

# R Notebook

## Predicting number of Covid19 deaths using Time Series Analysis (ARIMA MODEL)

### Importing required libraries

```
suppressMessages(library(tidyverse))
```

```
## Warning: package 'ggplot2' was built under R version 4.2.2
```

```
## Warning: package 'dplyr' was built under R version 4.2.1
```

```
## Warning: package 'stringr' was built under R version 4.2.1
```

```
## Warning: package 'forcats' was built under R version 4.2.2
```

```
suppressMessages(library(ggplot2))
suppressMessages(library(zoo))
```

```
## Warning: package 'zoo' was built under R version 4.2.2
```

```
suppressMessages(library(aTSA))
suppressMessages(library(tseries))
```

```
## Warning: package 'tseries' was built under R version 4.2.2
```

```
suppressMessages(library(forecast))
```

```
## Warning: package 'forecast' was built under R version 4.2.2
```

```
suppressMessages(library(lubridate))
```

```
## Warning: package 'lubridate' was built under R version 4.2.2
```

### Load the dataset

```
covid_data <- read.csv("owid-covid-data.csv")
colnames(covid_data)
```

```
## [1] "iso_code"  
## [3] "location"  
## [5] "total_cases"  
## [7] "total_deaths"  
## [9] "total_cases_per_million"  
## [11] "total_deaths_per_million"  
## [13] "new_tests"  
## [15] "total_tests_per_thousand"  
## [17] "new_tests_smoothed"  
## [19] "tests_units"  
## [21] "population"  
## [23] "median_age"  
## [25] "aged_70_older"  
## [27] "extreme_poverty"  
## [29] "diabetes_prevalence"  
## [31] "male_smokers"  
## [33] "hospital_beds_per_thousand"  
  
"continent"  
"date"  
"new_cases"  
"new_deaths"  
"new_cases_per_million"  
"new_deaths_per_million"  
"total_tests"  
"new_tests_per_thousand"  
"new_tests_smoothed_per_thousand"  
"stringency_index"  
"population_density"  
"aged_65_older"  
"gdp_per_capita"  
"cardiovasc_death_rate"  
"female_smokers"  
"handwashing_facilities"  
"life_expectancy"
```

```
str(covid_data)
```

```

## 'data.frame': 34033 obs. of 34 variables:
## $ iso_code : chr "AFG" "AFG" "AFG" "AFG" ...
## $ continent : chr "Asia" "Asia" "Asia" "Asia" ...
## $ location : chr "Afghanistan" "Afghanistan" "Afghanistan" "Afghanistan" ...
## $ date : chr "2019-12-31" "2020-01-01" "2020-01-02" "2020-01-03" ...
## $ total_cases : num 0 0 0 0 0 0 0 0 0 ...
## $ new_cases : num 0 0 0 0 0 0 0 0 0 ...
## $ total_deaths : num 0 0 0 0 0 0 0 0 0 ...
## $ new_deaths : num 0 0 0 0 0 0 0 0 0 ...
## $ total_cases_per_million : num 0 0 0 0 0 0 0 0 0 ...
## $ new_cases_per_million : num 0 0 0 0 0 0 0 0 0 ...
## $ total_deaths_per_million : num 0 0 0 0 0 0 0 0 0 ...
## $ new_deaths_per_million : num 0 0 0 0 0 0 0 0 0 ...
## $ new_tests : num NA NA NA NA NA NA NA NA NA ...
## $ total_tests : num NA NA NA NA NA NA NA NA NA ...
## $ total_tests_per_thousand : num NA NA NA NA NA NA NA NA NA ...
## $ new_tests_per_thousand : num NA NA NA NA NA NA NA NA NA ...
## $ new_tests_smoothed : num NA NA NA NA NA NA NA NA NA ...
## $ new_tests_smoothed_per_thousand: num NA NA NA NA NA NA NA NA NA ...
## $ tests_units : chr "" "" "" ...
## $ stringency_index : num NA 0 0 0 0 0 0 0 0 ...
## $ population : num 38928341 38928341 38928341 38928341 38928341 ...
## $ population_density : num 54.4 54.4 54.4 54.4 54.4 ...
## $ median_age : num 18.6 18.6 18.6 18.6 18.6 18.6 18.6 18.6 18.6 ...
## ...
## $ aged_65_older : num 2.58 2.58 2.58 2.58 2.58 ...
## $ aged_70_older : num 1.34 1.34 1.34 1.34 1.34 ...
## $ gdp_per_capita : num 1804 1804 1804 1804 1804 ...
## $ extreme_poverty : num NA NA NA NA NA NA NA NA NA ...
## $ cardiovasc_death_rate : num 597 597 597 597 597 ...
## $ diabetes_prevalence : num 9.59 9.59 9.59 9.59 9.59 9.59 9.59 9.59 9.59 ...
## ...
## $ female_smokers : num NA NA NA NA NA NA NA NA NA ...
## $ male_smokers : num NA NA NA NA NA NA NA NA NA ...
## $ handwashing_facilities : num 37.7 37.7 37.7 37.7 37.7 ...
## $ hospital_beds_per_thousand : num 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 0.5 ...
## $ life_expectancy : num 64.8 64.8 64.8 64.8 64.8 ...

```

We change the date column into a date type

```
covid_data$date <- as.Date(covid_data$date)
```

We pick the US rows only.

```

data_US <- covid_data[covid_data$location == "United States", c(3,4,7,8)]

summary(data_US)

```

```
##   location        date    total_deaths    new_deaths
##   Length:215     Min.   :2019-12-31   Min.   : 0   Min.   : 0.0
##   Class :character 1st Qu.:2020-02-22  1st Qu.: 0   1st Qu.: 0.0
##   Mode  :character Median :2020-04-16  Median :30985 Median :500.0
##                   Mean   :2020-04-16  Mean   :53419 Mean   :713.1
##                   3rd Qu.:2020-06-08 3rd Qu.:110761 3rd Qu.:1167.0
##                   Max.   :2020-08-01  Max.   :153314  Max.   :4928.0
```

## Checking for null or na rows

```
sum(is.null(data_US$date))
```

```
## [1] 0
```

```
sum(is.na(data_US$date))
```

```
## [1] 0
```

```
sum(is.na(data_US$total_deaths))
```

```
## [1] 0
```

```
sum(is.null(data_US$total_deaths))
```

```
## [1] 0
```

```
sum(is.na(data_US$new_deaths))
```

```
## [1] 0
```

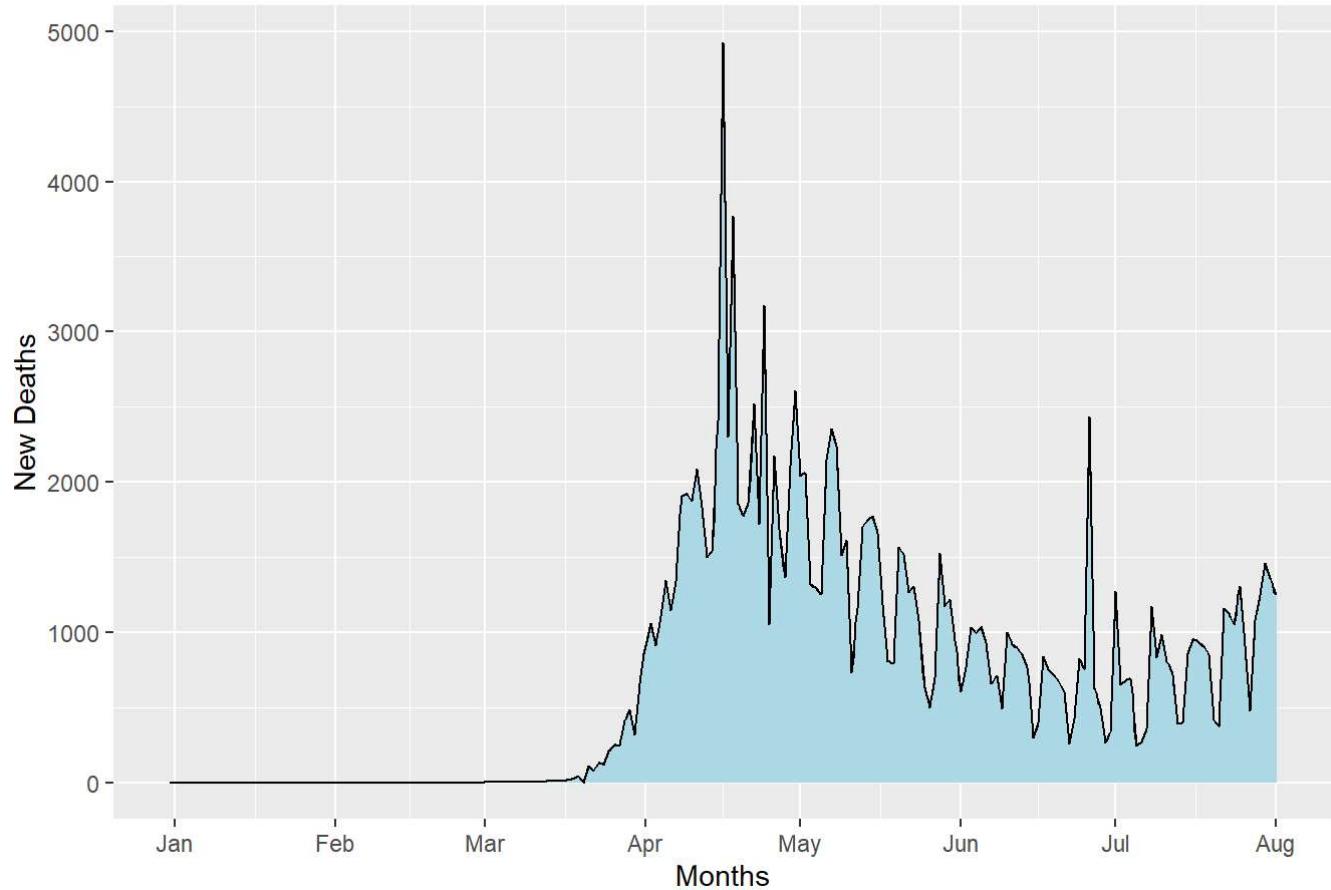
```
sum(is.na(data_US$new_deaths))
```

```
## [1] 0
```

## Plotting the number of deaths in the US

```
p <- ggplot(data_US, aes(x=date, y=new_deaths)) +
  geom_line() + scale_x_date(date_breaks = "1 month", date_labels = "%b") +
  xlab("Months") + ylab("New Deaths") + ggtitle("Number of deaths in the US") + geom_area(fill="lightblue", color="black")
p
```

## Number of deaths in the US

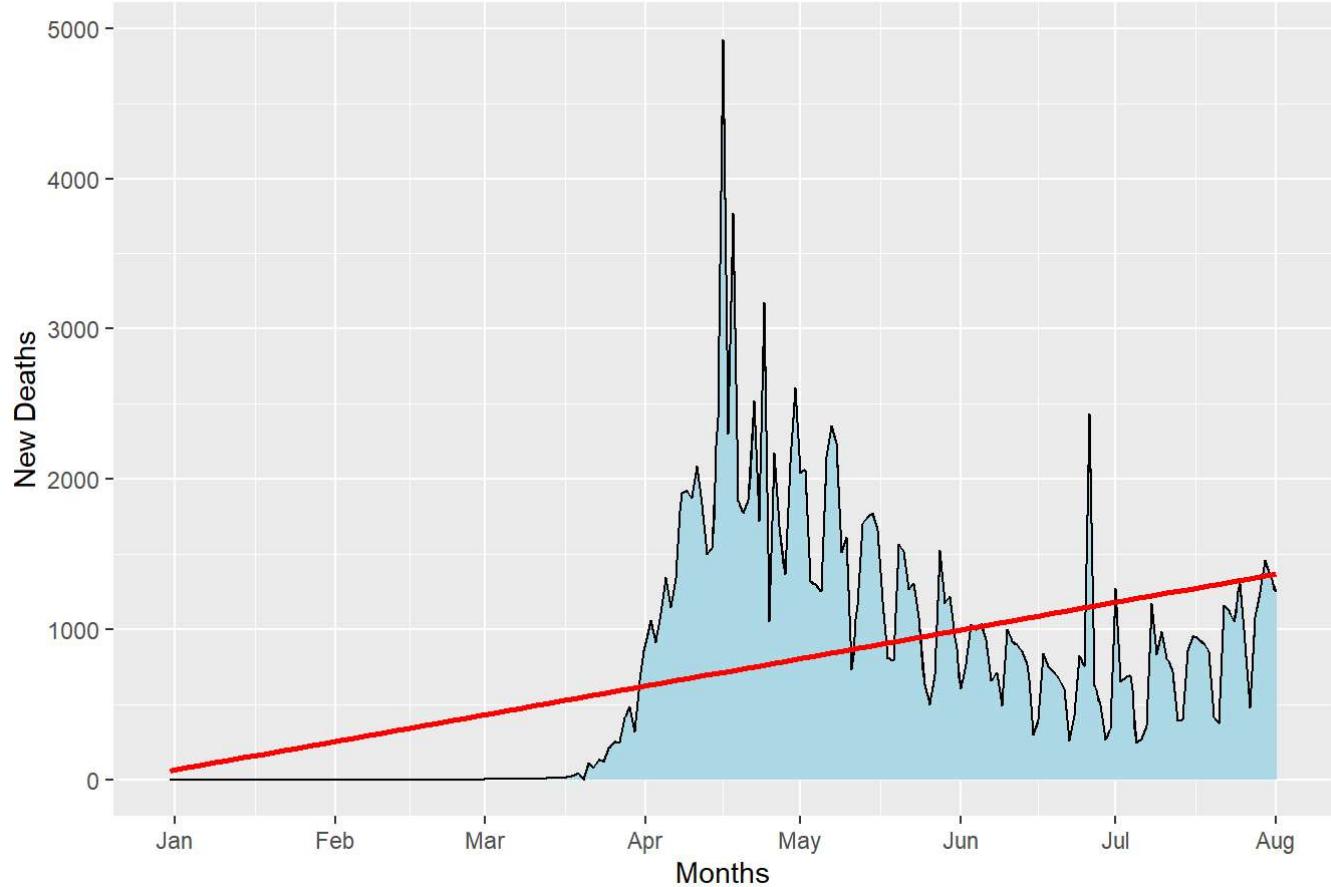


Plotting the mean to check if our data is stationary or not

```
p + geom_smooth(method = lm, col = "red", se = FALSE)
```

```
## `geom_smooth()` using formula = 'y ~ x'
```

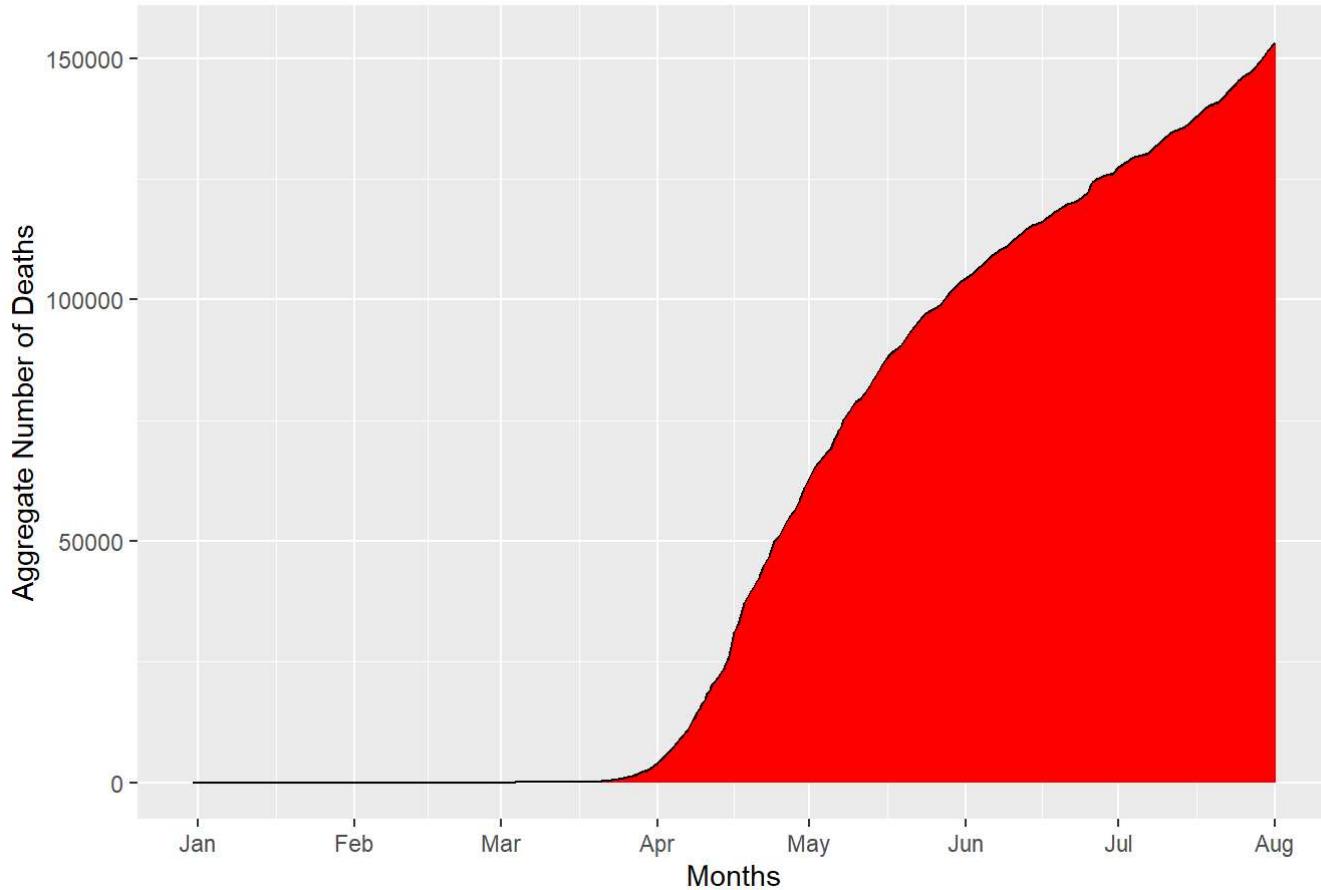
### Number of deaths in the US



### General trend of our data

```
p1 <- ggplot(data_US, aes(x=date, y=total_deaths)) +  
  geom_line() + scale_x_date(date_breaks = "1 month", date_labels = "%b") +  
  xlab("Months") + ylab("Aggregate Number of Deaths") + ggtitle("Trend Line") + geom_area(fill="red", color="black")  
p1
```

## Trend Line



Here we can see the aggregated numbers of deaths

```
data_US$total_deaths
```

```
## [1] 0 0 0 0 0 0 0 0 0 0 0
## [11] 0 0 0 0 0 0 0 0 0 0 0
## [21] 0 0 0 0 0 0 0 0 0 0 0
## [31] 0 0 0 0 0 0 0 0 0 0 0
## [41] 0 0 0 0 0 0 0 0 0 0 0
## [51] 0 0 0 0 0 0 0 0 0 0 0
## [61] 0 1 2 6 9 11 12 14 17 21
## [71] 26 28 30 40 47 57 69 85 108 150
## [81] 150 260 340 471 590 801 1050 1296 1707 2191
## [91] 2509 3170 4079 5138 6053 7157 8501 9647 10989 12895
## [101] 14817 16690 18777 20608 22108 23649 26057 30985 33284 37054
## [111] 38910 40682 42539 45063 46784 49963 51017 53189 54876 56245
## [121] 58355 60966 63006 65068 66385 67682 68934 71078 73431 75670
## [131] 77180 78794 79528 80684 82387 84133 85906 87568 88754 89562
## [141] 90353 91921 93439 94702 96007 97087 97720 98220 98916 100442
## [151] 101617 102836 103781 104383 105147 106181 107175 108211 109143 109802
## [161] 110514 111007 112006 112924 113820 114669 115436 115732 116127 116963
## [171] 117717 118434 119112 119719 119975 120402 121228 121979 124416 125039
## [181] 125539 125804 126140 127410 128062 128740 129434 129676 129947 130306
## [191] 131480 132309 133291 134097 134814 135205 135605 136466 137419 138358
## [201] 139266 140119 140534 140906 142066 143190 144242 145546 146460 146935
## [211] 148011 149256 150713 152070 153314
```

Change the data to zoo type providing the sequence as dates ranging from 2019/12/31 to 2020/08/01

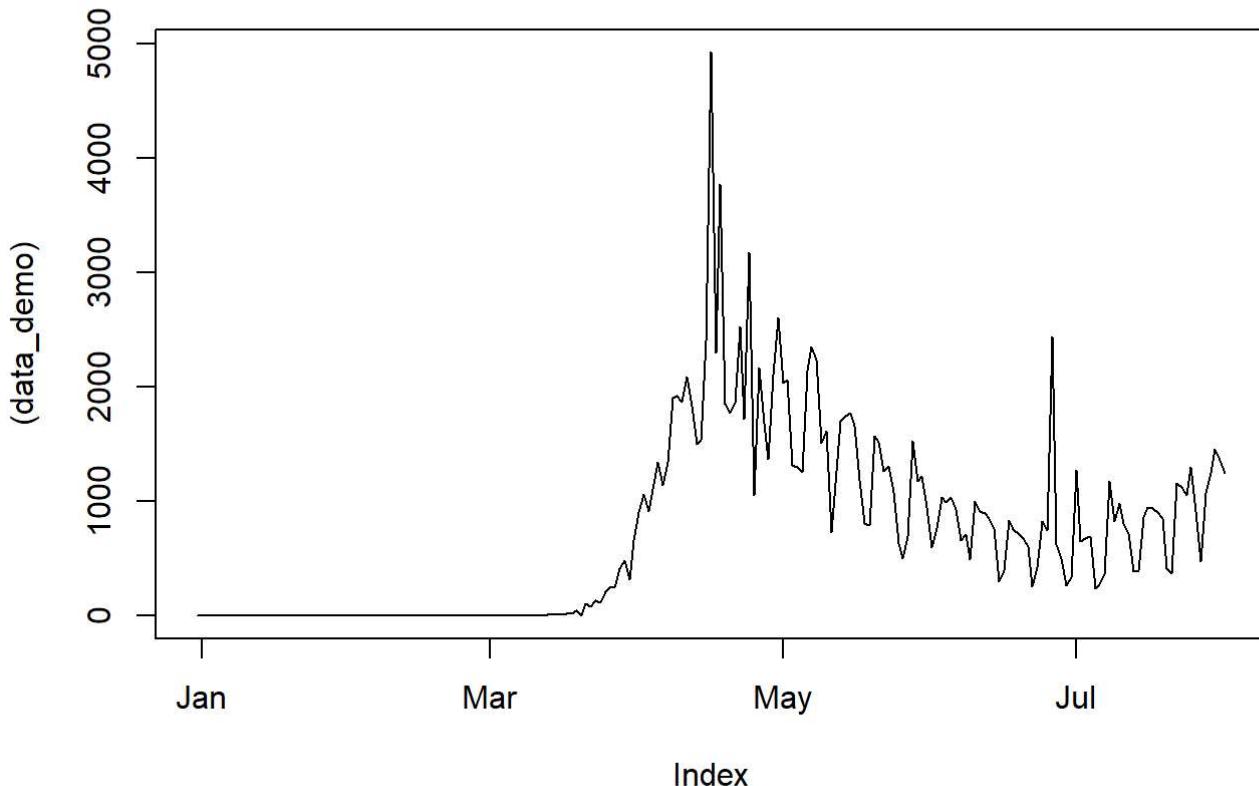
```
data_US_Analysis <- data_US[,c(2,4)]
data_demo <- zoo(data_US_Analysis$new_deaths, seq(from = as.Date("2019-12-31"), to = as.Date("2020-08-01"), by = 1))

summary(data_demo)
```

```
##      Index          data_demo
##  Min.   :2019-12-31   Min.   :  0.0
##  1st Qu.:2020-02-22  1st Qu.:  0.0
##  Median :2020-04-16  Median :500.0
##  Mean   :2020-04-16  Mean   :713.1
##  3rd Qu.:2020-06-08  3rd Qu.:1167.0
##  Max.   :2020-08-01  Max.   :4928.0
```

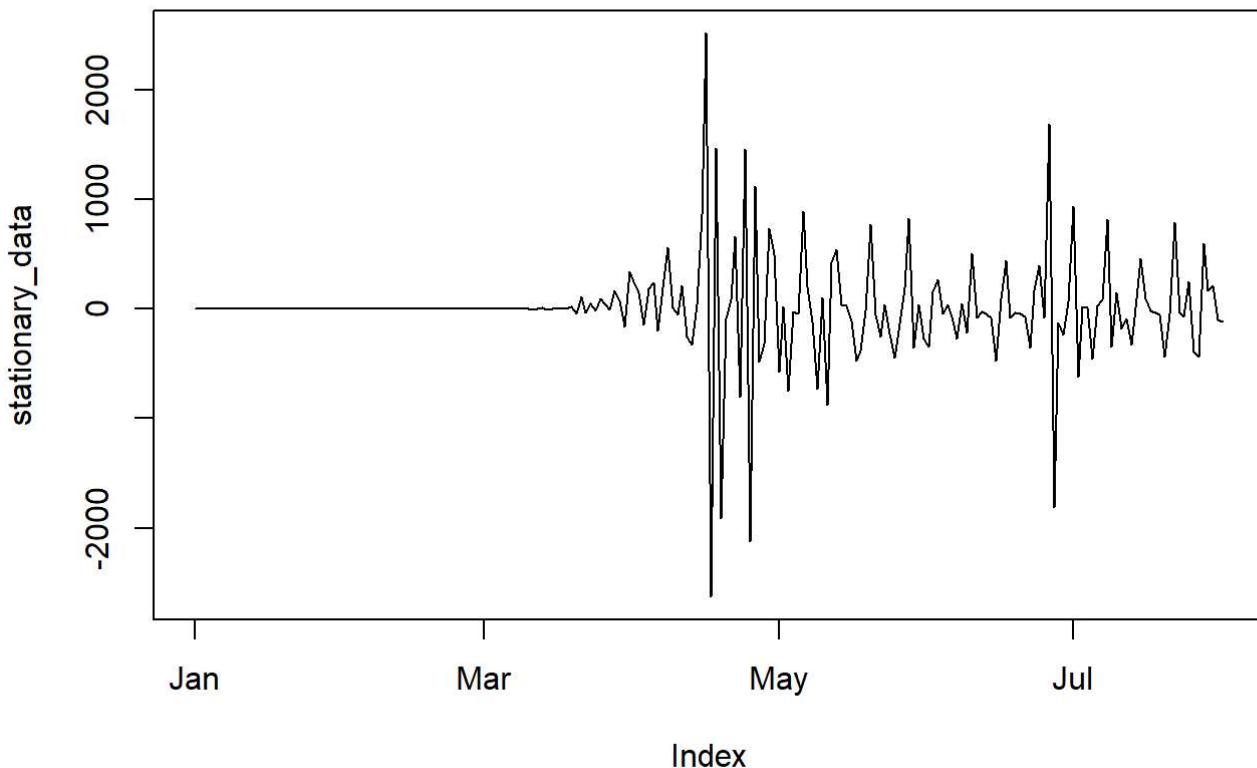
## Plotting the dataframe

```
plot((data_demo))
```



## Converting the data to stationary by using diff function

```
stationary_data <- diff(data_demo)
plot(stationary_data)
```



To check if it's stationary we conduct a quantitative test. We use the Augmented Dickey-Fuller Test.

H<sub>0</sub> = The null hypothesis for this test is that there is a unit root.

H<sub>A</sub> = The alternative hypothesis is that the time series is stationary (or trend-stationary).

We select a significance level of 0.05 and since our p-value is 0.01 and smaller than 0.05, we come to the conclusion to reject the null hypothesis.

```
adf.test(as.matrix(stationary_data))
```

```
## Warning in adf.test(as.matrix(stationary_data)): p-value smaller than printed p-
## value
```

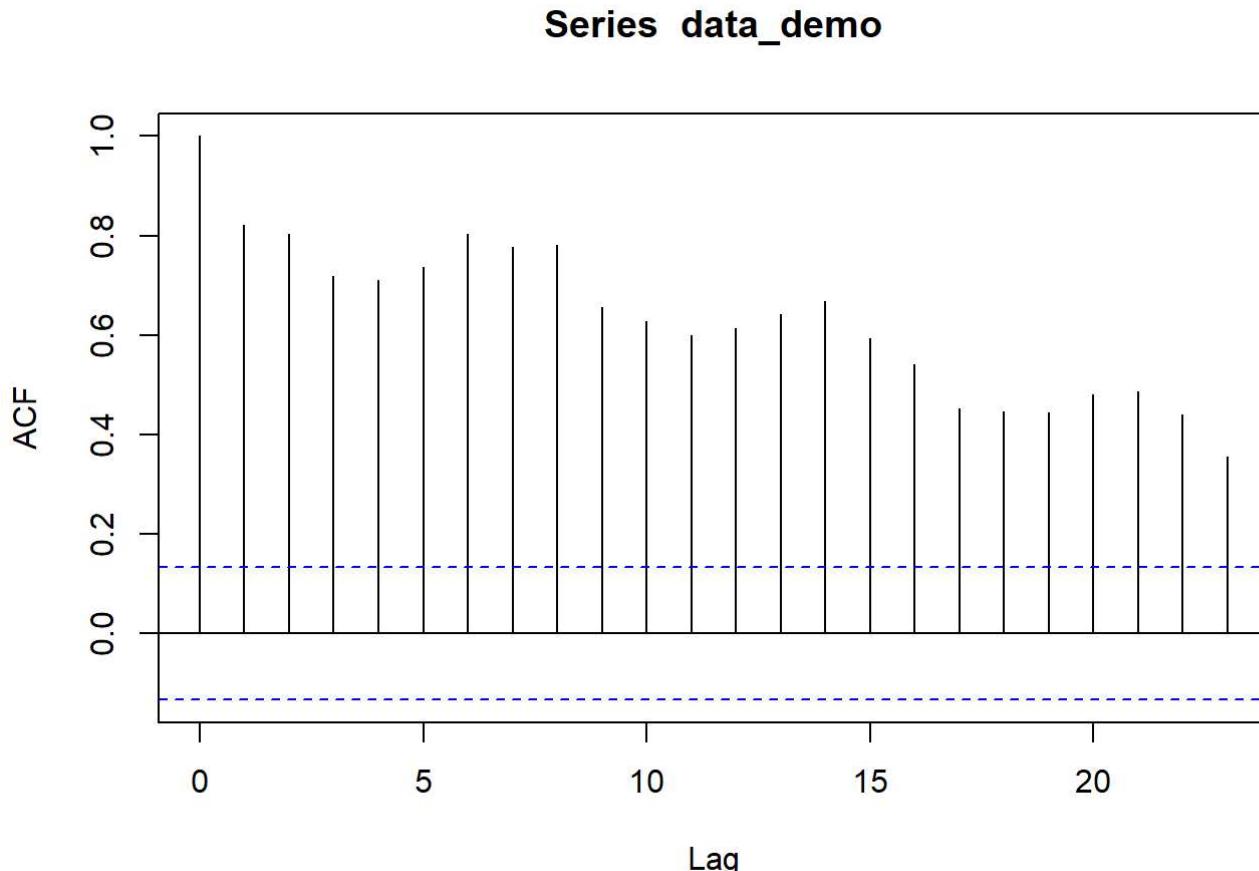
```
##
##  Augmented Dickey-Fuller Test
##
##  data:  as.matrix(stationary_data)
##  Dickey-Fuller = -10.478, Lag order = 5, p-value = 0.01
##  alternative hypothesis: stationary
```

# Modeling

We use the Auto Correlation Graph when our data isn't stationary.

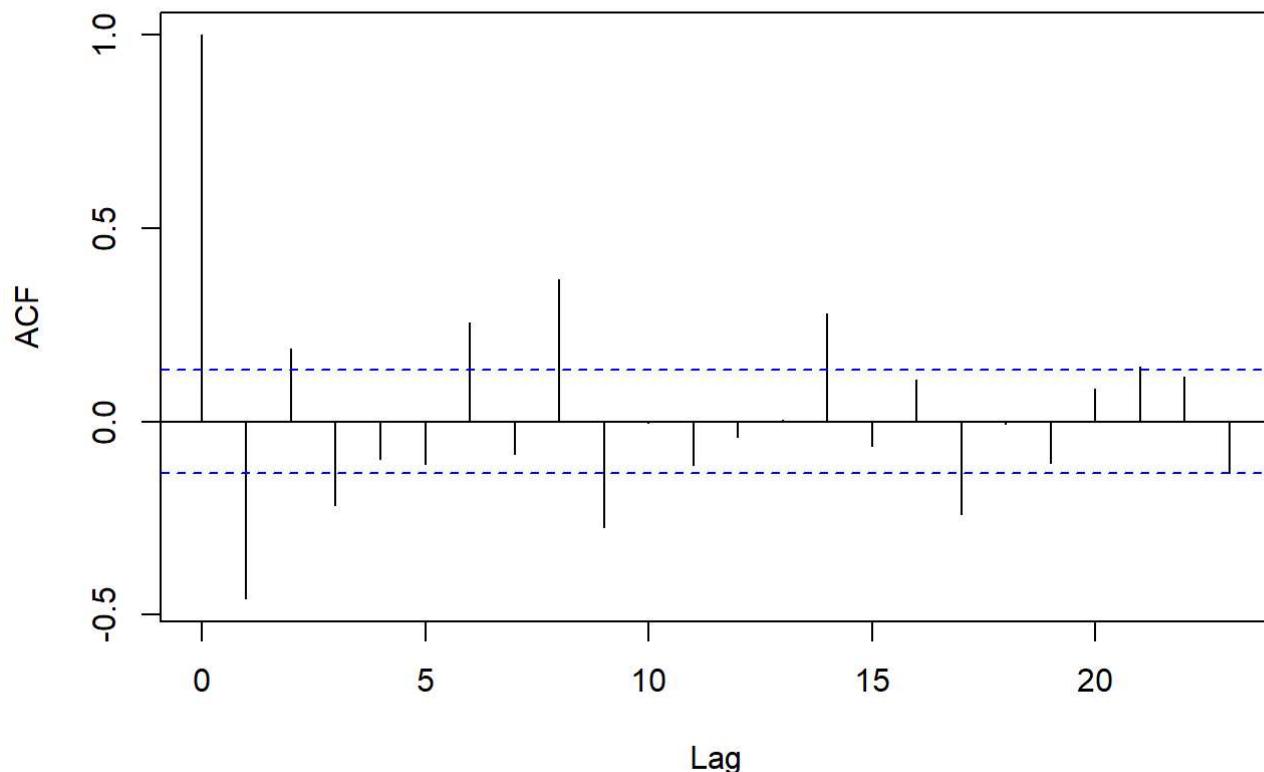
Here we see that our values are all exceeding the blue line. The goal is to have the values under the blue line and they should be inverted as well.

```
acf(data_demo)
```

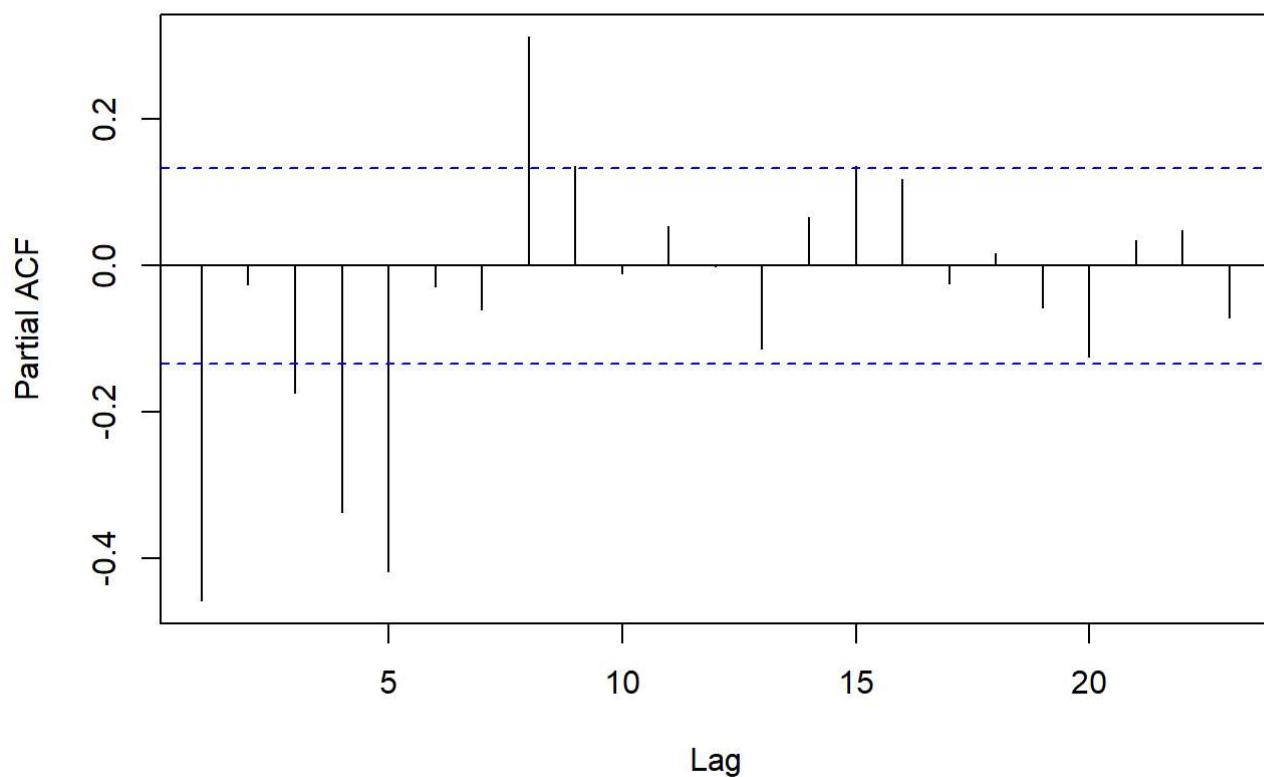


To select the p and q values we select the number before the first inverted line

```
acf(stationary_data)
```

**Series stationary\_data**

```
pacf(stationary_data)
```

**Series stationary\_data**

arima has a auto.arima function which gives us the ideal arima model based on our data.

```
arima_funct <- auto.arima(stationary_data)
arima_funct
```

```
## Series: stationary_data
## ARIMA(3,0,2) with zero mean
##
## Coefficients:
##      ar1     ar2     ar3     ma1     ma2
##      0.6082 -0.1778 -0.6058 -1.2614  0.8282
##  s.e.  0.0599  0.0686  0.0563  0.0460  0.0476
##
## sigma^2 = 126057: log likelihood = -1558.96
## AIC=3129.92   AICc=3130.32   BIC=3150.11
```

## lets use the auto.arima function to forecast 3 weeks

```
forecast1 <- forecast(arima_funct, h=21)
additional_deaths <- round(sum(forecast1$upper[,2]))
# [1] 18589

total_number_of_deaths <- round(sum(data_US_Analysis$new_deaths)+additional_deaths)
# [1] 171903

additional_deaths
```

```
## [1] 18589
```

```
total_number_of_deaths
```

```
## [1] 171903
```

```
forecast1
```

```

##      Point Forecast    Lo 80     Hi 80     Lo 95     Hi 95
## 18476 -240.63831 -695.6474 214.3708 -936.5147 455.2381
## 18477 -67.25592 -610.7369 476.2251 -898.4384 763.9265
## 18478 70.34770 -485.1972 625.8926 -779.2849 919.9803
## 18479 200.53359 -375.6366 776.7038 -680.6427 1081.7099
## 18480 150.19919 -429.8157 730.2140 -736.8570 1037.2553
## 18481 13.06974 -566.9487 593.0882 -873.9919 900.1314
## 18482 -140.25233 -725.6887 445.1840 -1035.6000 755.0953
## 18483 -178.62119 -764.1164 406.8740 -1074.0588 716.8164
## 18484 -91.61313 -677.1609 493.9346 -987.1311 803.9048
## 18485 61.01629 -527.0520 649.0846 -838.3566 960.3892
## 18486 161.61703 -427.5961 750.8301 -739.5067 1062.7407
## 18487 142.94659 -446.3195 732.2127 -758.2582 1044.1513
## 18488 21.23253 -569.0528 611.5179 -881.5310 923.9961
## 18489 -110.42078 -702.3988 481.5573 -1015.7731 794.9315
## 18490 -157.53559 -750.0768 435.0057 -1063.7492 748.6781
## 18491 -89.03929 -681.7287 503.6501 -995.4796 817.4010
## 18492 40.75887 -553.2624 634.7801 -867.7183 949.2360
## 18493 136.06443 -459.1375 731.2663 -774.2183 1046.3472
## 18494 129.44873 -465.8029 724.7003 -780.9100 1039.8075
## 18495 29.84002 -565.9823 625.6623 -881.3915 941.0715
## 18496 -87.30467 -684.4631 509.8538 -1000.5797 825.9704

```

```
forecast1$upper[, 2]
```

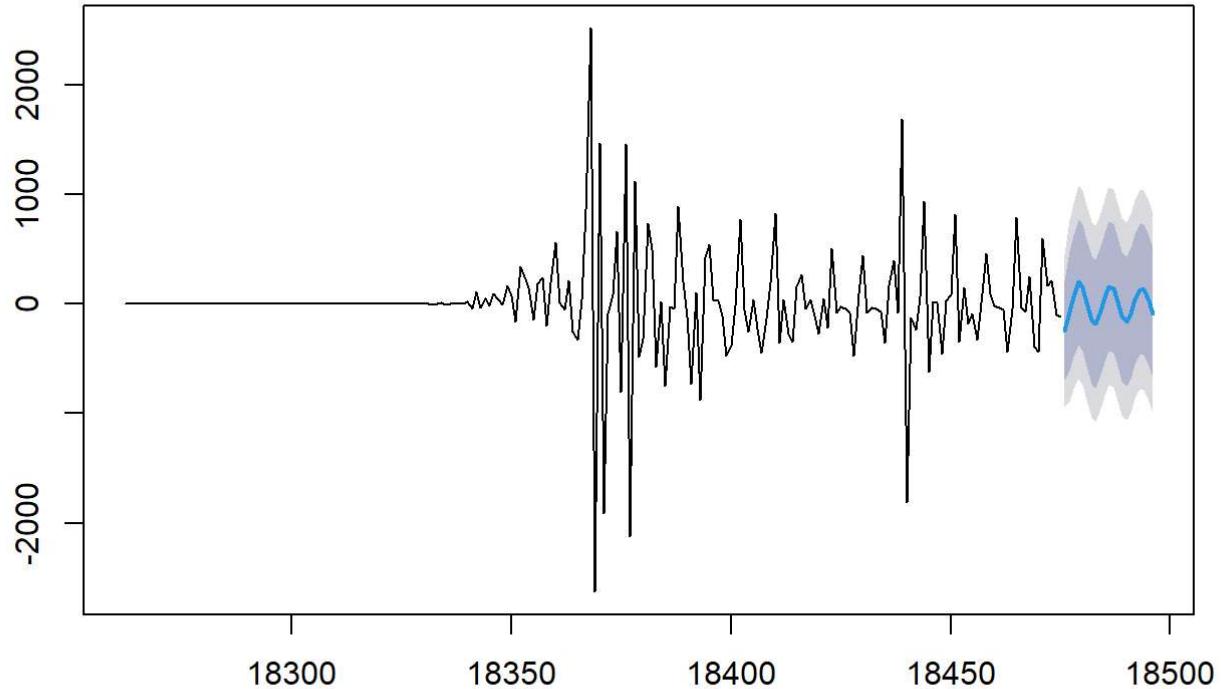
```

## Time Series:
## Start = 18476
## End = 18496
## Frequency = 1
## [1] 455.2381 763.9265 919.9803 1081.7099 1037.2553 900.1314 755.0953
## [8] 716.8164 803.9048 960.3892 1062.7407 1044.1513 923.9961 794.9315
## [15] 748.6781 817.4010 949.2360 1046.3472 1039.8075 941.0715 825.9704

```

```
plot(forecast1)
```

## Forecasts from ARIMA(3,0,2) with zero mean



lets use the auto.arima function to forecast 3 months

```
forecast2 <- forecast(object = arima_funct, h = 90)
additional_deaths2 <- round(sum(forecast2$upper[,2]),0)
# [1] 82653

total_number_of_deaths2 <- round(sum(data_US_Analysis$new_deaths)+additional_deaths2,0)
# [1] 235967

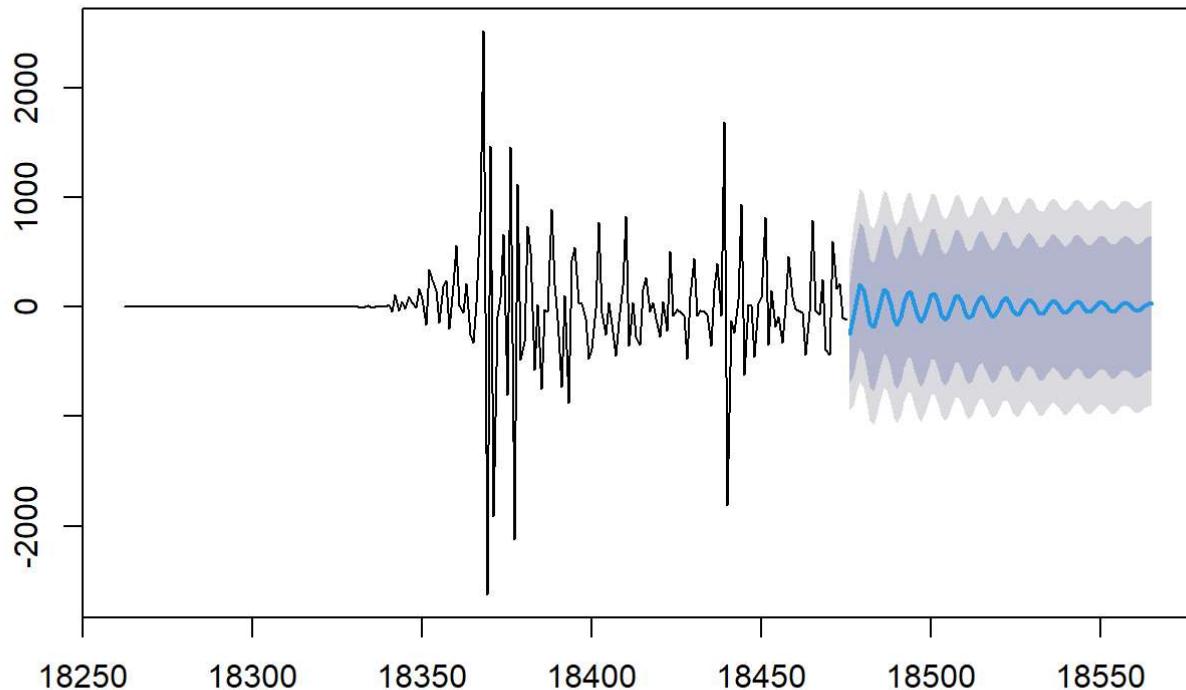
# additional_deaths2
# total_number_of_deaths2
forecast2
```

##	Point Forecast	Lo 80	Hi 80	Lo 95	Hi 95
## 18476	-240.638307	-695.6474	214.3708	-936.5147	455.2381
## 18477	-67.255919	-610.7369	476.2251	-898.4384	763.9265
## 18478	70.347696	-485.1972	625.8926	-779.2849	919.9803
## 18479	200.533588	-375.6366	776.7038	-680.6427	1081.7099
## 18480	150.199189	-429.8157	730.2140	-736.8570	1037.2553
## 18481	13.069740	-566.9487	593.0882	-873.9919	900.1314
## 18482	-140.252327	-725.6887	445.1840	-1035.6000	755.0953
## 18483	-178.621186	-764.1164	406.8740	-1074.0588	716.8164
## 18484	-91.613131	-677.1609	493.9346	-987.1311	803.9048
## 18485	61.016293	-527.0520	649.0846	-838.3566	960.3892
## 18486	161.617032	-427.5961	750.8301	-739.5067	1062.7407
## 18487	142.946586	-446.3195	732.2127	-758.2582	1044.1513
## 18488	21.232527	-569.0528	611.5179	-881.5310	923.9961
## 18489	-110.420784	-702.3988	481.5573	-1015.7731	794.9315
## 18490	-157.535588	-750.0768	435.0057	-1063.7492	748.6781
## 18491	-89.039295	-681.7287	503.6501	-995.4796	817.4010
## 18492	40.758871	-553.2624	634.7801	-867.7183	949.2360
## 18493	136.064435	-459.1375	731.2663	-774.2183	1046.3472
## 18494	129.448734	-465.8029	724.7003	-780.9100	1039.8075
## 18495	29.840017	-565.9823	625.6623	-881.3915	941.0715
## 18496	-87.304672	-684.4631	509.8538	-1000.5797	825.9704
## 18497	-136.829681	-734.4825	460.8232	-1050.8609	777.2015
## 18498	-85.771624	-683.4796	511.9363	-999.8870	828.3438
## 18499	25.059448	-573.5834	623.7023	-890.4858	940.6047
## 18500	113.390613	-486.1958	712.9770	-803.5976	1030.3788
## 18501	116.470836	-483.1922	716.1339	-800.6346	1033.5763
## 18502	35.490384	-564.5199	635.5007	-882.1461	953.1269
## 18503	-67.823597	-668.8243	533.1771	-986.9748	851.3276
## 18504	-118.123719	-719.5702	483.3228	-1037.9568	801.7094
## 18505	-81.282343	-682.7451	520.1804	-1001.1402	838.5755
## 18506	12.660900	-589.4393	614.7611	-908.1718	933.4936
## 18507	93.718765	-509.1327	696.5703	-828.2630	1015.7006
## 18508	103.991621	-498.9548	706.9380	-818.1353	1026.1186
## 18509	38.910403	-564.2384	642.0592	-883.5261	961.3469
## 18510	-51.606398	-655.4828	552.2700	-975.1556	871.9428
## 18511	-101.308321	-705.5754	502.9587	-1025.4550	822.8384
## 18512	-76.011238	-680.2802	528.2577	-1000.1609	848.1384
## 18513	3.051436	-601.6454	607.7483	-921.7525	927.8554
## 18514	76.749564	-528.5375	682.0366	-848.9571	1002.4562
## 18515	92.186490	-513.2058	697.5787	-833.6811	1018.0540
## 18516	40.570045	-564.9346	646.0747	-885.4694	966.6095
## 18517	-38.217091	-644.2498	567.8156	-965.0641	888.6299
## 18518	-86.308163	-692.6756	520.0593	-1013.6671	841.0508
## 18519	-70.274757	-676.6426	536.0931	-997.6343	857.0848
## 18520	-4.238937	-610.8886	602.4107	-932.0295	923.5516
## 18521	62.207804	-544.8996	669.3152	-866.2828	990.6984
## 18522	81.163364	-526.0523	688.3790	-847.4928	1009.8195
## 18523	40.868626	-566.4054	648.1426	-887.8768	969.6141
## 18524	-27.265274	-634.9177	580.3871	-956.5894	902.0589
## 18525	-73.022201	-680.9558	534.9114	-1002.7764	856.7320
## 18526	-64.322793	-672.2608	543.6153	-994.0838	865.4382
## 18527	-9.616689	-617.7363	598.5029	-939.6554	920.4220
## 18528	49.829493	-558.6407	658.2997	-880.7454	980.4044
## 18529	70.985360	-537.5904	679.5611	-859.7509	1001.7216

```
## 18530    40.137736 -568.4655 648.7409 -890.6406  970.9160
## 18531   -18.400566 -627.2712 590.4701 -949.5879  912.7868
## 18532   -61.334539 -670.4372 547.7682 -992.8767  870.2077
## 18533   -58.348057 -667.4609 550.7648 -989.9057  873.2096
## 18534   -13.431912 -622.6588 595.7949 -945.1640  918.3002
## 18535    39.365764 -570.1263 648.8578 -892.7719  971.5034
## 18536    61.680130 -547.9105 671.2708 -870.6084  993.9686
## 18537    38.650547 -570.9512 648.2523 -893.6548  970.9559
## 18538   -11.310969 -621.0990 598.4771 -943.9013  921.2794
## 18539   -51.120755 -661.0971 558.8556 -983.9991  881.7576
## 18540   -52.495858 -662.4875 557.4958 -985.3976  880.4059
## 18541   -15.984129 -626.0452 594.0769 -948.9920  917.0238
## 18542    30.584911 -579.6742 640.8441 -902.7259  963.8958
## 18543    53.248049 -557.1003 663.5964 -880.1992  986.6953
## 18544    36.629955 -573.7217 646.9816 -896.8223  970.0822
## 18545   -5.720609 -616.2000 604.7587 -939.3682  927.9270
## 18546   -42.252929 -652.8829 568.3770 -976.1309  891.6250
## 18547   -46.872494 -657.5215 563.7765 -980.7795  887.0345
## 18548   -17.527872 -628.2175 593.1618 -951.4971  916.4413
## 18549    23.273533 -587.5622 634.1092 -910.9191  957.4661
## 18550    45.668991 -565.2452 656.5832 -888.6436  979.9816
## 18551    34.255875 -576.6587 645.1704 -900.0573  968.5691
## 18552   -1.387197 -612.3878 609.6134 -935.8320  933.0576
## 18553   -34.603503 -645.7228 576.5158 -969.2299  900.0229
## 18554   -41.552471 -652.6930 569.5880 -976.2112  893.1063
## 18555   -18.277928 -629.4411 592.8852 -952.9713  916.4154
## 18556    17.236967 -594.0325 628.5065 -917.6190  952.0930
## 18557    38.907899 -572.4290 650.2448 -896.0512  973.8670
## 18558    31.671728 -579.6653 643.0087 -903.2875  966.6310
## 18559     1.900662 -609.4932 613.2945 -933.1455  936.9468
## 18560   -28.048174 -639.5343 583.4380 -963.2355  907.1392
## 18561   -36.584672 -648.0926 574.9233 -971.8054  898.6360
## 18562   -18.414202 -629.9340 593.1056 -953.6530  916.8246
## 18563   12.299183 -599.2970 623.8953 -923.0564  947.6548
## 18564   32.919320 -578.7336 644.5722 -902.5231  968.3617
## 18565   28.990168 -582.6636 640.6440 -906.4536  964.4339
```

```
plot(forecast2)
```

## Forecasts from ARIMA(3,0,2) with zero mean



Below we are just adding the dates and make changes to the x axis for the projected graphs

```
delta <- (forecast1$lower[, 2] + forecast1$upper[, 2])/2

predicted_21 <- data.frame(date = seq(from = 18476, by = 1, length=21), new_deaths = delta)
original <- data.frame(date = as.numeric(data_US_Analysis$date), new_deaths = c(0, stationary_data))

z <- rbind(original,predicted_21)
z$date <- as.Date(z$date)

z
```

	<b>date</b> <date>	<b>new_deaths</b> <dbl>
	2019-12-31	0.00000
	2020-01-01	0.00000
	2020-01-02	0.00000
	2020-01-03	0.00000
	2020-01-04	0.00000
	2020-01-05	0.00000

date <date>	new_deaths <dbl>
2020-01-06	0.00000
2020-01-07	0.00000
2020-01-08	0.00000
2020-01-09	0.00000

1-10 of 236 rows

Previous 1 2 3 4 5 6 ... 24 Next

```

forecast1_data <- as.data.frame(forecast1)
forecast1_data <- data.frame(date=seq(from=18476, by=1, length=21), forecast1_data, y = delta)
forecast1_data$date <- as.Date(forecast1_data$date)

graph <- ggplot(data=z,aes(x=date,y=new_deaths),show.legend = FALSE) +
  theme(axis.text.x=element_text(angle=60, hjust=1)) +
  geom_line(data=original,aes(x=as.Date(date),y=new_deaths)) +
  geom_ribbon(data=forecast1_data,aes(x = date,ymin =Lo.95, ymax =Hi.95), inherit.aes = FALSE,fill = "lightsteelblue2") +
  geom_ribbon(data=forecast1_data,aes(x = date,ymin =Lo.80, ymax =Hi.80), inherit.aes = FALSE,fill = "lightsteelblue3") +
  geom_line(data=forecast1_data,aes(x=date,y=y),size=1,color='purple') +
  ggtitle("Forecasts from ARIMA(3,0,2) with zero mean") +
  scale_x_date(date_breaks = "1 month", date_labels = "%b %Y") +
  labs(x="Date",y="New Deaths")

```

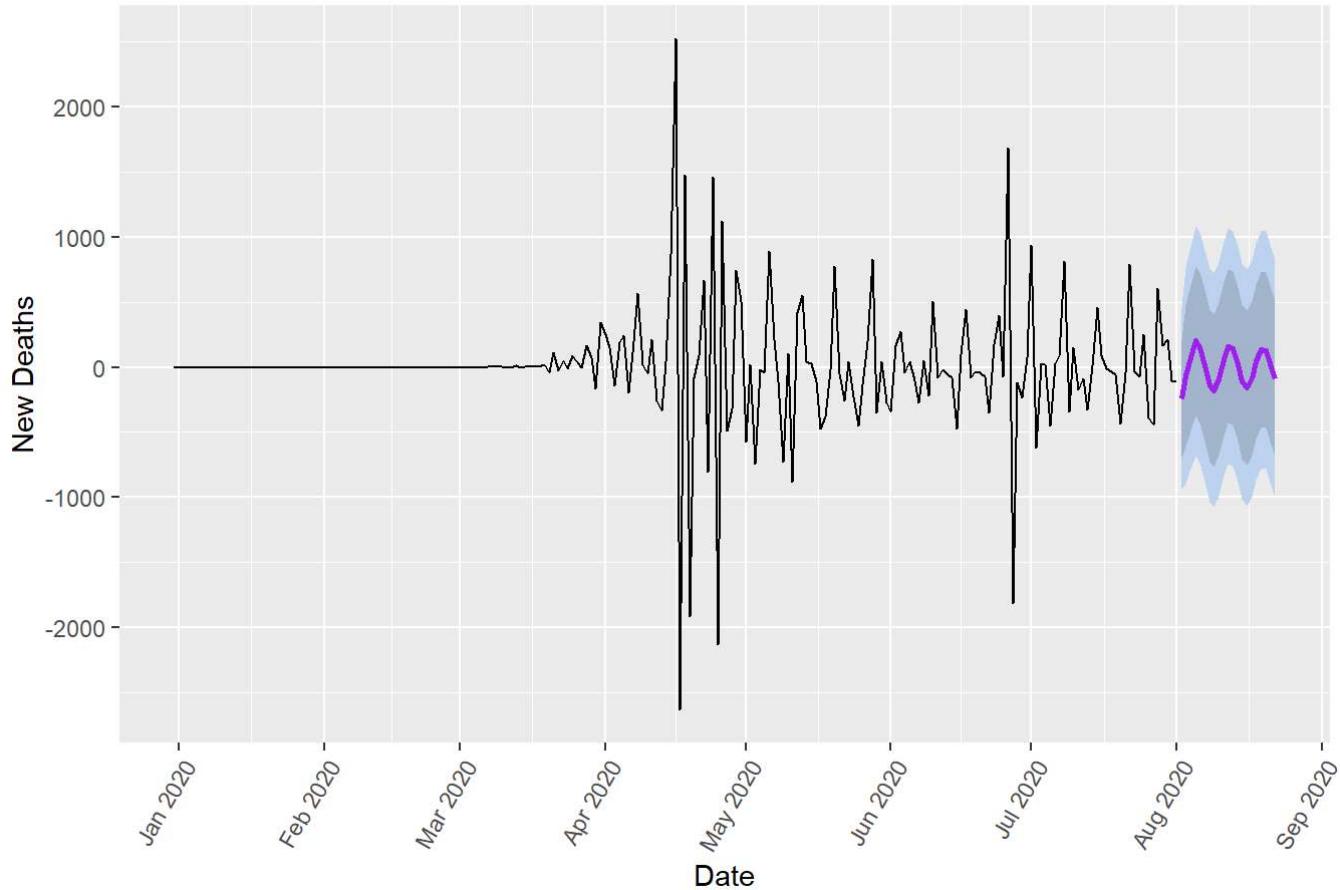
```

## Warning: Using `size` aesthetic for lines was deprecated in ggplot2 3.4.0.
## i Please use `linewidth` instead.

```

```
graph
```

## Forecasts from ARIMA(3,0,2) with zero mean



Here, the forecasts are shown as a purple line, with the 80% prediction intervals as a dark shaded area and the 95% prediction intervals as a light shaded area.

```
delta2 <- (forecast2$lower[,2]+forecast2$upper[,2])/2

predicted_22 <- data.frame(date=seq(from=18476,by=1,length=nrow(forecast2$lower)),new_deaths=
delta2) # prediction from ARIMA
original <- data.frame(date=as.numeric(data_US_Analysis$date),new_deaths=c(0,stationary_dat
a)) # Previous Observations
z2 <- rbind(original,predicted_22) # combine the two data sets
z2$date <- as.Date(z2$date) # convert numeric column to date (creating the base layer of ggplot
ot)
z2
```

date <date>	new_deaths <dbl>
2019-12-31	0.000000
2020-01-01	0.000000
2020-01-02	0.000000
2020-01-03	0.000000
2020-01-04	0.000000
2020-01-05	0.000000
2020-01-06	0.000000

date <date>	new_deaths <dbl>
2020-01-07	0.000000
2020-01-08	0.000000
2020-01-09	0.000000

1-10 of 305 rows

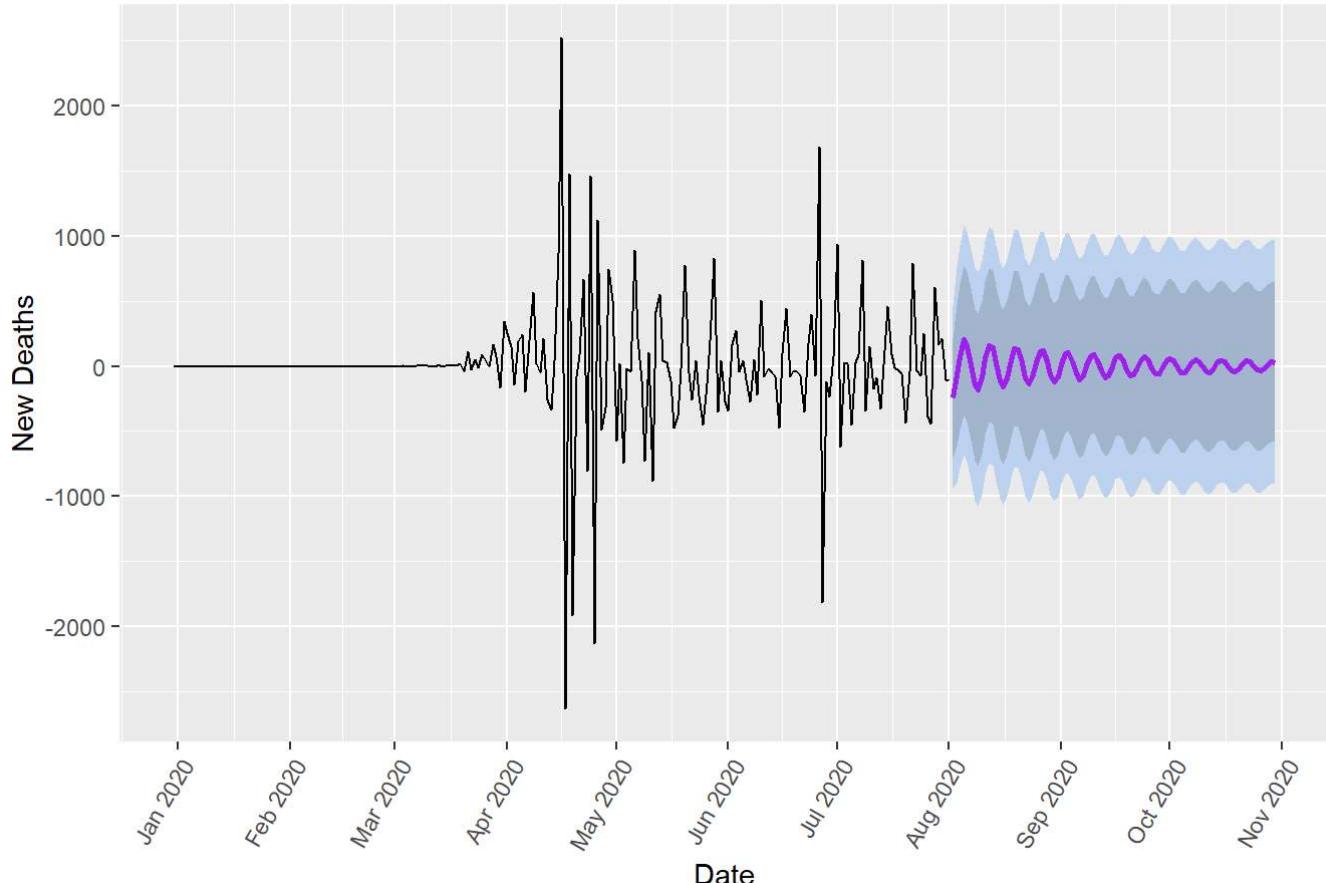
Previous 1 2 3 4 5 6 ... 31 Next

```
forecast2_data <- as.data.frame(forecast2) # convert forecast data into data.frame
forecast2_data <- data.frame(date=seq(from=18476,by=1,length=90),forecast2_data, y = delta2)
#add a date and delta of Lo.95 & Hi.95
forecast2_data$date <- as.Date(forecast2_data$date) # covert to date

graph1 <- ggplot(data=z2,aes(x=date,y=new_deaths),show.legend = FALSE)+ 
  theme(axis.text.x=element_text(angle=60, hjust=1))+ 
  geom_line(data=original,aes(x=as.Date(date),y=new_deaths))+ 
  geom_ribbon(data=forecast2_data,aes(x = date, ymin =Lo.95, ymax =Hi.95), inherit.aes = FALSE,fill = "lightsteelblue2")+
  geom_ribbon(data=forecast2_data,aes(x = date, ymin =Lo.80, ymax =Hi.80), inherit.aes = FALSE,fill = "lightsteelblue3")+
  geom_line(data=forecast2_data,aes(x=date,y=y),size=1,color='purple')+
  ggtitle("Forecasts from ARIMA(3,0,2) with zero mean")+
  scale_x_date(date_breaks = "1 month", date_labels = "%b %Y")+
  labs(x="Date",y="New Deaths")
```

graph1

### Forecasts from ARIMA(3,0,2) with zero mean



```
covid_new_data <- read.csv("owid-covid-data1.csv")
```

```
covid_new_data$date <- as.Date(covid_new_data$date)
```

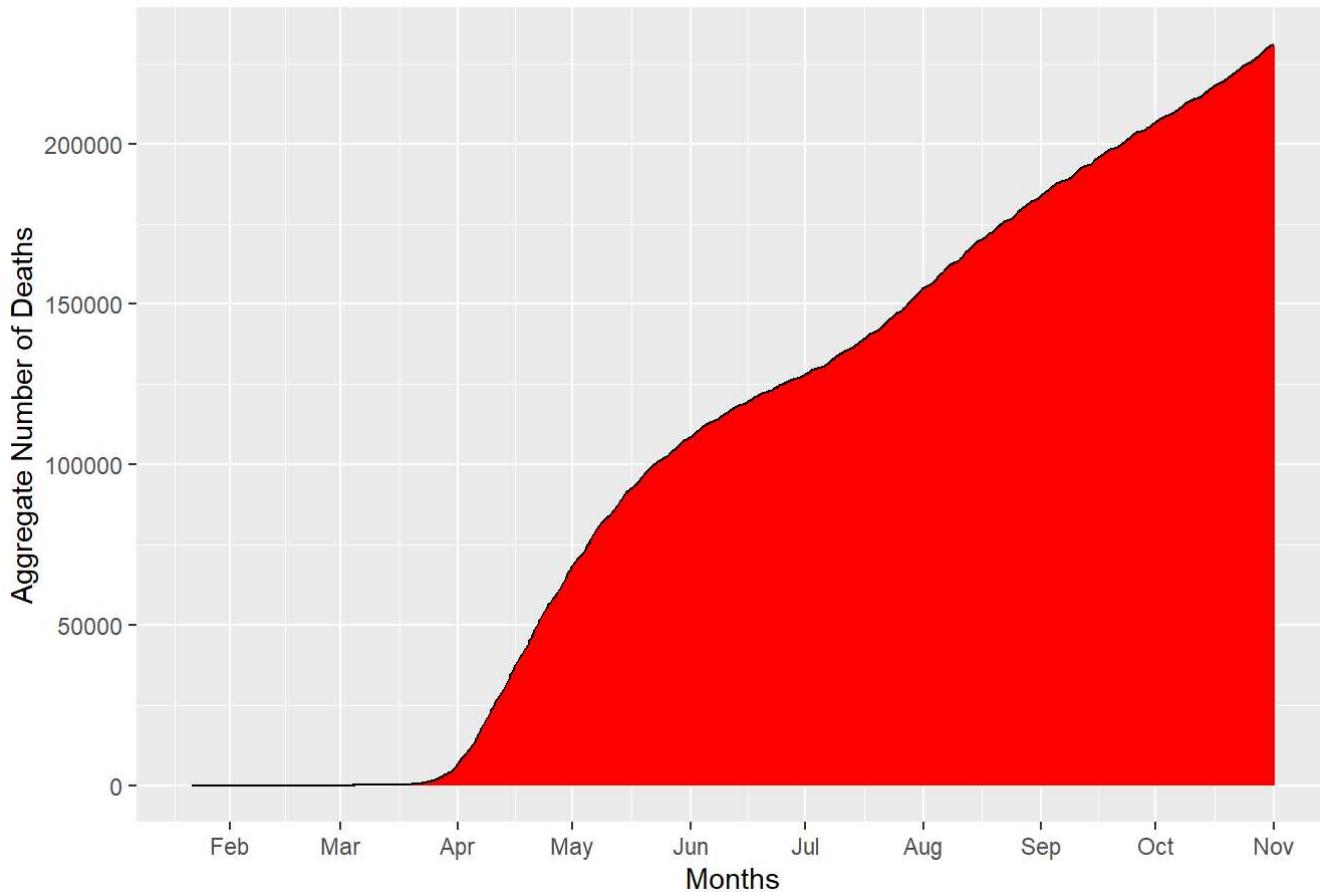
```
new_data_US <- covid_new_data[covid_new_data$location == "United States",c(3,4,8,9)]
```

```
new_data_US <- new_data_US %>%
  filter(date < '2020-11-02')
```

```
new_data_US[is.na(new_data_US)] <- 0
#head(new_data_US)
```

```
p2 <- ggplot(new_data_US, aes(x=date, y=total_deaths)) +
  geom_line() + scale_x_date(date_breaks = "1 month", date_labels = "%b") +
  xlab("Months") + ylab("Aggregate Number of Deaths") + ggtitle("Trend Line") + geom_area(fill="red", color="black")
p2
```

Trend Line



# Comparing with actual records

```
temp_21 <- new_data_US %>%
  filter(date > '2020-08-01' & date < '2020-08-22')

additional_21 <- round(sum(temp_21$new_deaths))
# [1] 18589

total_21 <- round(sum(data_US_Analysis$new_deaths) + additional_21)
# [1] 171903

additional_21

## [1] 19536

total_21

## [1] 172850

print(paste0("Predicted deaths in next 21 days: ", additional_deaths))

## [1] "Predicted deaths in next 21 days: 18589"

print(paste0("Predicted total deaths in next 21 days: ", total_number_of_deaths))

## [1] "Predicted total deaths in next 21 days: 171903"

print(paste0("Difference with actual additional deaths: ", abs(additional_deaths - additional_21)))

## [1] "Difference with actual additional deaths: 947"

print(paste0("Difference with actual total deaths: ", abs(total_number_of_deaths - total_21)))

## [1] "Difference with actual total deaths: 947"
```

```
temp_90 <- new_data_US %>%
  filter(date > '2020-08-01' & date < '2020-11-01')

additional_90 <- round(sum(temp_90$new_deaths))
# [1] 82653

total_90 <- round(sum(data_US_Analysis$new_deaths) + additional_90)
# [1] 235967
```

```
additional_90
```

```
## [1] 75454
```

```
total_90
```

```
## [1] 228768
```

```
# additional_deaths2
# total_number_of_deaths2

print(paste0("Predicted deaths in next 90 days: ", additional_deaths2))
```

```
## [1] "Predicted deaths in next 90 days: 82653"
```

```
print(paste0("Predicted total deaths in next 90 days: ", total_number_of_deaths2))
```

```
## [1] "Predicted total deaths in next 90 days: 235967"
```

```
print(paste0("Difference with actual additional deaths: ", abs(additional_deaths2 - additional_90)))
```

```
## [1] "Difference with actual additional deaths: 7199"
```

```
print(paste0("Difference with actual total deaths: ", abs(total_number_of_deaths2 - total_90)))
```

```
## [1] "Difference with actual total deaths: 7199"
```