

```

print (' - Val MSE : ', round(mse, 2), ' || Val RMSE : ', round(np.sqrt(mse), 2))
plt.title('Prediction - Validation - Col:' + col + ' (RMSE:' + str(round(np.sqrt(mse), 2)) + ')')
plt.show()

det_anom_lit = model_val.resid[model_val.resid > threshold]
ind = []
TP = 0
FP = 0
for index, a in det_anom_lit.items():
    ind.append(index)
    if df_val['ATT_FLAG'][index] == 1 : TP += 1
    else : FP += 1

print (' -- TP : ', TP, ' || FP : ', FP)

return model_train_best, model_val
except:
    pass

if __name__ == "__main__":
    for i,col in enumerate(df_train.columns):
        # for col in ['F_PU1', 'F_PU2', 'F_V2', 'P_J289', 'P_J269', 'P_J307', 'P_J14']:
            doARIMA(df_train, df_val, col)

"""
Add all values to a dataframe and print towards the end
"""

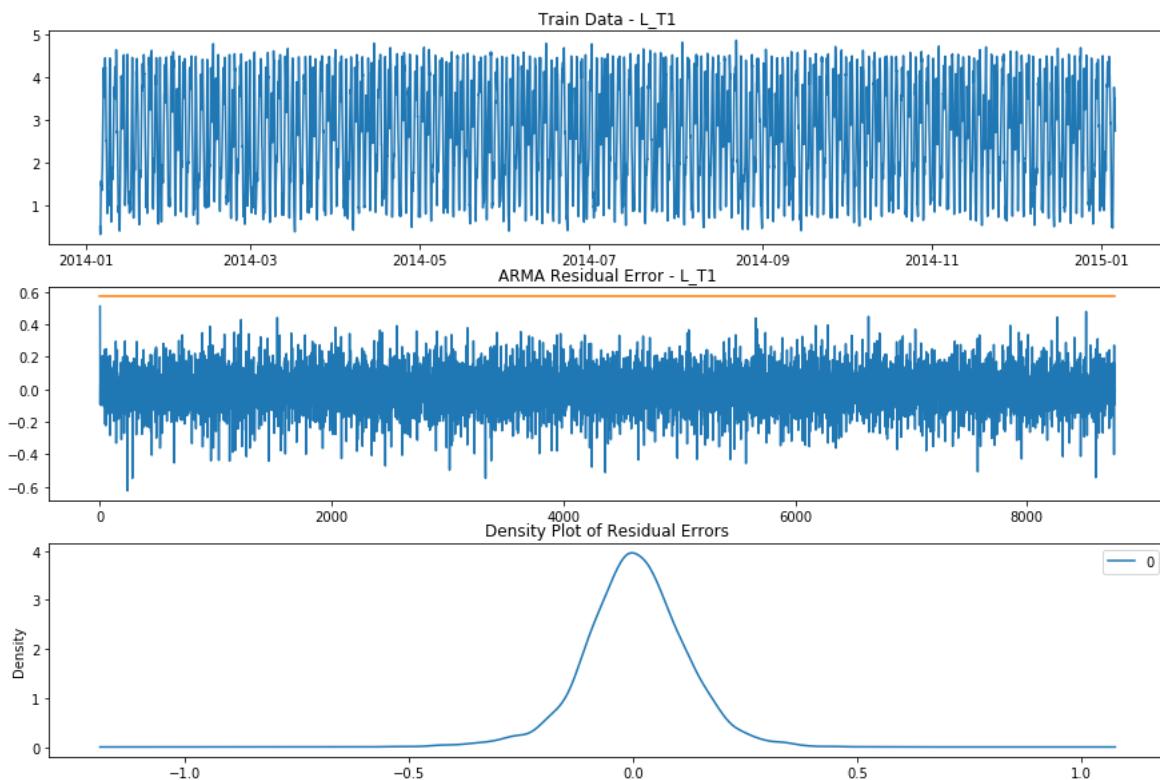
```

executed in 6m 16s, finished 00:23:45 2019-05-24

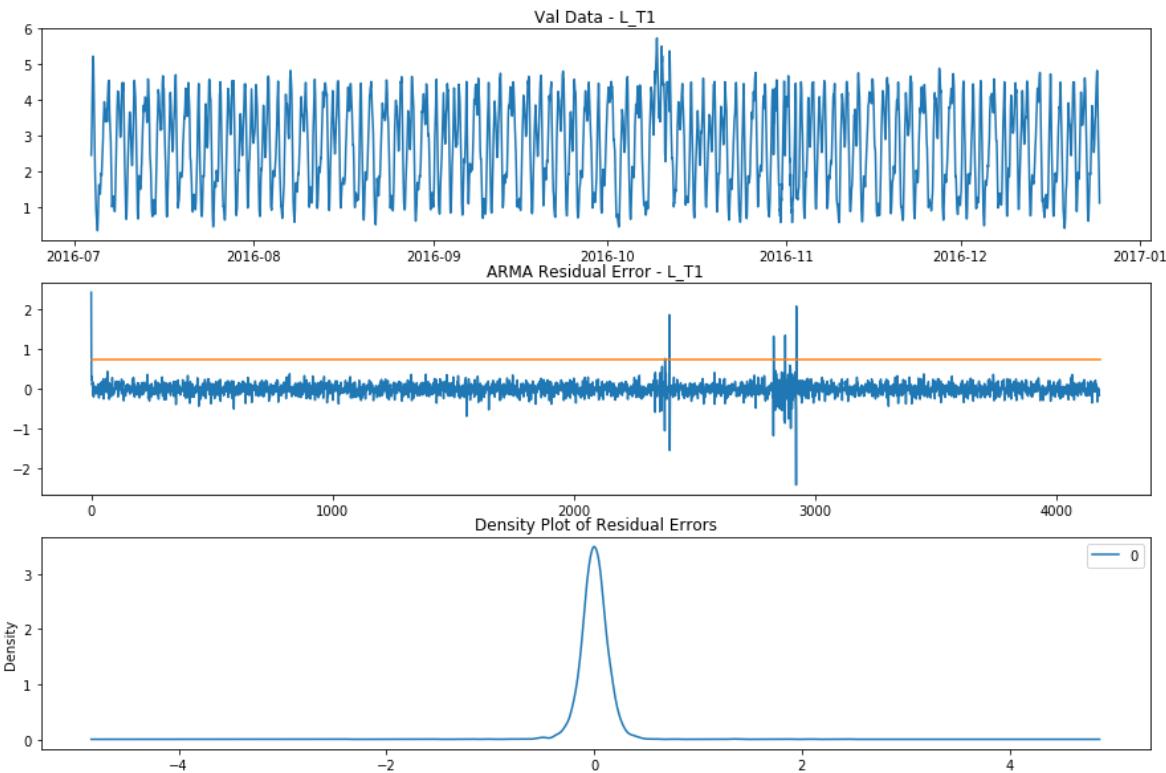
```

----- col : L_T1 -----
- ARIMA Results : 3 2 || AIC : -13208.621407606468 (Time : 28.24
s)
-- Threshold Train : 0.569

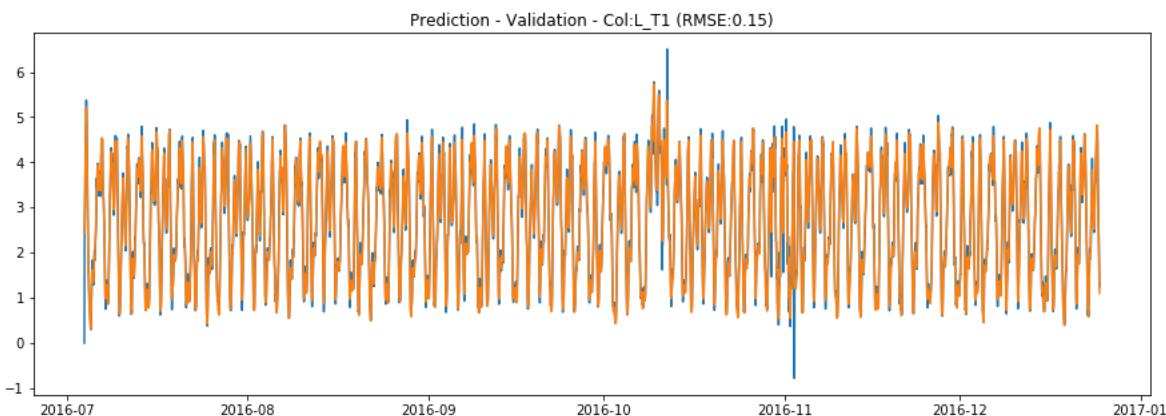
```



-- Threshold Val: 0.762

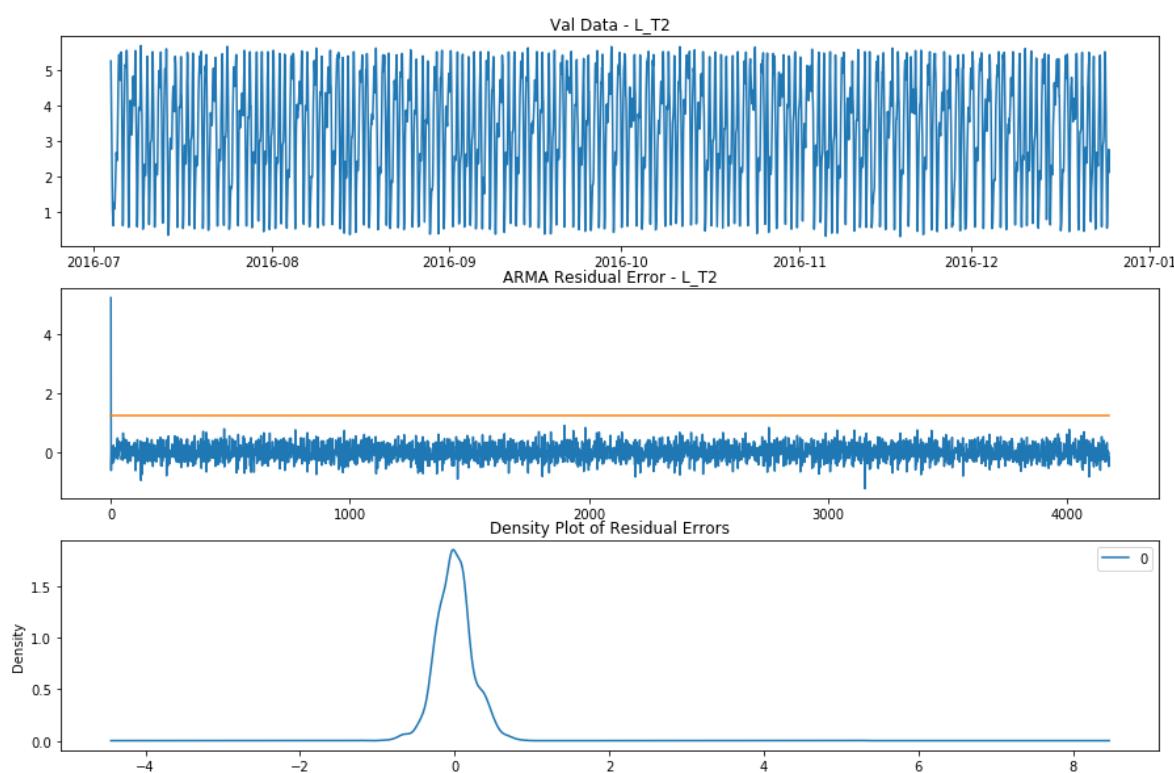
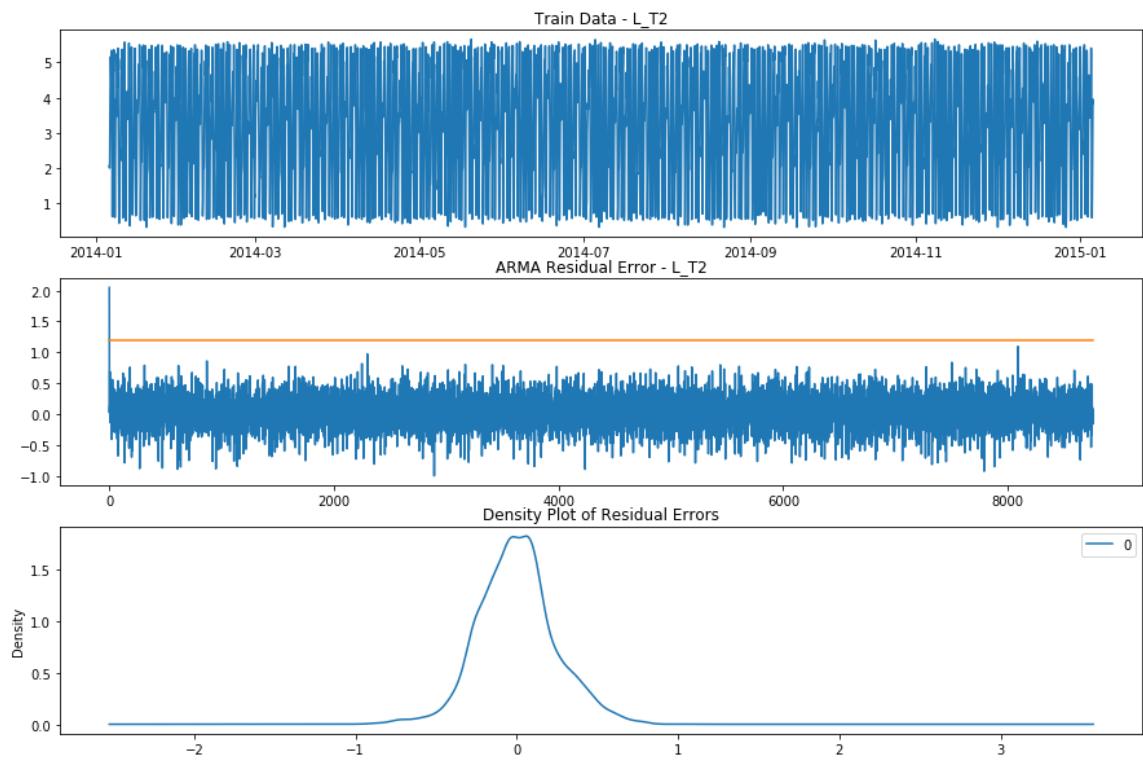


- Val MSE : 0.02 || Val RMSE : 0.15



-- TP : 0 || FP : 0

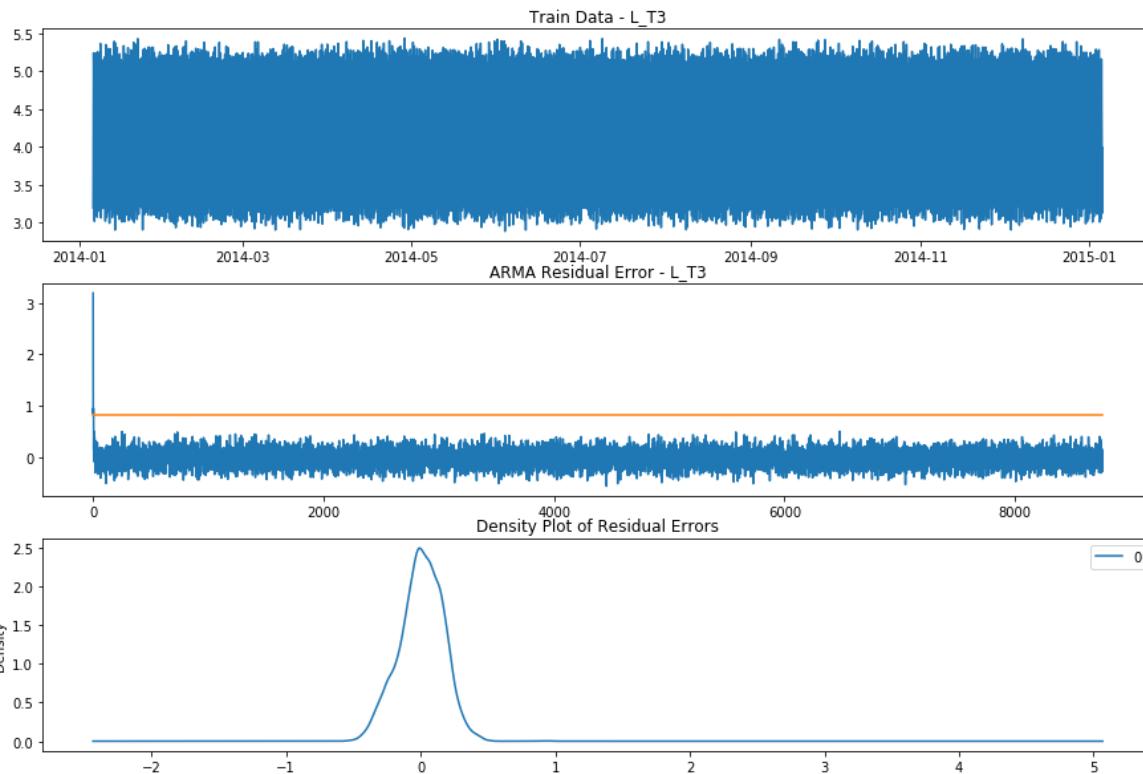
----- col : L_T2 -----
- ARIMA Results : 3 3 || AIC : -191.12162818290744 (Time : 40.92 s)
-- Threshold Train : 1.2



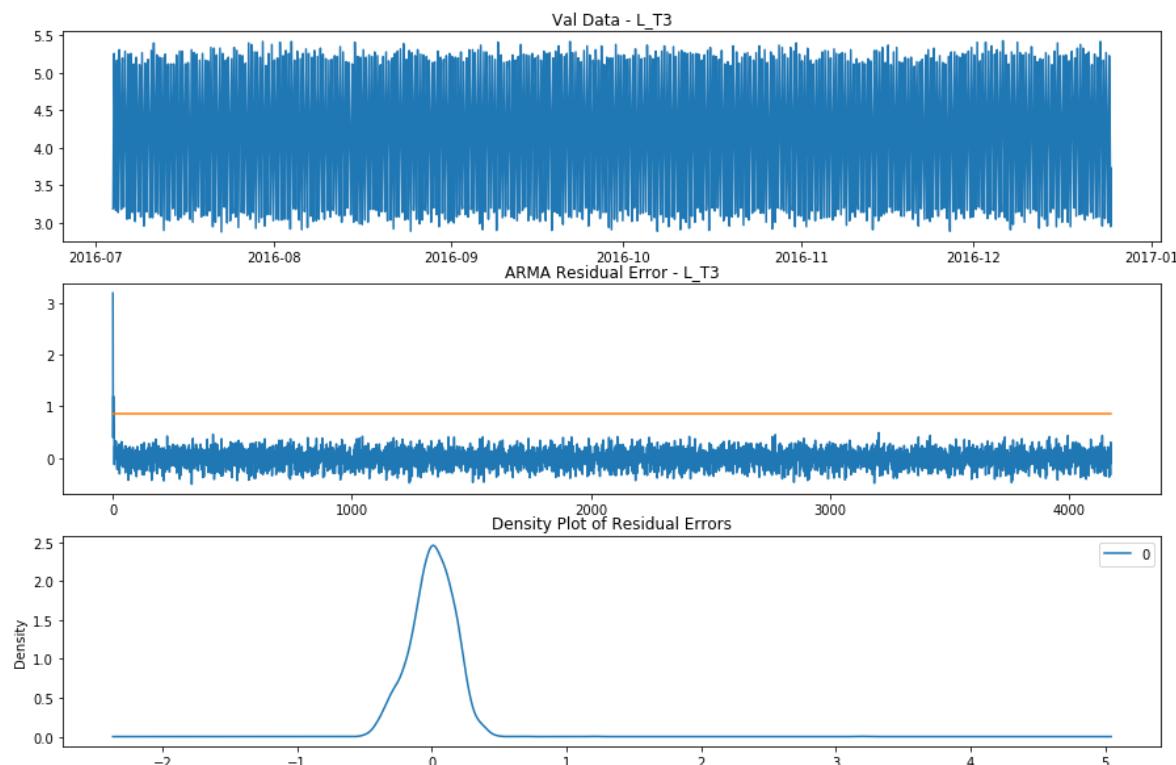
- Val MSE : 0.06 || Val RMSE : 0.25

Prediction - Validation - Col:L_T2 (RMSE:0.25)

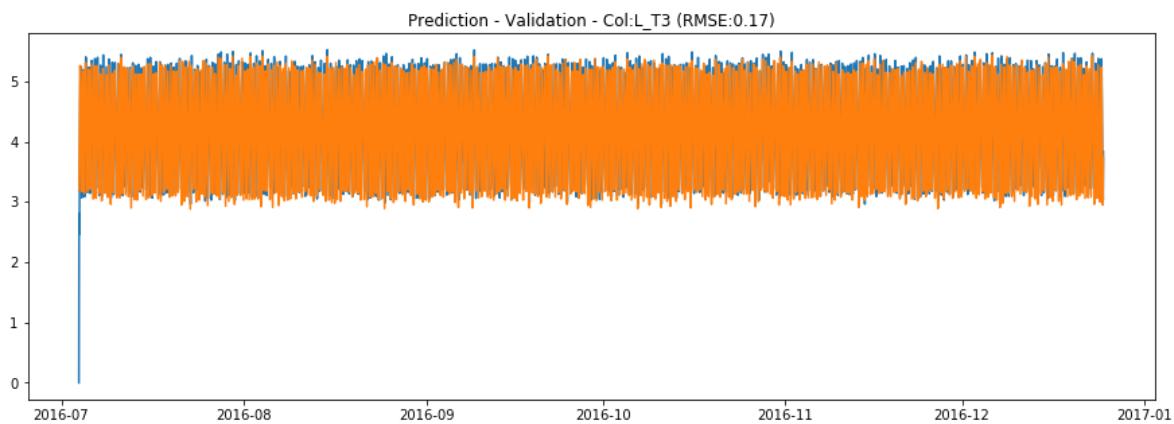
```
-- TP : 0 || FP : 0
----- col : L_T3 -----
- ARIMA Results : 3 3 || AIC : -6949.554599197989 (Time : 21.4
5 s)
-- Threshold Train : 0.833
```



```
-- Threshold Val: 0.86
```

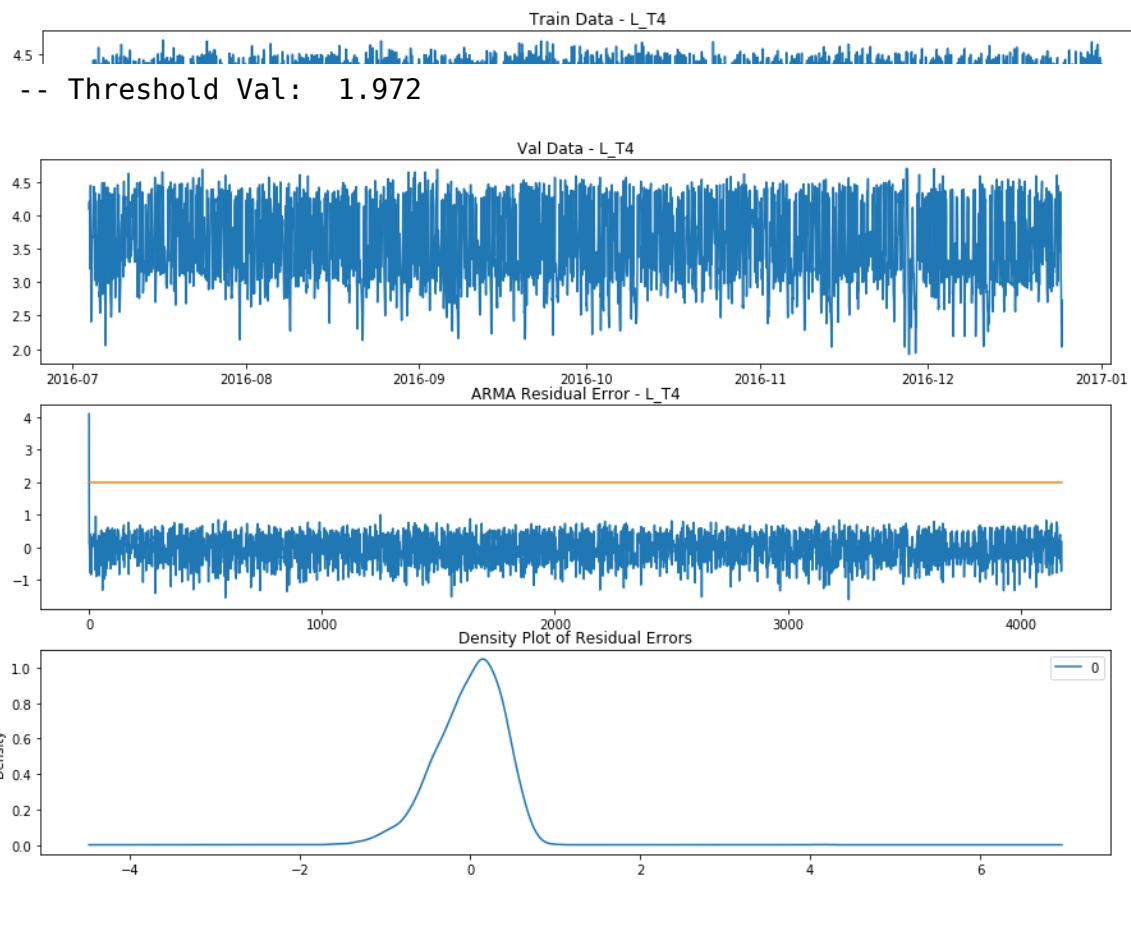


- Val MSE : 0.03 || Val RMSE : 0.17

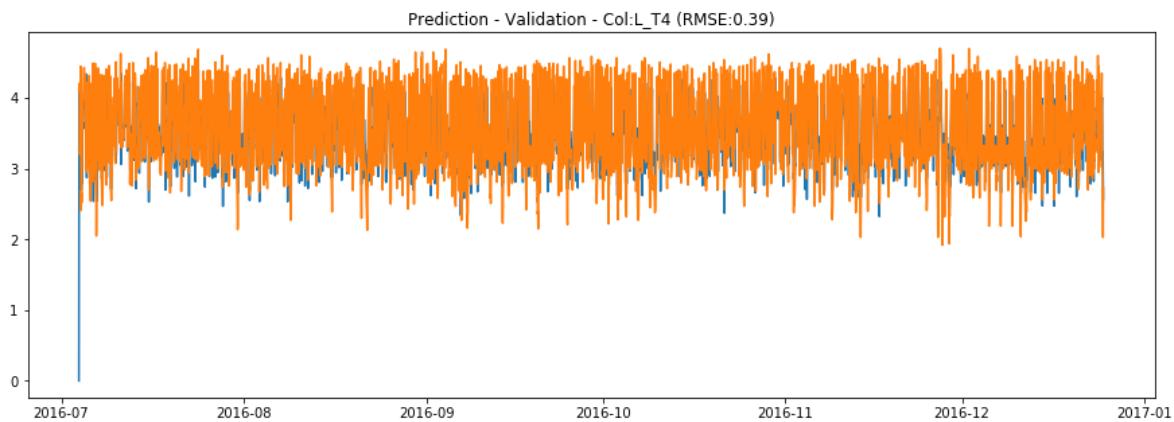


-- TP : 0 || FP : 0

----- col : L_T4 -----
- ARIMA Results : 3 3 || AIC : 8244.837538810014 (Time : 48.02
s)
-- Threshold Train : 1.941

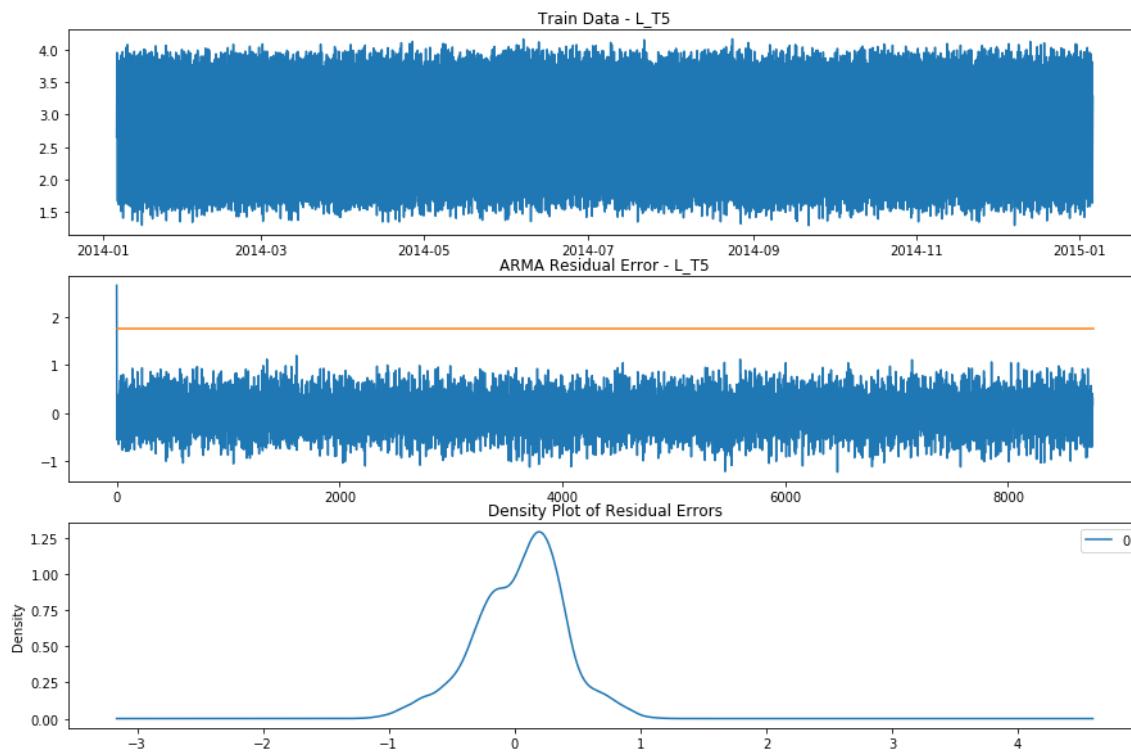


- Val MSE : 0.16 || Val RMSE : 0.39

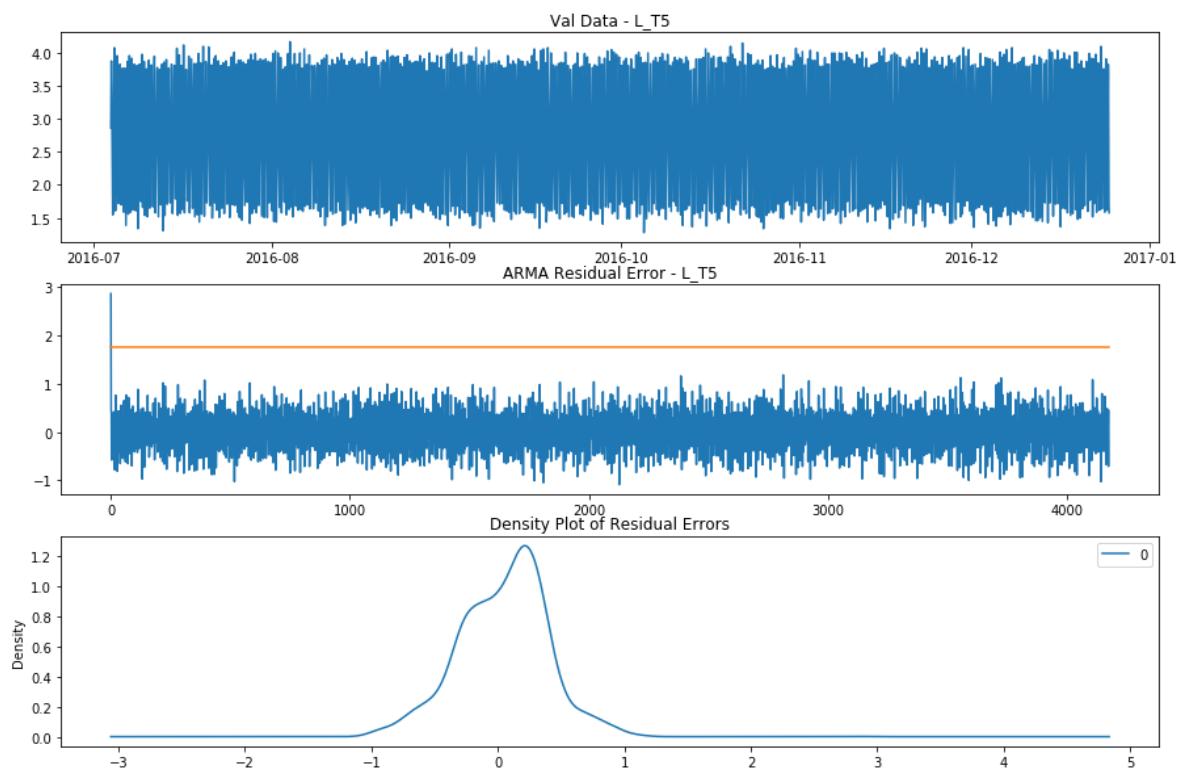


-- TP : 0 || FP : 0

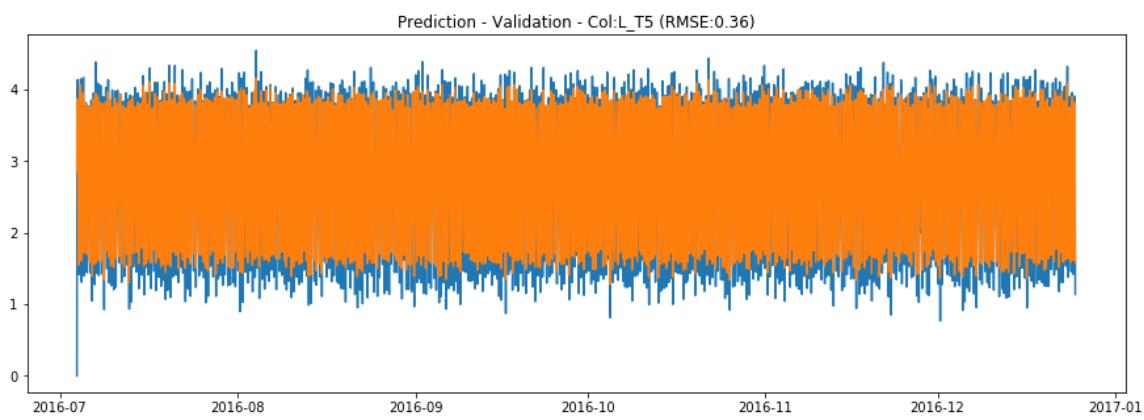
----- col : L_T5 -----
- ARIMA Results : 1 2 || AIC : 6683.474477683667 (Time : 13.9 s)
-- Threshold Train : 1.761



-- Threshold Val: 1.764

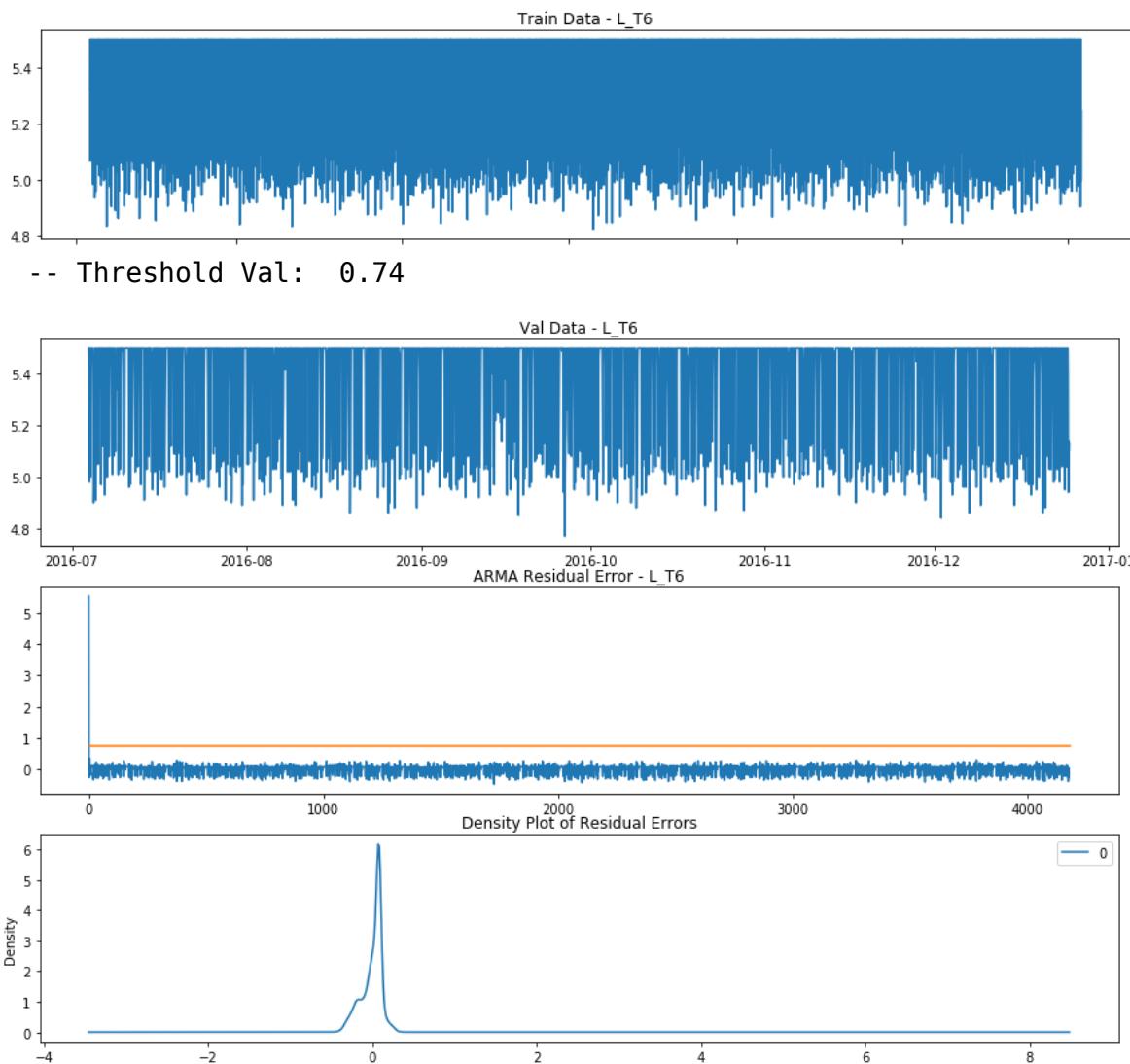


- Val MSE : 0.13 || Val RMSE : 0.36

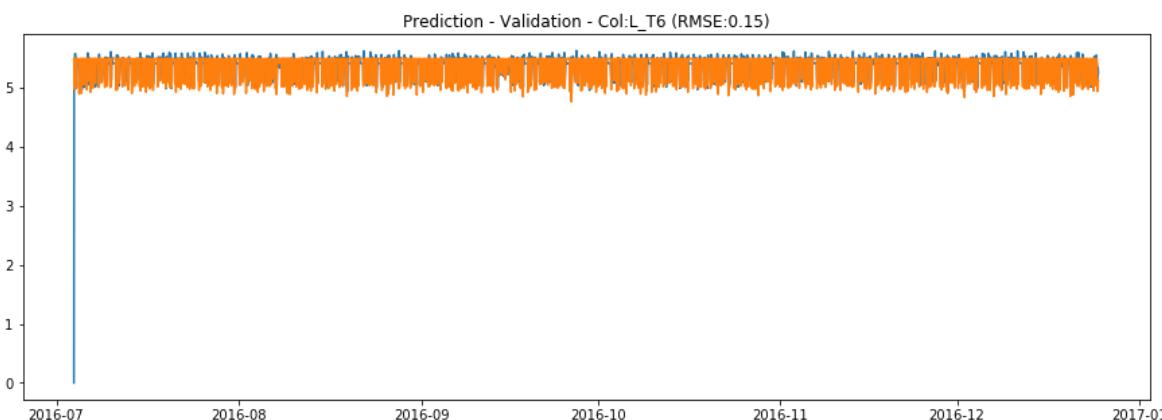


-- TP : 0 || FP : 0

----- col : L_T6 -----
- ARIMA Results : 3 1 || AIC : -12171.734393833129 (Time : 22.39
s)
-- Threshold Train : 0.667

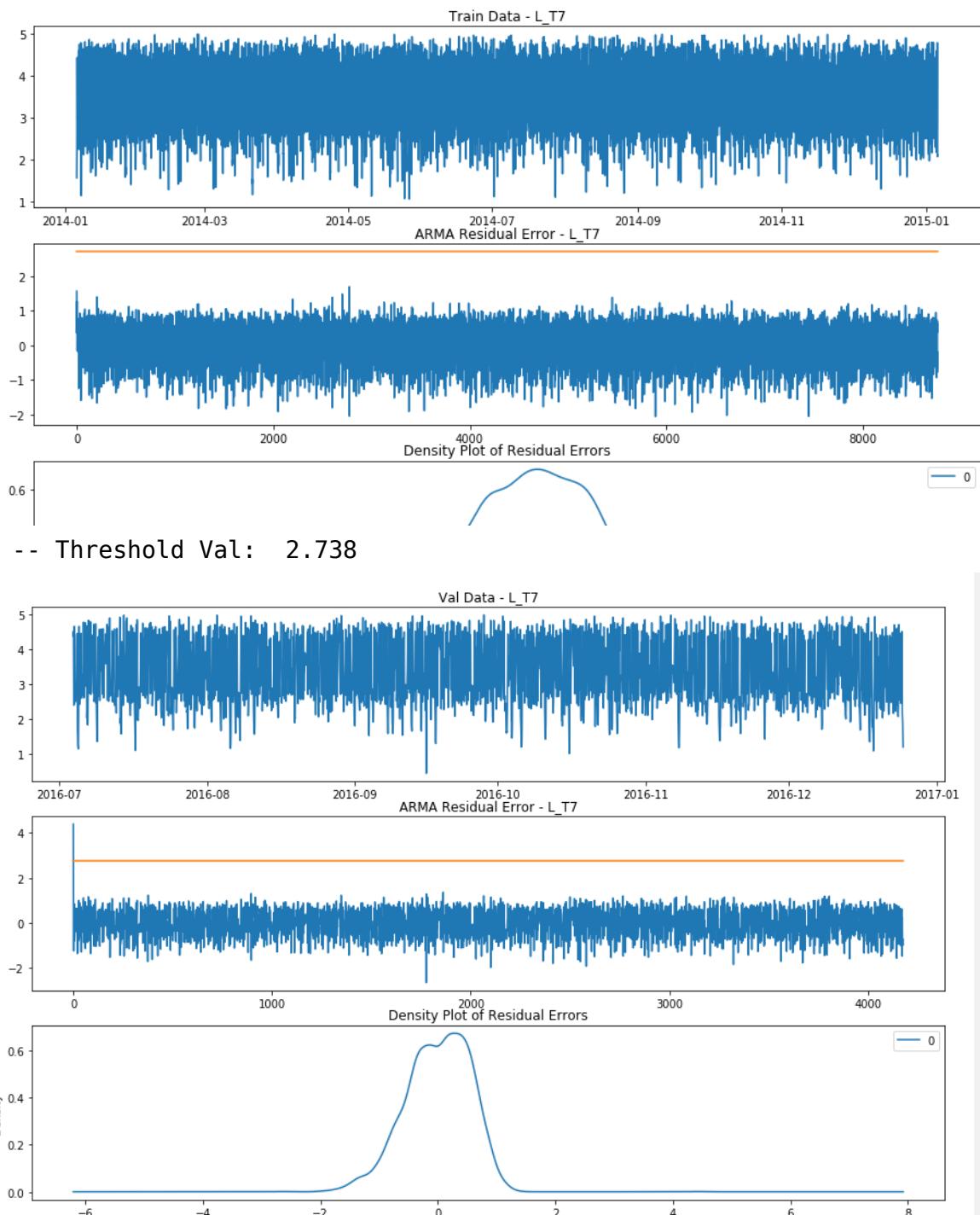


- Val MSE : 0.02 || Val RMSE : 0.15

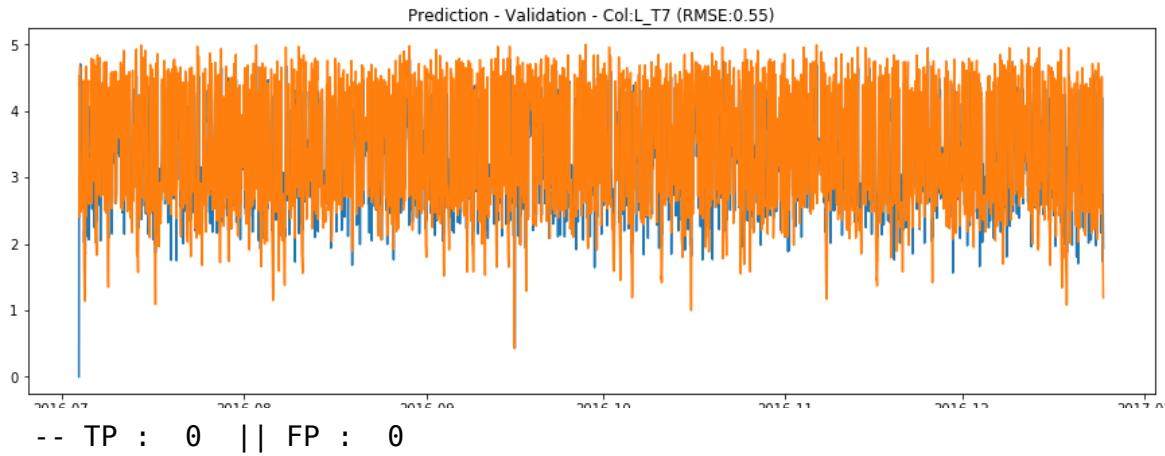


-- TP : 0 || FP : 0

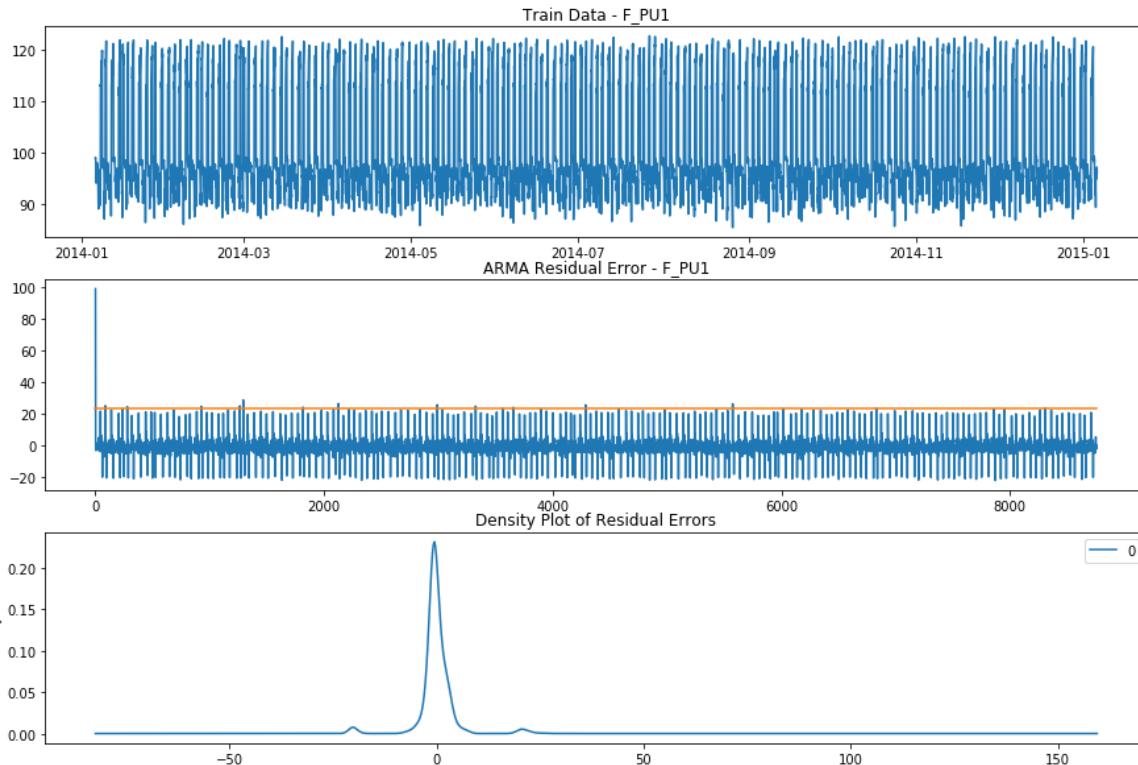
----- col : L_T7 -----
- ARIMA Results : 3 3 || AIC : 14090.37896266067 (Time : 47.23 s)
-- Threshold Train : 2.702



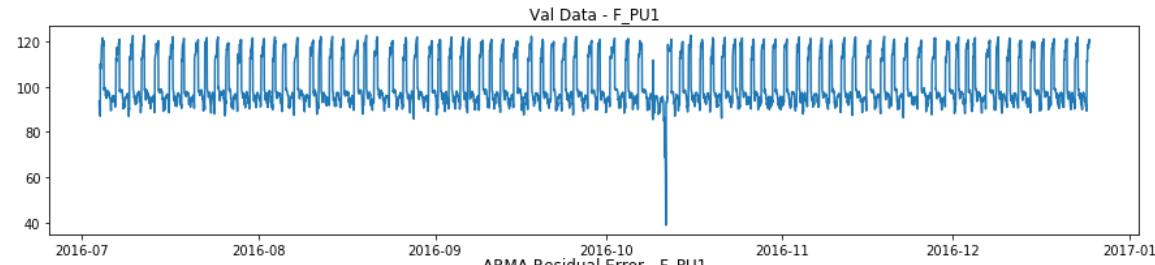
- Val MSE : 0.3 || Val RMSE : 0.55



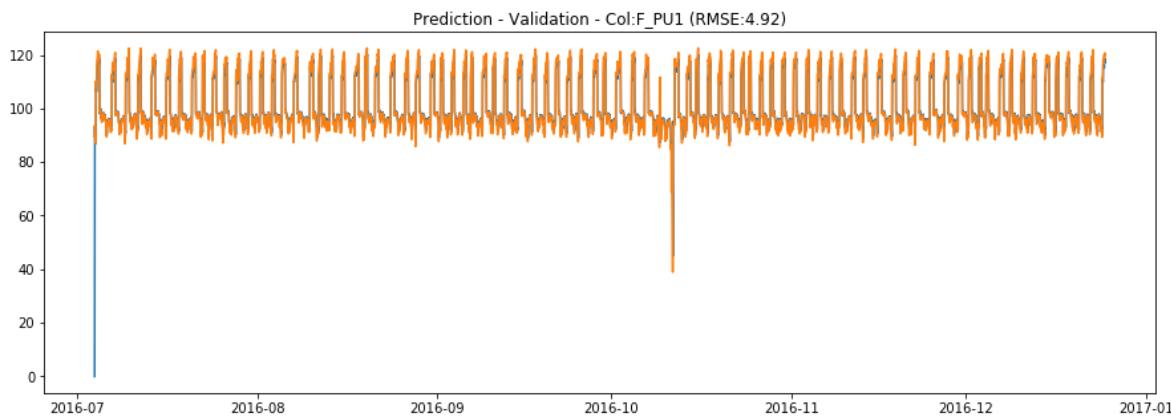
----- col : F_PU1 -----
- ARIMA Results : 3 3 || AIC : 51650.25042447398 (Time : 47.8 s)
-- Threshold Train : 23.633



-- Threshold Val: 24.612



- Val MSE : 24.23 || Val RMSE : 4.92



-- TP : 1 || FP : 4

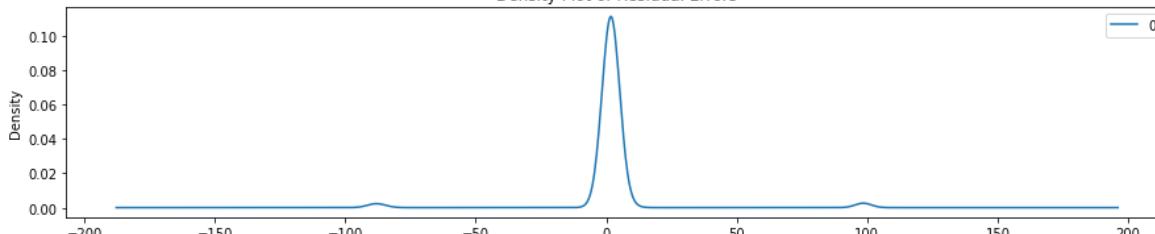
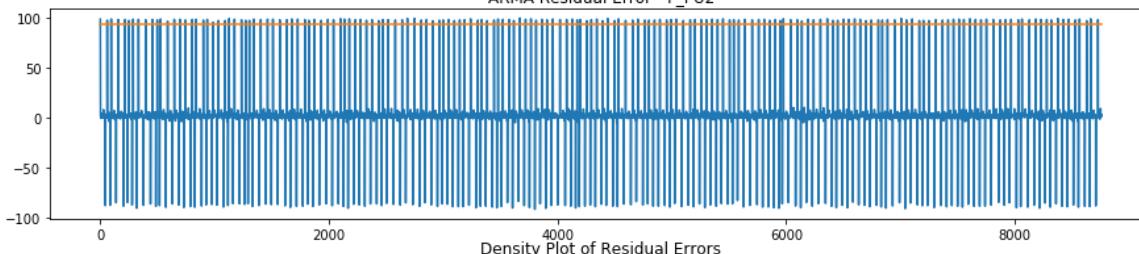
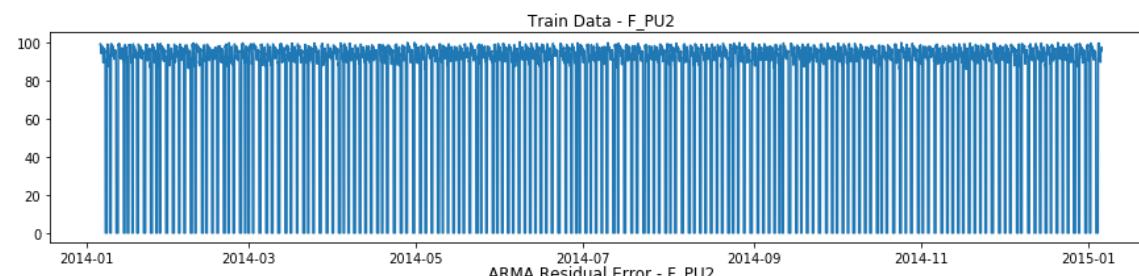
----- col : S_PU1 -----

- ARIMA Results : -1 -1 || AIC : inf (Time : 18.02 s)

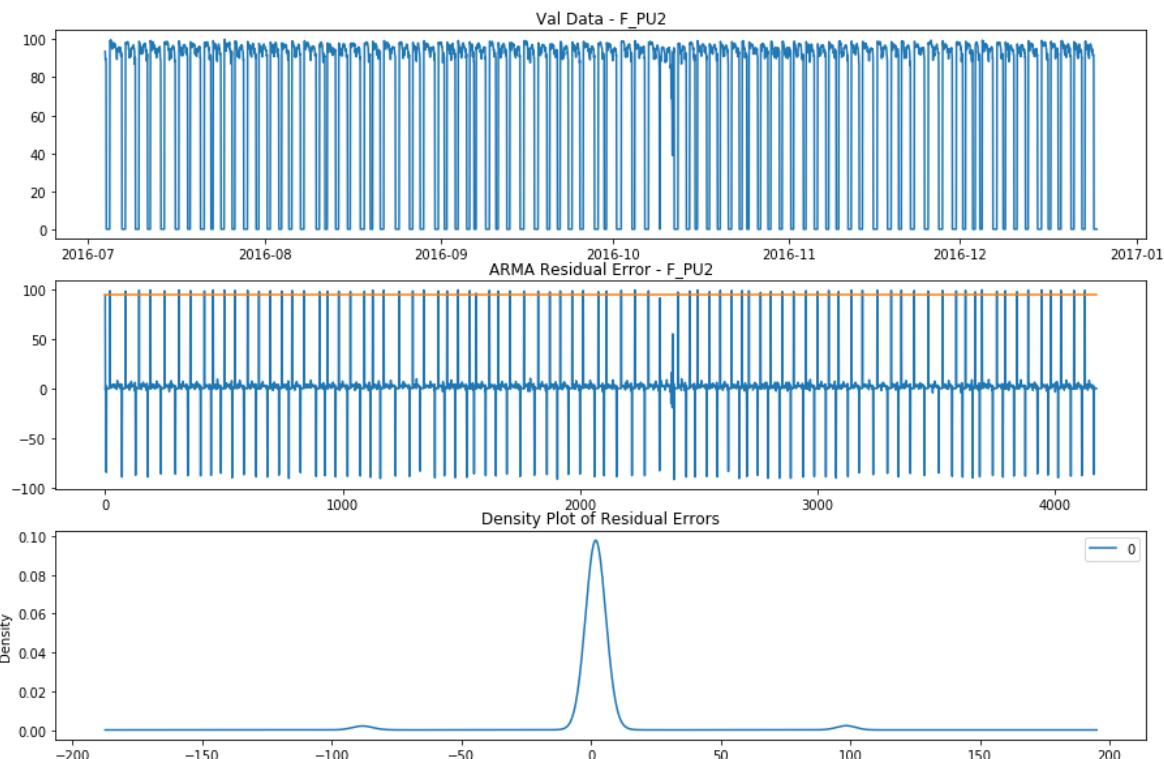
----- col : F_PU2 -----

- ARIMA Results : 1 3 || AIC : 76308.24216397341 (Time : 14.88 s)

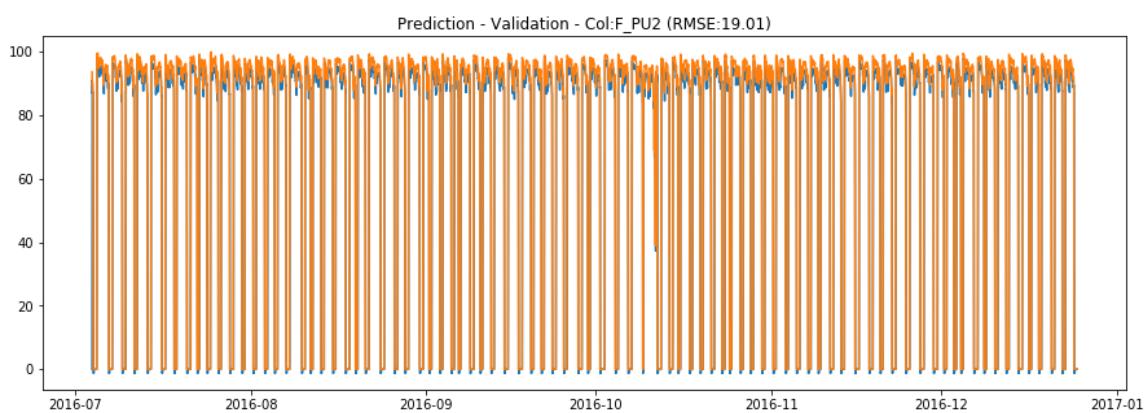
-- Threshold Train : 93.757



-- Threshold Val: 94.511



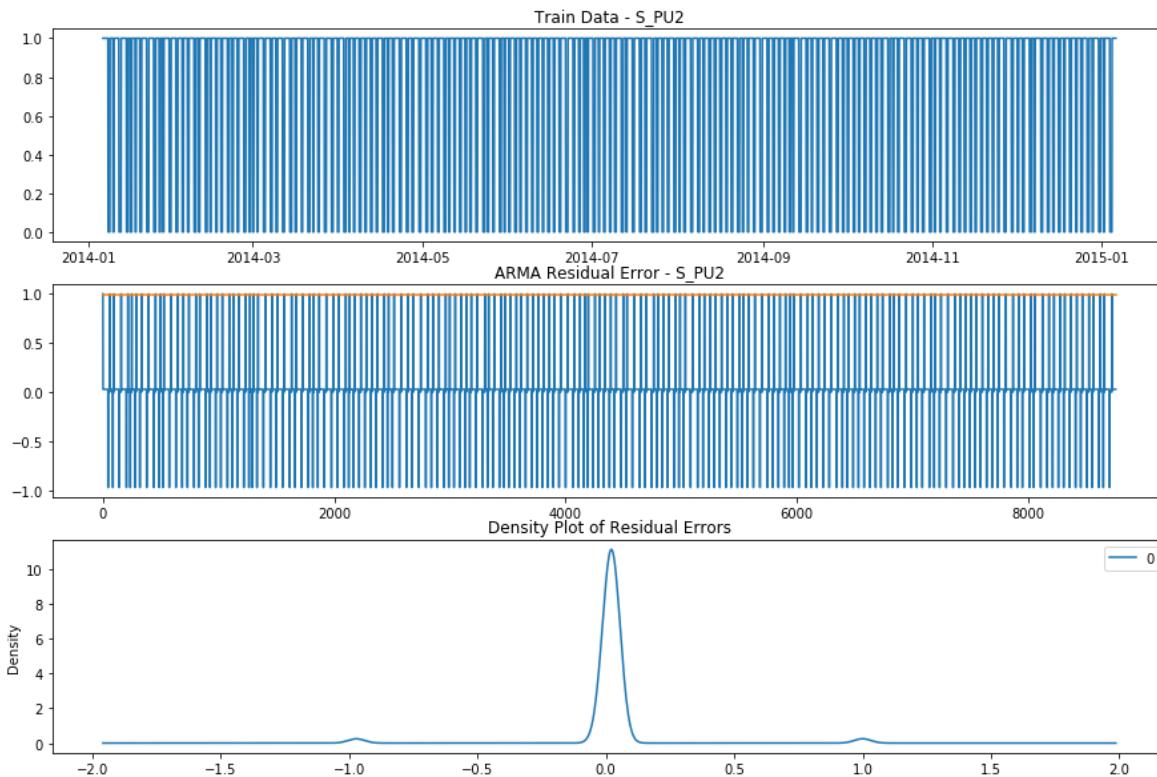
- Val MSE : 361.27 || Val RMSE : 19.01



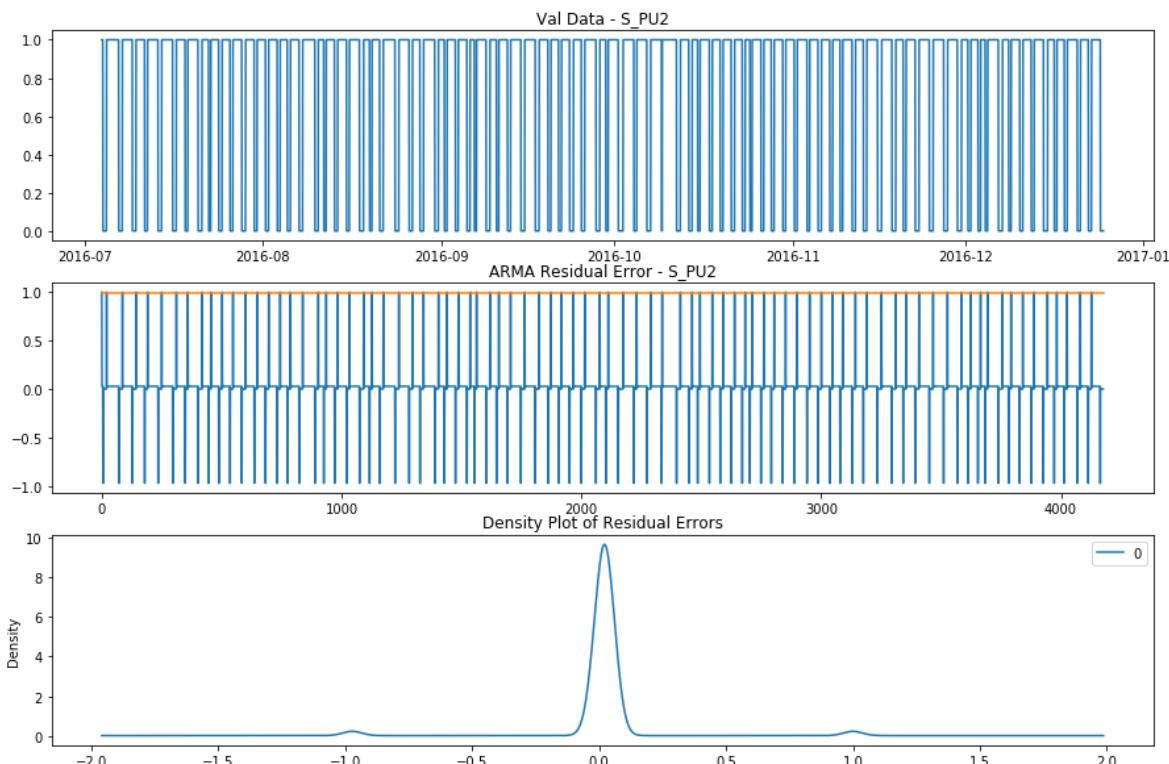


-- TP : 6 || FP : 80

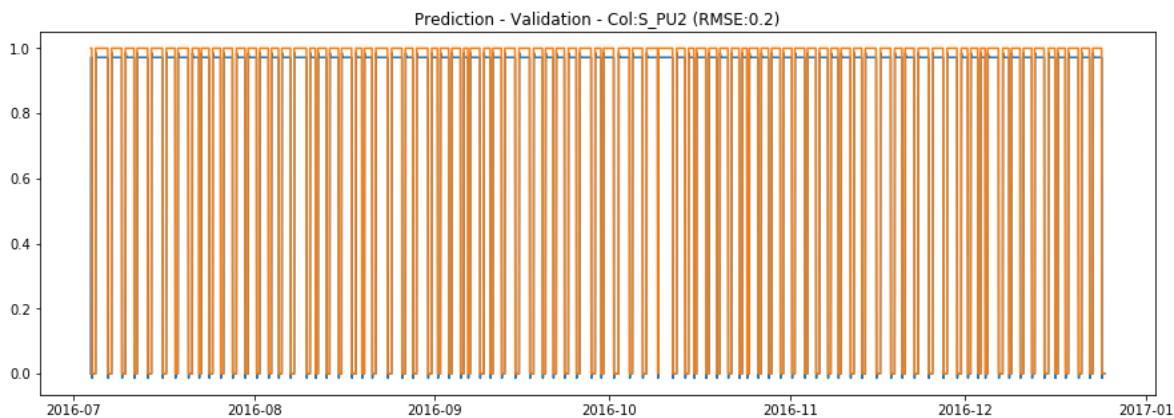
----- col : S_PU2 -----
- ARIMA Results : 1 1 || AIC : -3460.890907807705 (Time : 13.83
s)
-- Threshold Train : 0.989



-- Threshold Val: 0.996



- Val MSE : 0.04 || Val RMSE : 0.2



-- TP : 0 || FP : 0

----- col : F_PU3 -----
- ARIMA Results : 1 1 || AIC : -inf (Time : 9.68 s)
-- Threshold Train : 0.0

LinAlgError Traceback (most recent call last)
<ipython-input-42-896afba225e3> in <module>()
77 for col in df_train.columns:
78 # for col in ['F_PU1', 'F_PU2', 'F_V2', 'P_J289', 'P_J26
9', 'P_J307', 'P_J14']:---> 79 doARIMA(df_train, df_val, col)

<ipython-input-42-896afba225e3> in doARIMA(df_train, df_val, col, res_std_factor)
35 axarr[1].set_title('ARMA Residual Error - ' + str(col))
)
36 residuals = pd.DataFrame(model_train_best.resid)
---> 37 residuals.plot(kind='kde', ax=axarr[2], title='Density
Plot of Residual Errors')
38 plt.show()
39

/home/strider/anaconda3/lib/python3.5/site-packages/pandas/tools/plotting.py in __call__(self, x, y, kind, ax, subplots, sharex, sharey, layout, figsize, use_index, title, grid, legend, style, logx, logy, loglog, xticks, yticks, xlim, ylim, rot, fontsize, colormap, table, yerr, xerr, secondary_y, sort_columns, **kwds)
3738 fontsize=fontsize, colormap=colormap
, table=table,
3739 yerr=yerr, xerr=xerr, secondary_y=se
condary_y,