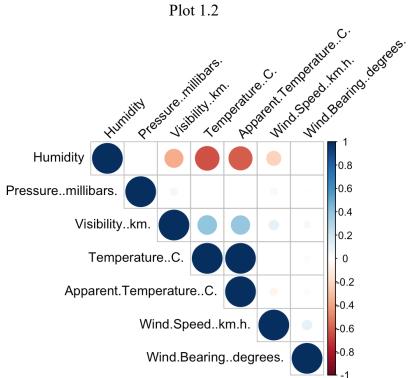
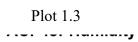
### Appendix

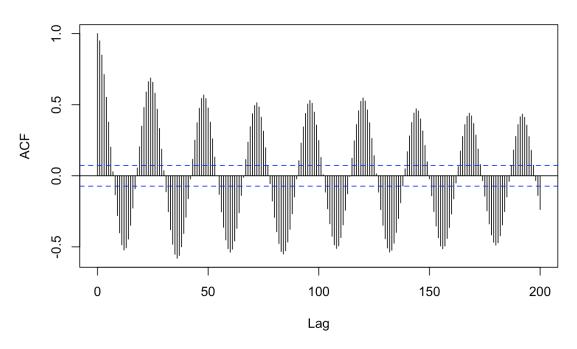
Plot 1.1

	TemperatureC. Appare	nt.TemperatureC.	Humidity Win	d.Speedkm.h.
TemperatureC.	1.00000000	0.9926285642	-0.6322546750	0.008956968
Apparent.TemperatureC.	0.992628564	1.0000000000	-0.6025709956	-0.056649698
Humidity	-0.632254675	-0.6025709956	1.0000000000	-0.224951456
Wind.Speedkm.h.	0.008956968	-0.0566496983	-0.2249514559	1.000000000
Wind.Bearingdegrees.	0.029988204	0.0290305198	0.0007346454	0.103821508
Visibilitykm.	0.392846572	0.3817184705	-0.3691725006	0.100749284
Pressuremillibars.	-0.005447106	-0.0002189998	0.0054542633	-0.049262806
	Wind.Bearingdegrees.	Visibilitykm. Pr	ressuremillibars	i.
TemperatureC.	0.0299882045	0.39284657	-0.005447106	52
Apparent.TemperatureC.	0.0290305198	0.38171847	-0.000218999	8
Humidity	0.0007346454	-0.36917250	0.005454263	3
Wind.Speedkm.h.	0.1038215077	0.10074928	-0.0492628055	
Wind.Bearingdegrees.	1.0000000000	0.04759418	-0.0116508848	
Visibilitykm.	0.0475941753	1.00000000	0.059818381	.0
Pressuremillibars.	-0.0116508848	0.05981838	1.000000000	10

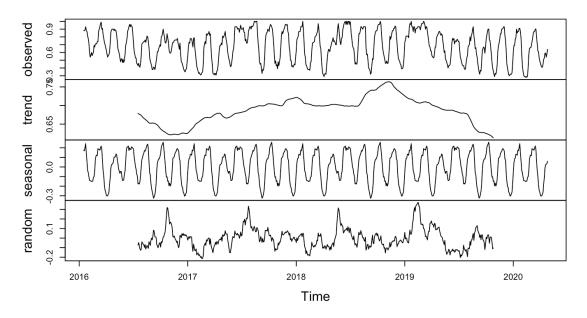
Plot 1.2



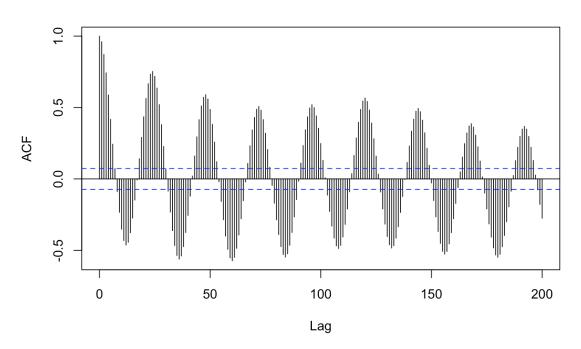




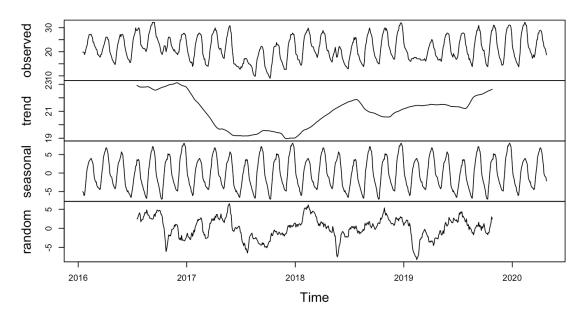
Plot 1.4



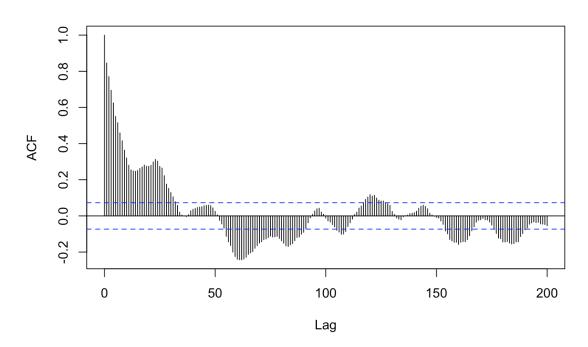
Plot 1.5



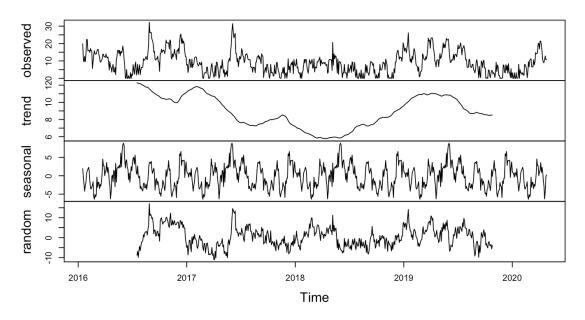
Plot 1.6



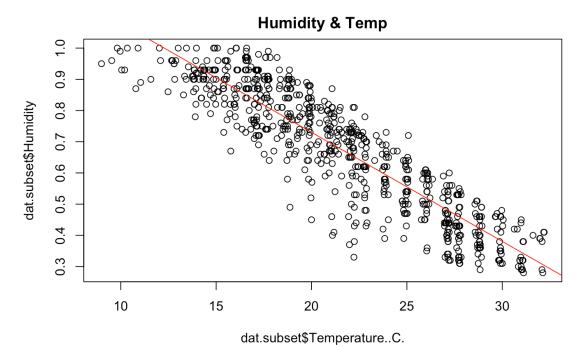
Plot 1.7



Plot 1.8

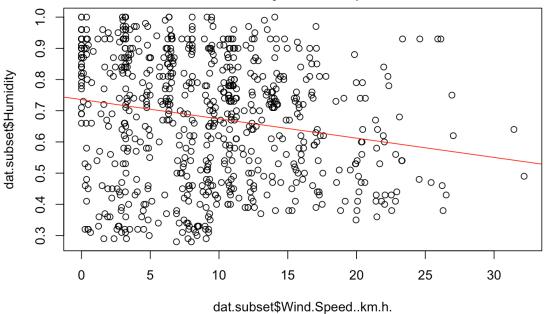


Plot 1.9

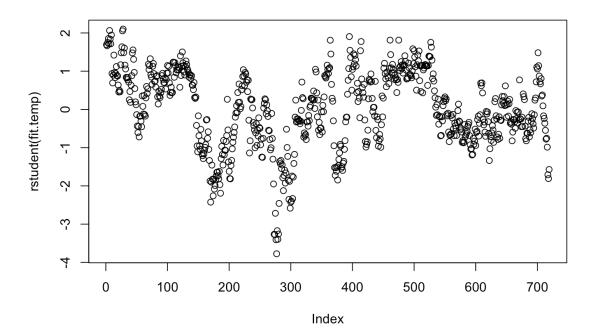


Plot 2.1

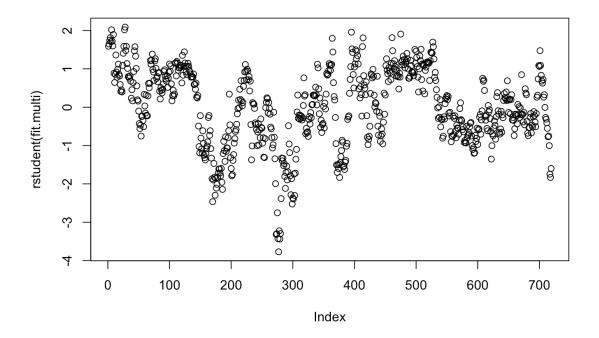
## **Humidity & Wind Speed**



Plot 2.2



Plot 2.3



Plot 3.1

```
lm(formula = dat.subset$Humidity ~ dat.subset$Temperature..C.)
Residuals:
     Min
                    Median
                1Q
                                   3Q
                                            Max
-0.32253 -0.05610 0.00483 0.07141 0.18057
Coefficients:
                               Estimate Std. Error t value Pr(>|t|)
(Intercept)
                              1.4292855 0.0137976 103.59
                                                               <2e-16 ***
dat.subset$Temperature..C. -0.0349542  0.0006258  -55.85
                                                                <2e-16 ***
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.08626 on 717 degrees of freedom Multiple R-squared: 0.8131, Adjusted R-squared: 0.8129
F-statistic: 3120 on 1 and 717 DF, p-value: < 2.2e-16
```

Plot 3.2

```
Call:
lm(formula = dat.subset$Humidity ~ dat.subset$Temperature..C. +
   dat.subset$Wind.Speed..km.h.)
Residuals:
    Min
              10 Median
                               30
                                       Max
-0.32181 -0.05524 0.00394 0.07045 0.17935
Coefficients:
                             Estimate Std. Error t value Pr(>|t|)
(Intercept)
                            1.4269926 0.0138635 102.932
                                                         <2e-16 ***
                                                          <2e-16 ***
dat.subset$Temperature..C. -0.0351949 0.0006443 -54.629
dat.subset$Wind.Speed..km.h. 0.0008231 0.0005315 1.549
                                                           0.122
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
Residual standard error: 0.08618 on 716 degrees of freedom
Multiple R-squared: 0.8137, Adjusted R-squared: 0.8132
F-statistic: 1564 on 2 and 716 DF, p-value: < 2.2e-16
```

#### Plot 3.3

```
Call:
lm(formula = dat.subset$Humidity ~ poly(dat.subset$Temperature..C.,
   degree = 3) + poly(dat.subset$Wind.Speed..km.h., degree = 2))
Residuals:
                              3Q
    Min
             1Q Median
                                     Max
-0.32331 -0.05084 0.00533 0.06992 0.17757
Coefficients:
                                             Estimate Std. Error t value Pr(>|t|)
                                             (Intercept)
poly(dat.subset$Temperature..C., degree = 3)1
                                           -4.847601
                                                       0.085613 -56.622 < 2e-16 ***
                                                       0.084281 -4.038 5.98e-05 ***
poly(dat.subset$Temperature..C., degree = 3)2
                                           -0.340298
poly(dat.subset$Temperature..C., degree = 3)3
                                                                6.405 2.72e-10 ***
                                             0.533649
                                                       0.083312
poly(dat.subset$Wind.Speed..km.h., degree = 2)1 0.130584
                                                       0.086761
                                                                 1.505
                                                                          0.133
poly(dat.subset$Wind.Speed..km.h., degree = 2)2  0.096205  0.083420
                                                                          0.249
                                                                 1.153
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
Residual standard error: 0.08299 on 713 degrees of freedom
Multiple R-squared: 0.828, Adjusted R-squared: 0.8268
F-statistic: 686.4 on 5 and 713 DF, p-value: < 2.2e-16
```

Plot 3.4

```
lm(formula = dat.subset$Humidity ~ poly(dat.subset$Temperature..C.,
   degree = 3))
Residuals:
   Min
             1Q Median
                            30
-0.32698 -0.05161 0.00645 0.06897 0.18020
Coefficients:
                                         Estimate Std. Error t value Pr(>|t|)
                                         0.679889 0.003099 219.415 < 2e-16 ***
(Intercept)
poly(dat.subset\$Temperature..C.,\ degree = 3)1 \ -4.817926 \quad 0.083087 \ -57.986 \ < 2e-16 \ ***
poly(dat.subset$Temperature..C., degree = 3)3  0.526063  0.083087  6.331  4.29e-10 ***
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
Residual standard error: 0.08309 on 715 degrees of freedom
Multiple R-squared: 0.8271, Adjusted R-squared: 0.8264
F-statistic: 1140 on 3 and 715 DF, p-value: < 2.2e-16
```

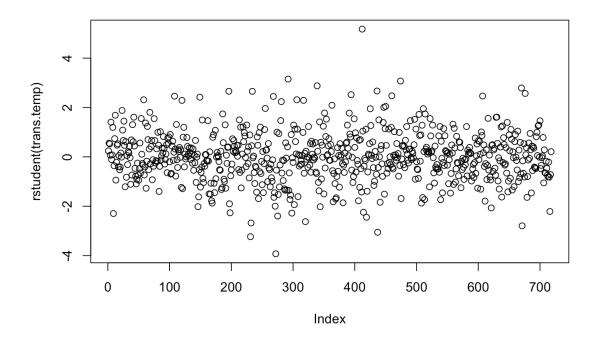
#### Plot 4.1

```
Durbin-Watson test  $ $ \text{data: fit.temp} $ $ DW = 0.13645, p-value < 2.2e-16 $ alternative hypothesis: true autocorrelation is greater than 0
```

#### Plot 4.2

```
Call:
lm(formula = y.temp \sim x.temp)
Residuals:
   Min
             1Q Median
                            3Q
-0.12066 -0.01798 -0.00032 0.01674 0.15744
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) 0.1021176 0.0016646 61.35 <2e-16 ***
x.temp
          Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.03106 on 716 degrees of freedom
Multiple R-squared: 0.7523, Adjusted R-squared: 0.7519
F-statistic: 2174 on 1 and 716 DF, p-value: < 2.2e-16
```

Plot 4.3



Plot 4.4

#### Durbin-Watson test

data: trans.temp

DW = 2.119, p-value = 0.942

alternative hypothesis: true autocorrelation is greater than  $\ensuremath{\text{0}}$ 

### Plot 4.5

#### Durbin-Watson test

data: fit.multi

DW = 0.13998, p-value < 2.2e-16

alternative hypothesis: true autocorrelation is greater than  $\boldsymbol{0}$ 

Plot 4.6

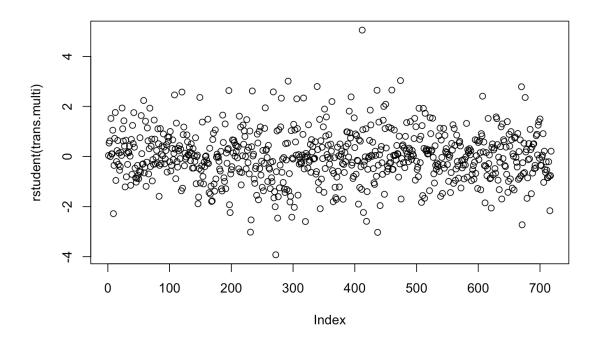
#### Plot 4.7

#### Durbin-Watson test

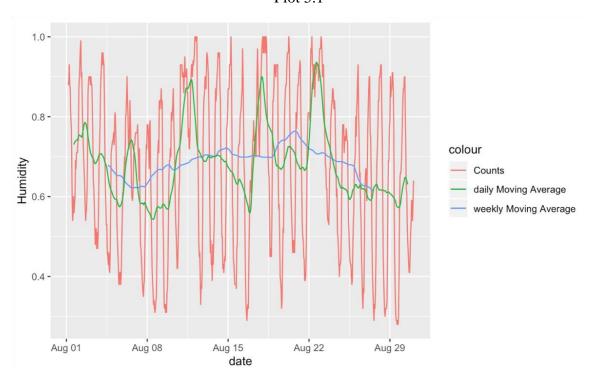
data: trans.multi

DW = 2.1182, p-value = 0.9417

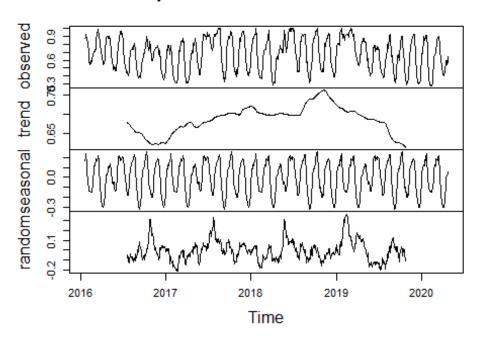
alternative hypothesis: true autocorrelation is greater than  $\boldsymbol{0}$ 



Plot 5.1



Plot 5.2



Plot 5.4

```
adf.test(count_humid_ma,alternative = "stationary")←

## ↓

## Augmented Dickey-Fuller Test↓

## ↓

## data: count_humid_ma↓

## Dickey-Fuller = -3.658, Lag order = 8, p-value = 0.02711↓

## alternative hypothesis: stationary
```

Plot 5.5

```
adf.test(count_d1, alternative = "stationary")←

## Warning in adf.test(count_d1, alternative = "stationary"): p-value smaller↓

## than printed p-value←

## ↓

## Augmented Dickey-Fuller Test↓

## data: count_d1↓

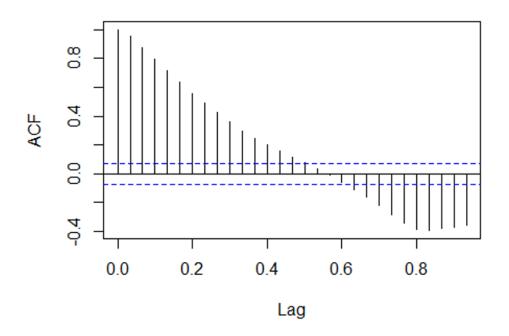
## data: count_d1↓

## Dickey-Fuller = -5.7047, Lag order = 8, p-value = 0.01↓

## alternative hypothesis: stationary←
```

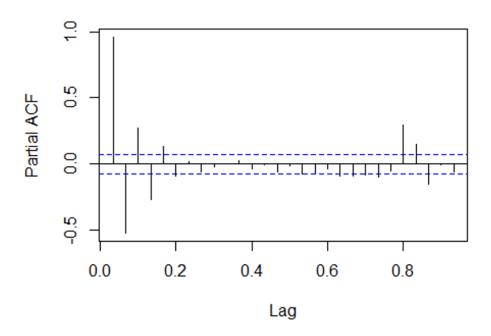
Plot 5.6

ACF for Differenced Series



 $\leftarrow$ 

## **PACF** for Differenced Series



 $\Box$ 

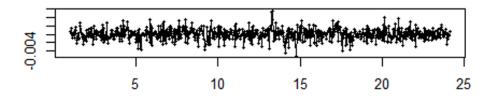
Plot 5.7

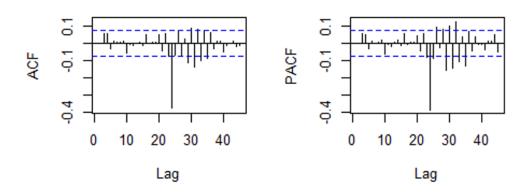
```
auto.arima(deseasonal_humid, seasonal = FALSE)

## Series: deseasonal humid ↓
## ARIMA(1,1,2) \downarrow
## ↓
## Coefficients:↓
##
                              ma2 \downarrow
             ar1
                      ma1
##
          0.9102
                  0.8232
                           0.0940↓
## s.e.
         0.0170
                  0.0416
                           0.0412 \downarrow
## ↓
## sigma^2 estimated as 1.836e-06:
                                       log likelihood=3598.06↓
## AIC=-7188.12 AICc=-7188.06 BIC=-7169.95←
```

Plot 5.8

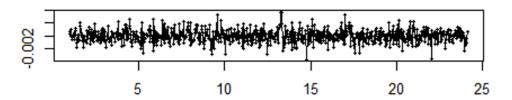
### (1,1,2) Model Residuals

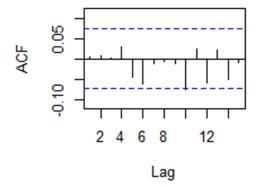


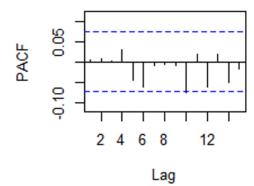


Plot 5.9

## (1,1,24) Seasonal Model Residuals



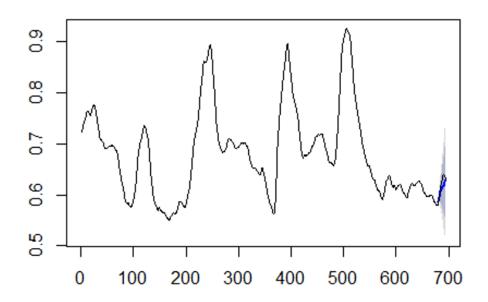




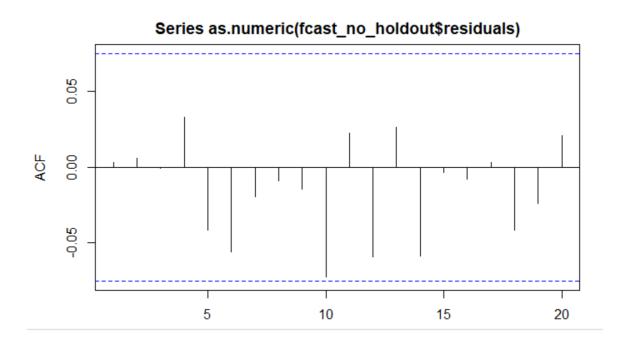
4

Plot 6.0

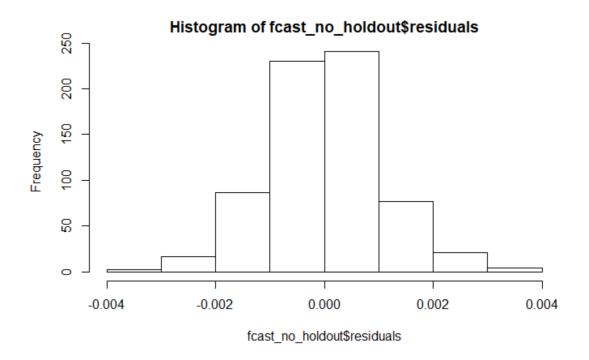
## hold-out forecast



Plot 6.1



```
# ARIMA ↓
Box.test(fcast_no_holdout$residuals,lag=20,type = "Ljung-Box")←
## ↓
## Box-Ljung test↓
## ↓
## data: fcast_no_holdout$residuals↓
## X-squared = 15.917, df = 20, p-value = 0.7218←
```



Plot 6.2

Holt-Winters exponential smoothing with trend and additive seasonal component.

Call:

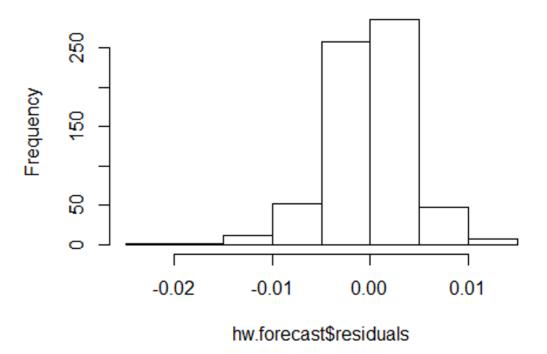
HoltWinters(x = deseasonal\_humid)

Smoothing parameters: alpha: 0.931571 beta: 0.658385

gamma: 1

```
# Holtwinters↓
Box.test(hw.forecast$residuals,lag=20,type = "Ljung-Box")←
## ↓
## Box-Ljung test↓
## ↓
## data: hw.forecast$residuals↓
## X-squared = 203.18, df = 20, p-value < 2.2e-16←</pre>
```

## Histogram of hw.forecast\$residuals



 $\leftarrow$ 

Plot 6.4

# Forecasts from ARIMA(1,1,24)

