Cheatography

Python - Time Series Cheat Sheet by DarioPittera (aggialavura) via cheatography.com/83764/cs/23968/

Imports

from statsmodels.tsa.holtwinters
import ExponentialSmoothing

Steps to fit the model and check it train = df.iloc[:n] use iloc to split the original dataset fitted_mod = ExponentialScreate and fit the moothing(train, trend='mul or add', model seasonal='mul or add', seasonal_periods=n_unit).fit() predictions = fitted_mod.foreforecast cast(n of units) train.plot() plot test.plot() forecasted predictions.plot() values together with train and test data

Evaluation metrics

from sklearn.metrics import	import the
mean_squared_error,	necessary
mean_absolute_error	libraries
mean_squared_error(test,	calculate
predictions)	the MSE
np.sqrt(mean_squared_err-	calculate
or(test, predictions))	the RMSE

now that we saw our model was not that far off (if that's the case), we retrain our model on the entire dataset and we can plot it to show the future behaviour of our data

IMPORTANT CONCEPTS

STATIONARY data: these kinds of data do not exhibit trends or seasonality. NON-STATIONARY data: these kinds of data exhibit trends or seasonality.

- stationary data



- non stationary data



- via code	
from statmodels.tsa.s- tatespace.tools import diff	import libraries
diff(df["timeseries col"], k_diff=1)	use the diff() func to check statio- narity

By DarioPittera (aggialavura)

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