

```
In [1]: import os
import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
```

```
In [2]: data=pd.read_csv("Uberdata.csv")
data
```

	dispatching_base_number	date	active_vehicles	trips
0	B02512	01-01-2015	190	1132
1	B02765	01-01-2015	225	1765
2	B02764	01-01-2015	3427	29421
3	B02682	01-01-2015	945	7679
4	B02617	01-01-2015	1228	9537
...
349	B02764	2/28/2015	3952	39812
350	B02617	2/28/2015	1372	14022
351	B02682	2/28/2015	1386	14472
352	B02512	2/28/2015	230	1803
353	B02765	2/28/2015	747	7753

354 rows × 4 columns

```
In [3]: from datetime import datetime
data["date"] = pd.to_datetime(data["date"])
data=data.set_index("date")
data.head()
```

	dispatching_base_number	active_vehicles	trips
date			
2015-01-01	B02512	190	1132
2015-01-01	B02765	225	1765
2015-01-01	B02764	3427	29421
2015-01-01	B02682	945	7679
2015-01-01	B02617	1228	9537

```
In [4]: trips=data["trips"]
data
```

	dispatching_base_number	active_vehicles	trips
date			
2015-01-01	B02512	190	1132
2015-01-01	B02765	225	1765
2015-01-01	B02764	3427	29421
2015-01-01	B02682	945	7679
2015-01-01	B02617	1228	9537
...
2015-02-28	B02764	3952	39812
2015-02-28	B02617	1372	14022
2015-02-28	B02682	1386	14472
2015-02-28	B02512	230	1803
2015-02-28	B02765	747	7753

354 rows × 3 columns

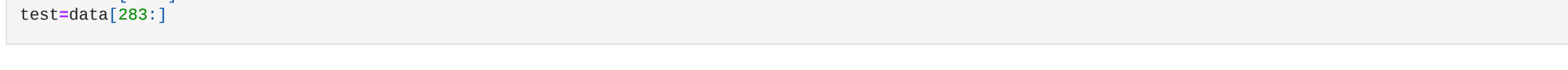
```
In [5]: trips.plot(figsize=(10,6))
```

```
In [5]: from statsmodels.tsa.stattools import adfuller
test=adfuller(trips)
test[1]
```

```
Out[5]: 2.8427128542769045e-28
```

```
In [6]: import statsmodels.api as sm
decomposition=sm.tsa.seasonal_decompose(data.trips, model='additive',period=2)
fig2=decomposition.plot()
```

```
Out[6]: <function matplotlib.pyplot.show(close=None, block=None)>
```



```
In [7]: train=data[:283]
test=data[283:]
```

ARIMA

```
In [8]: from pmdarima import auto_arima
import warnings
warnings.filterwarnings("ignore")
from statsmodels.tsa.arima.model import ARIMA
```

```
In [9]: stepwise_fit=auto_arima(data.trips, trace=True, suppress_warnings=True)
stepwise_fit.summary()
```

Performing stepwise search to minimize aic

ARIMA(2,1,2)(0,0,0)[0] intercept	: AIC=Inf, Time=0.59 sec
ARIMA(0,1,0)(0,0,0)[0] intercept	: AIC=7847.035, Time=0.03 sec
ARIMA(1,1,0)(0,0,0)[0] intercept	: AIC=7725.542, Time=0.06 sec
ARIMA(0,1,1)(0,0,0)[0] intercept	: AIC=Inf, Time=0.36 sec
ARIMA(0,1,0)(0,0,0)[0]	: AIC=7845.037, Time=0.03 sec
ARIMA(2,1,0)(0,0,0)[0] intercept	: AIC=7669.827, Time=0.12 sec
ARIMA(3,1,0)(0,0,0)[0] intercept	: AIC=7639.726, Time=0.17 sec
ARIMA(4,1,0)(0,0,0)[0] intercept	: AIC=7625.915, Time=0.20 sec
ARIMA(5,1,0)(0,0,0)[0] intercept	: AIC=7615.509, Time=0.23 sec
ARIMA(5,1,1)(0,0,0)[0] intercept	: AIC=Inf, Time=0.97 sec
ARIMA(4,1,1)(0,0,0)[0] intercept	: AIC=Inf, Time=1.06 sec
ARIMA(5,1,0)(0,0,0)[0]	: AIC=7613.514, Time=0.19 sec
ARIMA(4,1,0)(0,0,0)[0]	: AIC=7623.911, Time=0.16 sec
ARIMA(5,1,1)(0,0,0)[0]	: AIC=7654.064, Time=0.48 sec
ARIMA(4,1,1)(0,0,0)[0]	: AIC=7555.463, Time=0.38 sec
ARIMA(5,1,2)(0,0,0)[0]	: AIC=7554.691, Time=0.76 sec
ARIMA(4,1,2)(0,0,0)[0]	: AIC=7553.816, Time=0.97 sec
ARIMA(3,1,2)(0,0,0)[0]	: AIC=7552.271, Time=0.64 sec
ARIMA(2,1,2)(0,0,0)[0]	: AIC=7548.943, Time=0.69 sec
ARIMA(1,1,2)(0,0,0)[0]	: AIC=7547.454, Time=0.44 sec
ARIMA(0,1,2)(0,0,0)[0]	: AIC=7550.389, Time=0.20 sec
ARIMA(1,1,1)(0,0,0)[0]	: AIC=7546.636, Time=0.56 sec
ARIMA(0,1,1)(0,0,0)[0]	: AIC=7555.317, Time=0.28 sec
ARIMA(1,1,0)(0,0,0)[0]	: AIC=7723.543, Time=0.05 sec
ARIMA(2,1,1)(0,0,0)[0]	: AIC=7556.121, Time=0.25 sec
ARIMA(2,1,0)(0,0,0)[0]	: AIC=7607.814, Time=0.09 sec
ARIMA(1,1,1)(0,0,0)[0] intercept	: AIC=Inf, Time=0.54 sec

Best model: ARIMA(1,1,1)(0,0,0)[0]
Total fit time: 10.549 seconds

SARIMAX Results

Dep. Variable:	y	No. Observations:	354
Model:	SARIMAX(1, 1, 1)	Log Likelihood:	-3770.318
Date:	Tue, 15 Mar 2022	AIC	7546.636
Time:	12:31:58	BIC	7558.235
Sample:	0	HQIC	7551.251
	opp		

Covariance Type: opp

	coef	std err	z	P> z	[0.025	0.975]
ar.L1	-0.1729	0.076	-2.269	0.023	-0.322	-0.024
ma.L1	-0.9823	0.013	-77.016	0.000	-1.007	-0.957
sigma2	1.1e+08	9.87e-11	1.11e+18	0.000	1.1e+08	1.1e+08

Ljung-Box (L1) (Q): 0.27 Jarque-Bera (JB): 116.89
Prob(Q): 0.60 Prob(JB): 0.00
Heteroskedasticity (H): 1.42 Skew: 1.31
Prob(H) (two-sided): 0.06 Kurtosis: 4.02

Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex-step).
[2] Covariance matrix is singular or near-singular, with condition number 1.03e+34. Standard errors may be unstable.

```
In [10]: model1 = sm.tsa.arima.ARIMA(train.trips, order=(1,1,1)).fit()
print(model1.summary())
```

SARIMAX Results

Dep. Variable:	trips	No. Observations:	283
Model:	ARIMA(1, 1, 1)	Log Likelihood:	-3099.855
Date:	Tue, 15 Mar 2022	AIC	6025.710
Time:	12:31:59	BIC	6036.636
Sample:	0	HQIC	6036.092
	opp		

Covariance Type: opp

	coef	std err	z	P> z	[0.025	0.975]
ar.L1	-0.1694	0.088	-1.814	0.076	-0.334	0.013
ma.L1	-0.9798	0.017	-57.287	0.000	-1.013	-0.946
sigma2	1.082e+08	8.11e-11	1.33e+18	0.000	1.08e+08	1.08e+08

Ljung-Box (L1) (Q): 0.28 Jarque-Bera (JB): 93.09
Prob(Q): 0.65 Prob(JB): 0.00
Heteroskedasticity (H): 1.45 Skew: 1.31
Prob(H) (two-sided): 0.07 Kurtosis: 4.02

Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex-step).
[2] Covariance matrix is singular or near-singular, with condition number 2.92e+34. Standard errors may be unstable.

```
In [11]: start=len(train.trips)
end=len(data.trips)-1
pred=model1.predict(start=start,end=len(data.trips)-1)
pred.index=data.index[start:end+1]
pred
```

date	
2015-02-17	18218.647616
2015-02-17	13787.538412
2015-02-17	13215.201761
2015-02-17	13306.986369
2015-02-17	13292.267035
...	...
2015-02-28	13294.301314
2015-02-28	13294.301314
2015-02-28	13294.301314
2015-02-28	13294.301314
2015-02-28	13294.301314
Name: predicted_mean, Length: 71, dtype: float64	

```
In [12]: from sklearn.metrics import mean_squared_error
```

```
In [13]: error=np.sqrt(mean_squared_error(pred,test.trips))
error
```

```
Out[13]: 18967.75511866838
```

```
In [14]: data.trips.mean(),np.sqrt(test.var())
```

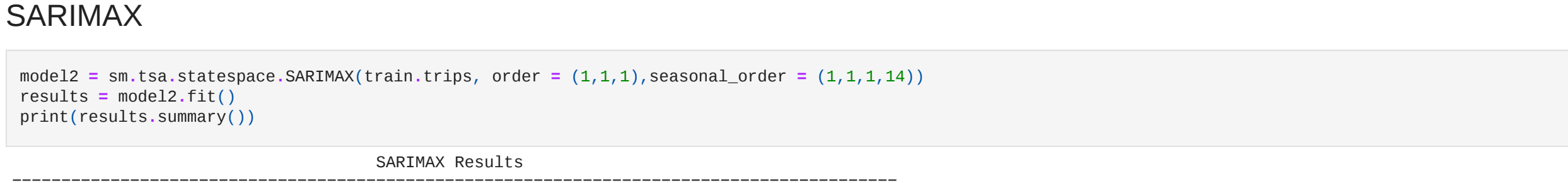
```
Out[14]: (11667.316384180791,
active_vehicles 1180.492327
trips 11083.618744
dtype: float64)
```

```
In [15]: forec=model1.forecast(150)
forec
```

283	18218.647616
284	13787.538412
285	13215.201761
286	13306.986369
287	13292.267035
...	...
428	13294.301314
429	13294.301314
430	13294.301314
431	13294.301314
432	13294.301314
Name: predicted_mean, Length: 150, dtype: float64	

```
In [16]: #train.plot(legend=True, label='Train')
test["trips"].plot(legend=True, label='Test',figsize=(10,6))
pred.plot(legend=True, label='ARIMA')
#forec.plot(legend=True, label='forecast')
```

```
Out[16]: <AxesSubplot: xlabel='date'>
```



SARIMAX

```
In [17]: model2 = sm.tsa.statespace.SARIMAX(train.trips, order = (1,1,1),seasonal_order = (1,1,1,14))
results = model2.fit()
print(results.summary())
```

SARIMAX Results

Dep. Variable:	trips	No. Observations:	283
Model:	SARIMAX(1, 1, 1)x(1, 1, 1, 14)	Log Likelihood:	-2911.629
Date:	Tue, 15 Mar 2022	AIC	5833.258
Time:	12:32:08	BIC	5951.213
Sample:	0	HQIC	5840.470
	opp		

Covariance Type: opp

	coef	std err	z	P> z	[0.025	0.975]
ar.L1	-0.16056	0.0867	-0.838	0.348	-0.484	0.171
ma.L1	-0.96317	0.0683	-15.335	0.000	-1.085	-0.839
ar.S.L14	-0.1106	0.174	-0.635	0.525	-0.452	0.231
ma.S.L14	-0.77940	0.142	-5.610	0.000	-1.071	-0.517
sigma2	2.719e+08	2.2e-10	1.23e+18	0.000	2.72e+08	2.72e+08

Ljung-Box (L1) (Q): 0.07 Jarque-Bera (JB): 56.94
Prob(Q): 0.78 Prob(JB): 0.00
Heteroskedasticity (H): 1.39 Skew: 1.00
Prob(H) (two-sided): 0.12 Kurtosis: 3.77

Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex-step).
[2] Covariance matrix is singular or near-singular, with condition number 5.56e+33. Standard errors may be unstable.

```
In [18]: pred=results.predict(start=len(train),end=len(data.trips)-1)
pred.index=data.index[start:end+1]
pred
```

date	
2015-02-17	6972.942695
2015-02-17	13870.923353
2015-02-17	22899.874997
2015-02-17	13142.173989
2015-02-17	12497.570847
...	...
2015-02-28	18992.315408
2015-02-28	16885.091120
2015-02-28	11778.838133
2015-02-28	25577.014662
2015-02-28	11541.236084
Name: predicted_mean, Length: 71, dtype: float64	

```
In [19]: rmse=np.sqrt(mean_squared_error(test.trips,pred))
rmse
```

```
Out[19]: 11910.806477635628
```

```
In [20]: test["trips"].mean(),np.sqrt(test.var())
```

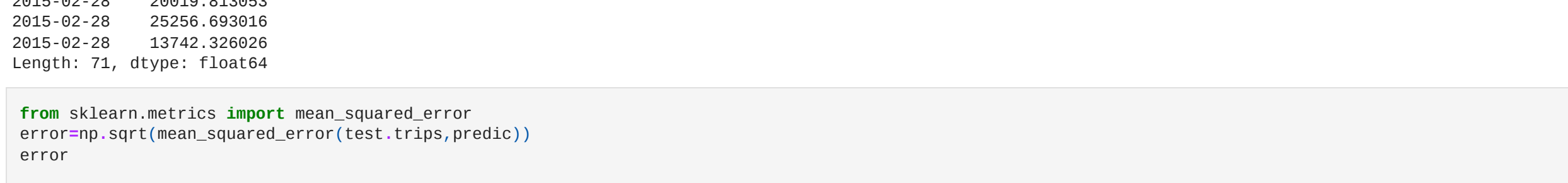
```
Out[20]: (13421.0,
active_vehicles 1180.492327
trips 11083.618744
dtype: float64)
```

```
In [21]: index_future_dates=pd.date_range(start='2019-01-01',end='2019-12-31')
fore=results.predict(start=1462,end=1826,type='levels')
fore.index=index_future_dates
fore.sum()
```

```
Out[21]: 22229529.513826527
```

```
In [22]: #train.plot(legend=True, label='Train')
test["trips"].plot(legend=True, label='Test',figsize=(10,6))
pred.plot(legend=True, label='predictionSARIMA')
#forec.plot(legend=True, label='forecastSARIMA',figsize=(10,6))
```

```
Out[22]: <AxesSubplot: xlabel='date'>
```



HOLTWINTERS

```
In [23]: from statsmodels.tsa.holtwinters import ExponentialSmoothing
```

```
In [24]: hmodel=ExponentialSmoothing(train["trips"],trend='mul',seasonal='mul',seasonal_periods=7).fit()
hmodel
```

```
Out[24]: <statsmodels.tsa.holtwinters.results.HoltWintersResultsWrapper at 0x29702580220>
```

```
In [25]: predic=hmodel.predict(start=len(train),end=len(trips)-1)
predic.index=data.index[start:end+1]
predic
```

date	
2015-02-17	10999.526758
2015-02-17	12649.690971
2015-02-17	18893.507648
2015-02-17	15102.329697
2015-02-17	13362.264651
...	...
2015-02-28	18452.770035
2015-02-28	16326.672885
2015-02-28	20819.813053
2015-02-28	25256.629026
2015-02-28	13742.326026
Length: 71, dtype: float64	

```
In [26]: from sklearn.metrics import mean_squared_error
error=np.sqrt(mean_squared_error(test.trips,predic))
error
```

```
Out[26]: 12931.311661861906
```

```
In [27]: test["trips"].mean(),np.sqrt(test.var())
```

```
Out[27]: (13421.0,
active_vehicles 1180.492327
trips 11083.618744
dtype: float64)
```

```
In [28]: #train.plot(legend=True, label='Train')
test["trips"].plot(legend=True, label='Test',figsize=(10,6))
predic.plot(legend=True, label='prediction.hw')
```

```
Out[28]: <AxesSubplot: xlabel='date'>
```



```
In [ ]:
```

```
In [ ]:
```