Time Series Analysis - A Model Approach

Sudha Subramanian (Sparkfish)
Oct 29, 2017

This is a basic time-series analysis to show how we can build models to predict homeless counts based on information from the previous years. This analysis demonstrates how to build a time-series data from datasets across years 2007 to 2016 and using one state's data (Alaska), it can be shown how close the predicted number matches the actual.

Datasets for Time Series Analysis

"Point-in-time" surveys are taken periodically to track counts of homeless people periodically. Thes counts are released by the Department of Housing and Urban Development on an annual basis. This public dataset is used for this exercise. Data available from 2007 through 2016 is split into individual datasets for this exercise and have been saved to 'Datasets' folder in this repository.

```
# Using the code below multiple datasets are created in a dynamic fashion; column added to capture year
years = c("2007", "2008", "2009", "2010", "2011", "2012", "2013", "2014", "2015", "2016")
for (i in years) {
  inputfilename = paste0("../Datasets/PIT_CountsByState_", i, ".csv")
  assign(paste0("hdata", i), read.csv(paste0("../Datasets/PIT_CountsByState_", i, ".csv"), stringsAsFac
}
```

Datasets formed in the above step are combined into one single dataset that includes only the 'Homeless Counts' across all states over the years.

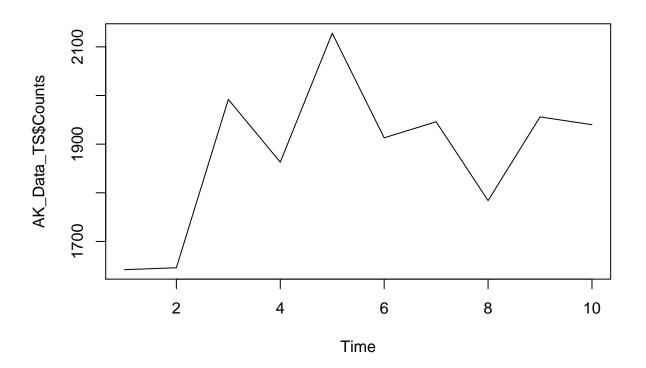
Displaying sample of the combined dataset ...

head(combineddata)

##		State TotalHomeles	ss2007	TotalHomele	ss2008	TotalHomele	ss2009	
##	1	AK	1642		1646		1992	
##	2	AL	5452		5387		6080	
##	3	AR	3836		3255		2852	
##	4	AZ	14646		12488		14721	
##	5	CA	138986		136531		123678	
##	6	CO	14225		14747		15268	
##		${\tt TotalHomeless2010}$	Total	Homeless2011	Total	Homeless2012	TotalHome	less2013
##	1	1863		2128		1913		1946
##	2	6046		5558		5209		4689
##	3	2762		3424		4214		3812
##	4	13711		10504		11302		10562
##	5	123480		125128		120098		118552
##	6	15482		15116		16768		9754
##		${\tt TotalHomeless2014}$	Total	Homeless2015	Total	Homeless2016		
##	1	1784		1956		1940		
##	2	4561		3970		4111		
##	3	2936		2560		2463		
##	4	10495		9896		9707		
##	5	113952		115738		118142		
##	6	10028		9953		10550		

Extracting this as a time-series data for one of the states (AK)

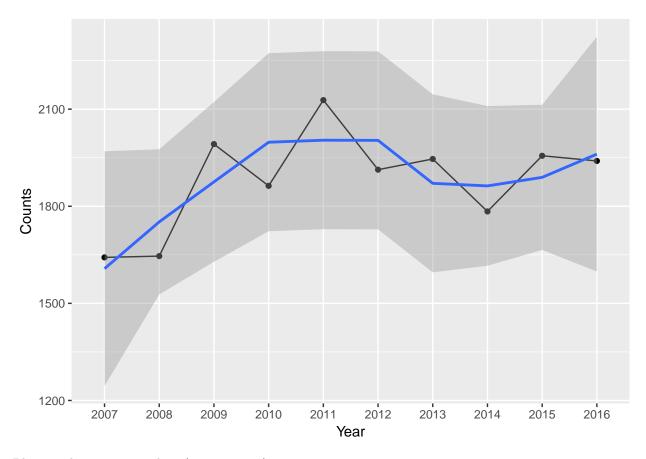
```
AK_Data_TS <- tidyr::gather(combineddata[1,], "Year", "Counts", 2:11)
AK_Data_TS$Year <- gsub("TotalHomeless", "", AK_Data_TS$Year)
AK_Data_TS$State = NULL
AK_Data_TS
##
      Year Counts
## 1
      2007
             1642
## 2
      2008
             1646
             1992
      2009
## 3
## 4
      2010
             1863
## 5
      2011
             2128
## 6
      2012
             1913
## 7
      2013
             1946
## 8
      2014
             1784
## 9
      2015
             1956
## 10 2016
             1940
Plotting the time-series data ...
plot.ts(AK_Data_TS$Counts)
```



Performing a simple time-series modeling using ARIMA and predicting the value for the next year . . .

```
fit <- arima(log(AK_Data_TS$Counts))
pred <- predict(fit, n.ahead = 1)
new_TS <- rbind(AK_Data_TS, c(2017, as.integer(2.718^pred$pred)))
print(paste0("The value for the next year 2017 is: ", as.integer(2.718^pred$pred)))</pre>
```

```
## [1] "The value for the next year 2017 is: 1873"
Displaying the time-series data with the predicted value for 2017\ldots
tail(new_TS)
##
      Year Counts
## 6 2012
             1913
## 7
      2013
             1946
## 8 2014
             1784
## 9
      2015
             1956
## 10 2016
             1940
## 11 2017
             1873
# 2017 for Alaska: 1128 + 717 (https://www.alaskahousing-homeless.org/data/)
Looking up the PIT counts from the website for 2017 shows the predicted value is pretty close \dots
print("https://www.alaskahousing-homeless.org/data/")
## [1] "https://www.alaskahousing-homeless.org/data/"
print("PIT counts for 2017 for Alaska are: 1128 + 717 = 1845")
## [1] "PIT counts for 2017 for Alaska are: 1128 + 717 = 1845"
Plotting the time series data (2007 to 2016)
AK <- as.data.frame(AK_Data_TS)
p1 <- ggplot(AK, aes(Year, Counts, group=1)) +
  geom_point() +
  geom_line() +
  labs(x="Year", y="Counts") +
  geom_smooth()
p1
```



Plotting the time series data (2007 to 2017)

```
p2 <- ggplot(new_TS, aes(Year, Counts, group=1)) +
  geom_point() +
  geom_line() +
  labs(x="Year", y="Counts") +
  geom_smooth()</pre>
```

