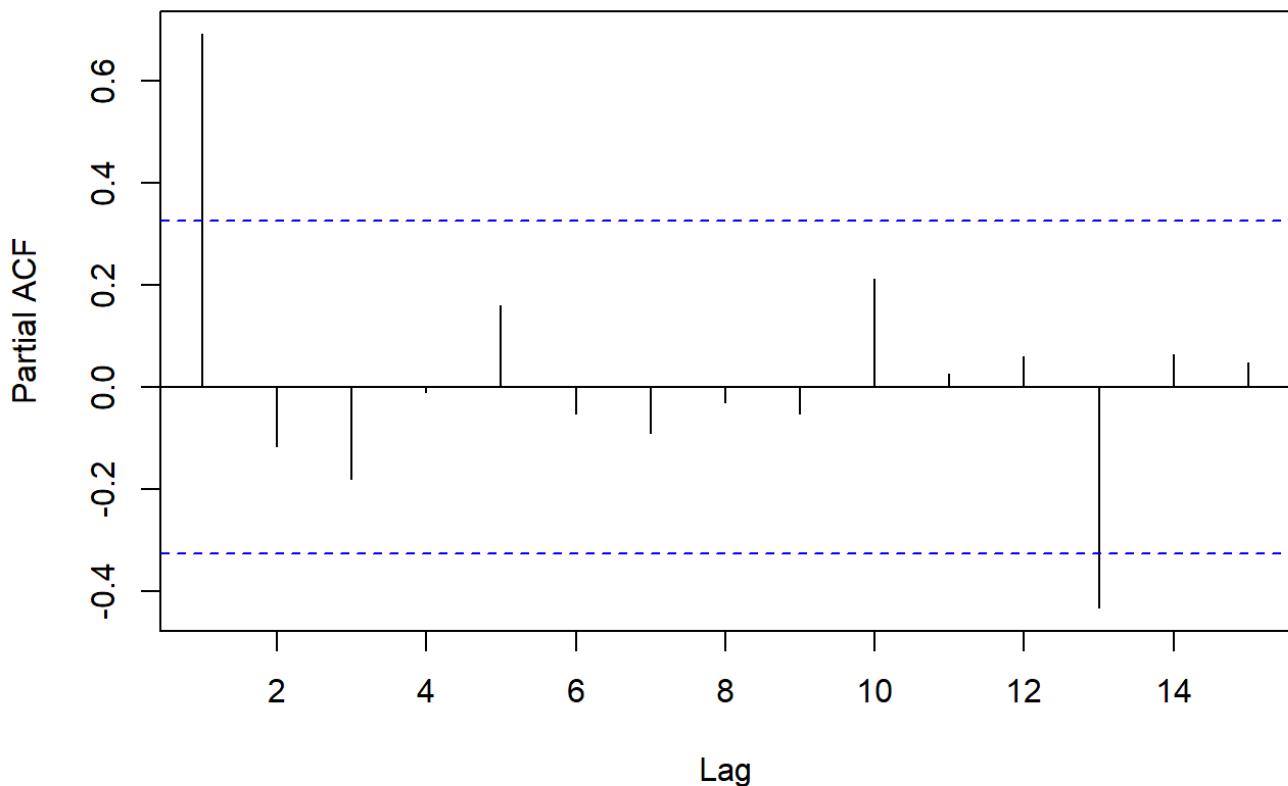
Decomposition of additive time series



viewers



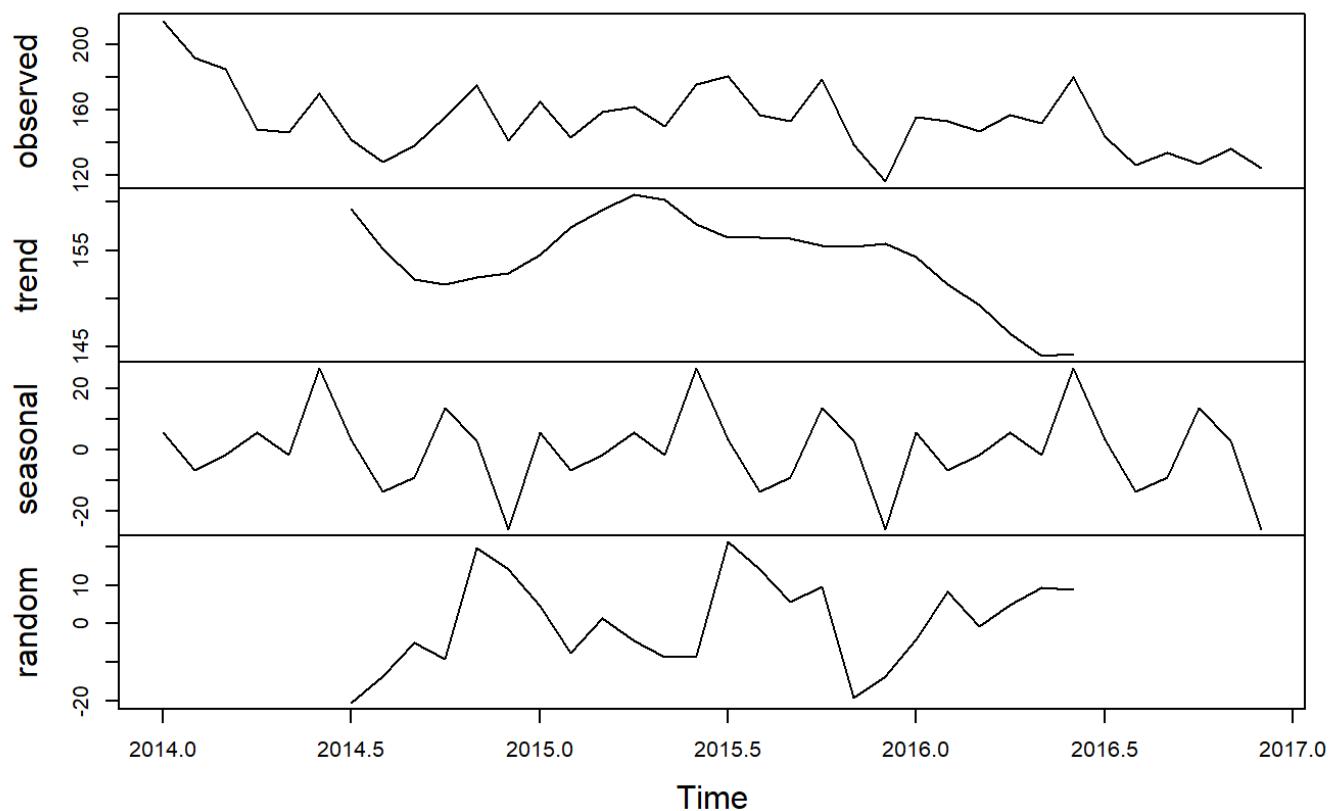
Series train_C[[i]]



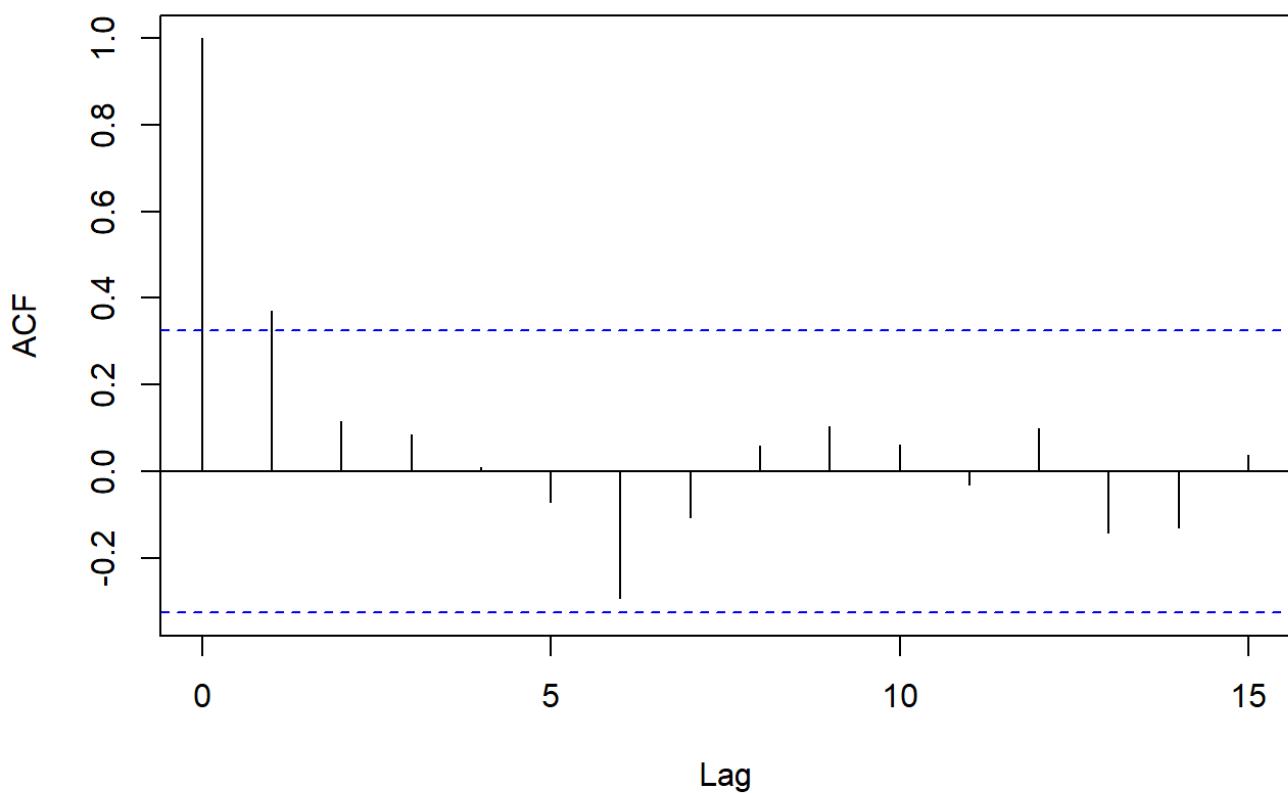
Holt-Winters filtering



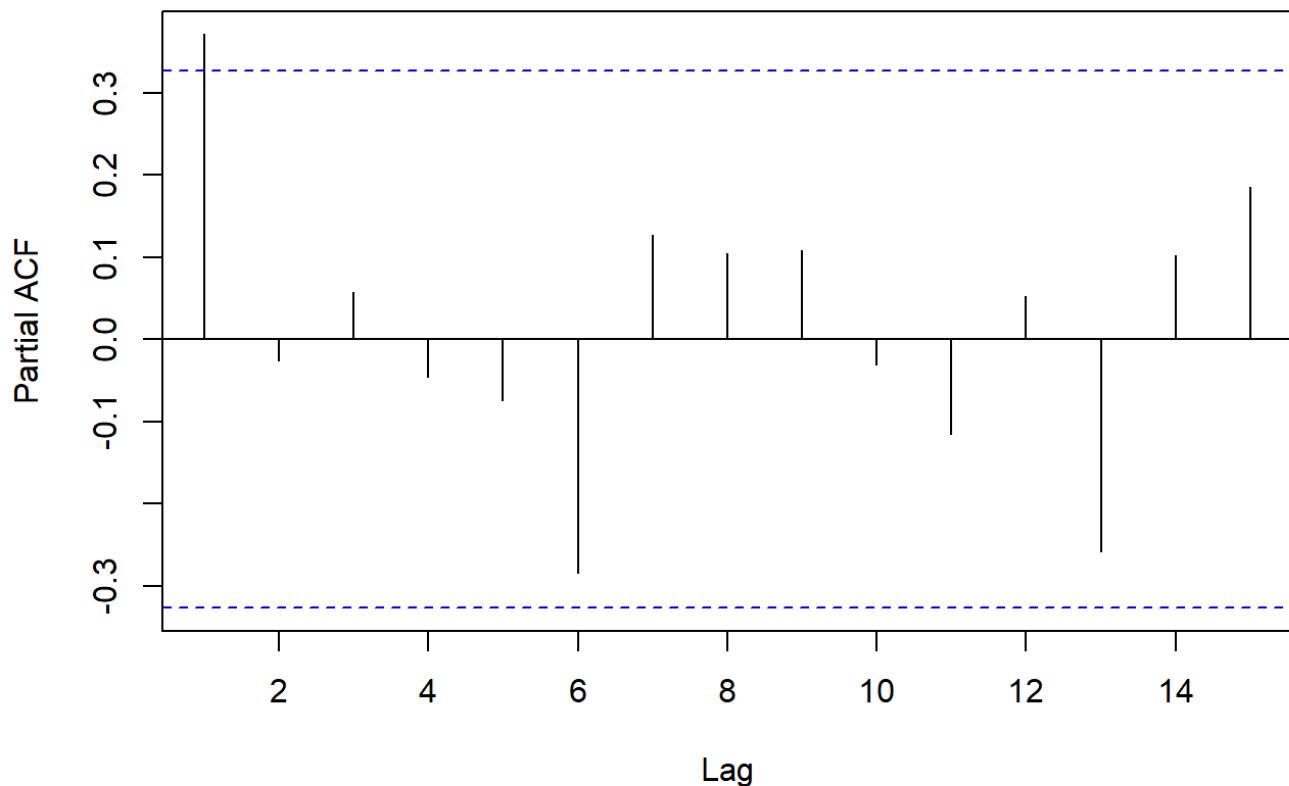
Decomposition of additive time series



viewers



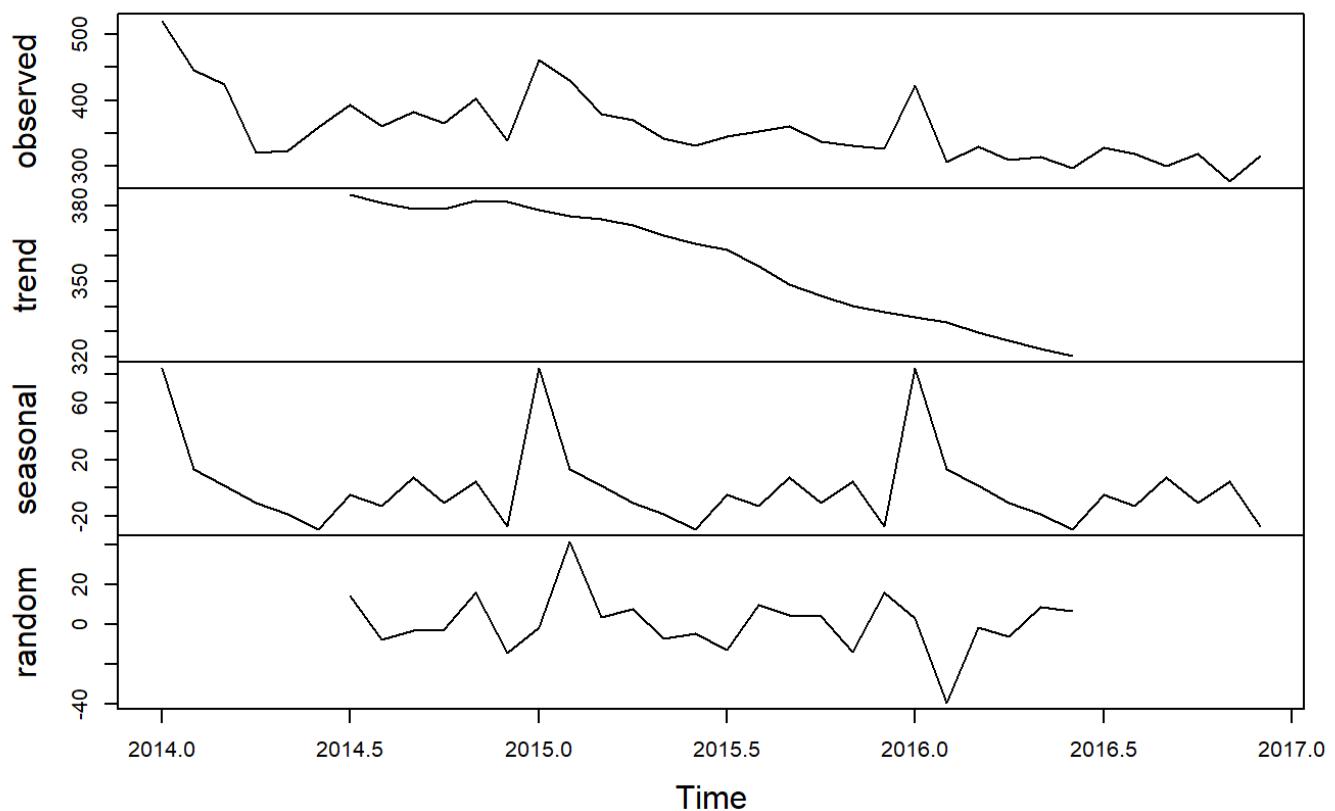
Series train_D[[i]]



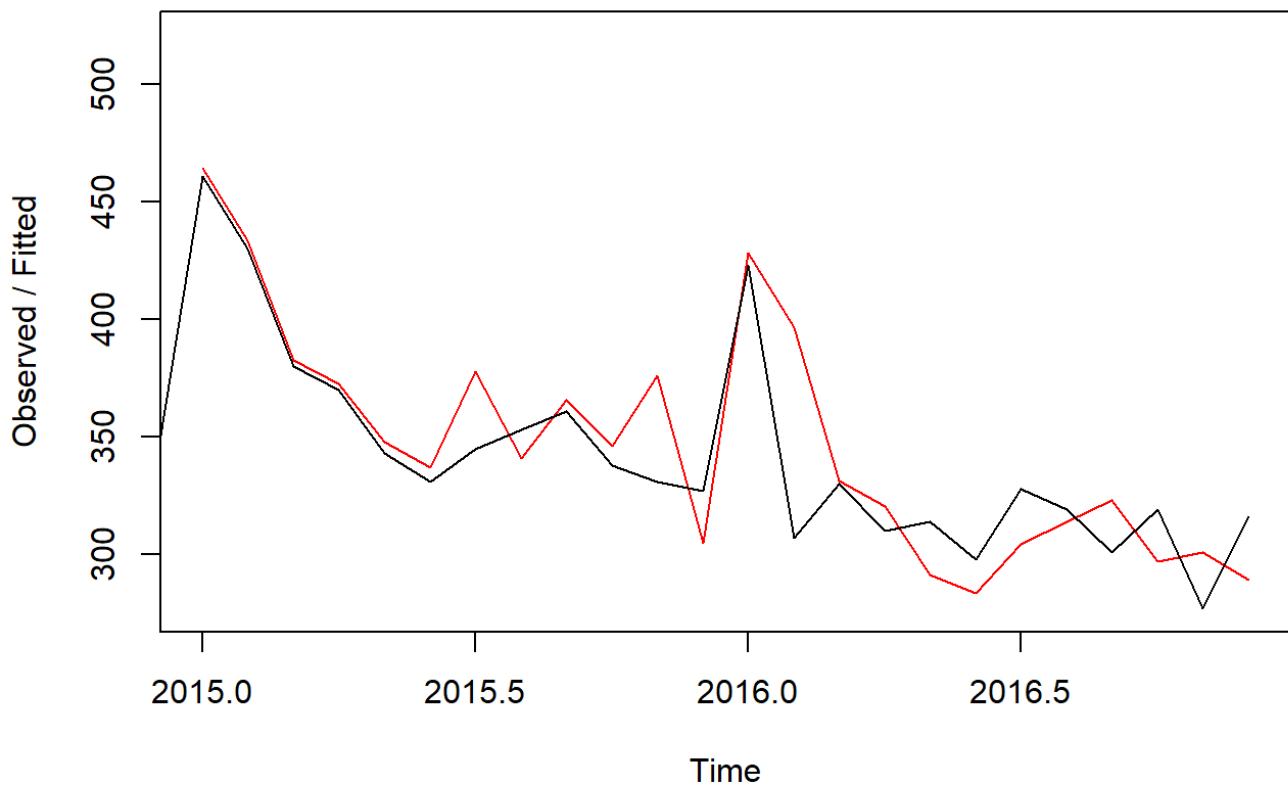
Holt-Winters filtering



Decomposition of additive time series



Holt-Winters filtering



making dataframe named final_result to

display Mean absolute error for each dayparts

```
b1 <- t(as.data.frame(mse_A))
final_result_A <- data.frame(b1, d, network="A")
colnames(final_result_A) <- c("MAE", "daypart", "network")
rownames(final_result_A) <- 1:nrow(b1)
final_result_A
```

##	MAE	daypart	network
## 1	20.520219	M,T,W,R,F 1:00 PM - 4:00 PM	A
## 2	14.467713	M,T,W,R,F 10:00 AM - 1:00 PM	A
## 3	19.564695	M,T,W,R,F 4:00 PM - 6:00 PM	A
## 4	10.810388	M,T,W,R,F 6:00 AM - 10:00 AM	A
## 5	31.609346	M,T,W,R,F 6:00 PM - 8:00 PM	A
## 6	12.686683	M,T,W,R,F,S,Su 1:00 AM - 6:00 AM	A
## 7	37.530291	M,T,W,R,F,S,Su 11:00 PM - 1:00 AM	A
## 8	82.102585	M,T,W,R,F,S,Su 8:00 PM - 11:00 PM	A
## 9	39.827469	S,Su 1:00 PM - 8:00 PM	A
## 10	8.875389	S,Su 6:00 AM - 8:00 AM	A
## 11	42.664454	S,Su 8:00 AM - 1:00 PM	A

```
b2 <- t(as.data.frame(mse_B))
final_result_B <- data.frame(b2, d, network="B")
colnames(final_result_B) <- c("MAE", "daypart", "network")
rownames(final_result_B) <- 1:nrow(b2)
final_result_B
```

##	MAE	daypart	network
## 1	60.27782	M,T,W,R,F 1:00 PM - 4:00 PM	B
## 2	51.74338	M,T,W,R,F 10:00 AM - 1:00 PM	B
## 3	45.32363	M,T,W,R,F 4:00 PM - 6:00 PM	B
## 4	85.63665	M,T,W,R,F 6:00 AM - 10:00 AM	B
## 5	99.76095	M,T,W,R,F 6:00 PM - 8:00 PM	B
## 6	23.47888	M,T,W,R,F,S,Su 1:00 AM - 6:00 AM	B
## 7	28.41601	M,T,W,R,F,S,Su 11:00 PM - 1:00 AM	B
## 8	99.05151	M,T,W,R,F,S,Su 8:00 PM - 11:00 PM	B
## 9	103.75708	S,Su 1:00 PM - 8:00 PM	B
## 10	203.00000	S,Su 6:00 AM - 8:00 AM	B
## 11	74.74314	S,Su 8:00 AM - 1:00 PM	B

```
b3 <- t(as.data.frame(mse_C))
final_result_C <- data.frame(b3, d, network="C")
colnames(final_result_C) <- c("MAE", "daypart", "network")
rownames(final_result_C) <- 1:nrow(b3)
final_result_C
```

```

##          MAE      daypart network
## 1    93.10595 M,T,W,R,F 1:00 PM - 4:00 PM     C
## 2    56.29067 M,T,W,R,F 10:00 AM - 1:00 PM    C
## 3    65.99625 M,T,W,R,F 4:00 PM - 6:00 PM    C
## 4    36.28251 M,T,W,R,F 6:00 AM - 10:00 AM   C
## 5    99.73155 M,T,W,R,F 6:00 PM - 8:00 PM    C
## 6    28.49202 M,T,W,R,F,S,Su 1:00 AM - 6:00 AM  C
## 7    68.66555 M,T,W,R,F,S,Su 11:00 PM - 1:00 AM  C
## 8   178.72917 M,T,W,R,F,S,Su 8:00 PM - 11:00 PM  C
## 9   215.25947 S,Su 1:00 PM - 8:00 PM     C
## 10   48.63877 S,Su 6:00 AM - 8:00 AM     C
## 11  153.17970 S,Su 8:00 AM - 1:00 PM     C

```

```

b4 <- t(as.data.frame(mse_D))
final_result_D <- data.frame(b4, d, network="D")
colnames(final_result_D) <- c("MAE", "daypart", "network")
rownames(final_result_D) <- 1:nrow(b4)
final_result_D

```

```

##          MAE      daypart network
## 1    13.07586 M,T,W,R,F 1:00 PM - 4:00 PM     D
## 2    10.77540 M,T,W,R,F 10:00 AM - 1:00 PM    D
## 3    15.02938 M,T,W,R,F 4:00 PM - 6:00 PM    D
## 4   190.80968 M,T,W,R,F 6:00 AM - 10:00 AM   D
## 5    14.73406 M,T,W,R,F 6:00 PM - 8:00 PM    D
## 6   12.72243 M,T,W,R,F,S,Su 1:00 AM - 6:00 AM  D
## 7   28.73740 M,T,W,R,F,S,Su 11:00 PM - 1:00 AM  D
## 8   92.76801 M,T,W,R,F,S,Su 8:00 PM - 11:00 PM  D
## 9   18.49259 S,Su 1:00 PM - 8:00 PM     D
## 10   21.82742 S,Su 6:00 AM - 8:00 AM     D
## 11   19.66620 S,Su 8:00 AM - 1:00 PM     D

```

```

b5 <- t(as.data.frame(mse_E))
final_result_E <- data.frame(b5, d, network="E")
colnames(final_result_E) <- c("MAE", "daypart", "network")
rownames(final_result_E) <- 1:nrow(b5)
final_result_E

```

```

##          MAE      daypart network
## 1    36.18410 M,T,W,R,F 1:00 PM - 4:00 PM     E
## 2    17.68645 M,T,W,R,F 10:00 AM - 1:00 PM    E
## 3    52.38683 M,T,W,R,F 4:00 PM - 6:00 PM    E
## 4   86.44478 M,T,W,R,F 6:00 AM - 10:00 AM   E
## 5    53.56170 M,T,W,R,F 6:00 PM - 8:00 PM    E
## 6   40.78742 M,T,W,R,F,S,Su 1:00 AM - 6:00 AM  E
## 7   73.21512 M,T,W,R,F,S,Su 11:00 PM - 1:00 AM  E
## 8  124.14011 M,T,W,R,F,S,Su 8:00 PM - 11:00 PM  E
## 9   68.41505 S,Su 1:00 PM - 8:00 PM     E
## 10  195.33333 S,Su 6:00 AM - 8:00 AM     E
## 11  52.75050 S,Su 8:00 AM - 1:00 PM     E

```