

✓ Data Understanding

Applying Moving Window Functions

✓ Loading the Dataset

```
import sys
import os
import time

import numpy as np
import pandas as pd
import xlrd

import matplotlib.pyplot as plt
import seaborn as sns
import datetime as dt
```

```
elec = pd.read_csv('elx_big data.csv')

elec.info()
```

```
↔ <class 'pandas.core.frame.DataFrame'>
RangeIndex: 81769 entries, 0 to 81768
Data columns (total 16 columns):
 #   Column      Non-Null Count  Dtype
---  -
 0   Datetime    81769 non-null  object
 1   load_no1    81769 non-null  float64
 2   wind_no1    81769 non-null  float64
 3   temp_no1    81769 non-null  float64
 4   load_no2    81769 non-null  float64
 5   wind_no2    81769 non-null  float64
 6   temp_no2    81769 non-null  float64
 7   load_no3    81769 non-null  float64
 8   wind_no3    81769 non-null  float64
 9   temp_no3    81769 non-null  float64
10  load_no4    81769 non-null  float64
```

```
11 wind_no4 81769 non-null float64
12 temp_no4 81769 non-null float64
13 load_no5 81769 non-null float64
14 wind_no5 81769 non-null float64
15 temp_no5 81769 non-null float64
dtypes: float64(15), object(1)
memory usage: 10.0+ MB
```

✓ Data cleaning

```
elec.duplicated().sum()
# We have no duplicates or missing values
```

↔ 0

✓ Checking for Outliers

```
numerics = ['int16', 'int32', 'int64', 'float16', 'float32', 'float64']
numeric = elec.select_dtypes(include=numerics)
```

```
plt.style.use('bmh')

# plotting outliers for the numeric columns
#
_t, cols = pd.DataFrame.boxplot(numeric.iloc[:, :-3], return_type='both', figsize=(14,8))

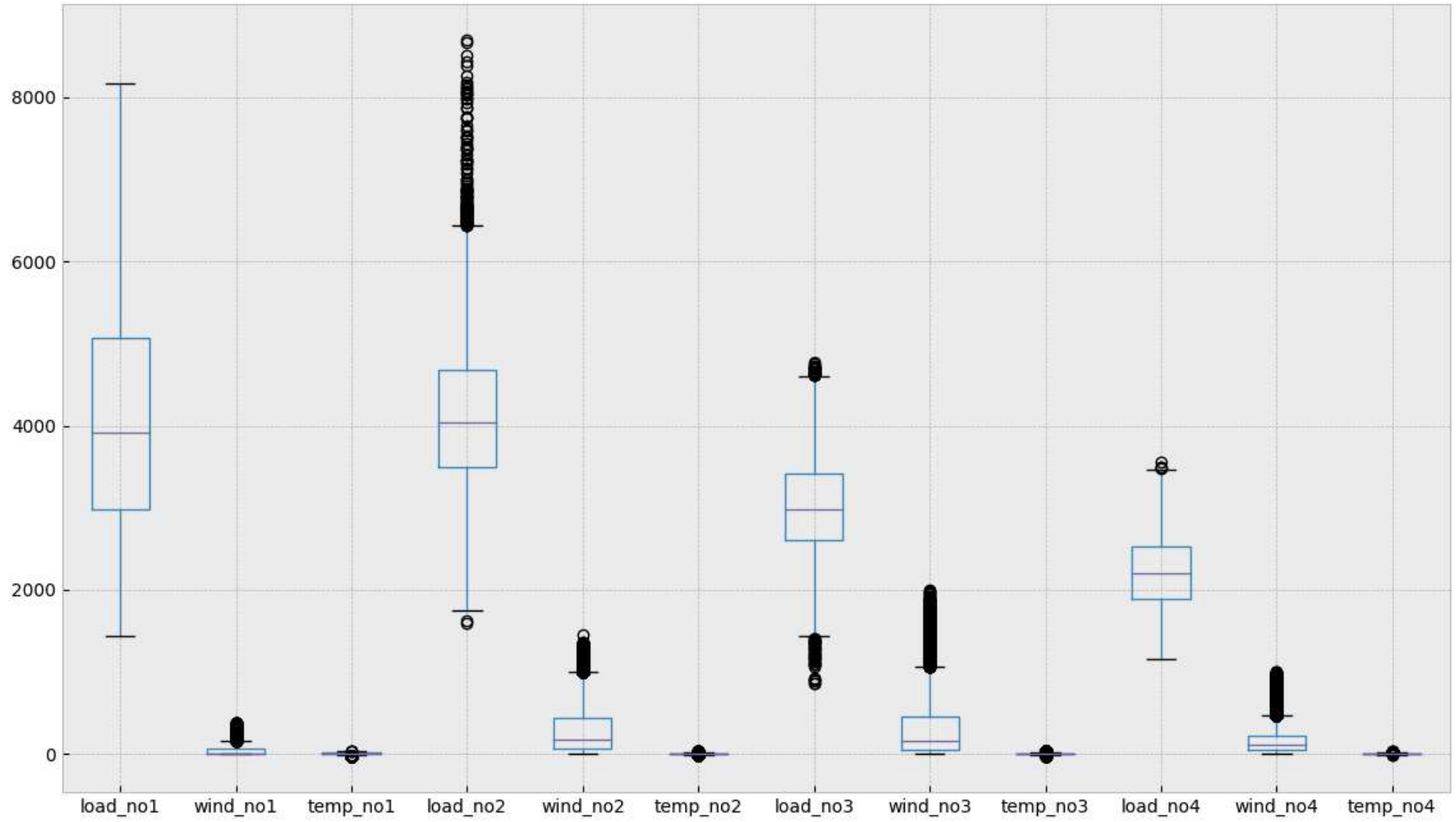
outliers = [flier.get_ydata() for flier in cols['fliers']]
out_list = [i.tolist() for i in outliers]

print(f" Outliers:\n {out_list}")
```



Outliers:

[[], [183.0, 189.0, 185.0, 186.0, 191.0, 195.0, 193.0, 187.0, 180.0, 183.0, 183.0, 171.0, 172.0, 174.0, 170.0, 172.0, 179.0, 173.0, 190.0, 178.0, 183.0, 183.0,



```
# Function for counting number of outliers in our data columns and cheking the percentage for each
# ----
#
def detect_outlier(data):
    outliers=[]
    threshold=3
    mean_1 = np.mean(data)
    std_1 =np.std(data)

    for y in data:
        z_score= (y - mean_1)/std_1
        if np.abs(z_score) > threshold:
            outliers.append(y)
    return outliers

# Counting number of outliers in our data columns and cheking the percentage for each column using z-score
#
#
for col in numeric:
    rows, columns = numeric.shape
    percent_coefficient = float(100 / rows)
    outliers = detect_outlier(numeric[col])
    outliers_count = len(outliers)
    outliers_percentage = outliers_count * percent_coefficient
    print(f"{col} has {outliers_count} outliers in total, which is {outliers_percentage:.2}% of data")
```

```
↳ load_no1 has 15 outliers in total, which is 0.018% of data
wind_no1 has 1867 outliers in total, which is 2.3% of data
temp_no1 has 118 outliers in total, which is 0.14% of data
load_no2 has 157 outliers in total, which is 0.19% of data
wind_no2 has 484 outliers in total, which is 0.59% of data
temp_no2 has 182 outliers in total, which is 0.22% of data
load_no3 has 73 outliers in total, which is 0.089% of data
wind_no3 has 1545 outliers in total, which is 1.9% of data
temp_no3 has 260 outliers in total, which is 0.32% of data
load_no4 has 11 outliers in total, which is 0.013% of data
wind_no4 has 1647 outliers in total, which is 2.0% of data
temp_no4 has 121 outliers in total, which is 0.15% of data
load_no5 has 270 outliers in total, which is 0.33% of data
wind_no5 has 3429 outliers in total, which is 4.2% of data
temp_no5 has 182 outliers in total, which is 0.22% of data
```

```
# Getting outliers from our dataframe using a z-test
#
from scipy import stats

z = np.abs(stats.zscore(numeric))

# Dropping and Confirming that our outliers have been dropped from the dataset.
#
df_o = numeric[(z < 3).all(axis=1)]

print(f"Previous dataframe size : {numeric.shape[0]}")
print(f"New dataframe size: {df_o.shape[0]}")
```

↔ Previous dataframe size : 81769
New dataframe size: 73059

✓ Exploratory Data Analysis

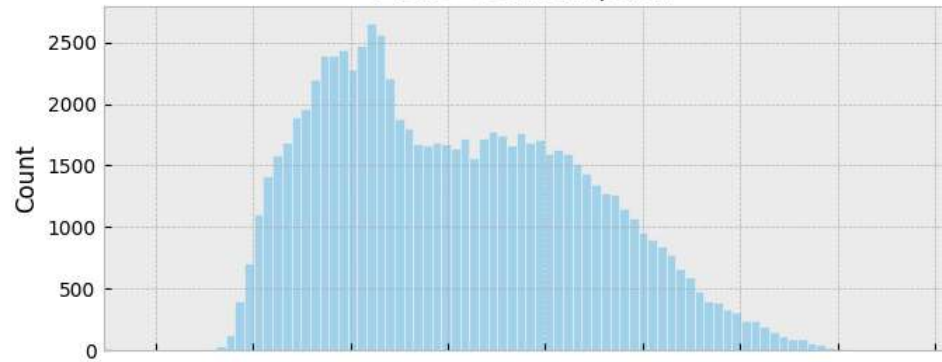
✓ Vizualization

```
# plt.title("Consumption distribution", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
#Plot
fig,axes = plt.subplots(2,2,figsize=(17,7),sharex=True,sharey=True)

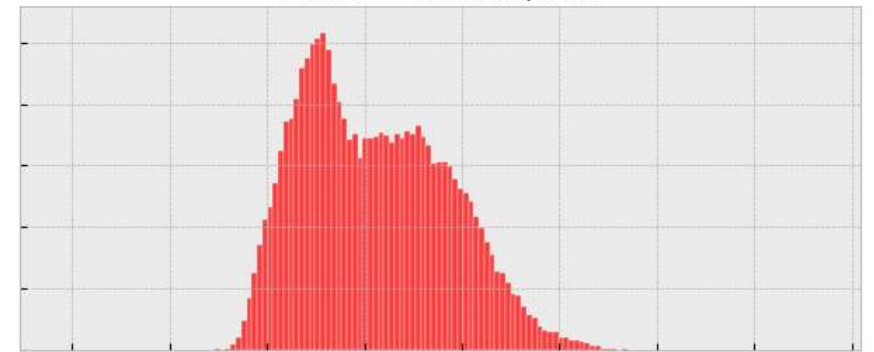
sns.histplot(elec["load_no1"],color="skyblue", ax=axes[0,0]).set_title("Zone 1 Consumption")
sns.histplot(elec["load_no2"],color="red", ax=axes[0,1]).set_title("Zone 2 - Consumption")
sns.histplot(elec["load_no3"],color="green", ax=axes[1,0]).set_title("Zone 3 - Consumption")
sns.histplot(elec["load_no4"],color="gray", ax=axes[1,1]).set_title("Zone 4 - Consumption")
```

↔ Text(0.5, 1.0, 'Zone 4 - Consumption')

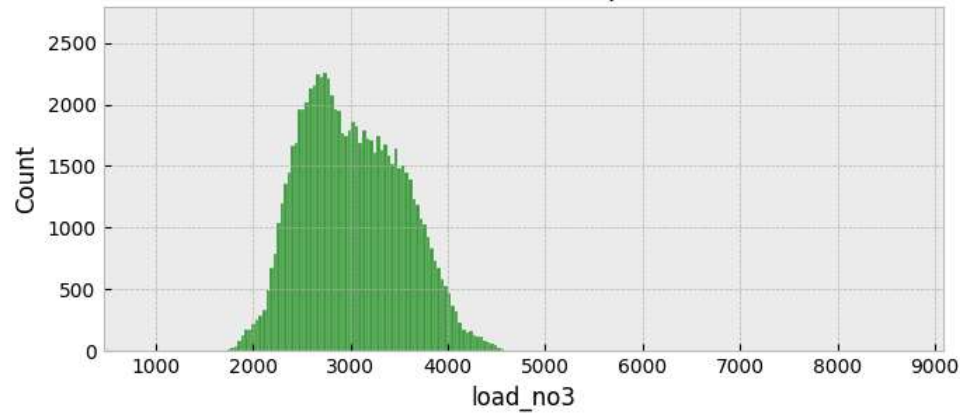
Zone 1 Consumption



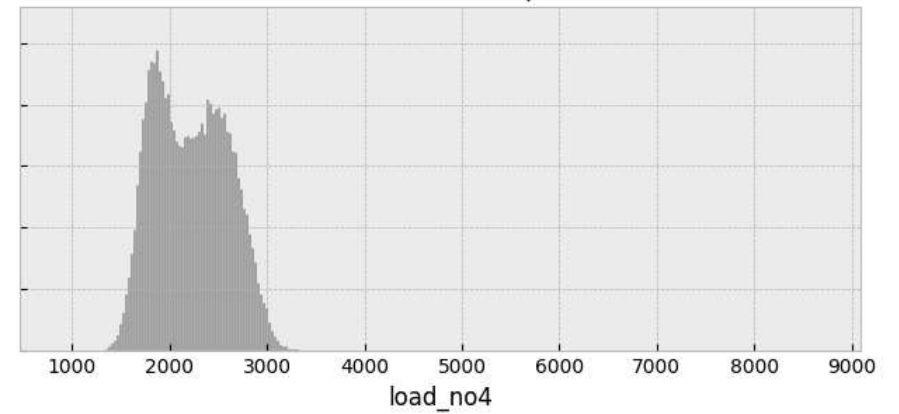
Zone 2 - Consumption



Zone 3 - Consumption



Zone 4 - Consumption



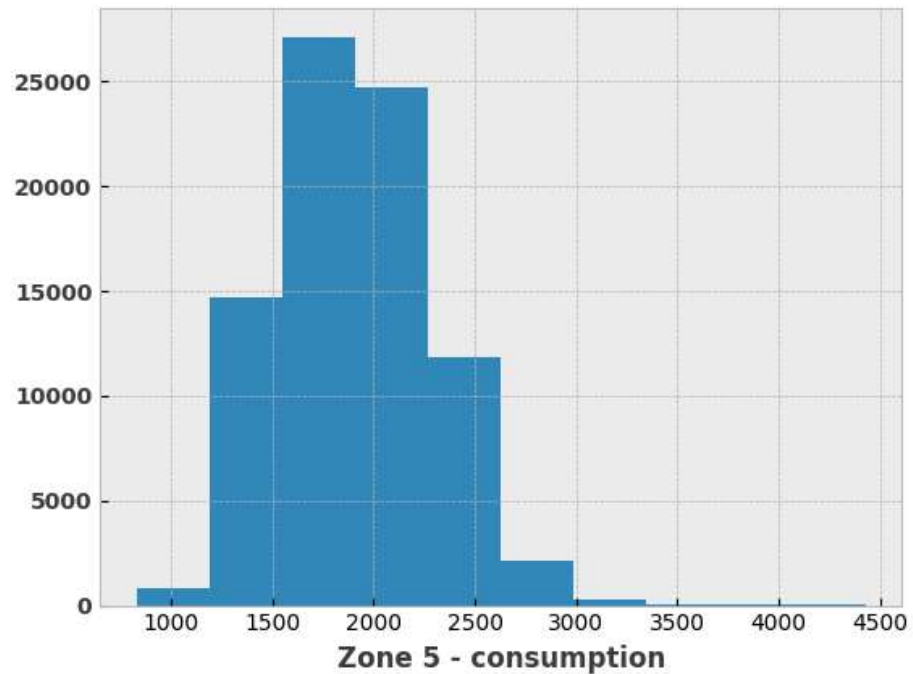
```
fig = plt.plot(figsize=(10,5))

plt.hist(elec["load_no5"])

plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Zone 5 - consumption",alpha=0.75, weight="bold")
plt.ylabel("",alpha=0.75, weight="bold")
```

```
Text(0, 0.5, '')
```



```
#print(elec['Datetime'].dtype)
elec['Datetime'] = pd.to_datetime(elec['Datetime'], format='%d/%m/%Y %H:%M')
```

We can now split the 'datetime' column into two columns.

These columns are:

- Date
- Time

The reason as to why we are splitting this column is due to the fact that we need to analyze how electricity consumption varies on an hourly basis.

```
# Separate date and time components
elec['Date'] = elec['Datetime'].dt.date
elec['Time'] = elec['Datetime'].dt.time
```

```
# Extract individual components
elec['year'] = elec['Datetime'].dt.year
elec['month'] = elec['Datetime'].dt.month
elec['Q'] = elec['Datetime'].dt.quarter
elec['Week_Number'] = elec['Datetime'].dt.strftime('%U')
elec["Dayofyear"] = elec['Datetime'].dt.dayofyear
elec['Dayofmonth'] = elec['Datetime'].dt.day
elec['Day'] = elec['Datetime'].dt.dayofweek
elec['hour'] = elec['Datetime'].dt.hour
elec['is_weekend'] = elec['Datetime'].dt.weekday.isin([5, 6]) # 5=Saturday, 6=Sunday
elec['is_weekday'] = ~elec['is_weekend']
```

```
# Display the updated DataFrame
print(elec)
```

```
⇒
```

	Datetime	load_no1	wind_no1	temp_no1	load_no2	wind_no2	\
0	2015-01-01 00:00:00	4659.0	0.0	-2.5	4139.0	156.0	
1	2015-01-01 01:00:00	4552.0	0.0	-2.0	4039.0	159.0	
2	2015-01-01 02:00:00	4469.0	0.0	-1.5	3956.0	149.0	
3	2015-01-01 03:00:00	4442.0	0.0	0.0	3900.0	144.0	
4	2015-01-01 04:00:00	4488.0	0.0	0.0	3915.0	149.0	
...	
81764	2024-04-29 20:00:00	3715.0	206.0	7.0	4109.0	816.0	
81765	2024-04-29 21:00:00	3464.0	201.0	7.0	3905.0	878.0	
81766	2024-04-29 22:00:00	3464.0	201.0	7.0	3905.0	878.0	
81767	2024-04-29 23:00:00	3464.0	201.0	7.0	3905.0	878.0	
81768	2024-04-30 00:00:00	3464.0	201.0	7.0	3905.0	878.0	

	temp_no2	load_no3	wind_no3	temp_no3	...	year	month	Q	\
0	6.5	2370.0	259.0	3.0	...	2015	1	1	
1	7.0	2307.0	234.0	3.0	...	2015	1	1	
2	7.0	2273.0	200.0	3.0	...	2015	1	1	
3	7.0	2286.0	192.0	2.0	...	2015	1	1	
4	8.0	2333.0	192.0	2.0	...	2015	1	1	
...
81764	10.0	2942.0	652.0	6.0	...	2024	4	2	
81765	10.0	2894.0	650.0	5.5	...	2024	4	2	
81766	10.0	2894.0	650.0	5.5	...	2024	4	2	
81767	10.0	2894.0	650.0	5.5	...	2024	4	2	
81768	10.0	2894.0	650.0	5.5	...	2024	4	2	

	Week_Number	Dayofyear	Dayofmonth	Day	hour	is_weekend	is_weekday
0	00	1	1	3	0	False	True
1	00	1	1	3	1	False	True
2	00	1	1	3	2	False	True
3	00	1	1	3	3	False	True

4	00	1	1	3	4	False	True
...
81764	17	120	29	0	20	False	True
81765	17	120	29	0	21	False	True
81766	17	120	29	0	22	False	True
81767	17	120	29	0	23	False	True
81768	17	121	30	1	0	False	True

[81769 rows x 28 columns]

✓ Mean of Daily Electricity Consumption

```
#Data prep
mean_per_day = elec.groupby("Day")["load_no1"].agg(["mean"])

#Plot
fig, ax = plt.subplots(figsize=(10,5))

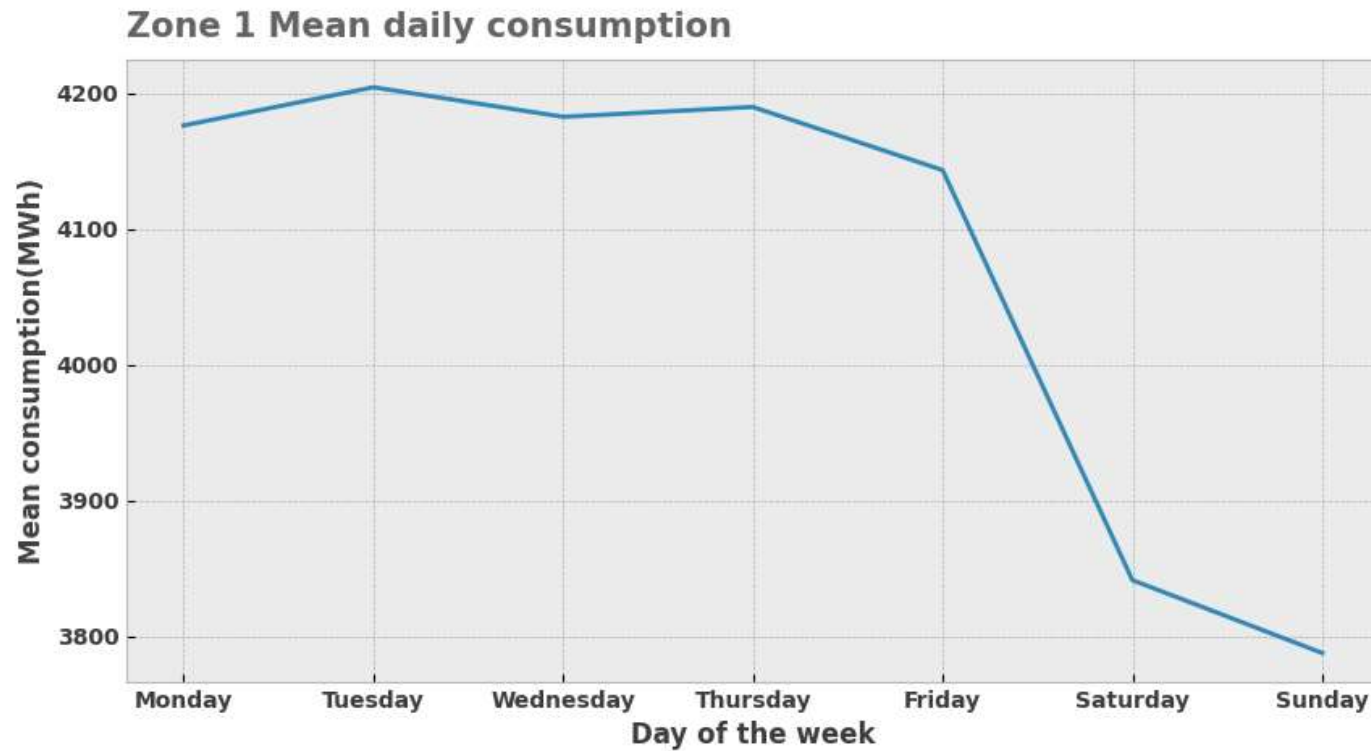
plt.plot(mean_per_day.index,mean_per_day["mean"])

plt.xticks(mean_per_day.index, ["Monday","Tuesday", "Wednesday", "Thursday", "Friday", "Saturday","Sunday"], alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Day of the week",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 1 Mean daily consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

```
Text(0.0, 1.0, 'Zone 1 Mean daily consumption')
```



```
#Data prep
mean_per_day = elec.groupby("Day")["load_no2"].agg(["mean"])

#Plot
fig, ax = plt.subplots(figsize=(10,5))

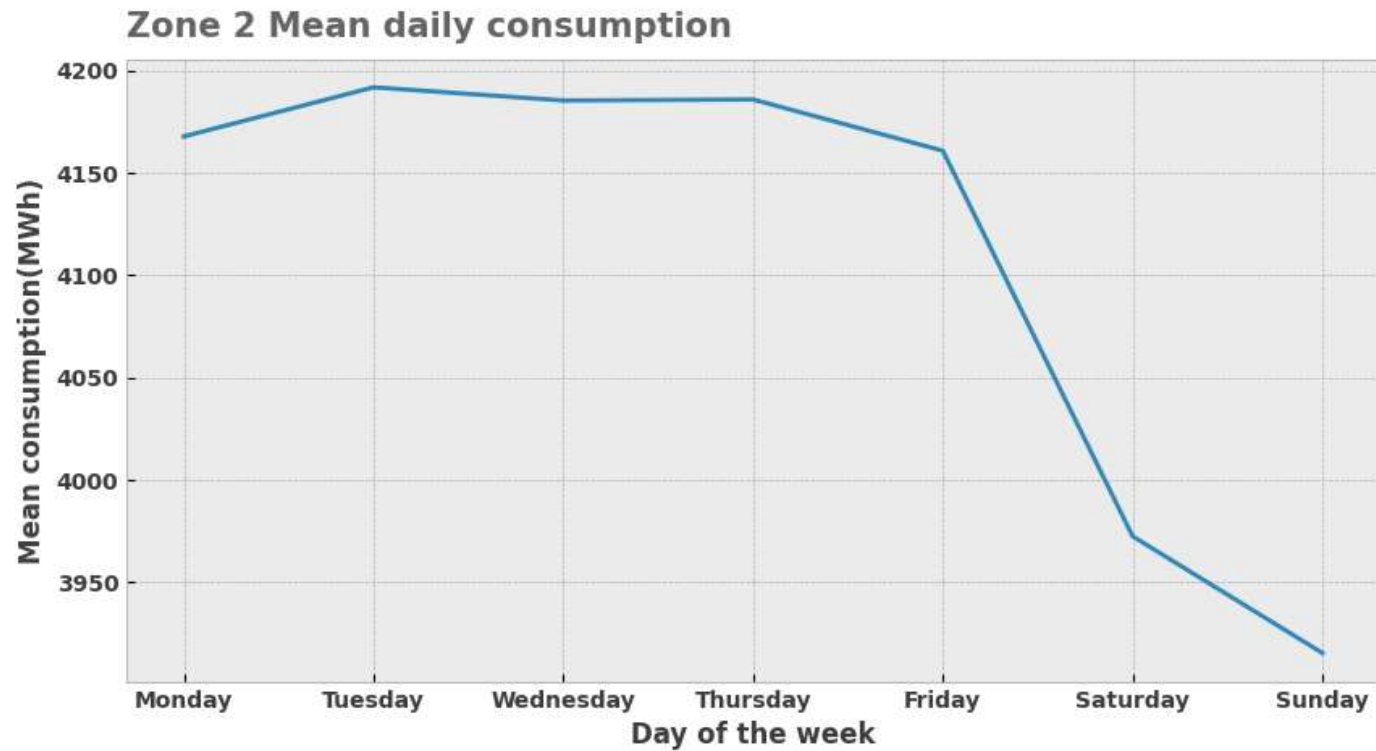
plt.plot(mean_per_day.index,mean_per_day["mean"])

plt.xticks(mean_per_day.index, ["Monday","Tuesday", "Wednesday", "Thursday", "Friday", "Saturday","Sunday"], alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Day of the week",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 2 Mean daily consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

↔ Text(0.0, 1.0, 'Zone 2 Mean daily consumption')



```
#Data prep
mean_per_day = elec.groupby("Day")["load_no3"].agg(["mean"])

#Plot
fig, ax = plt.subplots(figsize=(10,5))

plt.plot(mean_per_day.index,mean_per_day["mean"])

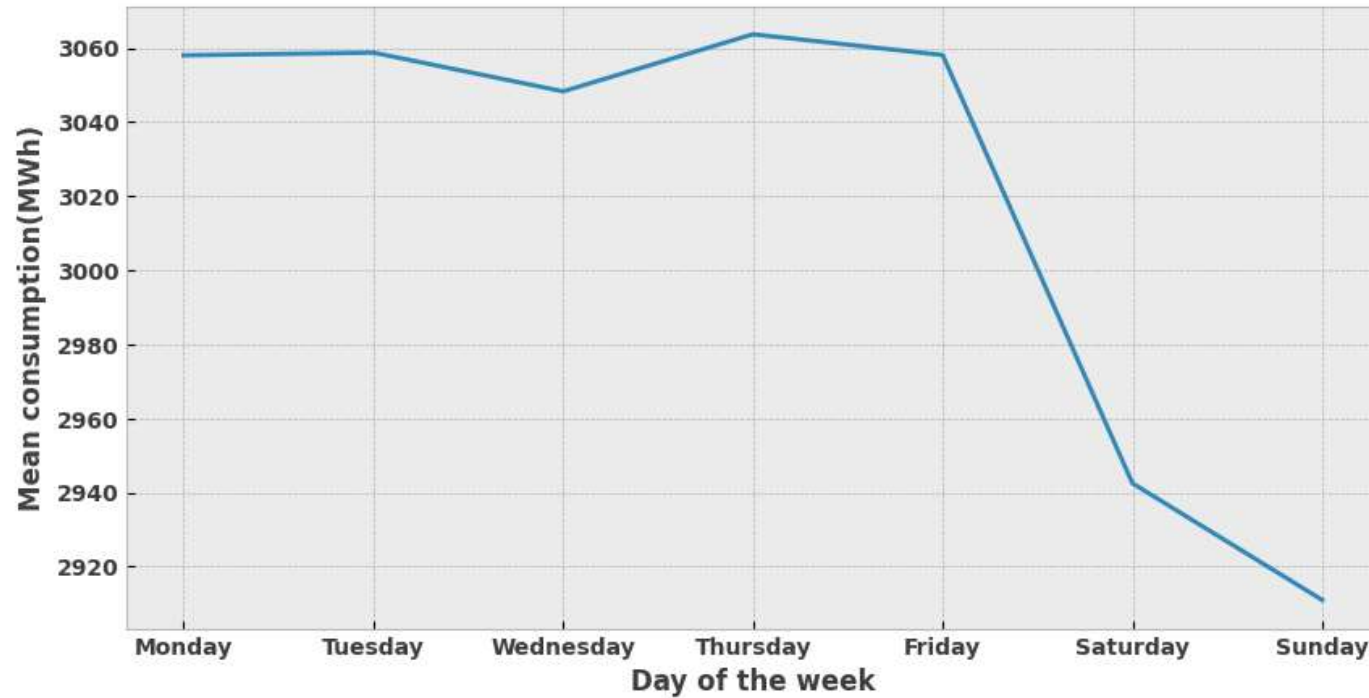
plt.xticks(mean_per_day.index, ["Monday","Tuesday", "Wednesday", "Thursday", "Friday", "Saturday","Sunday"], alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Day of the week",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 3 Mean daily consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

```
Text(0.0, 1.0, 'Zone 3 Mean daily consumption')
```

Zone 3 Mean daily consumption



```
#Data prep
mean_per_day = elec.groupby("Day")["load_no4"].agg(["mean"])

#Plot
fig, ax = plt.subplots(figsize=(10,5))

plt.plot(mean_per_day.index,mean_per_day["mean"])

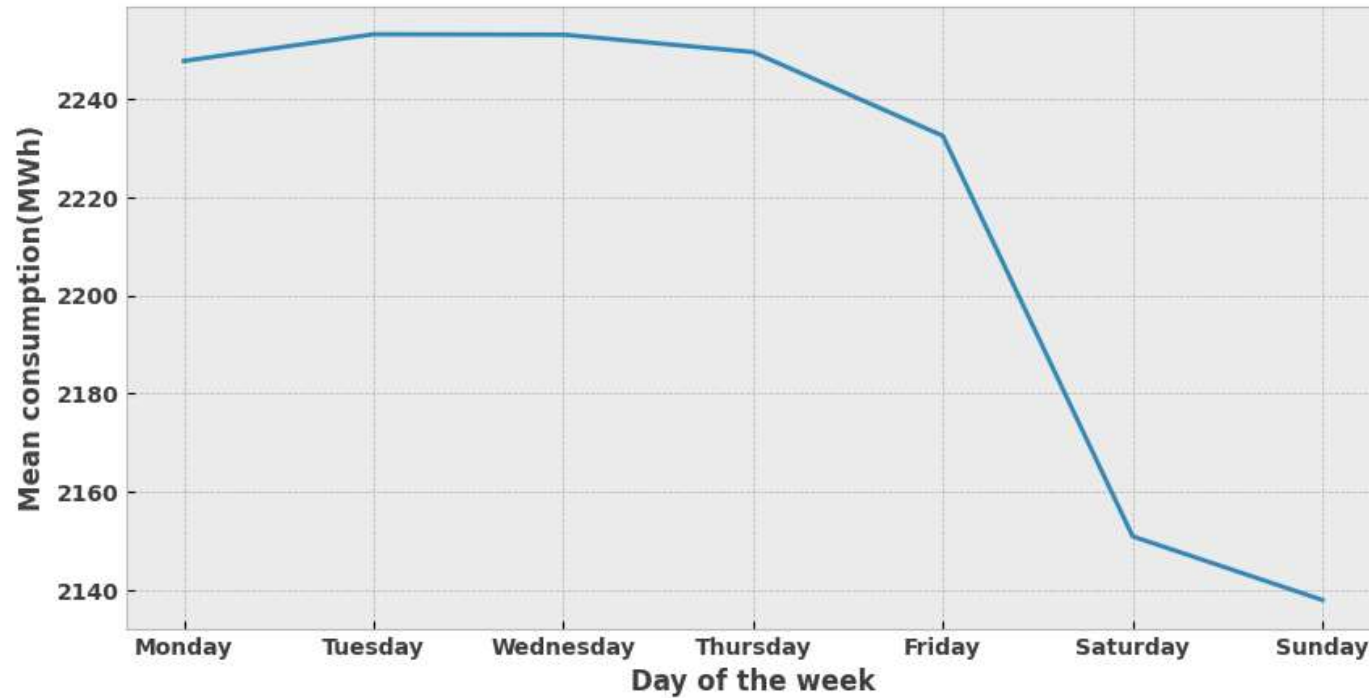
plt.xticks(mean_per_day.index, ["Monday","Tuesday", "Wednesday", "Thursday", "Friday", "Saturday","Sunday"], alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Day of the week",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 4 Mean daily consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

```
Text(0.0, 1.0, 'Zone 4 Mean daily consumption')
```

Zone 4 Mean daily consumption



```
#Data prep
mean_per_day = elec.groupby("Day")["load_no5"].agg(["mean"])

#Plot
fig, ax = plt.subplots(figsize=(10,5))

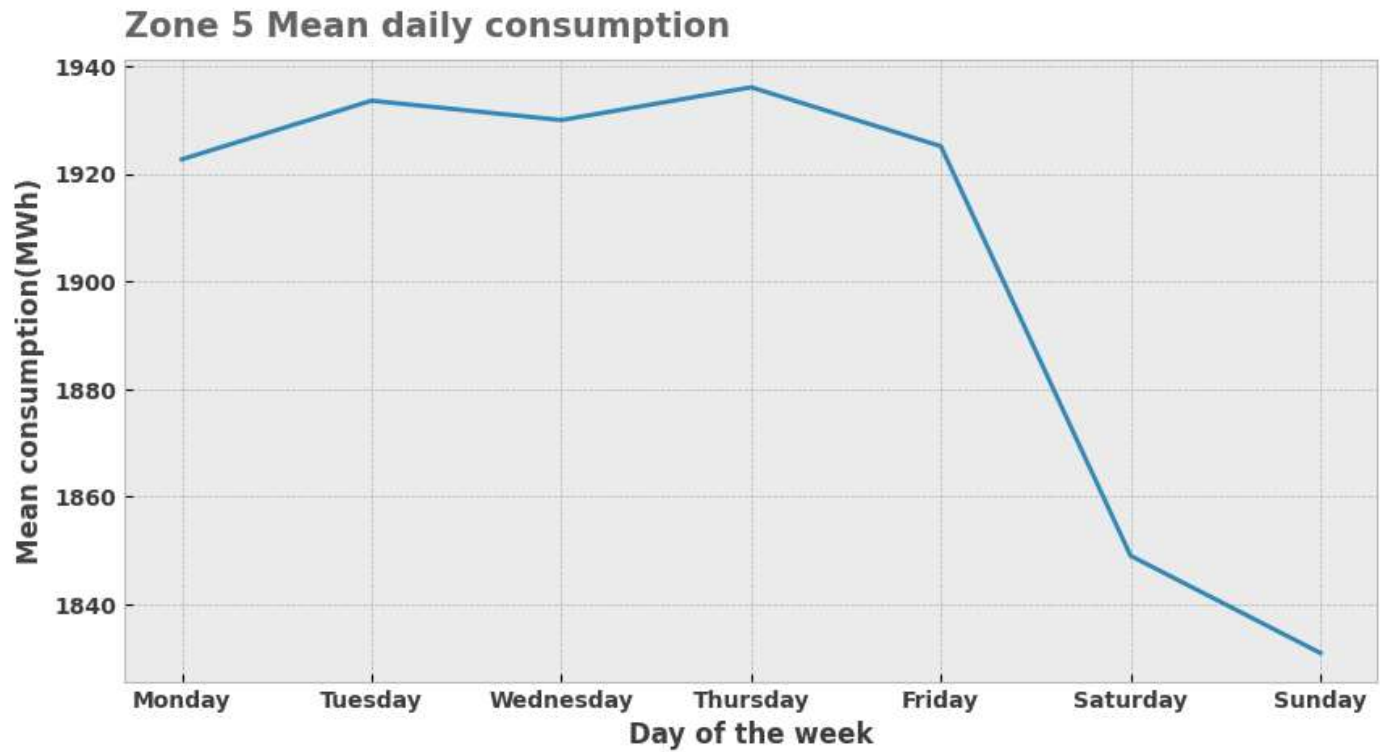
plt.plot(mean_per_day.index,mean_per_day["mean"])

plt.xticks(mean_per_day.index, ["Monday","Tuesday", "Wednesday", "Thursday", "Friday", "Saturday","Sunday"], alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

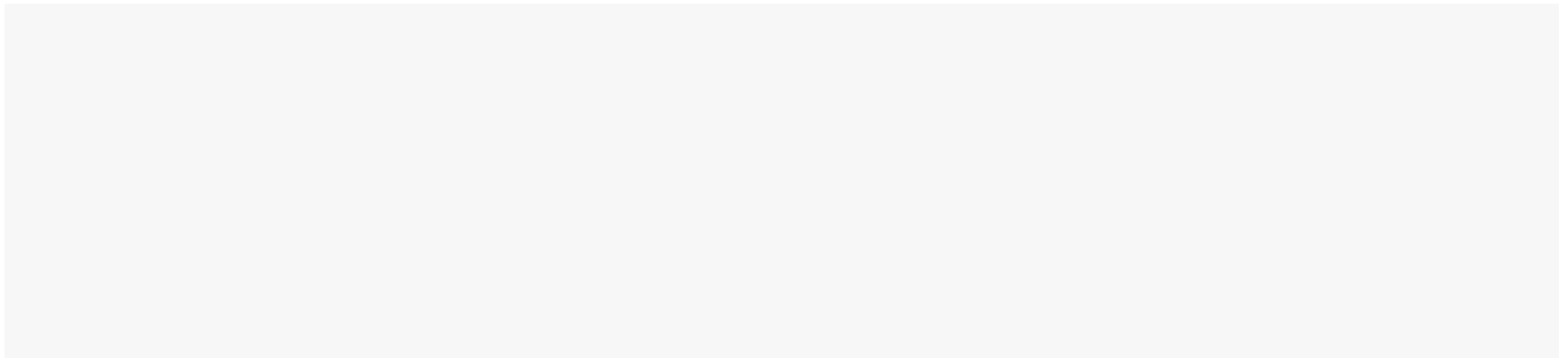
plt.xlabel("Day of the week",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 5 Mean daily consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

↔ Text(0.0, 1.0, 'Zone 5 Mean daily consumption')



∨ Mean of Week Electricity Consumption



```
#Data prep
mean_per_week = elec.groupby("Week_Number")["load_no1"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

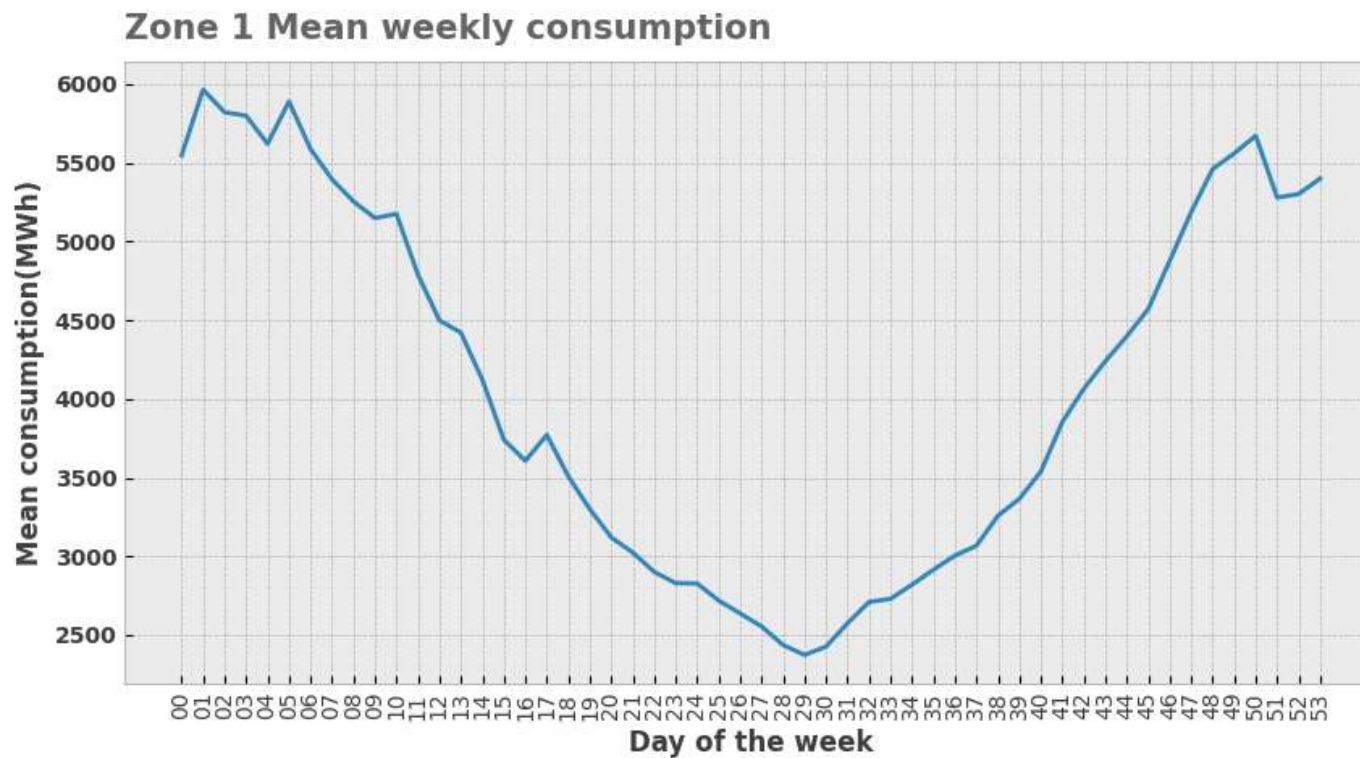
plt.plot(mean_per_week.index,mean_per_week["mean"])

plt.xticks(alpha=0.75, rotation = 90)
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Day of the week",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 1 Mean weekly consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

```
↔ Text(0.0, 1.0, 'Zone 1 Mean weekly consumption')
```



```
#Data prep
mean_per_week = elec.groupby("Week_Number")["load_no2"].agg(["mean"])
```

```
#Plot
fig, ax = plt.subplots(figsize=(10,5))

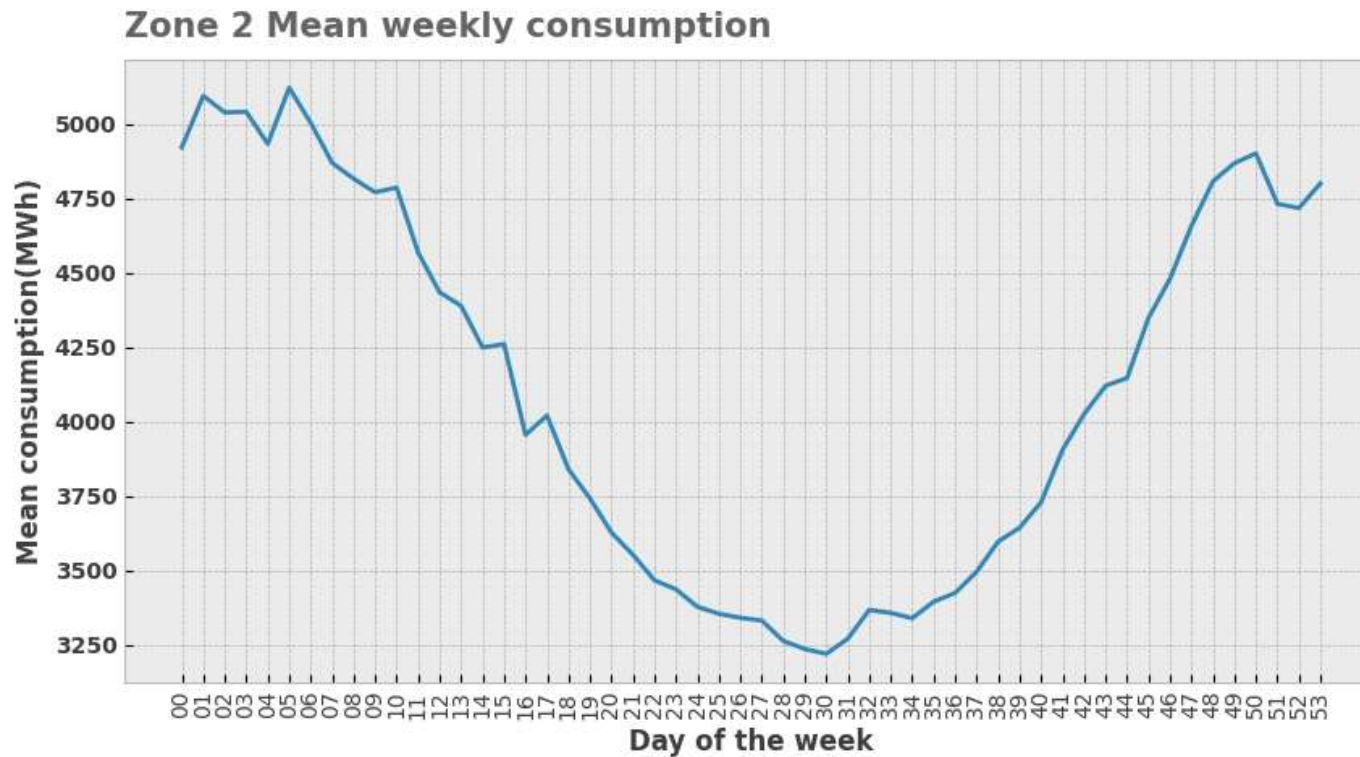
plt.plot(mean_per_week.index,mean_per_week["mean"])

plt.xticks(alpha=0.75, rotation = 90)
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Day of the week",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 2 Mean weekly consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

↔ Text(0.0, 1.0, 'Zone 2 Mean weekly consumption')




```
#Data prep
mean_per_week = elec.groupby("Week_Number")["load_no3"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

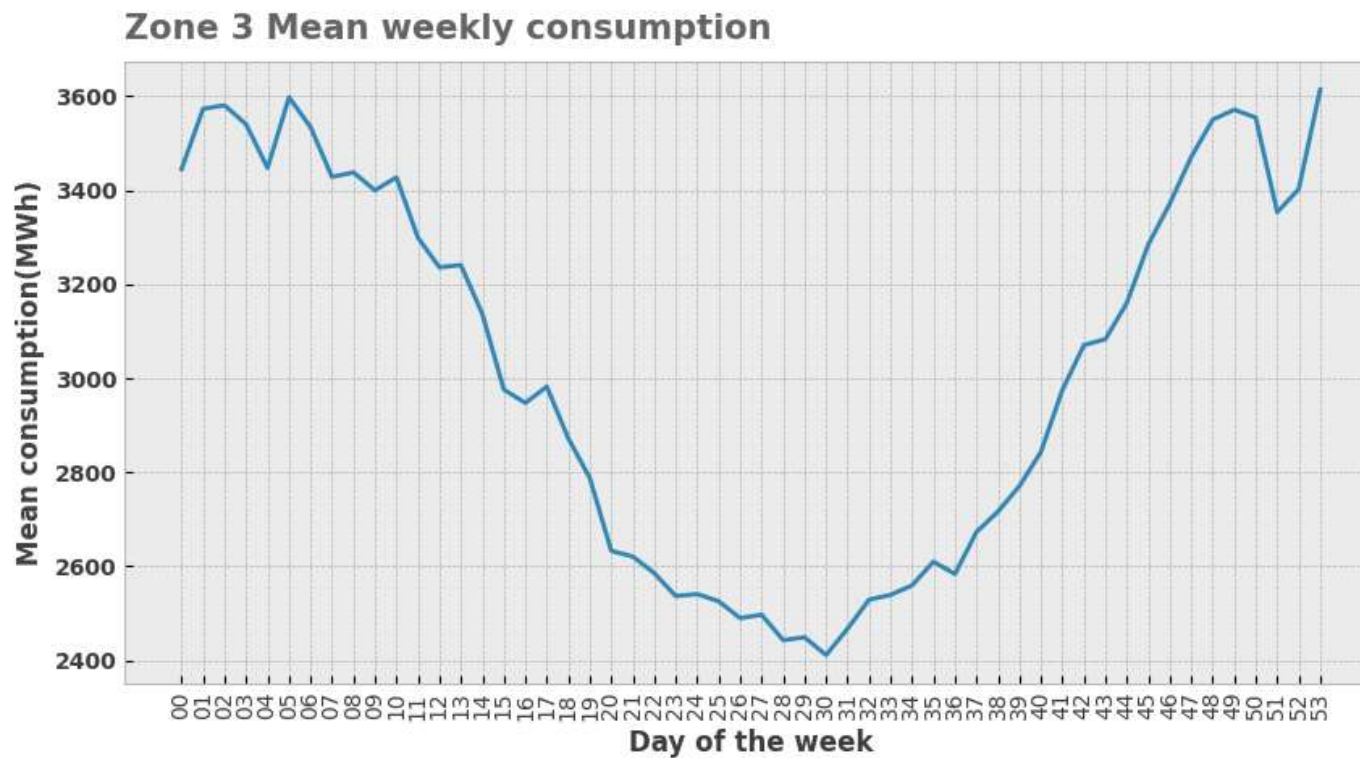
plt.plot(mean_per_week.index,mean_per_week["mean"])

plt.xticks(alpha=0.75, rotation = 90)
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Day of the week",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 3 Mean weekly consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

↔ Text(0.0, 1.0, 'Zone 3 Mean weekly consumption')



```
#Data prep
mean_per_week = elec.groupby("Week_Number")["load_no4"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

plt.plot(mean_per_week.index,mean_per_week["mean"])

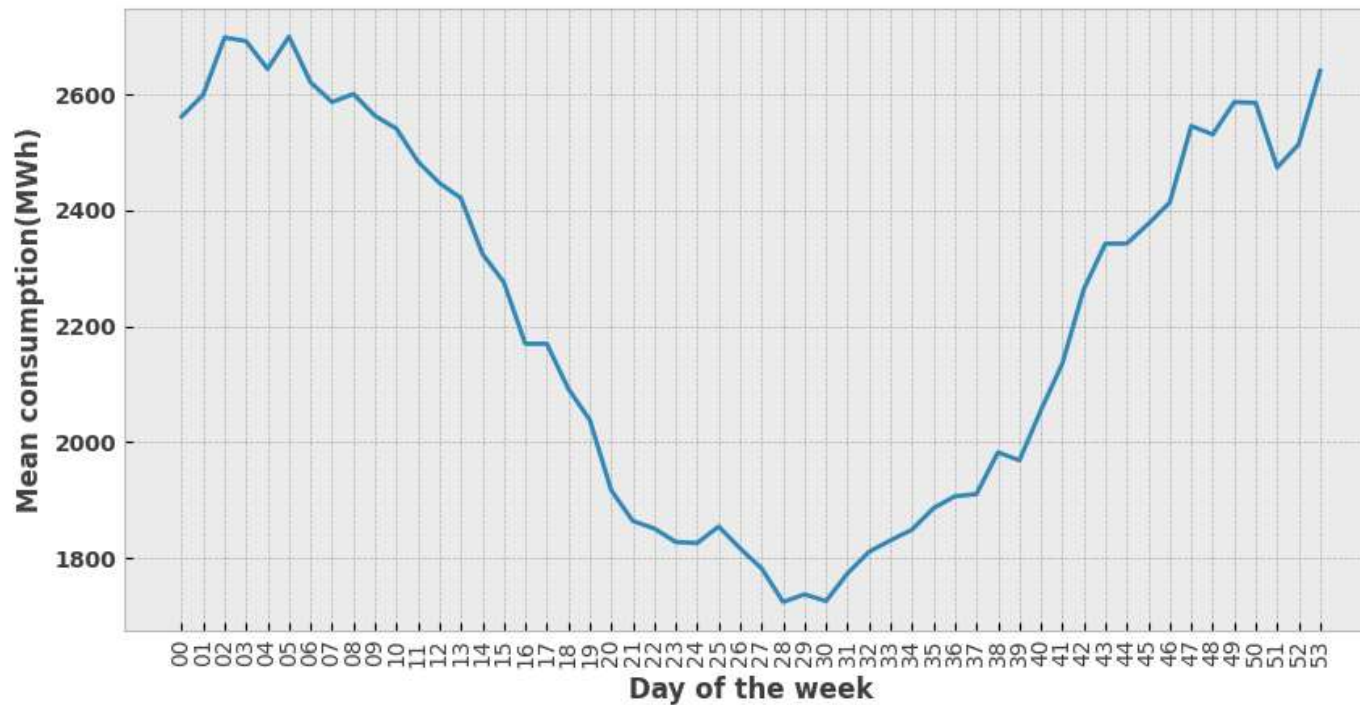
plt.xticks(alpha=0.75, rotation = 90)
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Day of the week",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 4 Mean weekly consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

↔ Text(0.0, 1.0, 'Zone 4 Mean weekly consumption')

Zone 4 Mean weekly consumption



```
#Data prep
mean_per_week = elec.groupby("Week_Number")["load_no5"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

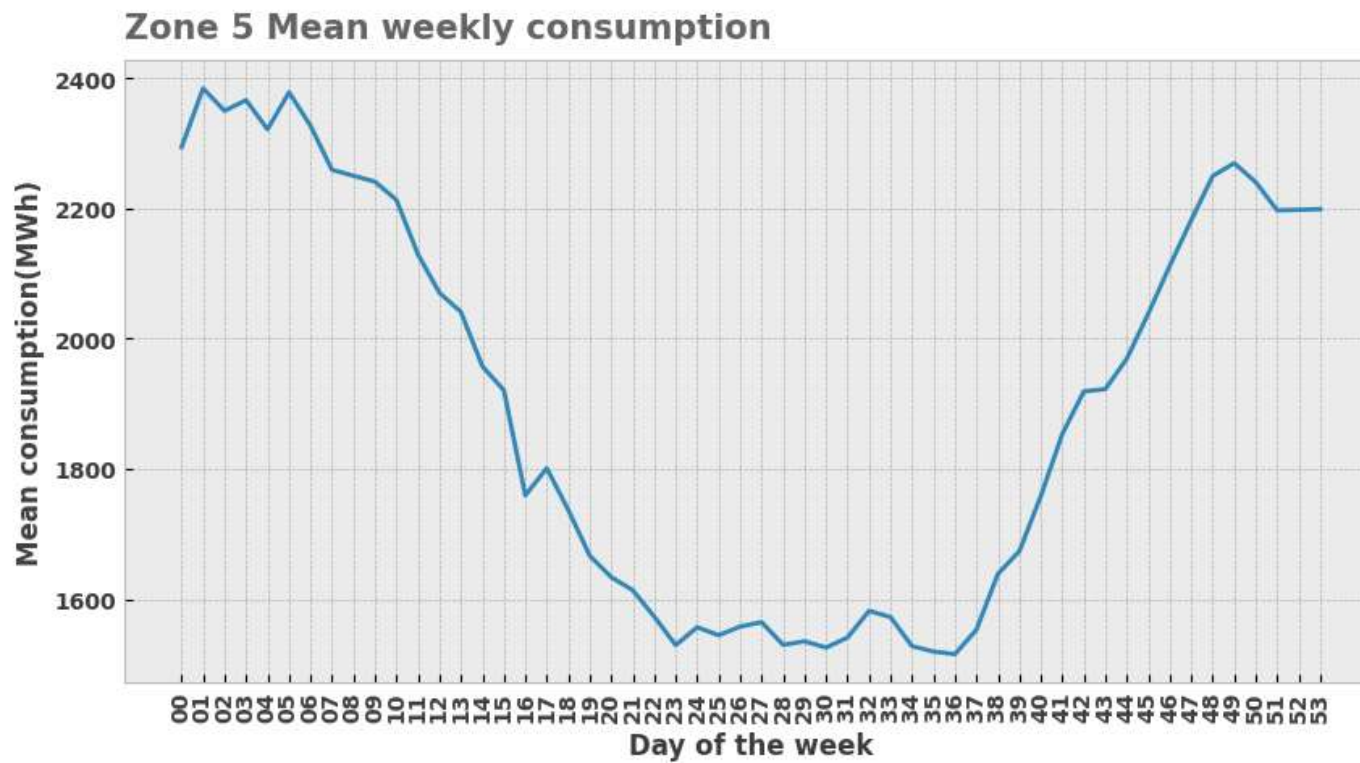
plt.plot(mean_per_week.index,mean_per_week["mean"])

plt.xticks(alpha=0.75, rotation = 90, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Day of the week",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 5 Mean weekly consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

```
↔ Text(0.0, 1.0, 'Zone 5 Mean weekly consumption')
```



✓ Mean of Hourly Electricity Consumption

```
#Data prep
mean_per_week = elec.groupby("hour")["load_no1"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

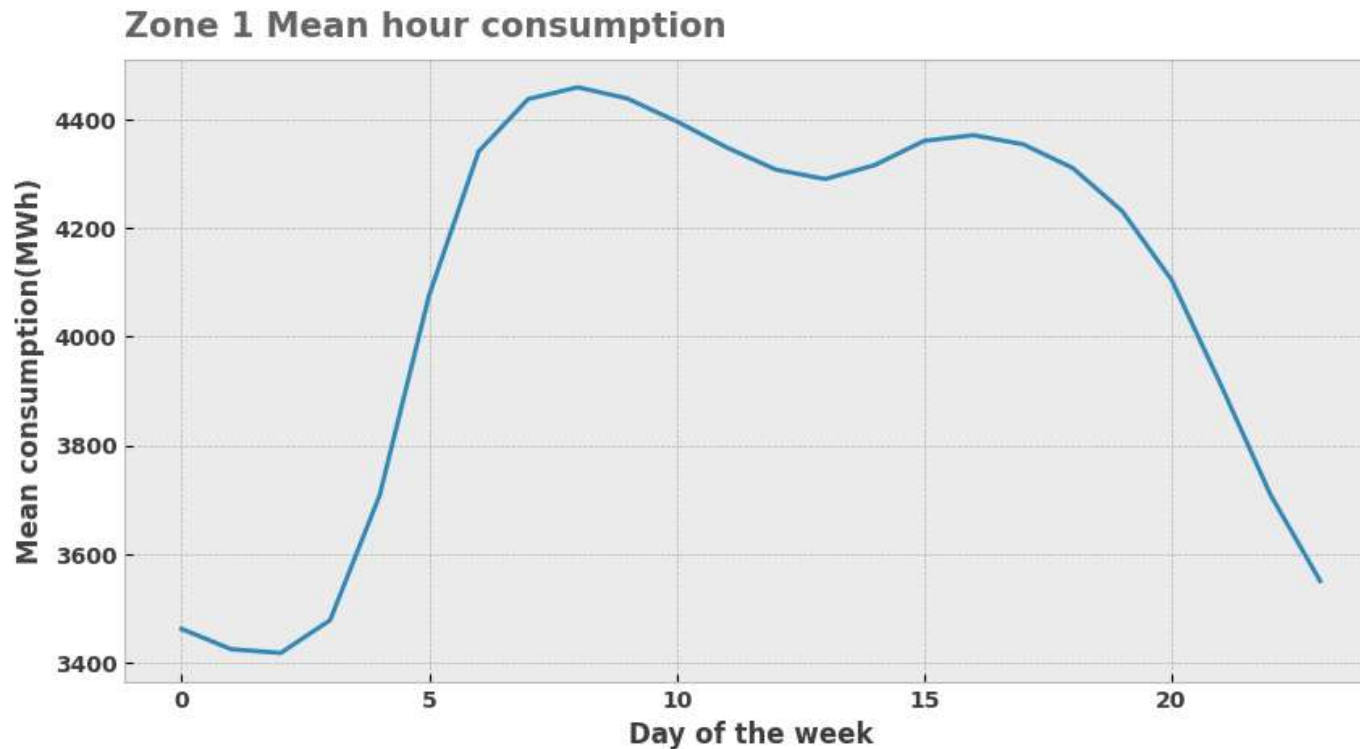
plt.plot(mean_per_week.index,mean_per_week["mean"])

plt.xticks(alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Day of the week",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 1 Mean hour consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)

Text(0.0, 1.0, 'Zone 1 Mean hour consumption')
```



```
#Data prep
mean_per_week = elec.groupby("hour")["load_no2"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

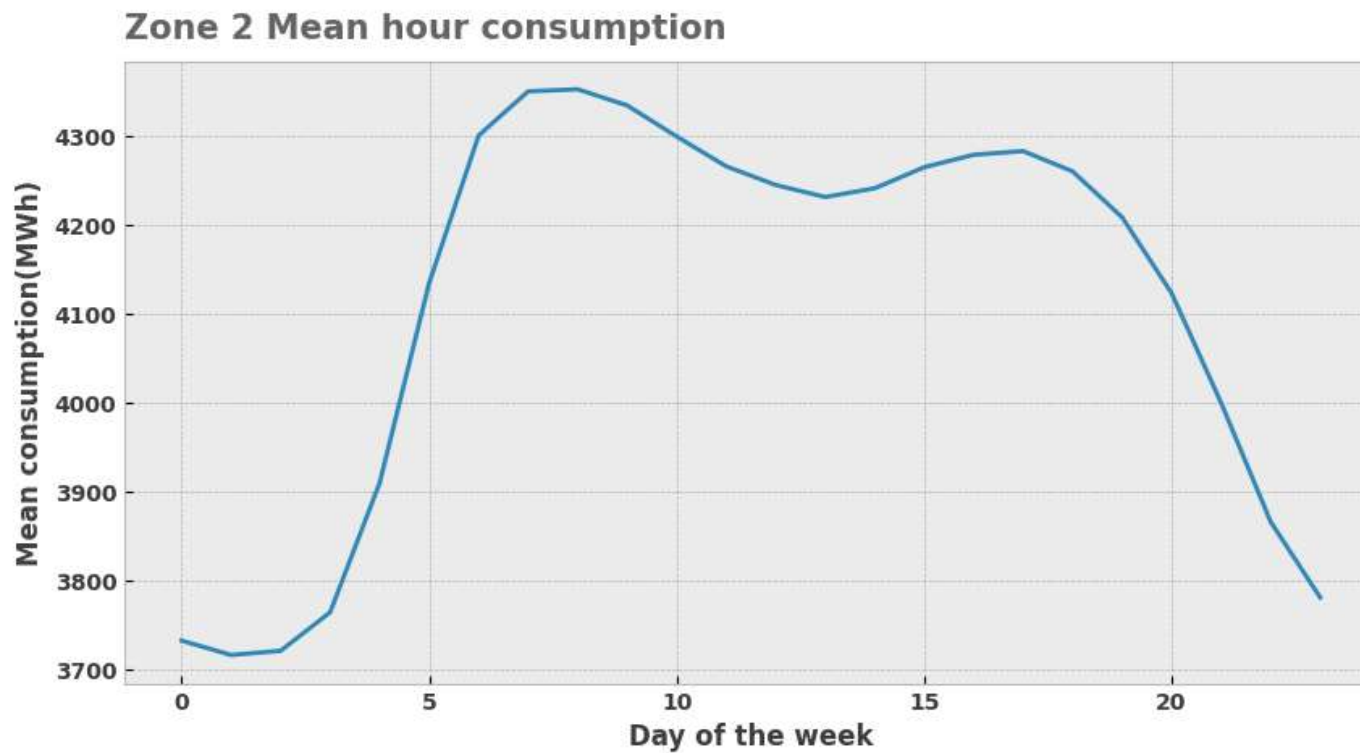
plt.plot(mean_per_week.index,mean_per_week["mean"])

plt.xticks(alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Day of the week",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 2 Mean hour consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)

↔ Text(0.0, 1.0, 'Zone 2 Mean hour consumption')
```



```
#Data prep
mean_per_week = elec.groupby("hour")["load_no3"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

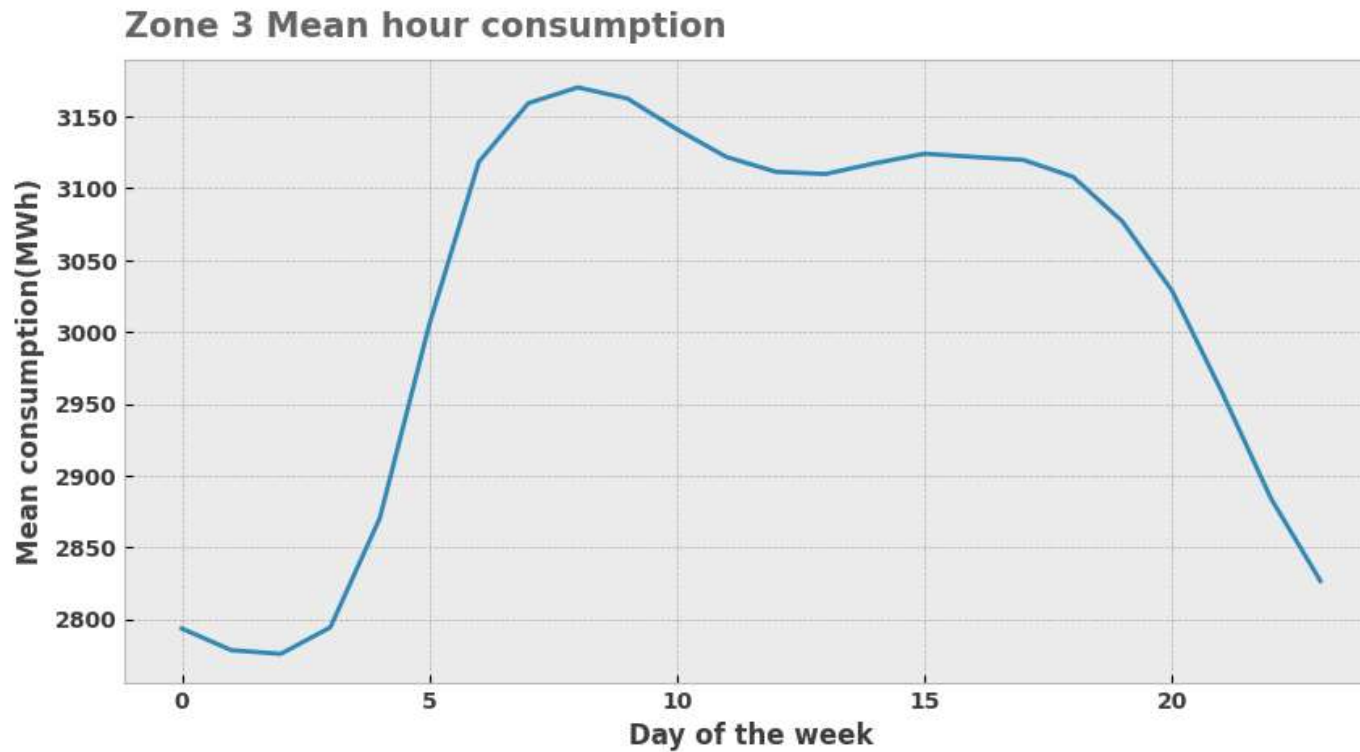
plt.plot(mean_per_week.index,mean_per_week["mean"])

plt.xticks(alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Day of the week",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 3 Mean hour consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

↔ Text(0.0, 1.0, 'Zone 3 Mean hour consumption')



```
#Data prep
mean_per_week = elec.groupby("hour")["load_no4"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

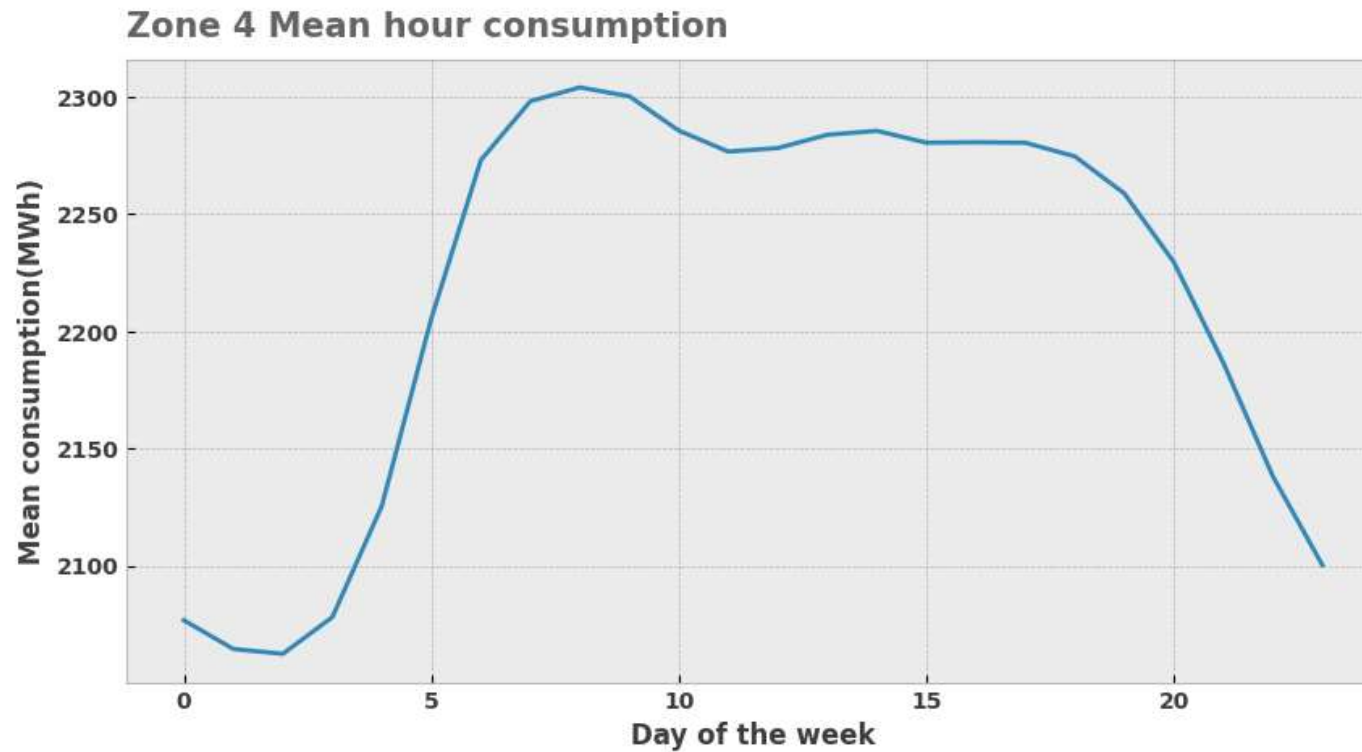
plt.plot(mean_per_week.index,mean_per_week["mean"])

plt.xticks(alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Day of the week",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 4 Mean hour consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

```
↔ Text(0.0, 1.0, 'Zone 4 Mean hour consumption')
```



```
#Data prep
mean_per_week = elec.groupby("hour")["load_no5"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

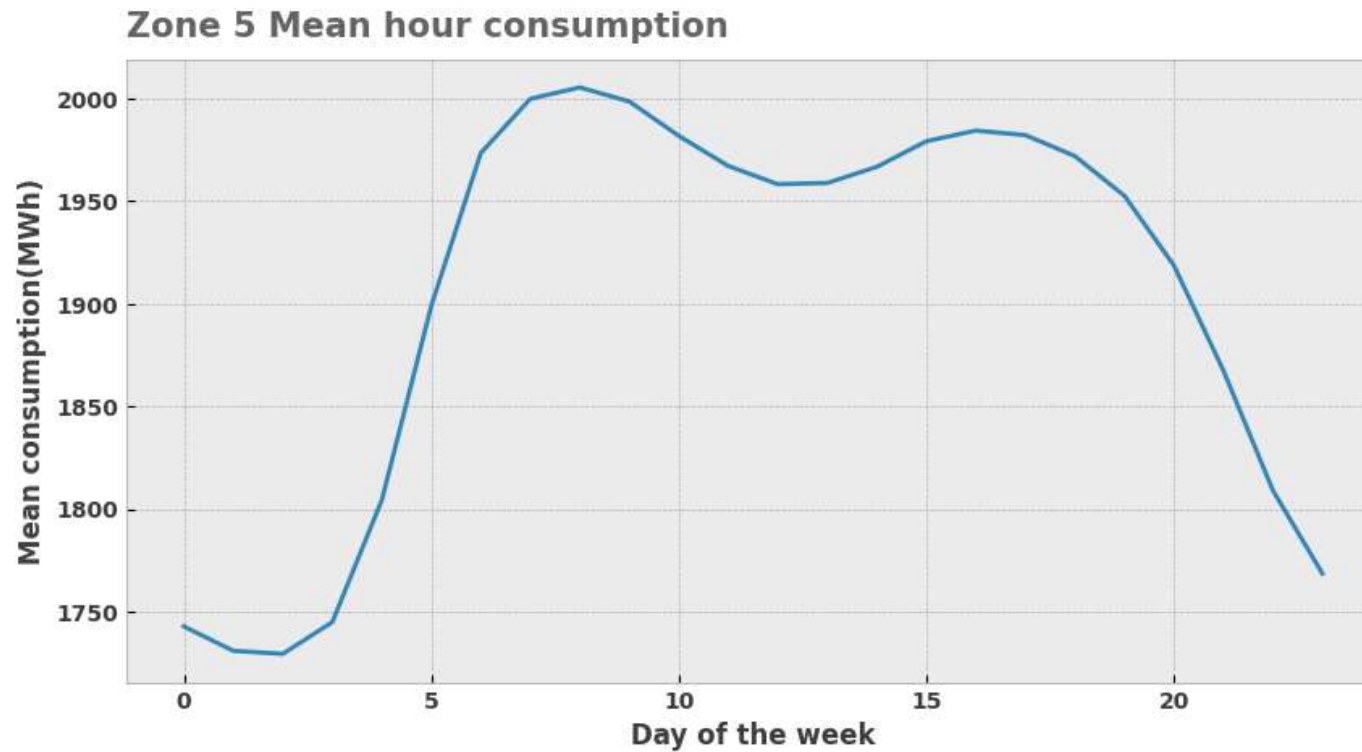
plt.plot(mean_per_week.index,mean_per_week["mean"])

plt.xticks(alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Day of the week",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 5 Mean hour consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

```
↔ Text(0.0, 1.0, 'Zone 5 Mean hour consumption')
```




```
#Data prep
mean_per_year = elec.groupby("Date")["load_no1"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

plt.plot(mean_per_year.index,mean_per_year["mean"])

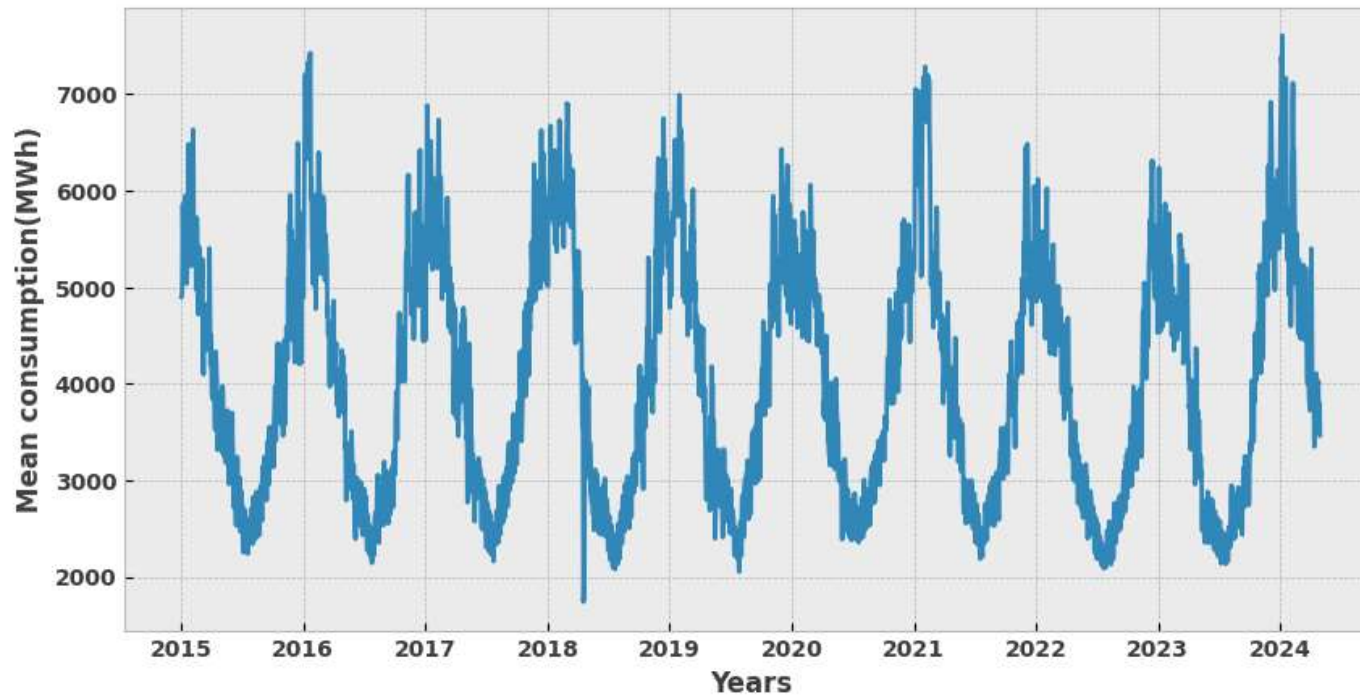
plt.xticks(alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Years",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 1 Mean consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

```
↔ Text(0.0, 1.0, 'Zone 1 Mean consumption')
```

Zone 1 Mean consumption



∨ Effect of Temperature

```
#Data prep
mean_per_temp = elec.groupby("temp_no1")["load_no1"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

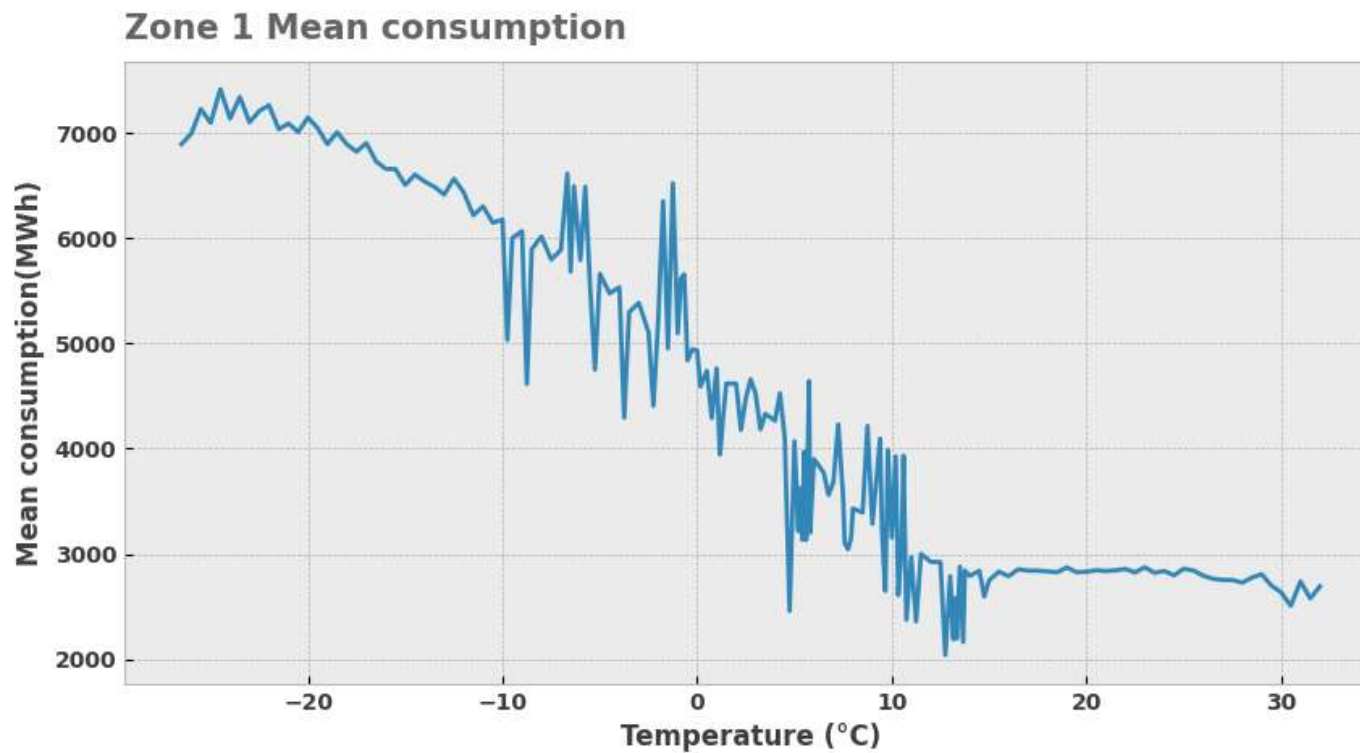
plt.plot(mean_per_temp.index,mean_per_temp["mean"])

plt.xticks(alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Temperature (°C)",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 1 Mean consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)

→ Text(0.0, 1.0, 'Zone 1 Mean consumption')
```



```
#Data prep
mean_per_temp = elec.groupby("temp_no2")["load_no2"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

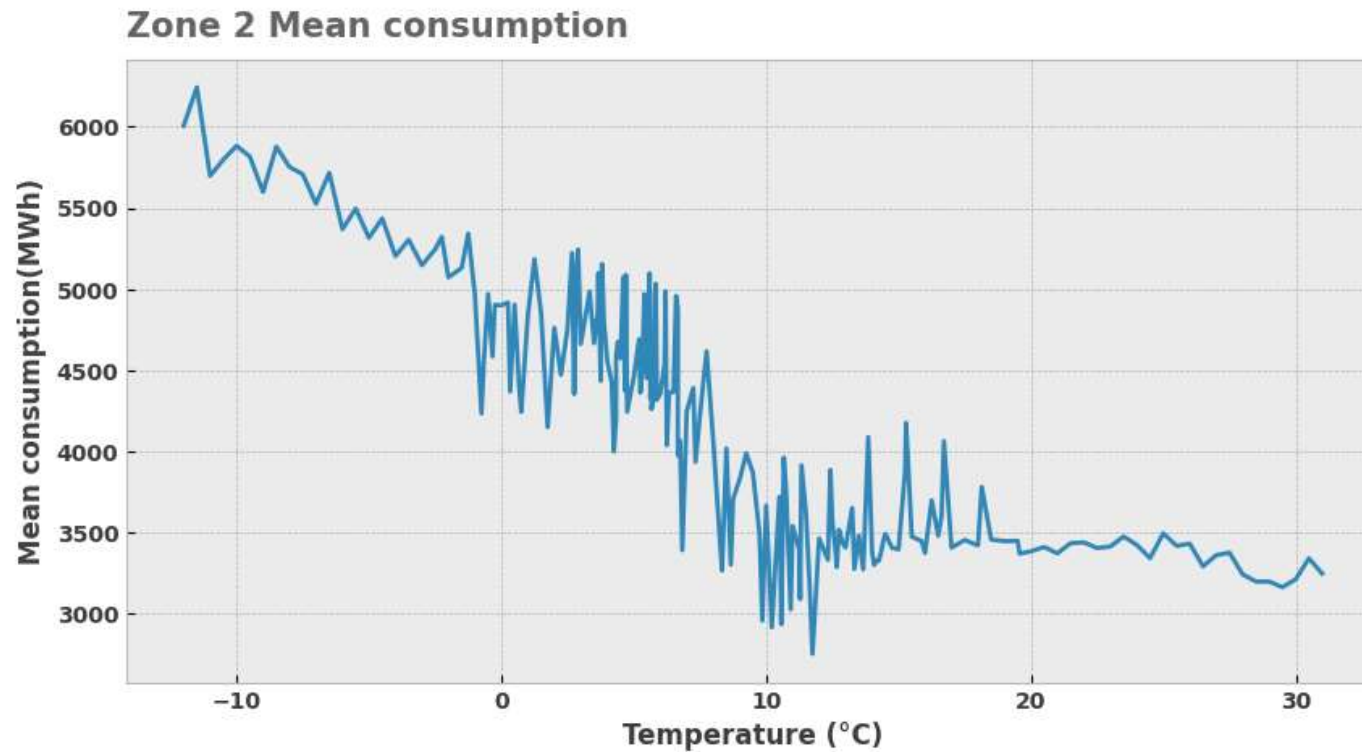
plt.plot(mean_per_temp.index,mean_per_temp["mean"])

plt.xticks(alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Temperature (°C)",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 2 Mean consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

```
↔ Text(0.0, 1.0, 'Zone 2 Mean consumption')
```



```
#Data prep
mean_per_temp = elec.groupby("temp_no3")["load_no3"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

plt.plot(mean_per_temp.index,mean_per_temp["mean"])

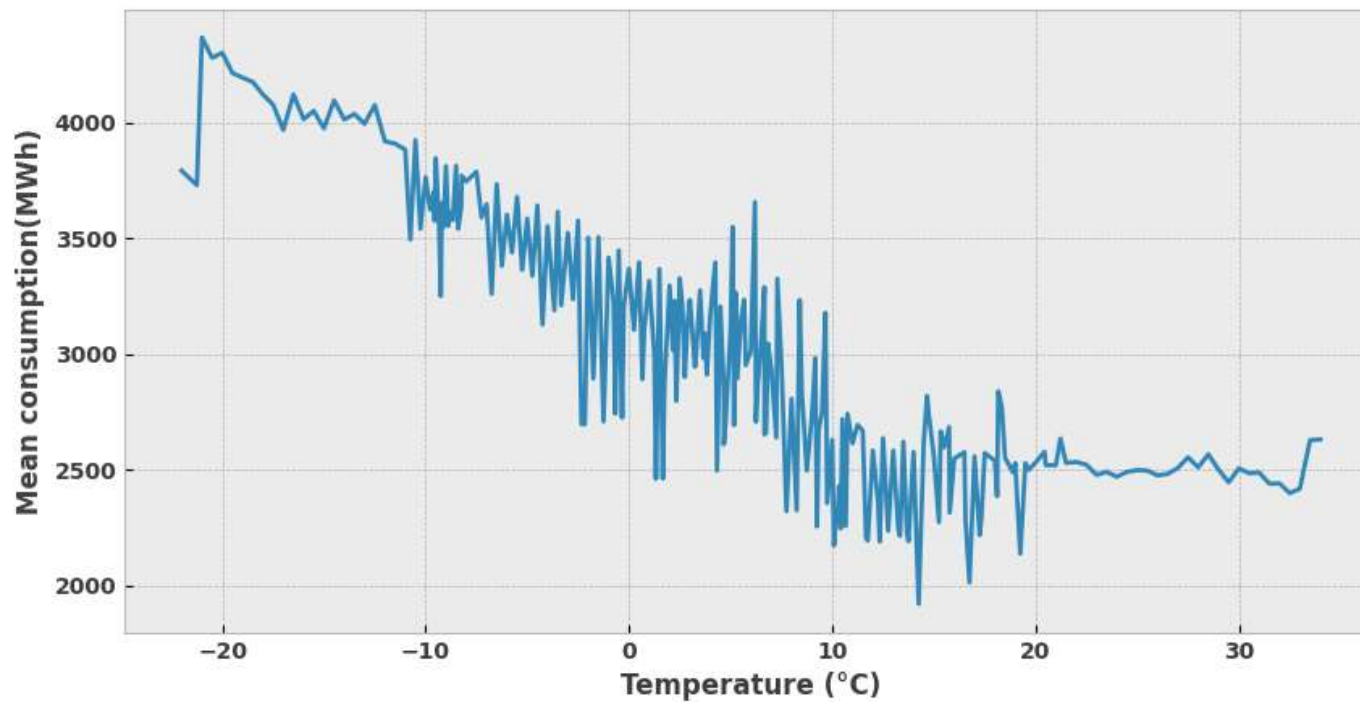
plt.xticks(alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Temperature (°C)",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 3 Mean consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

```
↔ Text(0.0, 1.0, 'Zone 3 Mean consumption')
```

Zone 3 Mean consumption



```
#Data prep
mean_per_temp = elec.groupby("temp_no4")["load_no4"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

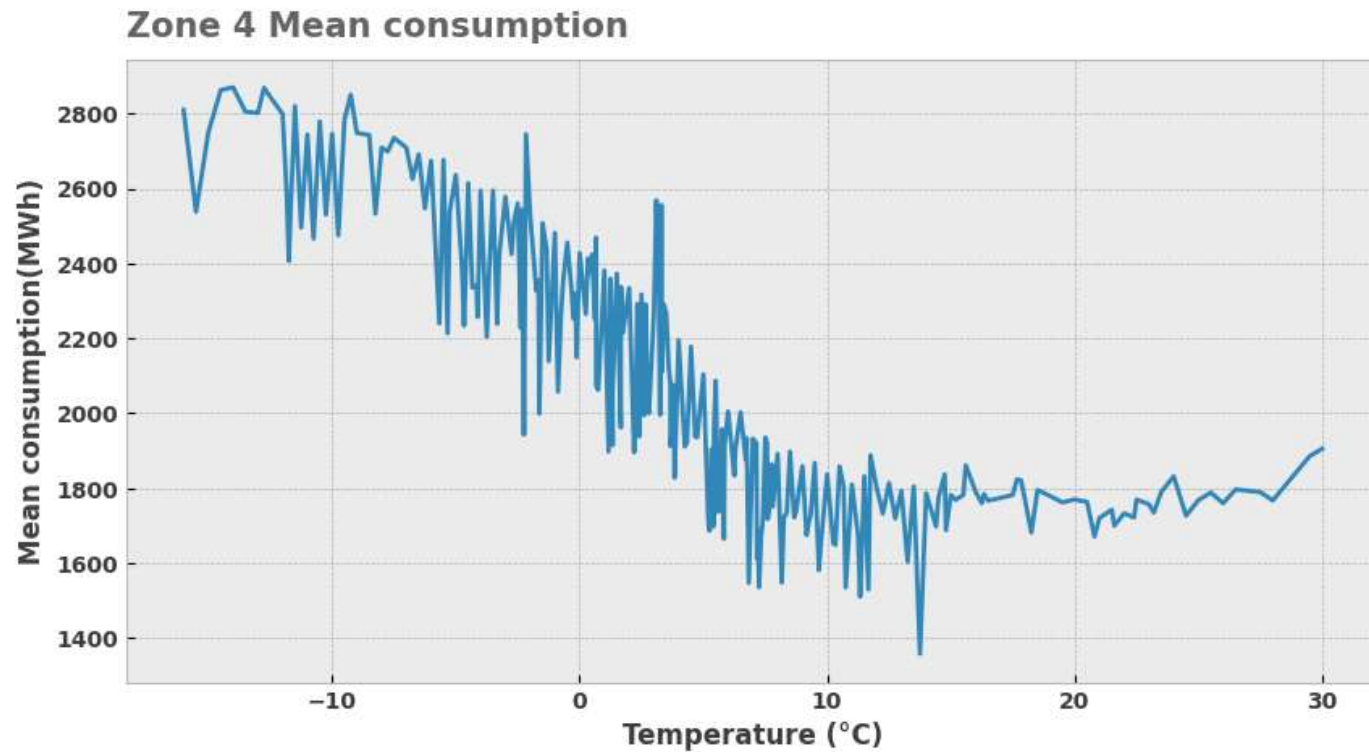
plt.plot(mean_per_temp.index,mean_per_temp["mean"])

plt.xticks(alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Temperature (°C)",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 4 Mean consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

```
↔ Text(0.0, 1.0, 'Zone 4 Mean consumption')
```



```
#Data prep
mean_per_temp = elec.groupby("temp_no5")["load_no5"].agg(["mean"])
#Plot
```

```
fig, ax = plt.subplots(figsize=(10,5))

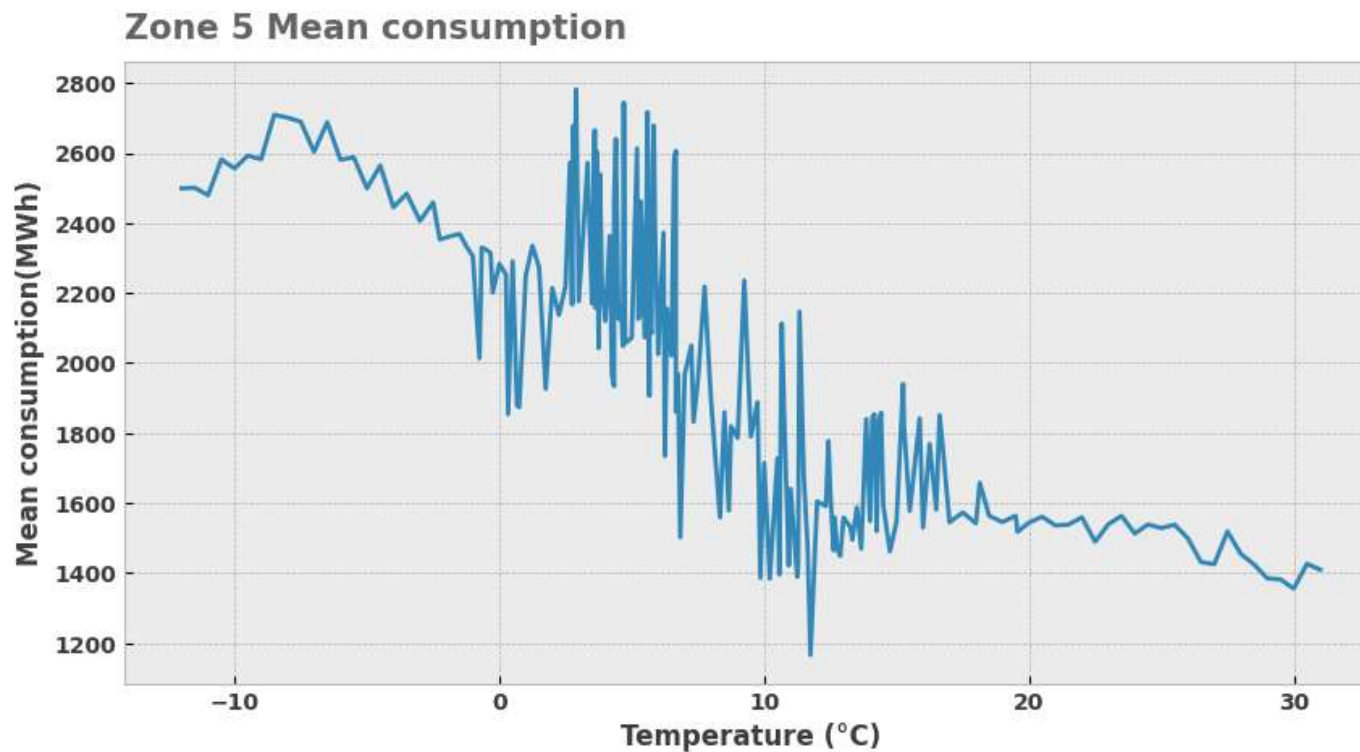
plt.plot(mean_per_temp.index,mean_per_temp["mean"])

plt.xticks(alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Temperature (°C)",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 5 Mean consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

```
Text(0.0, 1.0, 'Zone 5 Mean consumption')
```



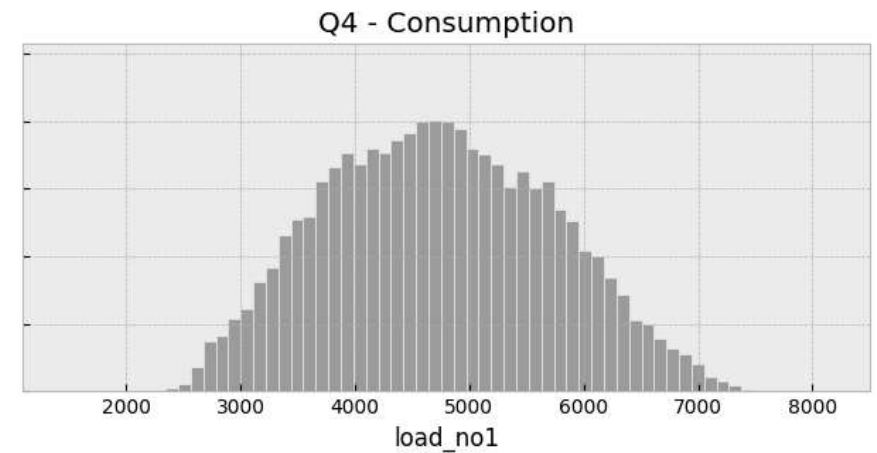
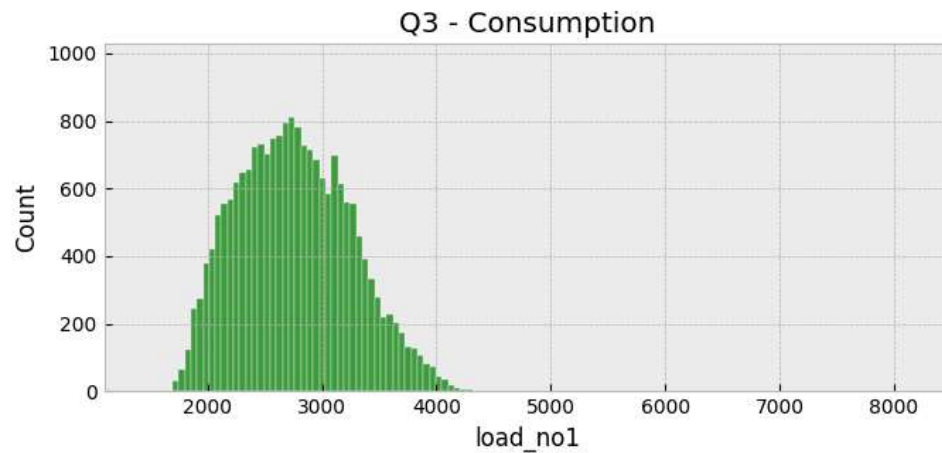
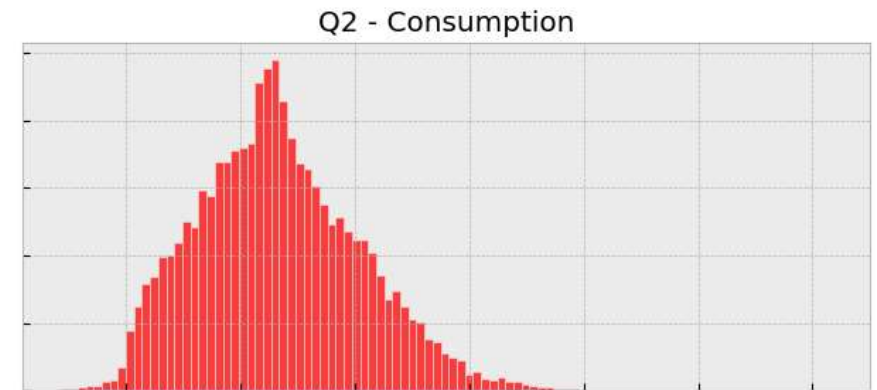
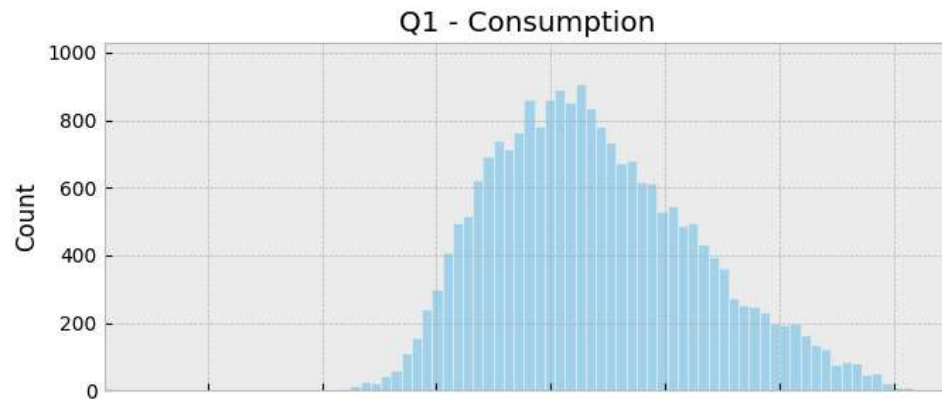
∨ Distribution of data in the quaters

```
#Data prep
Q1 = elec[elec["Q"]==1]
Q2 = elec[elec["Q"]==2]
Q3 = elec[elec["Q"]==3]
Q4 = elec[elec["Q"]==4]

#Plot
fig,axes = plt.subplots(2,2,figsize=(17,7),sharex=True,sharey=True)

sns.histplot(Q1["load_no1"],color="skyblue", ax=axes[0,0]).set_title("Q1 - Consumption")
sns.histplot(Q2["load_no1"],color="red", ax=axes[0,1]).set_title("Q2 - Consumption")
sns.histplot(Q3["load_no1"],color="green", ax=axes[1,0]).set_title("Q3 - Consumption")
sns.histplot(Q4["load_no1"],color="gray", ax=axes[1,1]).set_title("Q4 - Consumption")
```

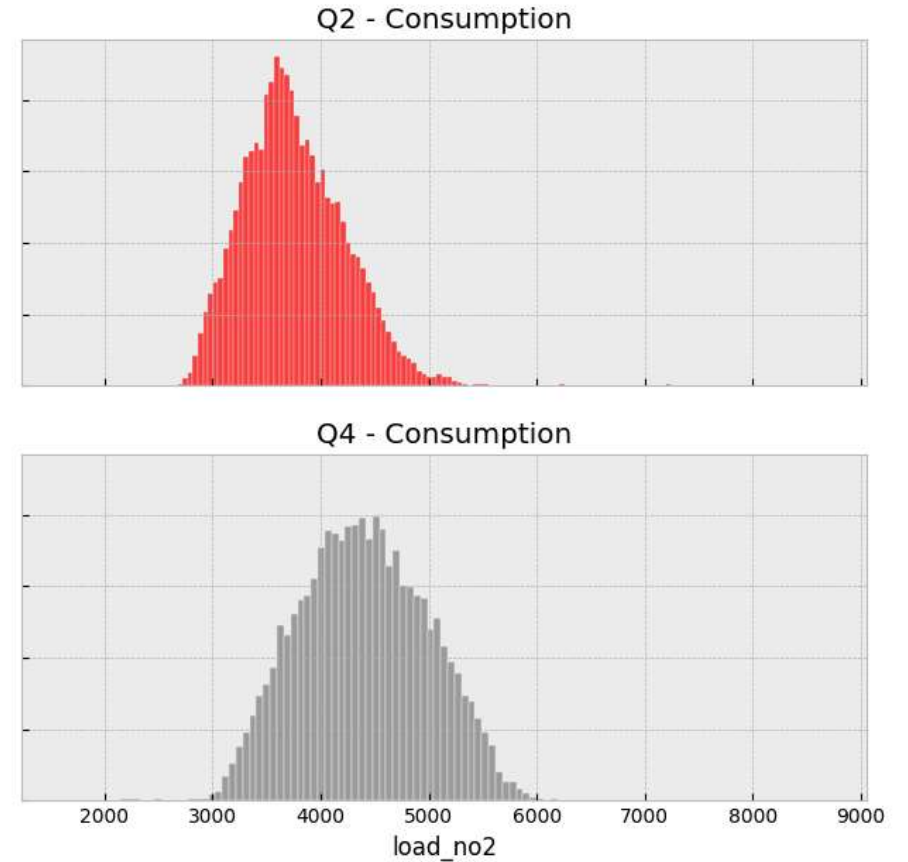
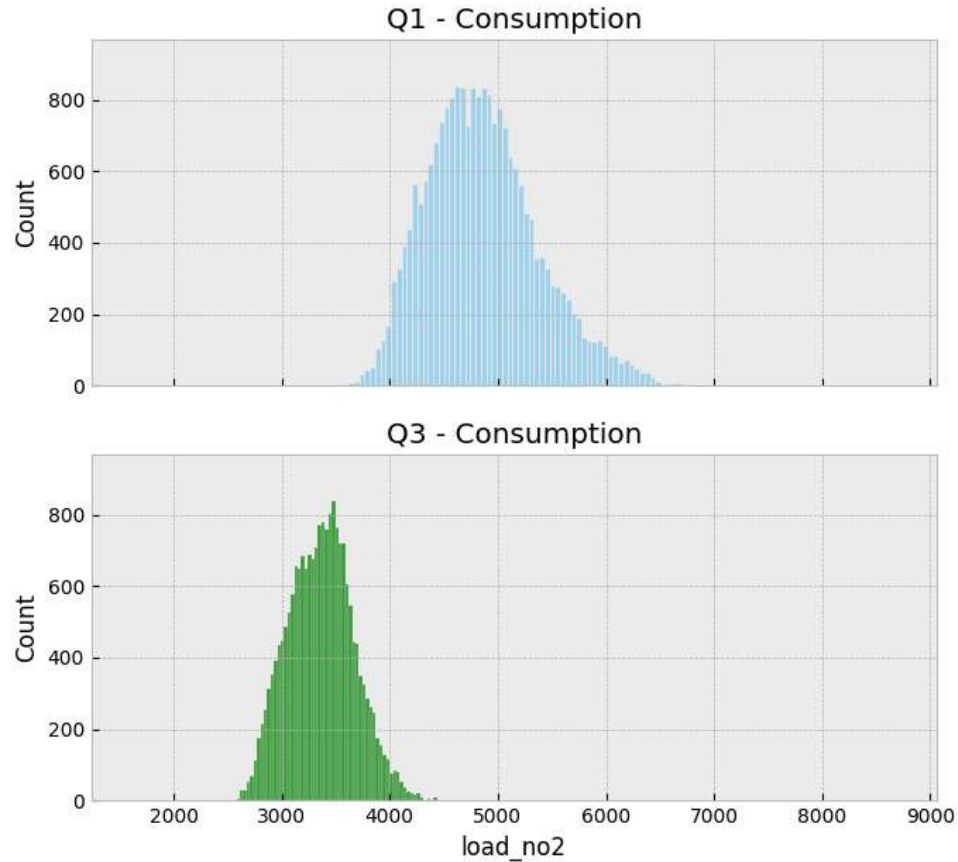
```
↔ Text(0.5, 1.0, 'Q4 - Consumption')
```



```
#Plot
fig, axes = plt.subplots(2, 2, figsize=(17, 7), sharex=True, sharey=True)

sns.histplot(Q1["load_no2"], color="skyblue", ax=axes[0, 0]).set_title("Q1 - Consumption")
sns.histplot(Q2["load_no2"], color="red", ax=axes[0, 1]).set_title("Q2 - Consumption")
sns.histplot(Q3["load_no2"], color="green", ax=axes[1, 0]).set_title("Q3 - Consumption")
sns.histplot(Q4["load_no2"], color="gray", ax=axes[1, 1]).set_title("Q4 - Consumption")
```

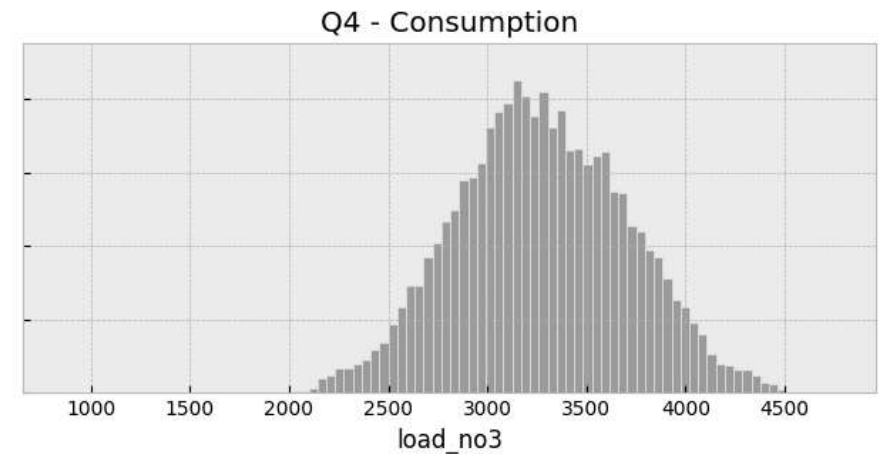
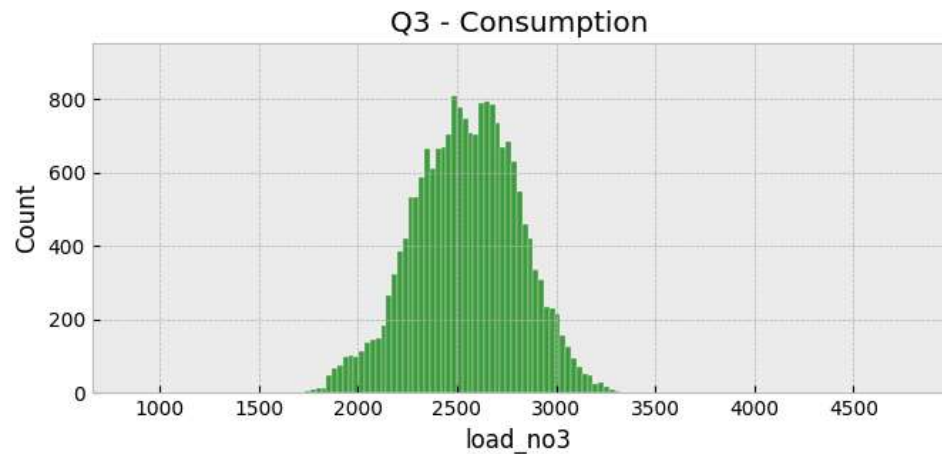
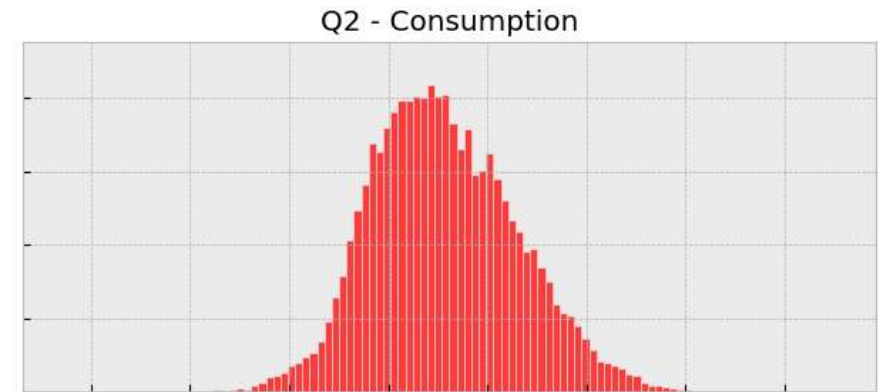
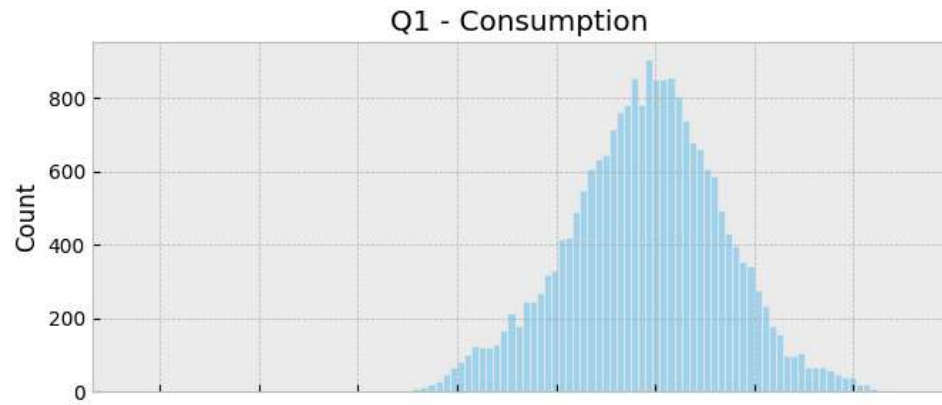
```
Text(0.5, 1.0, 'Q4 - Consumption')
```




```
#Plot
fig, axes = plt.subplots(2, 2, figsize=(17, 7), sharex=True, sharey=True)

sns.histplot(Q1["load_no3"], color="skyblue", ax=axes[0, 0]).set_title("Q1 - Consumption")
sns.histplot(Q2["load_no3"], color="red", ax=axes[0, 1]).set_title("Q2 - Consumption")
sns.histplot(Q3["load_no3"], color="green", ax=axes[1, 0]).set_title("Q3 - Consumption")
sns.histplot(Q4["load_no3"], color="gray", ax=axes[1, 1]).set_title("Q4 - Consumption")
```

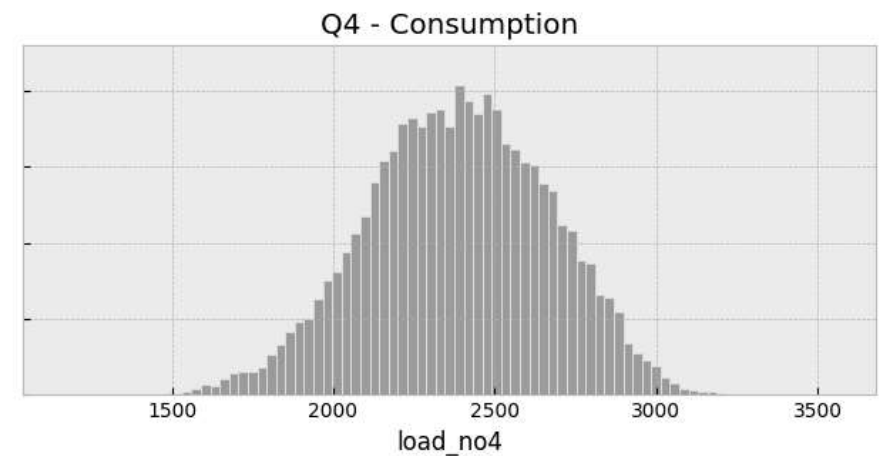
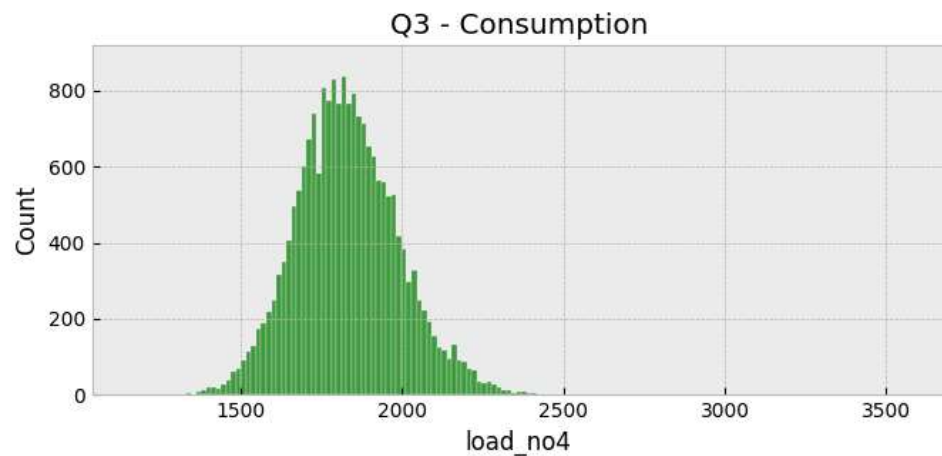
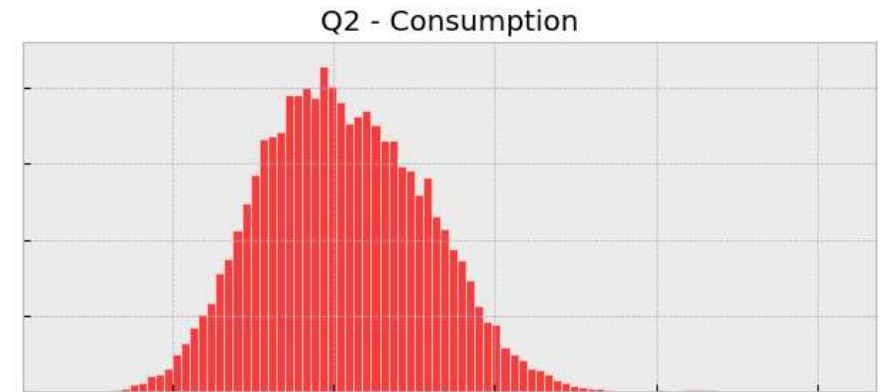
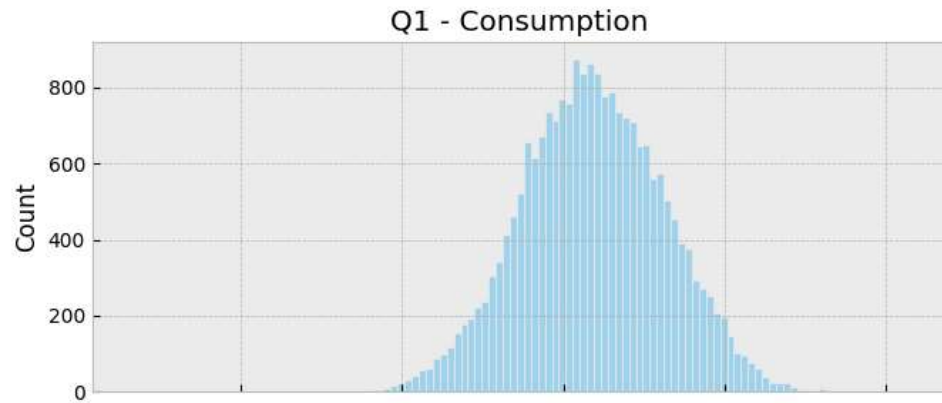
```
Text(0.5, 1.0, 'Q4 - Consumption')
```



```
#Plot
fig, axes = plt.subplots(2, 2, figsize=(17, 7), sharex=True, sharey=True)

sns.histplot(Q1["load_no4"], color="skyblue", ax=axes[0, 0]).set_title("Q1 - Consumption")
sns.histplot(Q2["load_no4"], color="red", ax=axes[0, 1]).set_title("Q2 - Consumption")
sns.histplot(Q3["load_no4"], color="green", ax=axes[1, 0]).set_title("Q3 - Consumption")
sns.histplot(Q4["load_no4"], color="gray", ax=axes[1, 1]).set_title("Q4 - Consumption")
```

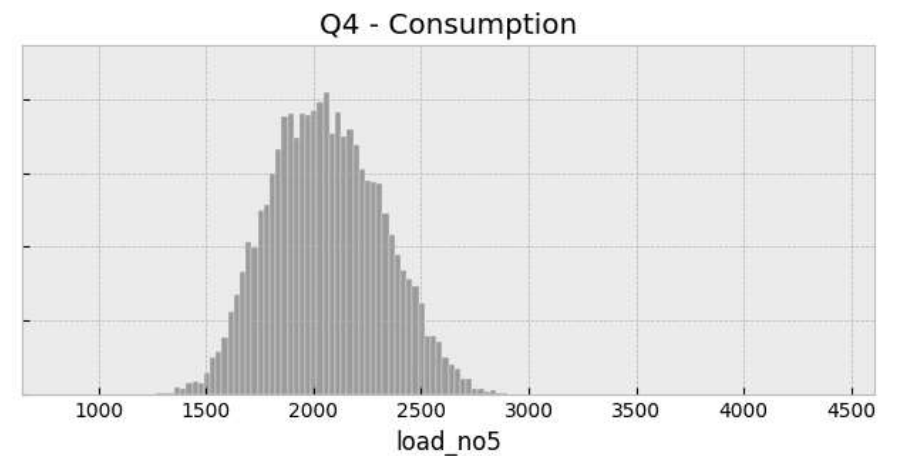
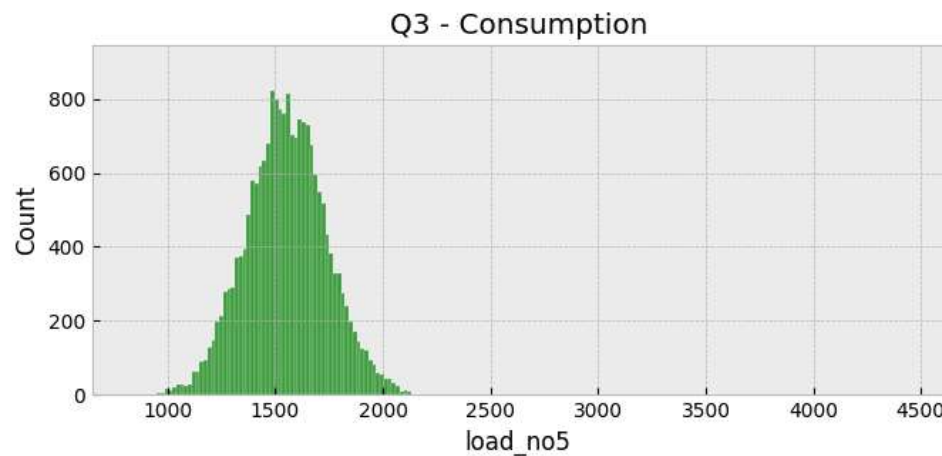
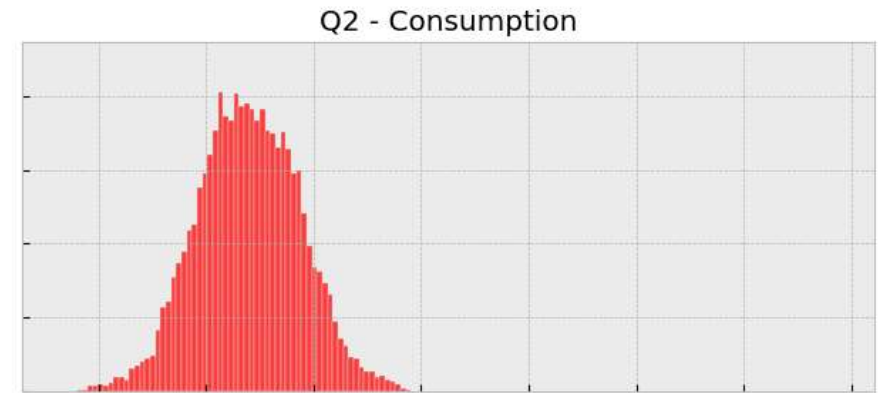
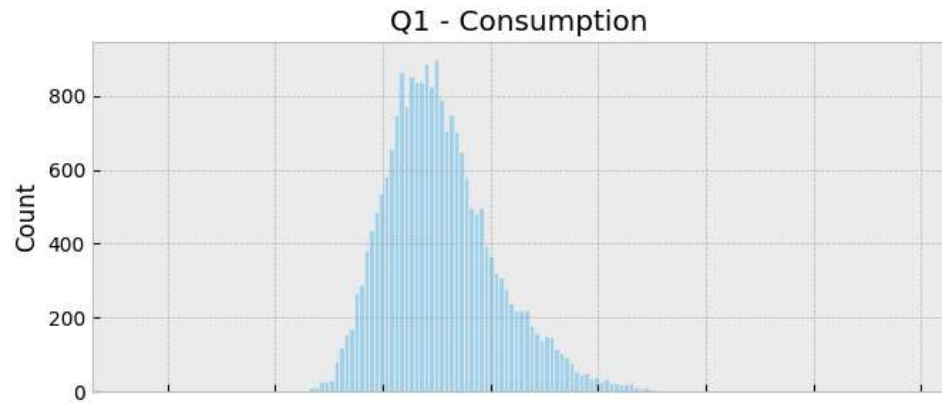
```
Text(0.5, 1.0, 'Q4 - Consumption')
```



```
#Plot
fig, axes = plt.subplots(2, 2, figsize=(17, 7), sharex=True, sharey=True)

sns.histplot(Q1["load_no5"], color="skyblue", ax=axes[0, 0]).set_title("Q1 - Consumption")
sns.histplot(Q2["load_no5"], color="red", ax=axes[0, 1]).set_title("Q2 - Consumption")
sns.histplot(Q3["load_no5"], color="green", ax=axes[1, 0]).set_title("Q3 - Consumption")
sns.histplot(Q4["load_no5"], color="gray", ax=axes[1, 1]).set_title("Q4 - Consumption")
```

```
Text(0.5, 1.0, 'Q4 - Consumption')
```



✓ Trend of Electricity Consumption

```
#Data prep
mean_per_year = elec.groupby("Date")["load_no1"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

plt.plot(mean_per_year.index,mean_per_year["mean"])

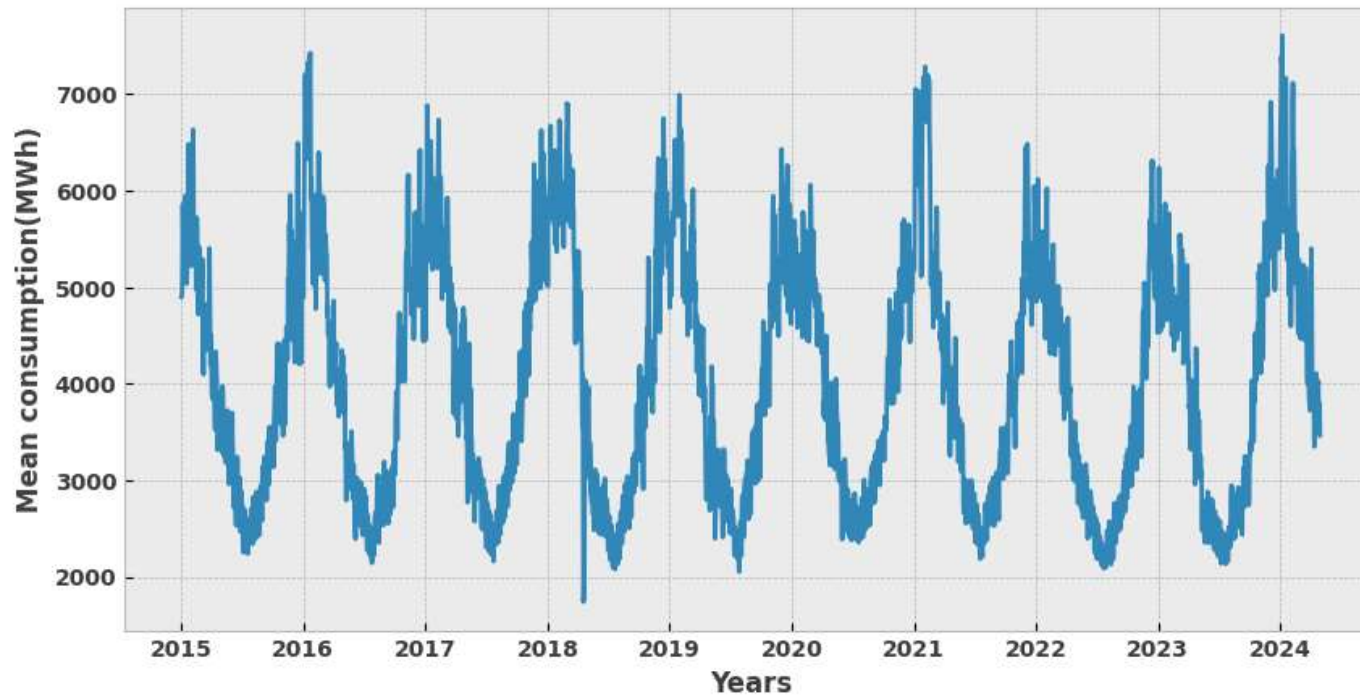
plt.xticks(alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Years",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 1 Mean consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

```
↔ Text(0.0, 1.0, 'Zone 1 Mean consumption')
```

Zone 1 Mean consumption



```
#Data prep
mean_per_year = elec.groupby("Date")["load_no2"].agg(["mean"])
#Plot
```

```
fig, ax = plt.subplots(figsize=(10,5))

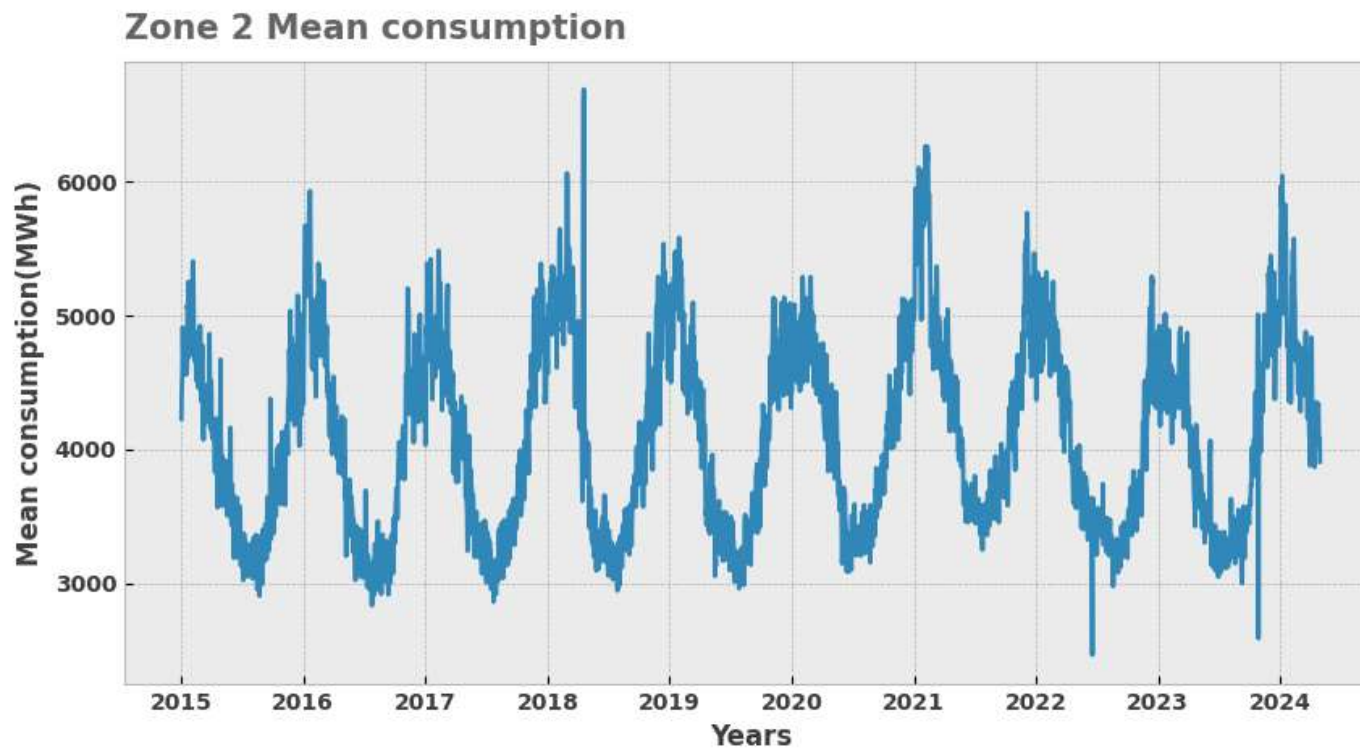
plt.plot(mean_per_year.index,mean_per_year["mean"])

plt.xticks(alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Years",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 2 Mean consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)

↔ Text(0.0, 1.0, 'Zone 2 Mean consumption')
```



```
#Data prep
mean_per_year = elec.groupby("Date")["load_no3"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

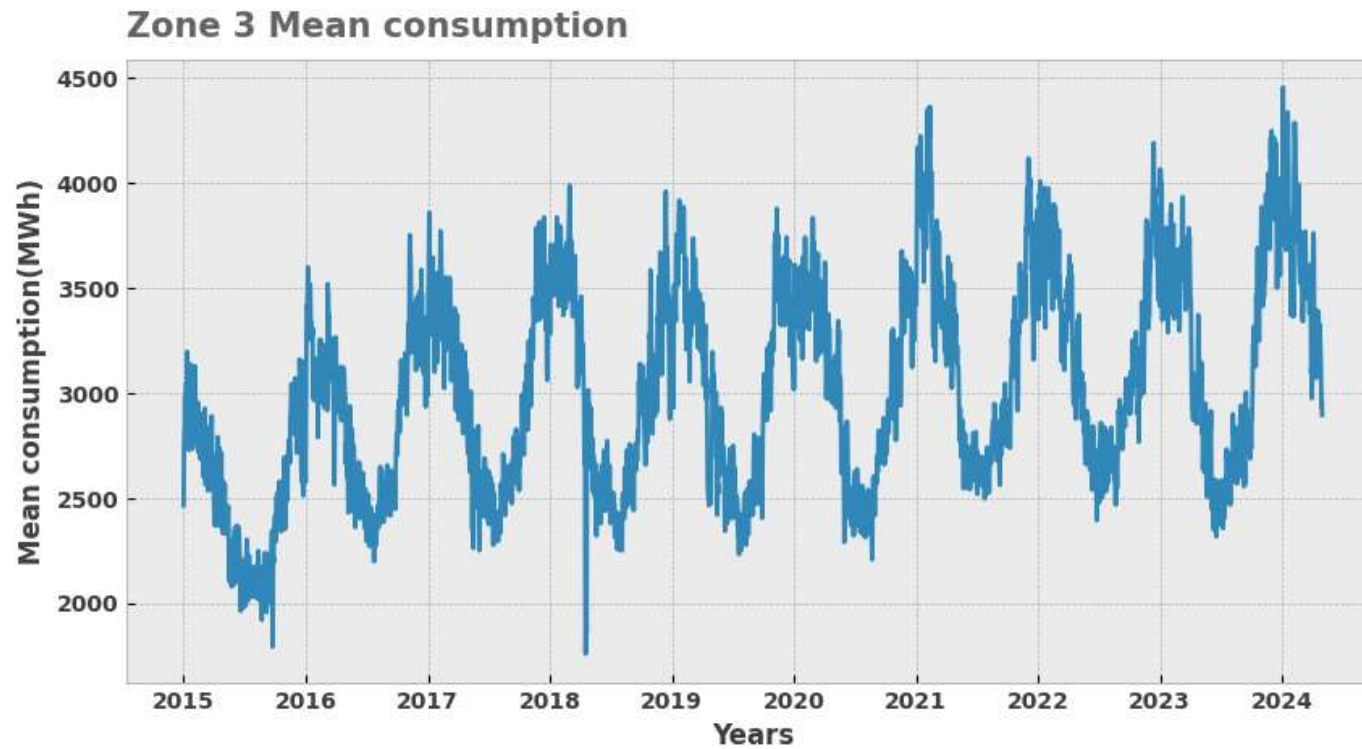
plt.plot(mean_per_year.index,mean_per_year["mean"])

plt.xticks(alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Years",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 3 Mean consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

```
↔ Text(0.0, 1.0, 'Zone 3 Mean consumption')
```



```
#Data prep
mean_per_year = elec.groupby("Date")["load_no4"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

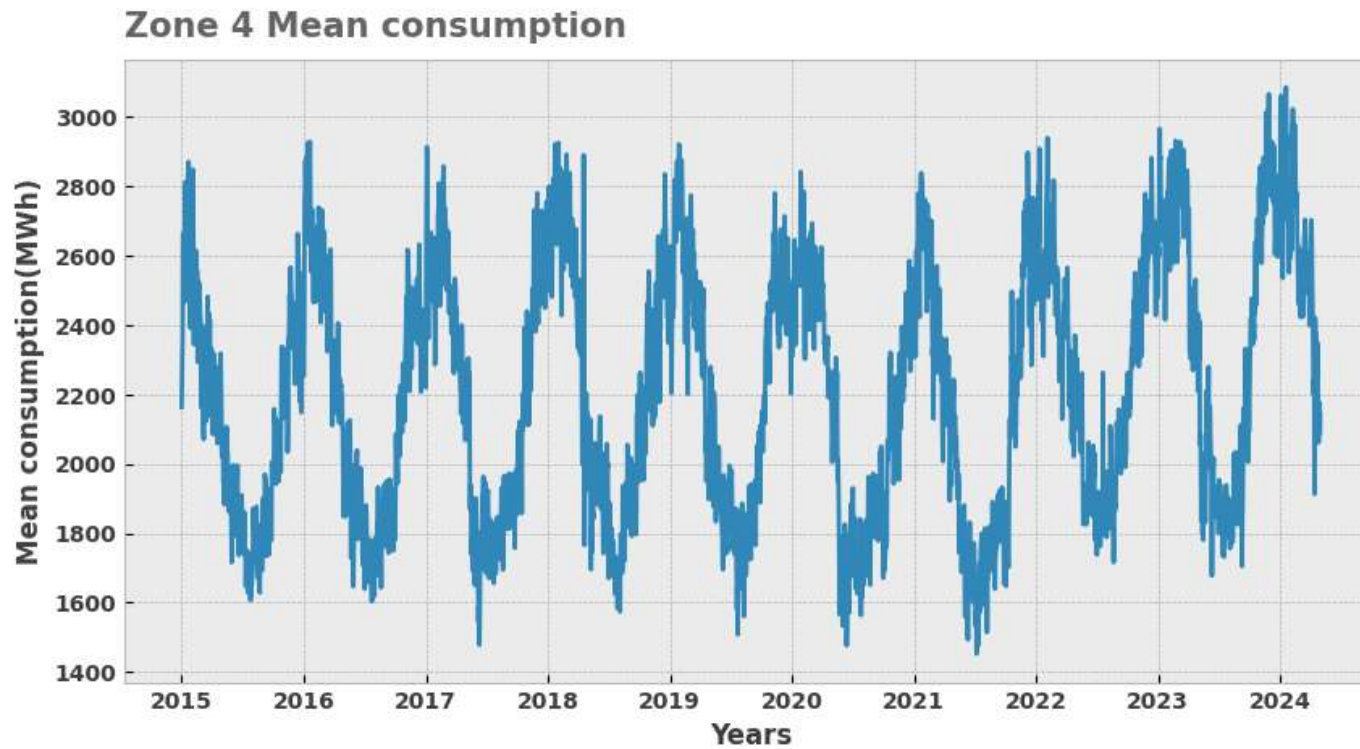
plt.plot(mean_per_year.index,mean_per_year["mean"])

plt.xticks(alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Years",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 4 Mean consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)

↔ Text(0.0, 1.0, 'Zone 4 Mean consumption')
```



```
#Data prep
mean_per_year = elec.groupby("Date")["load_no5"].agg(["mean"])
#Plot
fig, ax = plt.subplots(figsize=(10,5))

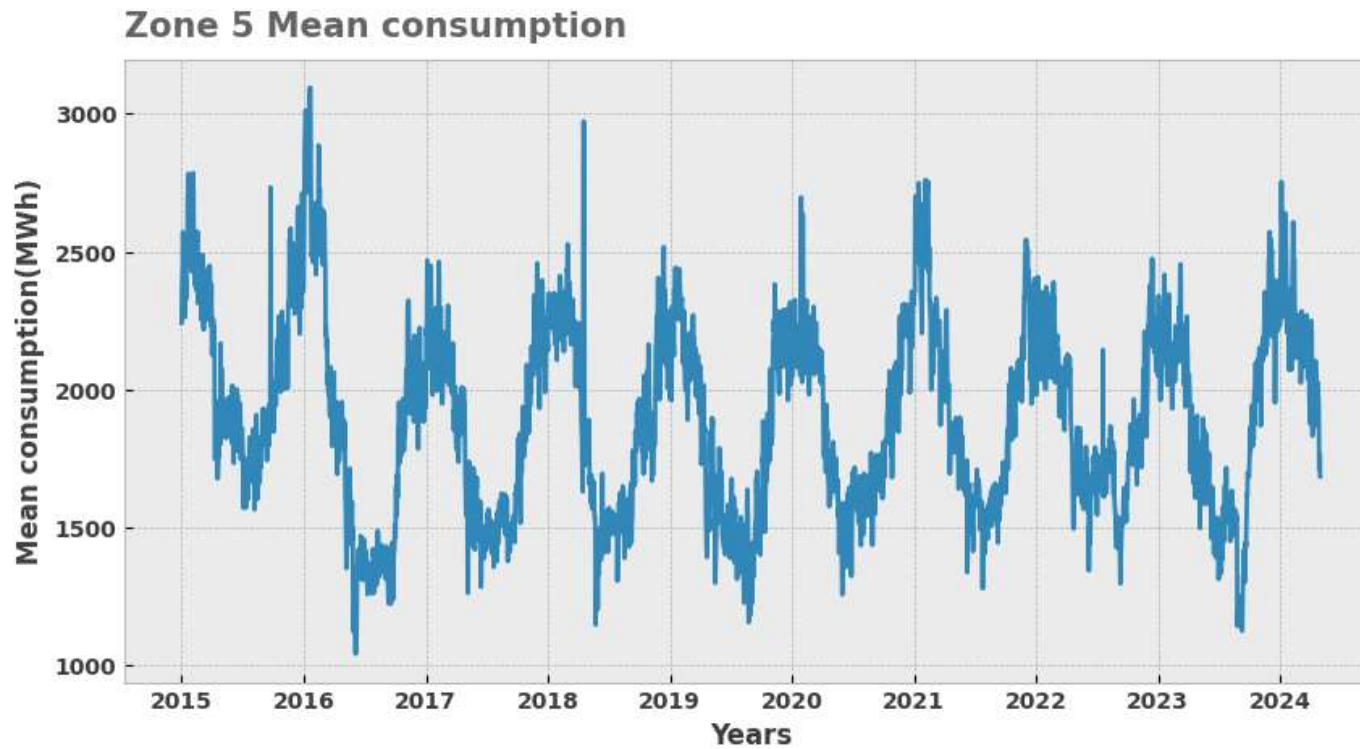
plt.plot(mean_per_year.index,mean_per_year["mean"])

plt.xticks(alpha=0.75, weight="bold")
plt.yticks(alpha=0.75, weight="bold")

plt.xlabel("Years",alpha=0.75, weight="bold")
plt.ylabel("Mean consumption(MWh)",alpha=0.75, weight="bold")

plt.title("Zone 5 Mean consumption", alpha=0.60, weight="bold", fontsize=15, loc="left", pad=10)
```

```
↔ Text(0.0, 1.0, 'Zone 5 Mean consumption')
```



✓ Adding columns


```

# List of Norway public holidays from 2014 to 2024
norway_holidays = [
    '2024-01-01', '2023-01-01', '2022-01-01', '2021-01-01', '2020-01-01',
    '2019-01-01', '2018-01-01', '2017-01-01', '2016-01-01', '2015-01-01', '2014-01-01', # New Year's Day
    '2024-05-01', '2023-05-01', '2022-05-01', '2021-05-01', '2020-05-01',
    '2019-05-01', '2018-05-01', '2017-05-01', '2016-05-01', '2015-05-01', '2014-05-01', # Labour day
    '2024-12-25', '2023-12-25', '2022-12-25', '2021-12-25', '2020-12-25',
    '2019-12-25', '2018-12-25', '2017-12-25', '2016-12-25', '2015-12-25', '2014-12-25', # christmas day
    '2024-12-24', '2023-12-24', '2022-12-24', '2021-12-24', '2020-12-24',
    '2019-12-24', '2018-12-24', '2017-12-24', '2016-12-24', '2015-12-24', '2014-12-24', # christmas eve
    '2024-12-26', '2023-12-26', '2022-12-26', '2021-12-26', '2020-12-26',
    '2019-12-26', '2018-12-26', '2017-12-26', '2016-12-26', '2015-12-26', '2014-12-26', # boxing day
    '2024-03-28', '2023-04-06', '2022-04-14', '2021-04-01', '2020-04-09',
    '2019-04-18', '2018-03-29', '2017-04-13', '2016-03-24', '2015-04-02', '2014-04-17', # Maundy Thursday
    '2024-03-29', '2023-04-07', '2022-04-15', '2021-04-02', '2020-04-10',
    '2019-04-19', '2018-03-30', '2017-04-14', '2016-03-25', '2015-04-03', '2014-04-18', # Good Friday
    '2024-03-31', '2023-04-09', '2022-04-17', '2021-04-04', '2020-04-12',
    '2019-04-21', '2018-04-01', '2017-04-16', '2016-03-27', '2015-04-05', '2014-04-20', # Easter Monday
    '2024-05-09', '2023-05-18', '2022-05-26', '2021-05-13', '2020-05-21',
    '2019-05-30', '2018-05-10', '2017-05-25', '2016-05-05', '2015-05-14', '2014-05-29', # Ascension day
    '2024-05-17', '2023-05-17', '2022-05-17', '2021-05-17', '2020-05-17',
    '2019-05-17', '2018-05-17', '2017-05-17', '2016-05-17', '2015-05-17', '2014-05-17', # Constitution day
    '2024-05-20', '2023-05-29', '2022-06-06', '2021-05-24', '2020-06-01',
    '2019-06-10', '2018-05-21', '2017-06-05', '2016-05-16', '2015-05-25', '2014-06-09' # Whit Monday
]

# Check if each datetime is a holiday
elec['is_holiday'] = elec['Datetime'].dt.date.astype(str).isin(norway_holidays)

# Display the DataFrame
print(elec[['Datetime', 'Date', 'Time', 'is_holiday']])
# Display the updated DataFrame
print(elec)

```

	Datetime	Date	Time	is_holiday
0	2015-01-01 00:00:00	2015-01-01	00:00:00	True
1	2015-01-01 01:00:00	2015-01-01	01:00:00	True
2	2015-01-01 02:00:00	2015-01-01	02:00:00	True
3	2015-01-01 03:00:00	2015-01-01	03:00:00	True
4	2015-01-01 04:00:00	2015-01-01	04:00:00	True
...
81764	2024-04-29 20:00:00	2024-04-29	20:00:00	False
81765	2024-04-29 21:00:00	2024-04-29	21:00:00	False

```

81766 2024-04-29 22:00:00 2024-04-29 22:00:00 False
81767 2024-04-29 23:00:00 2024-04-29 23:00:00 False
81768 2024-04-30 00:00:00 2024-04-30 00:00:00 False

```

```
[81769 rows x 4 columns]
```

```

      Datetime  load_no1  wind_no1  temp_no1  load_no2  wind_no2  \
0    2015-01-01 00:00:00  4659.0    0.0    -2.5    4139.0    156.0
1    2015-01-01 01:00:00  4552.0    0.0    -2.0    4039.0    159.0
2    2015-01-01 02:00:00  4469.0    0.0    -1.5    3956.0    149.0
3    2015-01-01 03:00:00  4442.0    0.0    0.0    3900.0    144.0
4    2015-01-01 04:00:00  4488.0    0.0    0.0    3915.0    149.0
...
81764 2024-04-29 20:00:00  3715.0    206.0    7.0    4109.0    816.0
81765 2024-04-29 21:00:00  3464.0    201.0    7.0    3905.0    878.0
81766 2024-04-29 22:00:00  3464.0    201.0    7.0    3905.0    878.0
81767 2024-04-29 23:00:00  3464.0    201.0    7.0    3905.0    878.0
81768 2024-04-30 00:00:00  3464.0    201.0    7.0    3905.0    878.0

```

```

      temp_no2  load_no3  wind_no3  temp_no3  ...  month  Q  Week_Number  \
0           6.5    2370.0    259.0    3.0  ...    1  1         00
1           7.0    2307.0    234.0    3.0  ...    1  1         00
2           7.0    2273.0    200.0    3.0  ...    1  1         00
3           7.0    2286.0    192.0    2.0  ...    1  1         00
4           8.0    2333.0    192.0    2.0  ...    1  1         00
...
81764    10.0    2942.0    652.0    6.0  ...    4  2         17
81765    10.0    2894.0    650.0    5.5  ...    4  2         17
81766    10.0    2894.0    650.0    5.5  ...    4  2         17
81767    10.0    2894.0    650.0    5.5  ...    4  2         17
81768    10.0    2894.0    650.0    5.5  ...    4  2         17

```

```

      Dayofyear  Dayofmonth  Day  hour  is_weekend  is_weekday  is_holiday
0             1           1    3    0         False         True         True
1             1           1    3    1         False         True         True
2             1           1    3    2         False         True         True
3             1           1    3    3         False         True         True
4             1           1    3    4         False         True         True
...
81764        120           29    0    20         False         True         False
81765        120           29    0    21         False         True         False
81766        120           29    0    22         False         True         False
81767        120           29    0    23         False         True         False
81768        121           30    1    0         False         True         False

```

```
[81769 rows x 29 columns]
```

```
def feature_worktime(row):
    if row["hour"] > 7 & row["hour"] <= 17:
        return "Worktime"
    return "NonWorkTime"
def feature_peak(row):
    if row["hour"] > 7 & row["hour"] <= 22:
        return "Peak"
    return "NonPeak"
```

```
elec["Work"] = elec.apply(lambda row: feature_worktime(row), axis=1)
elec["Peak"] = elec.apply(lambda row: feature_peak(row), axis=1)
```

```
# Display the DataFrame
print(elec[['Date', 'Time', 'is_holiday', 'Work']])
```

```
↗
```

	Date	Time	is_holiday	Work
0	2015-01-01	00:00:00	True	NonWorkTime
1	2015-01-01	01:00:00	True	NonWorkTime
2	2015-01-01	02:00:00	True	NonWorkTime
3	2015-01-01	03:00:00	True	NonWorkTime
4	2015-01-01	04:00:00	True	NonWorkTime
...
81764	2024-04-29	20:00:00	False	Worktime
81765	2024-04-29	21:00:00	False	Worktime
81766	2024-04-29	22:00:00	False	Worktime
81767	2024-04-29	23:00:00	False	Worktime
81768	2024-04-30	00:00:00	False	NonWorkTime

```
[81769 rows x 4 columns]
```

```
elec.index = elec['Datetime']
elec = elec.drop(["Datetime"],axis=1)
```

```
elec.info()
```

```
↗ <class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 81769 entries, 2015-01-01 00:00:00 to 2024-04-30 00:00:00
Data columns (total 30 columns):
#   Column          Non-Null Count  Dtype
---  -
---
```

```
0 load_no1      81769 non-null float64
1 wind_no1      81769 non-null float64
2 temp_no1      81769 non-null float64
3 load_no2      81769 non-null float64
4 wind_no2      81769 non-null float64
5 temp_no2      81769 non-null float64
6 load_no3      81769 non-null float64
7 wind_no3      81769 non-null float64
8 temp_no3      81769 non-null float64
9 load_no4      81769 non-null float64
10 wind_no4     81769 non-null float64
11 temp_no4     81769 non-null float64
12 load_no5     81769 non-null float64
13 wind_no5     81769 non-null float64
14 temp_no5     81769 non-null float64
15 Date         81769 non-null object
16 Time        81769 non-null object
17 year        81769 non-null int32
18 month       81769 non-null int32
19 Q           81769 non-null int32
20 Week_Number 81769 non-null object
21 Dayofyear   81769 non-null int32
22 Dayofmonth  81769 non-null int32
23 Day         81769 non-null int32
24 hour        81769 non-null int32
25 is_weekend  81769 non-null bool
26 is_weekday  81769 non-null bool
27 is_holiday  81769 non-null bool
28 Work        81769 non-null object
29 Peak        81769 non-null object
dtypes: bool(3), float64(15), int32(7), object(5)
memory usage: 15.5+ MB
```

```
elec_data = elec.drop(["Date", "Time", "Week_Number"], axis=1)
elec_data.head()
```



Datetime	load_no1	wind_no1	temp_no1	load_no2	wind_no2	temp_no2	load_no3	wind_no3	temp_no3	load_no4	...	Q	Dayofyear	Dayofmonth	Day	hour	is_weekend
2015-01-01 00:00:00	4659.0	0.0	-2.5	4139.0	156.0	6.5	2370.0	259.0	3.0	2091.0	...	1	1	1	3	0	False
2015-01-01 01:00:00	4552.0	0.0	-2.0	4039.0	159.0	7.0	2307.0	234.0	3.0	2078.0	...	1	1	1	3	1	False
2015-01-01 02:00:00	4469.0	0.0	-1.5	3956.0	149.0	7.0	2273.0	200.0	3.0	2037.0	...	1	1	1	3	2	False
2015-01-01 03:00:00	4442.0	0.0	0.0	3900.0	144.0	7.0	2286.0	192.0	2.0	2013.0	...	1	1	1	3	3	False
2015-01-01 04:00:00	4488.0	0.0	0.0	3915.0	149.0	8.0	2333.0	192.0	2.0	2037.0	...	1	1	1	3	4	False

5 rows × 27 columns

Splitting Data for Training and Testing An important part of model building is splitting our data for training and testing, which ensures that you build a model that can generalize outside of the training data and that the performance and outputs are statistically meaningful.

We will split our data such that everything before November 2020 will serve as training data, with everything after 2020 becoming the testing data:

✓ Get Dummies

```
# Get Dummies for categorical columns
categorical_columns = elec_data.select_dtypes(include='object')

# # Create dummy variables
cat_df = pd.get_dummies(categorical_columns, columns=categorical_columns.columns)

# # Assign back to the original DataFrame
elec_data = pd.concat([elec_data, cat_df], axis=1)

# # Describe the modified DataFrame
print(elec_data.describe().T)
print(elec_data.info())
```

```
↳ load_no2      8700.0
   wind_no2      1448.0
   temp_no2       31.0
   load_no3      4766.0
   wind_no3      1997.0
   temp_no3       34.0
   load_no4      3562.0
   wind_no4      1004.0
   temp_no4       30.0
```

```
13 wind_nos      81769 non-null float64
14 temp_no5     81769 non-null float64
15 year         81769 non-null int32
16 month        81769 non-null int32
17 Q            81769 non-null int32
18 Dayofyear    81769 non-null int32
19 Dayofmonth   81769 non-null int32
20 Day          81769 non-null int32
21 hour         81769 non-null int32
22 is_weekend   81769 non-null bool
23 is_weekday   81769 non-null bool
24 is_holiday   81769 non-null bool
25 Work         81769 non-null object
26 Peak         81769 non-null object
27 Work_NonWorkTime 81769 non-null bool
28 Work_Worktime 81769 non-null bool
29 Peak_NonPeak 81769 non-null bool
30 Peak_Peak    81769 non-null bool
dtypes: bool(7), float64(15), int32(7), object(2)
memory usage: 14.0+ MB
None
```

```
elec_data = elec_data.drop(["Work", "Peak"],axis=1)
elec_data.head()
```



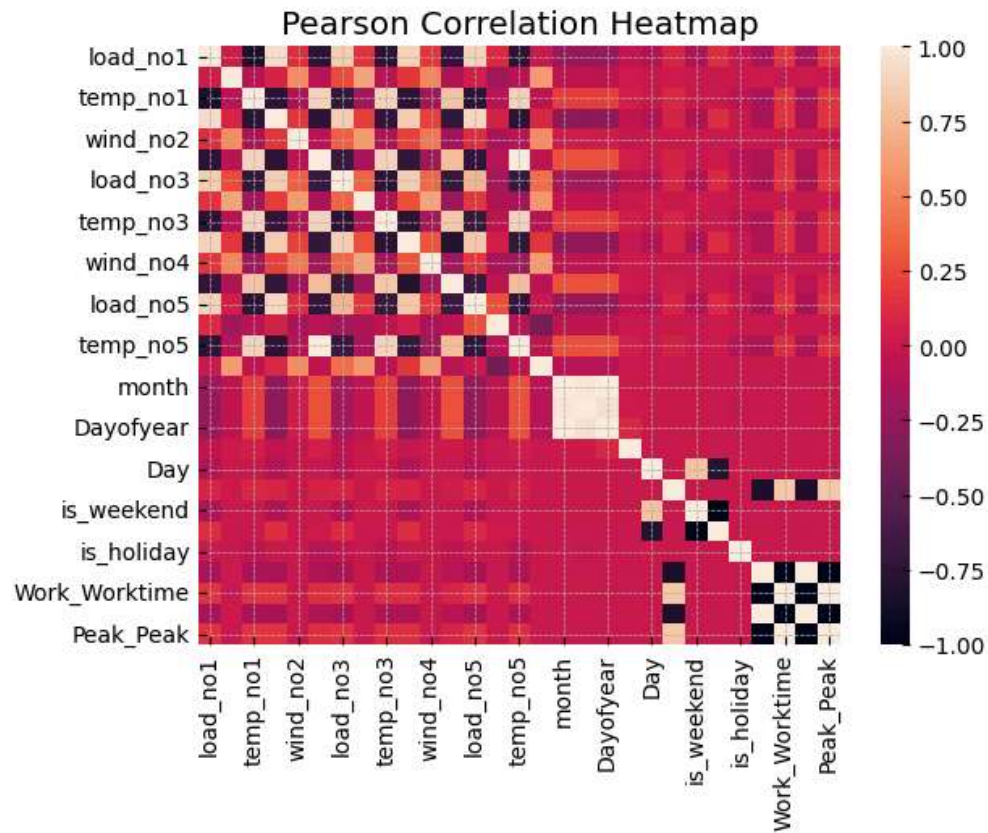
	load_no1	wind_no1	temp_no1	load_no2	wind_no2	temp_no2	load_no3	wind_no3	temp_no3	load_no4	...	Dayofmonth	Day	hour	is_weekend	is_weekday
Datetime																
2015-01-01 00:00:00	4659.0	0.0	-2.5	4139.0	156.0	6.5	2370.0	259.0	3.0	2091.0	...	1	3	0	False	True
2015-01-01 01:00:00	4552.0	0.0	-2.0	4039.0	159.0	7.0	2307.0	234.0	3.0	2078.0	...	1	3	1	False	True
2015-01-01 02:00:00	4469.0	0.0	-1.5	3956.0	149.0	7.0	2273.0	200.0	3.0	2037.0	...	1	3	2	False	True
2015-01-01 03:00:00	4442.0	0.0	0.0	3900.0	144.0	7.0	2286.0	192.0	2.0	2013.0	...	1	3	3	False	True
2015-01-01 04:00:00	4488.0	0.0	0.0	3915.0	149.0	8.0	2333.0	192.0	2.0	2037.0	...	1	3	4	False	True

5 rows × 29 columns

```

pearsoncorr = elec_data.corr()
pearsoncorr
# Plot the heatmap
sns.heatmap(pearsoncorr, annot=False)
plt.title("Pearson Correlation Heatmap")
plt.show()

```

✓ Implementing the solution

✓ Stationarity

First, we need to check if a series is stationary or not.

A given time series is thought to consist of three systematic components including level, trend, seasonality, and one non-systematic component called noise.

These components are defined as follows:

Level: The average value in the series.

Trend: The increasing or decreasing value in the series.

Seasonality: The repeating short-term cycle in the series.

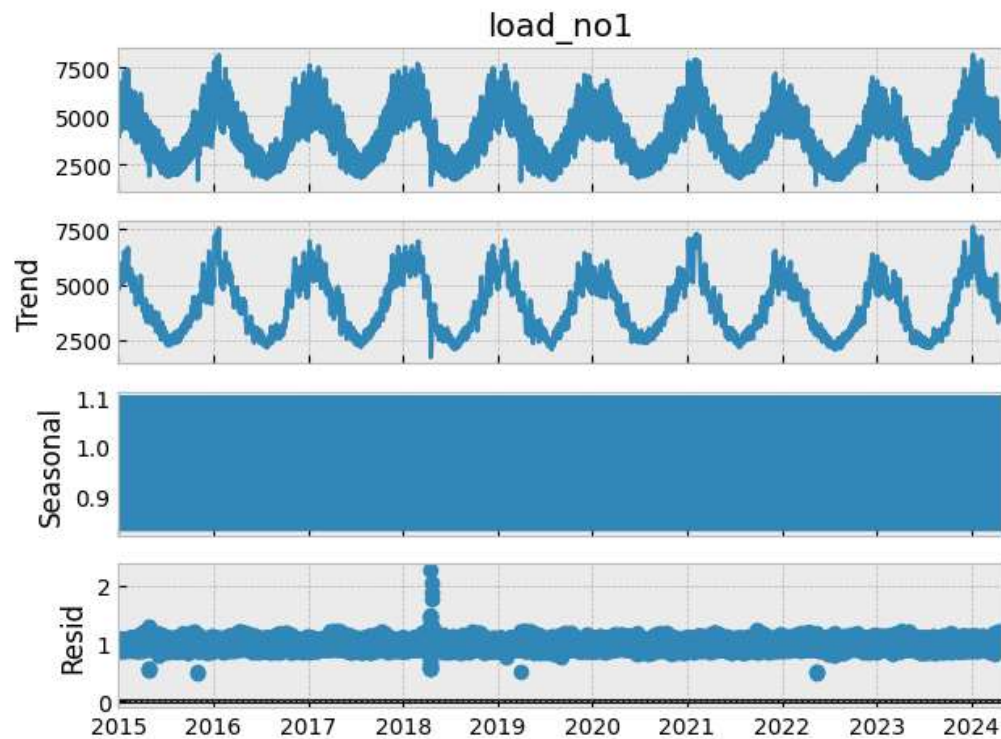
Noise: The random variation in the series.

In order to perform a time series analysis, we may need to separate seasonality and trend from our series. The resultant series will become stationary through this process.

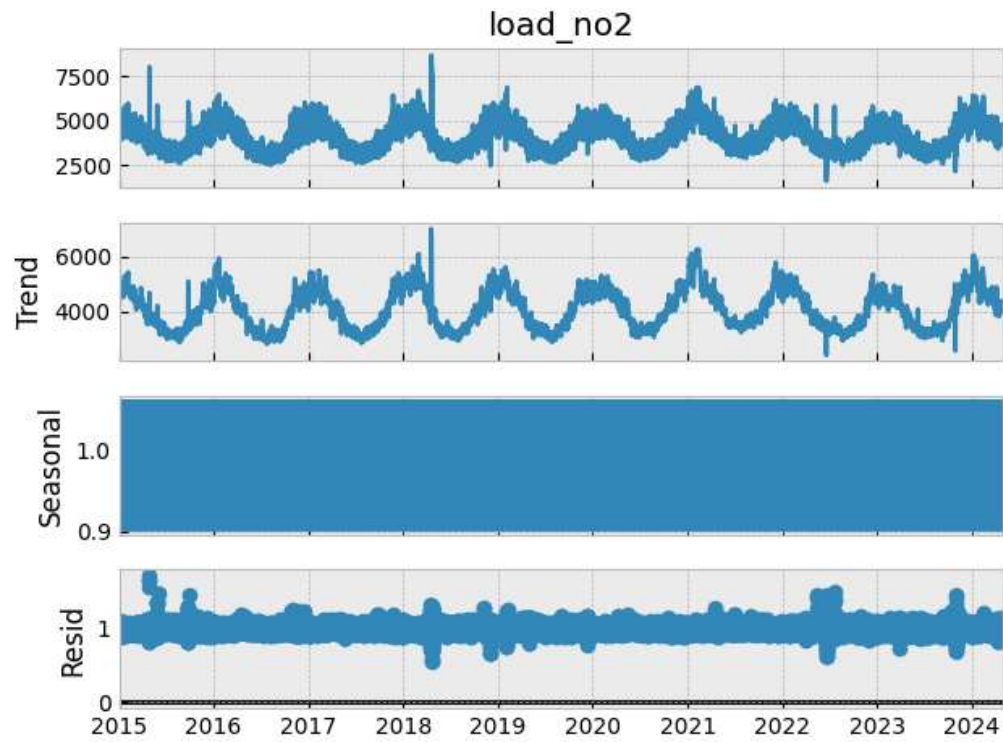
So let us separate Trend and Seasonality from the time series.

```
from sklearn.preprocessing import StandardScaler
from sklearn.metrics import confusion_matrix, accuracy_score
from statsmodels.tsa.seasonal import seasonal_decompose
import statsmodels.api as sm

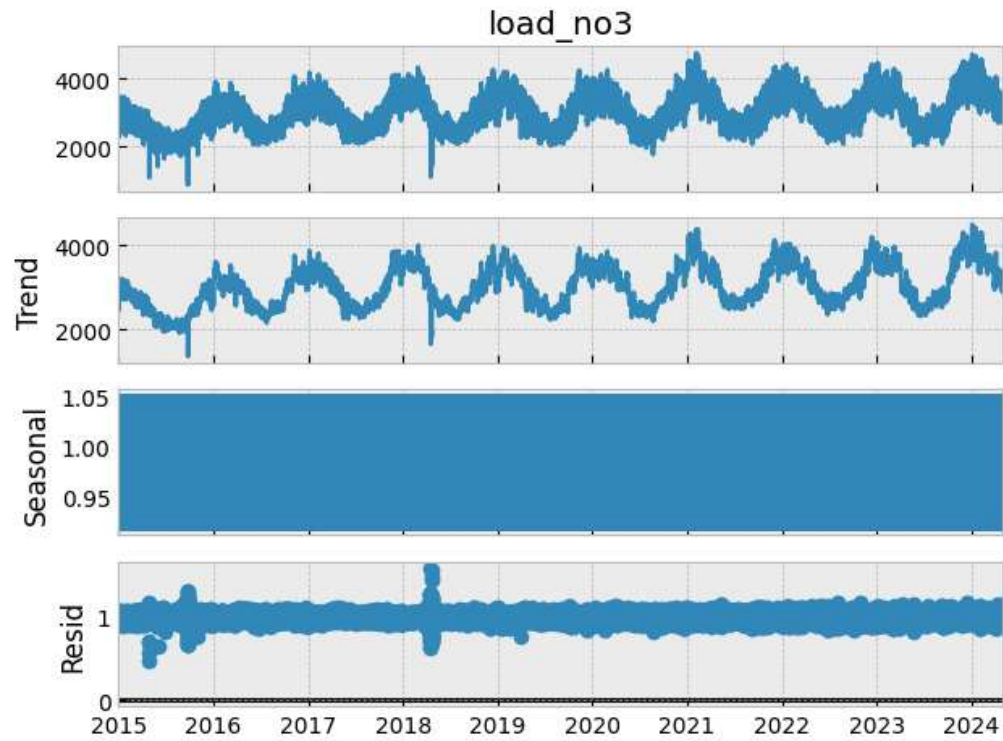
s=sm.tsa.seasonal_decompose(elec_data.load_no1, model='multiplicative')
s.plot()
plt.show()
```



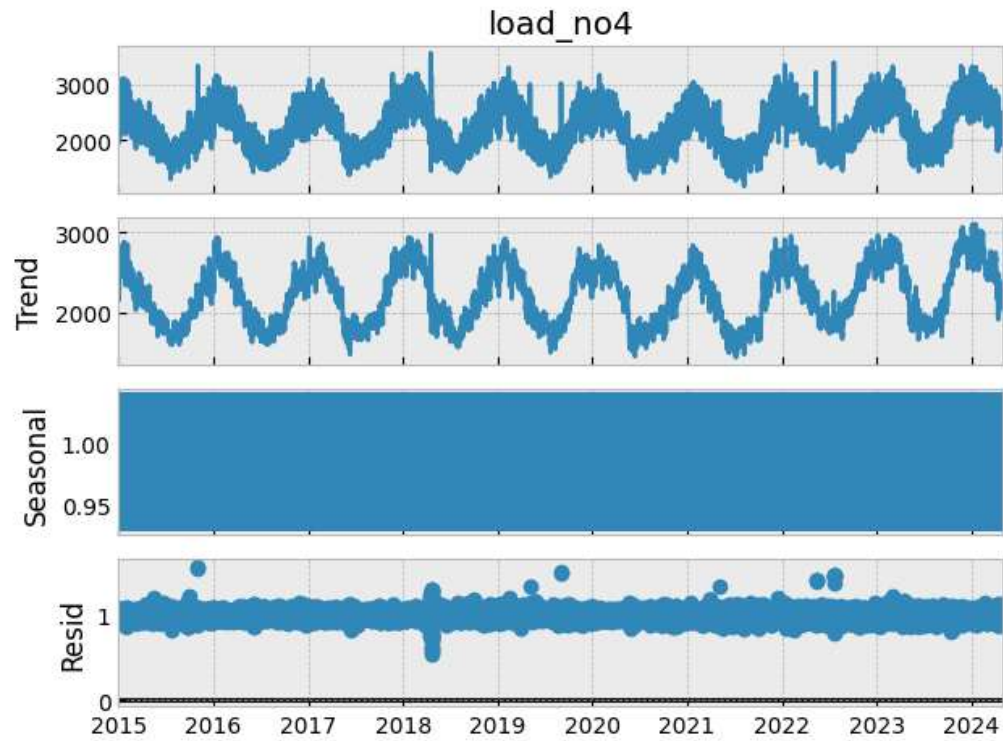
```
s=sm.tsa.seasonal_decompose(elec_data.load_no2, model='multiplicative')  
s.plot()  
plt.show()
```



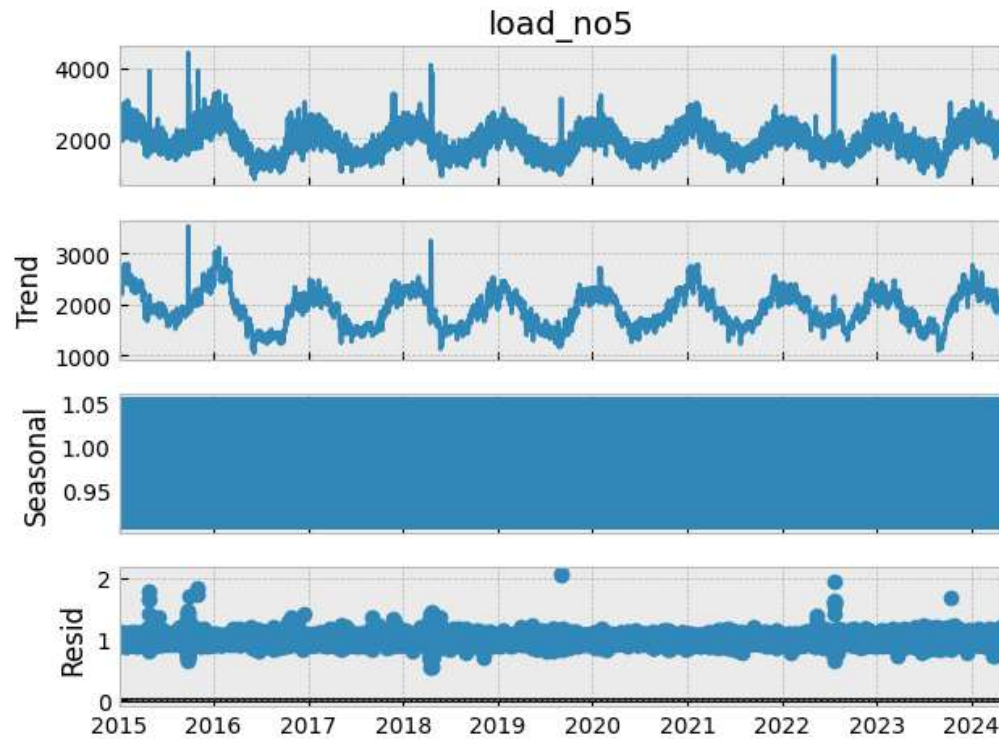
```
s=sm.tsa.seasonal_decompose(elec_data.load_no3, model='multiplicative')  
s.plot()  
plt.show()
```



```
s=sm.tsa.seasonal_decompose(elec_data.load_no4, model='multiplicative')  
s.plot()  
plt.show()
```



```
from statsmodels.tsa.seasonal import seasonal_decompose
s=sm.tsa.seasonal_decompose(elec_data.load_no5, model='multiplicative')
s.plot()
plt.show()
```



This gives us more insight into our data and real-world actions. Clearly, there is an upward and downward trend and a recurring event where electricity consumption shoots maximum and minimum every year.

✓ ADF (Augmented Dickey-Fuller) Test

The Dickey-Fuller test is one of the most popular statistical tests. It can be used to determine the presence of unit root in the series, and hence help us understand if the series is stationary or not. The null and alternate hypothesis of this test is:

Null Hypothesis: The series has a unit root. (series is not stationary)

Alternate Hypothesis: The series has no unit root.

If we fail to reject the null hypothesis, we can say that the series is non-stationary. This means that the series can be linear or difference stationary (we will understand more about difference stationary in the next section).

If both mean and standard deviation are flat lines(constant mean and constant variance), the series becomes stationary.

The following function is one that can plot a series with its rolling mean and standard deviation.

```
from prettytable import PrettyTable
from statsmodels.tsa.stattools import adfuller

# Example ADF test results (replace with your actual results)
dfctest = adfuller(elec['load_no1'], autolag = 'AIC')
dfctest2 = adfuller(elec['load_no2'], autolag = 'AIC')
dfctest3 = adfuller(elec['load_no3'], autolag = 'AIC')
dfctest4 = adfuller(elec['load_no4'], autolag = 'AIC')
dfctest5 = adfuller(elec['load_no5'], autolag = 'AIC')

adf_results = [
    ("load_no1", dfctest[0], dfctest[1], dfctest[2], dfctest[3], dfctest[4]),
    ("load_no2", dfctest2[0], dfctest2[1], dfctest2[2], dfctest2[3],dfctest2[4]),
    ("load_no3", dfctest3[0], dfctest3[1], dfctest3[2], dfctest3[3],dfctest3[4]),
    ("load_no4", dfctest4[0], dfctest4[1], dfctest4[2], dfctest4[3],dfctest4[4]),
    ("load_no5", dfctest5[0], dfctest5[1], dfctest5[2], dfctest5[3],dfctest5[4])
]

# Initialize the table with column names
table = PrettyTable(["Series", "ADF", "P-Value", "Num Of Lags", "Num Of Observations", "Critical Values"])

# Add rows
for row in adf_results:
    table.add_row(row)

# Display the table
print(table)
```

Series	ADF	P-Value	Num Of Lags	Num Of Observations	Critical Values
load_no1	-5.331974935747544	4.6995159683839465e-06	65	81703	{'1%': -3.430430039967484, '5%': -2.861575376324344, '10%': -2.561575376324344}
load_no2	-6.616094466873617	6.202030976603557e-09	65	81703	{'1%': -3.430430039967484, '5%': -2.861575376324344, '10%': -2.561575376324344}
load_no3	-6.052269565406708	1.2692467479622716e-07	65	81703	{'1%': -3.430430039967484, '5%': -2.861575376324344, '10%': -2.561575376324344}
load_no4	-6.500049520595319	1.167953335435998e-08	65	81703	{'1%': -3.430430039967484, '5%': -2.861575376324344, '10%': -2.561575376324344}
load_no5	-6.582042144424071	7.472199494498441e-09	65	81703	{'1%': -3.430430039967484, '5%': -2.861575376324344, '10%': -2.561575376324344}

We see that the p-value is greater than 0.05 so we cannot reject the Null hypothesis. Also, the test statistics is greater than the critical values. so the data is non-stationary.

To get a stationary series, we need to eliminate the trend and seasonality from the series.

We start by taking a log of the series to reduce the magnitude of the values and reduce the rising trend in the series. Then after getting the log of the series, we find the rolling average of the series. A rolling average is calculated by taking input for the past 12 months and giving a mean consumption value at every point further ahead in series.

```
df_log = np.log(elec['load_no1'])
moving_avg = df_log.rolling(12).mean()
std_dev = df_log.rolling(12).std()

df_log2 = np.log(elec['load_no2'])
moving_avg2 = df_log2.rolling(12).mean()
std_dev2 = df_log2.rolling(12).std()

df_log3 = np.log(elec['load_no3'])
moving_avg3 = df_log3.rolling(12).mean()
std_dev3 = df_log3.rolling(12).std()

df_log4 = np.log(elec['load_no4'])
moving_avg4 = df_log4.rolling(12).mean()
std_dev4 = df_log4.rolling(12).std()

df_log5 = np.log(elec['load_no5'])
moving_avg5 = df_log5.rolling(12).mean()
std_dev5 = df_log5.rolling(12).std()
```


After finding the mean, we take the difference of the series and the mean at every point in the series.

This way, we eliminate trends out of a series and obtain a more stationary series.

Perform the Dickey-Fuller test (ADFT) once again. We have to perform this function every time to check whether the data is stationary or not.

```
df_log_moving_avg_diff = df_log-moving_avg
df_log_moving_avg_diff.dropna(inplace=True)

df_log_moving_avg_diff2 = df_log2-moving_avg2
df_log_moving_avg_diff2.dropna(inplace=True)

df_log_moving_avg_diff3 = df_log3-moving_avg3
df_log_moving_avg_diff3.dropna(inplace=True)

df_log_moving_avg_diff4 = df_log4-moving_avg4
df_log_moving_avg_diff4.dropna(inplace=True)

df_log_moving_avg_diff5 = df_log5-moving_avg5
df_log_moving_avg_diff5.dropna(inplace=True)
```

```
adftest = adfuller(df_log_moving_avg_diff, autolag = 'AIC')
adftest2 = adfuller(df_log_moving_avg_diff2, autolag = 'AIC')
adftest3 = adfuller(df_log_moving_avg_diff3, autolag = 'AIC')
adftest4 = adfuller(df_log_moving_avg_diff4, autolag = 'AIC')
adftest5 = adfuller(df_log_moving_avg_diff5, autolag = 'AIC')
```

```

adf2_results = [
    ("load_no1", adftest[0], adftest[1], adftest[2], adftest[3], adftest[4] ),
    ("load_no2", adftest2[0], adftest2[1], adftest2[2], adftest2[3], adftest2[4]),
    ("load_no3", adftest3[0], adftest3[1], adftest3[2], adftest3[3], adftest3[4]),
    ("load_no4", adftest4[0], adftest4[1], adftest4[2], adftest4[3], adftest4[4]),
    ("load_no5", adftest5[0], adftest5[1], adftest5[2], adftest5[3], adftest5[4])
]
# for key, values in adft[4].items():
#     output['critical value (%s)'%key] = values
#     print(output)

# Initialize the table with column names
table = PrettyTable(["Series", "ADF", "P-Value", "Num Of Lags", "Num Of Observations", "critical values"])

# Add rows
for row in adf2_results:
    table.add_row(row)

# Display the table
print(table)

```

Series	ADF	P-Value	Num Of Lags	Num Of Observations	critical values
load_no1	-47.71983377684181	0.0	65	81692	{'1%': -3.430430050745373, '5%': -2.861575381087926, '10%': -2.5667888321302605}
load_no2	-48.87347024321383	0.0	65	81692	{'1%': -3.430430050745373, '5%': -2.861575381087926, '10%': -2.5667888321302605}
load_no3	-49.419137570948024	0.0	65	81692	{'1%': -3.430430050745373, '5%': -2.861575381087926, '10%': -2.5667888321302605}
load_no4	-48.78141447876949	0.0	65	81692	{'1%': -3.430430050745373, '5%': -2.861575381087926, '10%': -2.5667888321302605}
load_no5	-47.96702583673493	0.0	65	81692	{'1%': -3.430430050745373, '5%': -2.861575381087926, '10%': -2.5667888321302605}

From the above graph, we observed that the data attained stationarity.

One of the modules is completed as we came to a conclusion. We need to check the weighted average, to understand the trend of the data in time series. Take the previous log data and to perform the following operation.

From the above graph, we observed that the data attained stationarity. We also see that the test statistics and critical value is relatively equal.

There can be cases when there is a high seasonality in the data. In those cases, just removing the trend will not help much. We need to also take care of the seasonality in the series. One such method for this task is differencing.

Differencing is a method of transforming a time series dataset. It can be used to remove the series dependence on time, so-called temporal dependence. This includes structures like trends and seasonality. Differencing can help stabilize the mean of the time series by removing changes in the level of a time series, and so eliminating (or reducing) trend and seasonality.

Differencing is performed by subtracting the previous observation from the current observation.

```
df_log_diff = df_log - df_log.shift()
df_log_diff.dropna(inplace=True)

df_log_diff2 = df_log2 - df_log2.shift()
df_log_diff2.dropna(inplace=True)

df_log_diff3 = df_log3 - df_log3.shift()
df_log_diff3.dropna(inplace=True)

df_log_diff4 = df_log4 - df_log4.shift()
df_log_diff4.dropna(inplace=True)

df_log_diff5 = df_log5 - df_log5.shift()
df_log_diff5.dropna(inplace=True)
```

✓ Seasonality

Before we go on to build our forecasting model, we need to determine optimal parameters for our model. For those optimal parameters, we need ACF and PACF plots.

A nonseasonal ARIMA model is classified as an “ARIMA(p,d,q)” model, where:

p → Number of autoregressive terms, d → Number of nonseasonal differences needed for stationarity, and q → Number of lagged forecast errors in the prediction equation.

Values of p and q come through ACF and PACF plots. So let us understand both ACF and PACF!

✓ Autocorrelation and Partial Autocorrelation

Autocorrelation Function (ACF) Statistical correlation summarizes the strength of the relationship between two variables. Pearson’s correlation coefficient is a number between -1 and 1 that describes a negative or positive correlation respectively. A value of zero indicates no correlation.

We can calculate the correlation for time series observations with previous time steps, called lags. Because the correlation of the time series observations is calculated with values of the same series at previous times, this is called a serial correlation, or an autocorrelation.

A plot of the autocorrelation of a time series by lag is called the AutoCorrelation Function, or the acronym ACF. This plot is sometimes called a correlogram or an autocorrelation plot.

Partial Autocorrelation Function(PACF) A partial autocorrelation is a summary of the relationship between an observation in a time series with observations at prior time steps with the relationships of intervening observations removed.

The partial autocorrelation at lag k is the correlation that results after removing the effect of any correlations due to the terms at shorter lags.

The autocorrelation for observation and observation at a prior time step is comprised of both the direct correlation and indirect correlations. It is these indirect correlations that the partial autocorrelation function seeks to remove.

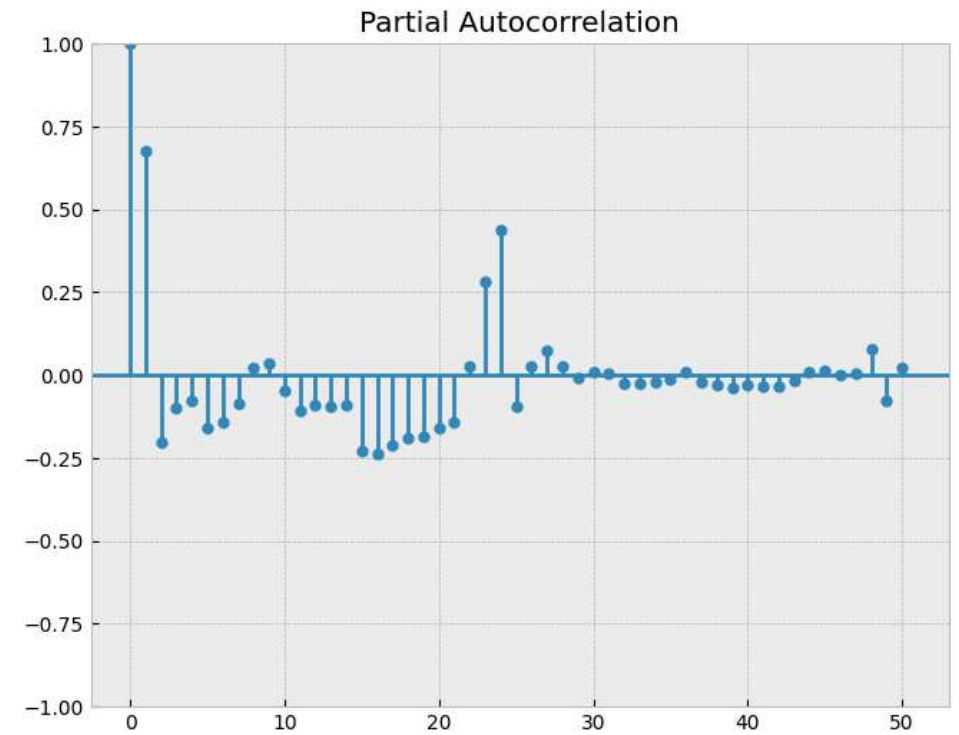
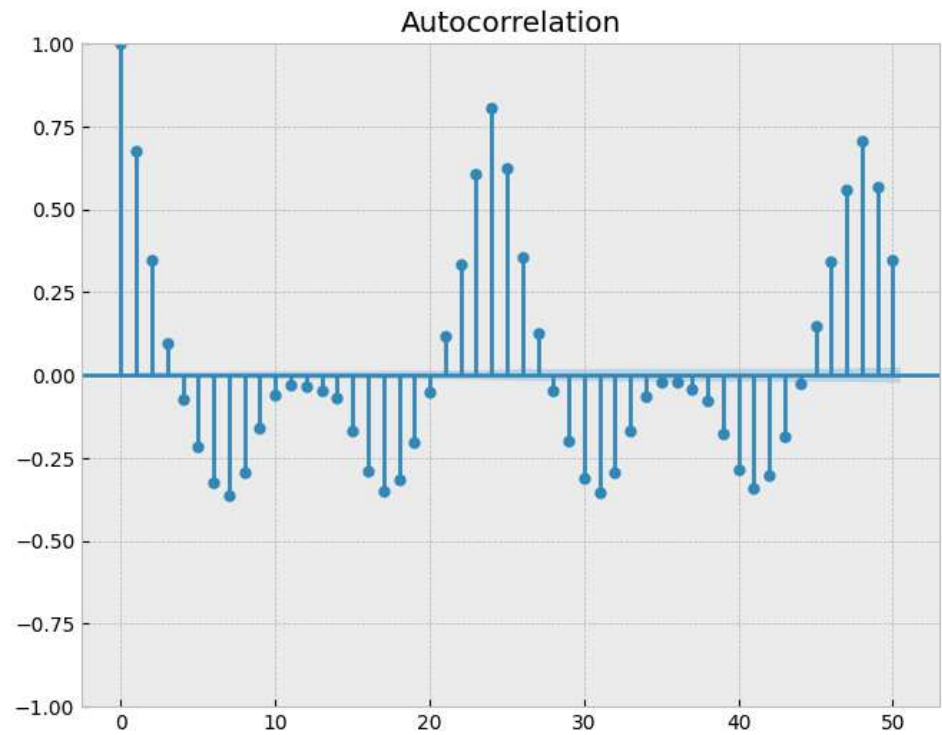
Below code plots, both ACF and PACF plots for us:

```
from statsmodels.tsa.stattools import acf,pacf
# we use d value here(data_log_shift)

# Graph data
fig, axes = plt.subplots(1, 2, figsize=(17,6))

fig = sm.graphics.tsa.plot_acf(df_log_diff, lags=50, ax=axes[0])

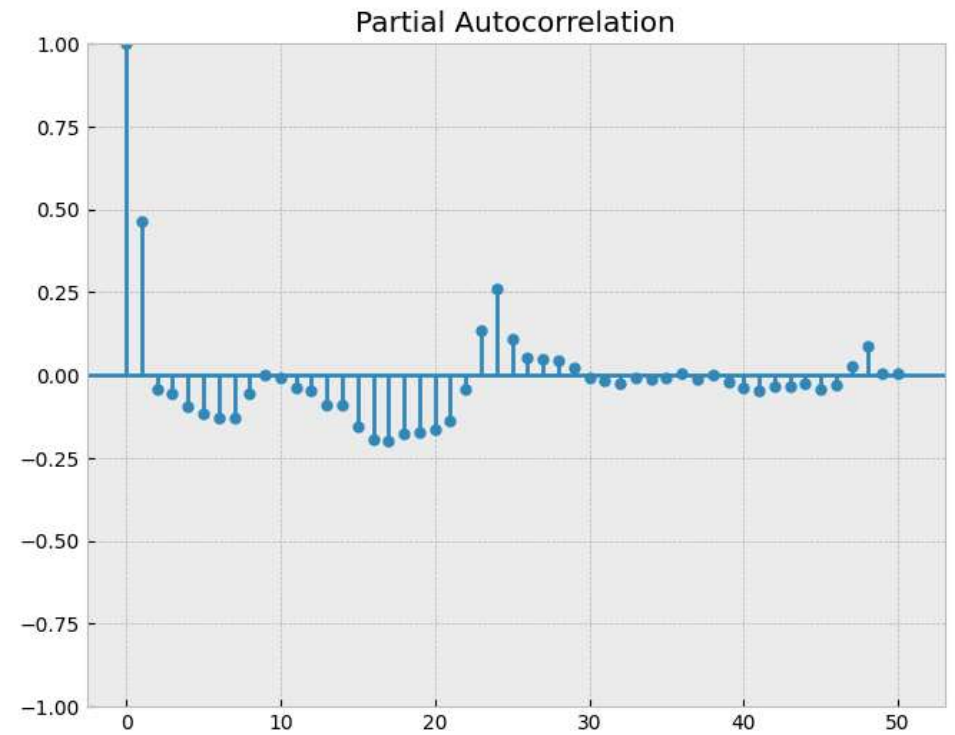
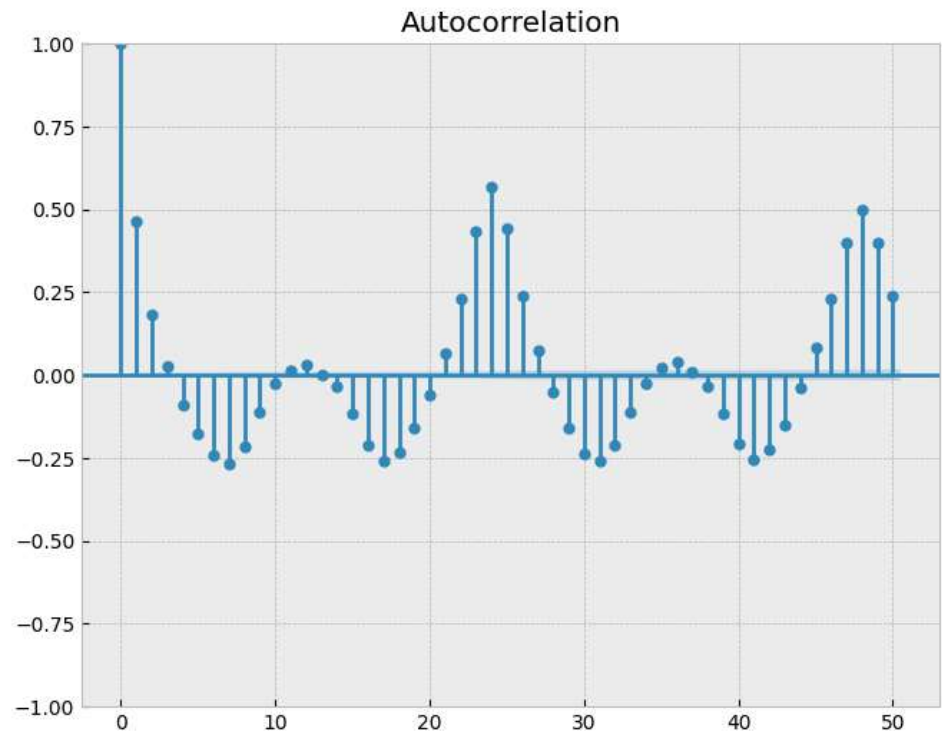
fig = sm.graphics.tsa.plot_pacf(df_log_diff, lags=50, ax=axes[1])
plt.show()
```



```
# Graph data
fig, axes = plt.subplots(1, 2, figsize=(17,6))

fig2 = sm.graphics.tsa.plot_acf(df_log_diff2, lags=50, ax=axes[0])

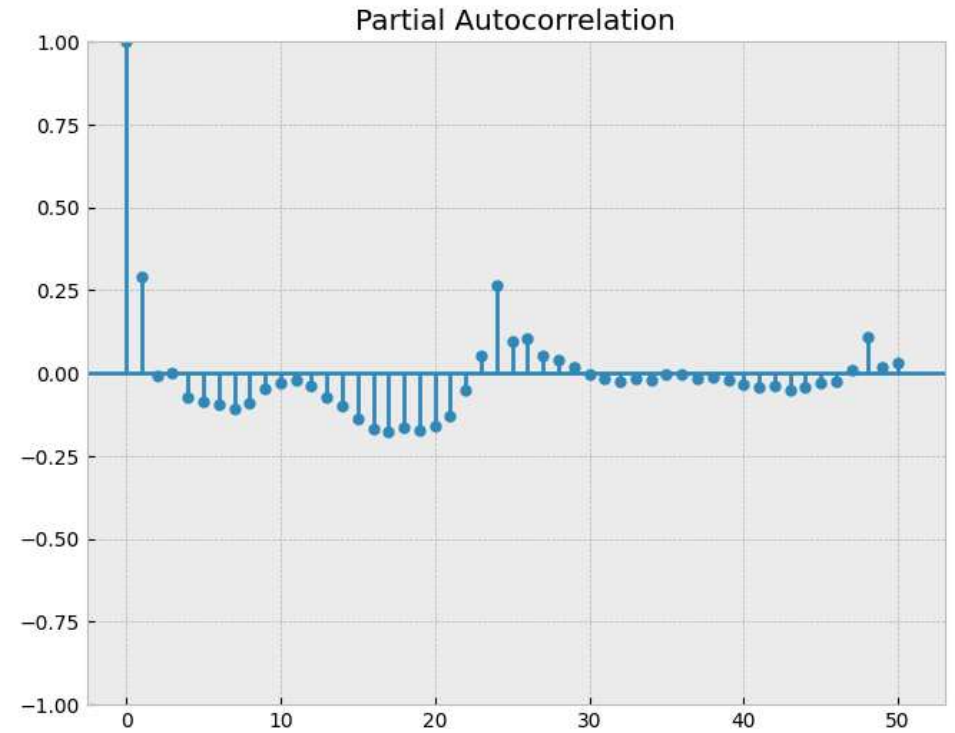
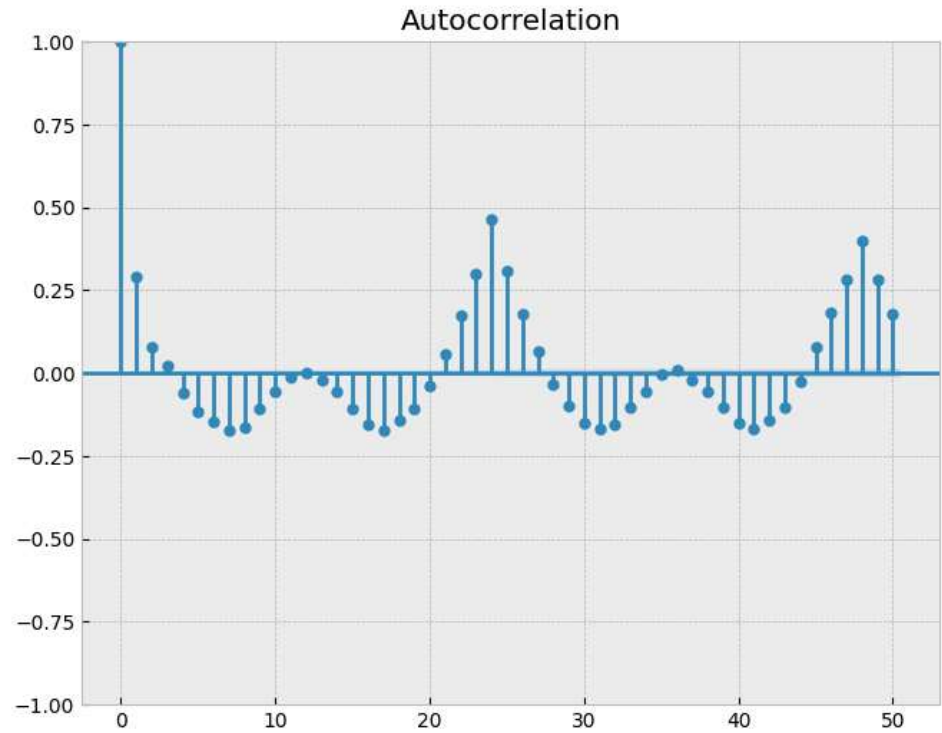
fig2 = sm.graphics.tsa.plot_pacf(df_log_diff2, lags=50, ax=axes[1])
plt.show()
```



```
# Graph data
fig, axes = plt.subplots(1, 2, figsize=(17,6))

fig3 = sm.graphics.tsa.plot_acf(df_log_diff3, lags=50, ax=axes[0])

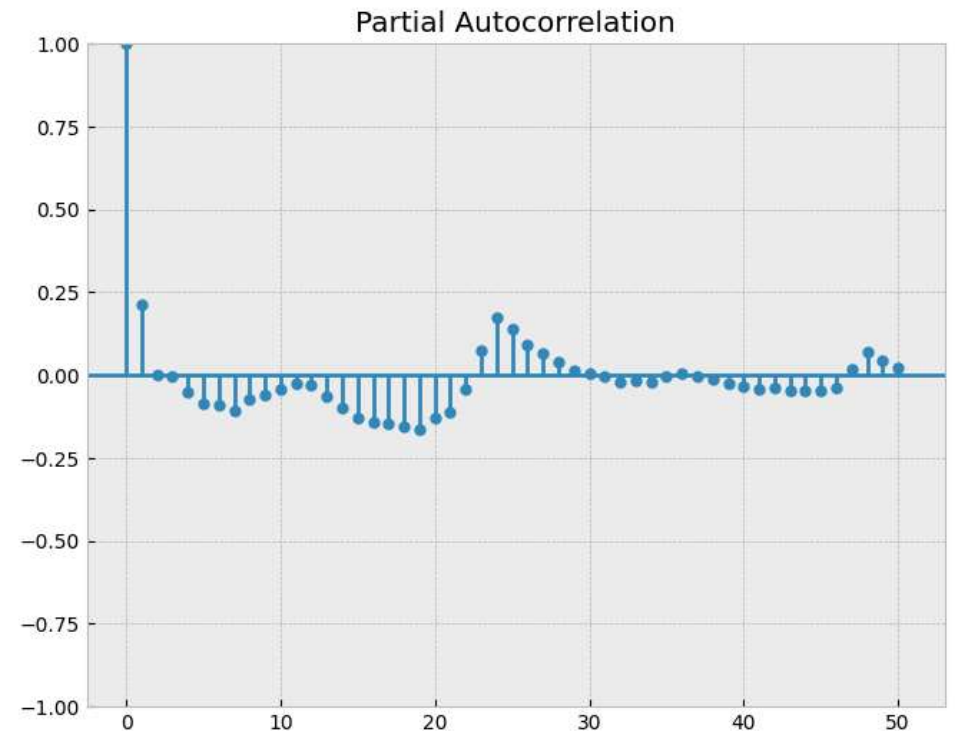
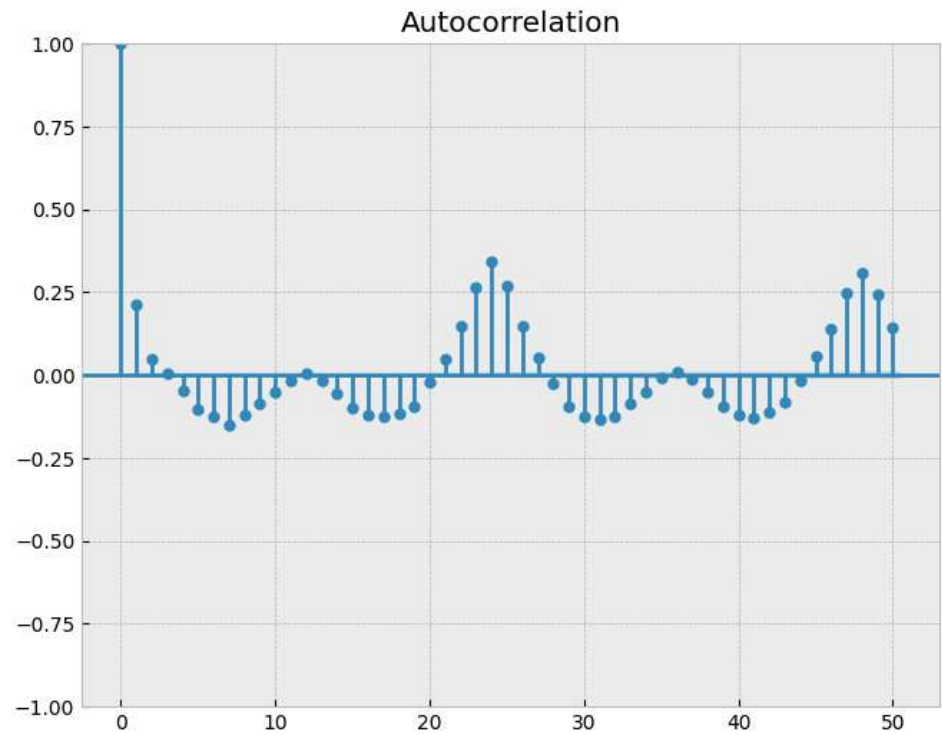
fig3 = sm.graphics.tsa.plot_pacf(df_log_diff3, lags=50, ax=axes[1])
plt.show()
```



```
# Graph data
fig, axes = plt.subplots(1, 2, figsize=(17,6))

fig4 = sm.graphics.tsa.plot_acf(df_log_diff4, lags=50, ax=axes[0])

fig4 = sm.graphics.tsa.plot_pacf(df_log_diff4, lags=50, ax=axes[1])
plt.show()
```



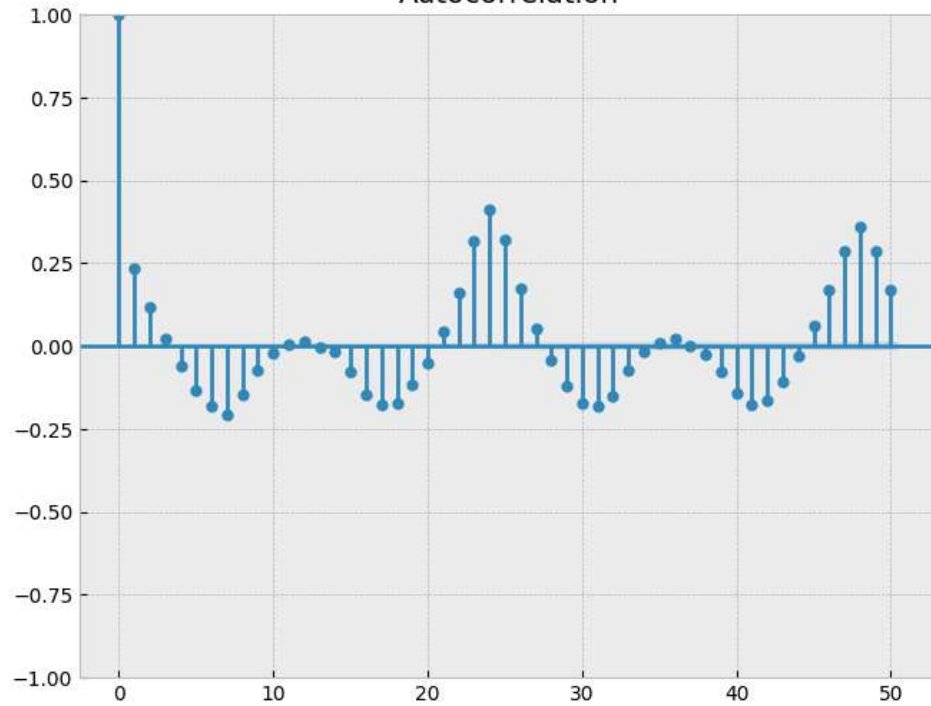
```
# Graph data
fig, axes = plt.subplots(1, 2, figsize=(17,6))

fig5 = sm.graphics.tsa.plot_acf(df_log_diff5, lags=50, ax=axes[0])

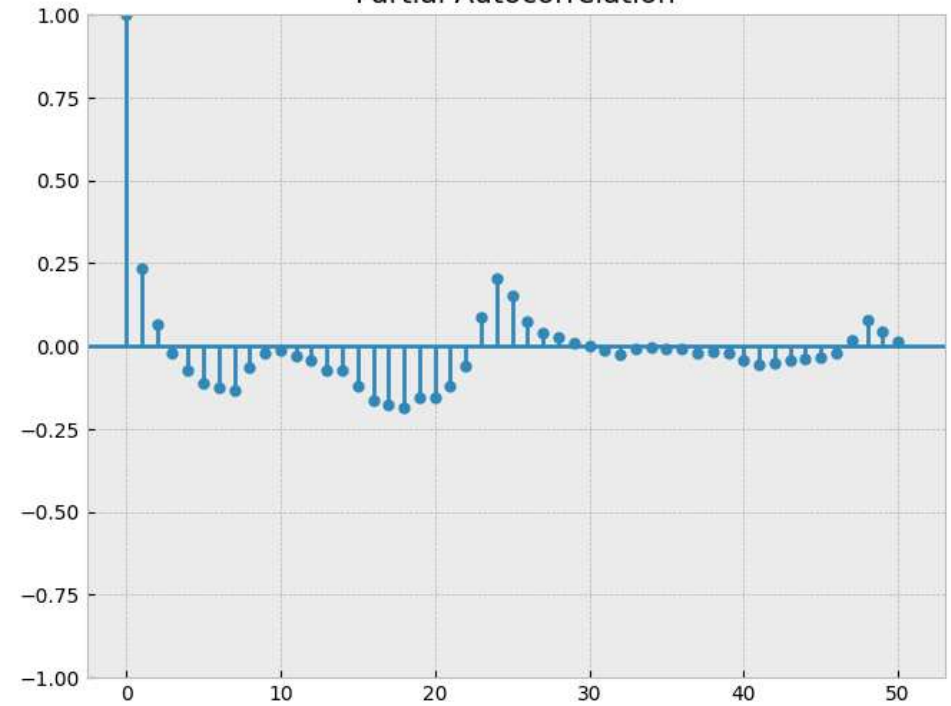
fig5 = sm.graphics.tsa.plot_pacf(df_log_diff5, lags=50, ax=axes[1])
plt.show()
```



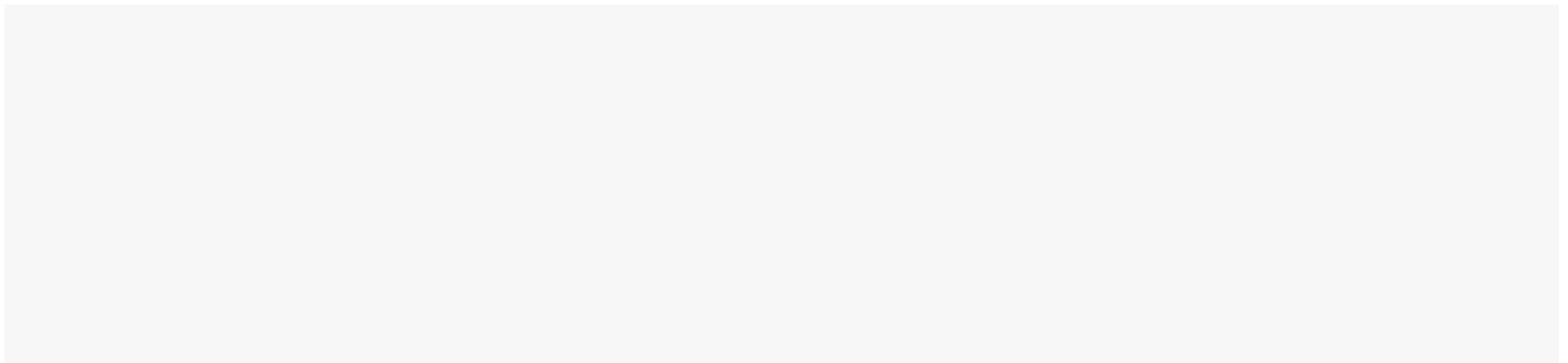

Autocorrelation



Partial Autocorrelation



✓ Prepping the data



```

loadno1 = elec_data.drop(columns=['load_no2', 'temp_no2', 'wind_no2',
                                'load_no3', 'temp_no3', 'wind_no3',
                                'load_no4', 'temp_no4', 'wind_no4',
                                'load_no5', 'temp_no5', 'wind_no5'])
# loadno1.index = pd.to_datetime(loadno1['Datetime'], format='%Y-%m-%d')
# del loadno1['Datetime']

loadno2 = elec_data.drop(columns=['load_no1', 'temp_no1', 'wind_no1',
                                'load_no3', 'temp_no3', 'wind_no3',
                                'load_no4', 'temp_no4', 'wind_no4',
                                'load_no5', 'temp_no5', 'wind_no5'])
# loadno2.index = pd.to_datetime(loadno2['Datetime'], format='%Y-%m-%d')
# del loadno2['Datetime']

loadno3 = elec_data.drop(columns=['load_no1', 'temp_no1', 'wind_no1',
                                'load_no2', 'temp_no2', 'wind_no2',
                                'load_no4', 'temp_no4', 'wind_no4',
                                'load_no5', 'temp_no5', 'wind_no5'])
# loadno3.index = pd.to_datetime(loadno3['Datetime'], format='%Y-%m-%d')
# del loadno3['Datetime']

loadno4 = elec_data.drop(columns=['load_no1', 'temp_no1', 'wind_no1',
                                'load_no2', 'temp_no2', 'wind_no2',
                                'load_no3', 'temp_no3', 'wind_no3',
                                'load_no5', 'temp_no5', 'wind_no5'])
# loadno4.index = pd.to_datetime(loadno4['Datetime'], format='%Y-%m-%d')
# del loadno4['Datetime']

loadno5 = elec_data.drop(columns=['load_no1', 'temp_no1', 'wind_no1',
                                'load_no2', 'temp_no2', 'wind_no2',
                                'load_no3', 'temp_no3', 'wind_no3',
                                'load_no4', 'temp_no4', 'wind_no4'])
# loadno5.index = pd.to_datetime(loadno5['Datetime'], format='%Y-%m-%d')
# del loadno5['Datetime']

loadno1.info(1)
# print(loadno2.head(1))
# print(loadno3.head(1))
# print(loadno4.head(1))
# print(loadno5.head(1))

```

```

↔ <class 'pandas.core.frame.DataFrame'>
DatetimeIndex: 81769 entries, 2015-01-01 00:00:00 to 2024-04-30 00:00:00
Data columns (total 17 columns):
#   Column          Non-Null Count  Dtype
---  -
0   load_no1        81769 non-null  float64

```

```
1  wind_no1          81769 non-null float64
2  temp_no1          81769 non-null float64
3  year              81769 non-null int32
4  month             81769 non-null int32
5  Q                 81769 non-null int32
6  Dayofyear         81769 non-null int32
7  Dayofmonth        81769 non-null int32
8  Day               81769 non-null int32
9  hour              81769 non-null int32
10 is_weekend        81769 non-null bool
11 is_weekday        81769 non-null bool
12 is_holiday        81769 non-null bool
13 Work_NonWorkTime 81769 non-null bool
14 Work_Worktime     81769 non-null bool
15 Peak_NonPeak      81769 non-null bool
16 Peak_Peak         81769 non-null bool
dtypes: bool(7), float64(3), int32(7)
memory usage: 5.2 MB
```

✓ Fitting the Models

✓ ARIMA Model

In order to find the p and q values from the above graphs, we need to check, where the graph cuts off the origin or drops to zero for the first time from the above graphs the p and q values are merely close to 3 where the graph cuts off the origin (draw the line to x-axis) now we have p,d,q values. So now we can substitute in the ARIMA model and let's see the output.

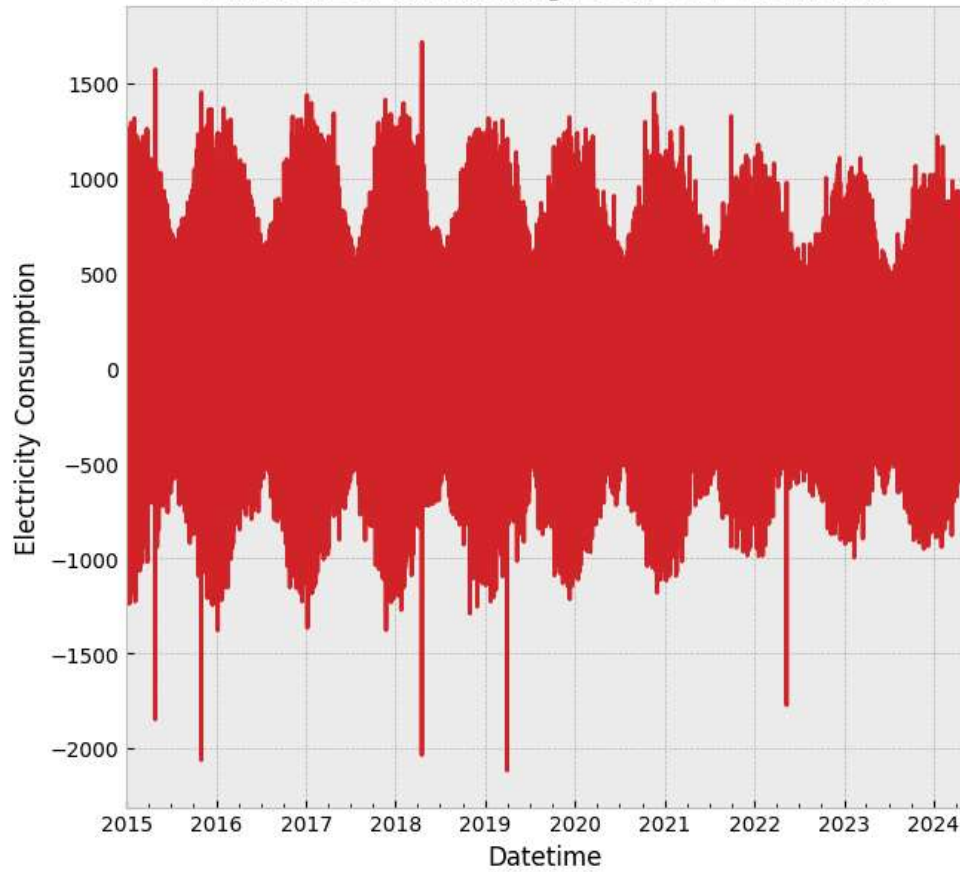
✓ ZONE 1

```
rolling_mean = loadno1['load_no1'].rolling(window = 12).mean()
consumption_rolled_detrended = loadno1['load_no1'] - rolling_mean

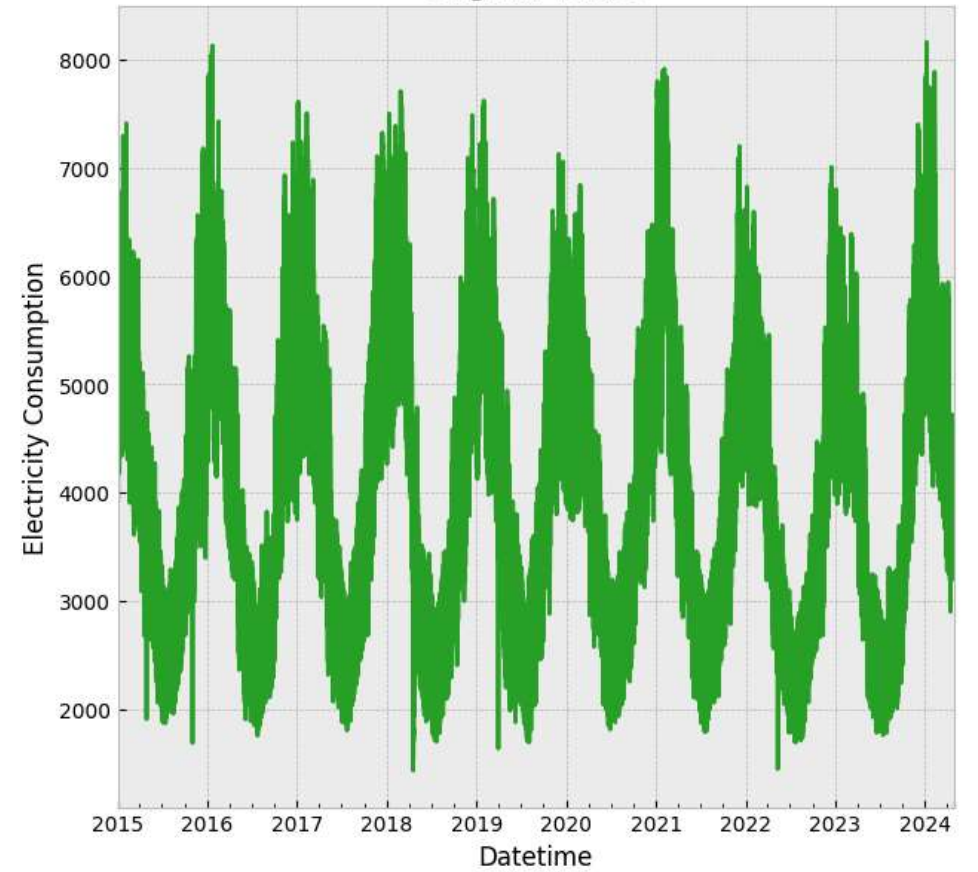
ax1 = plt.subplot(121)
consumption_rolled_detrended.plot(figsize=(16,7),color="tab:red", title="Differenced With Rolling Mean over 12 month", ax=ax1);
plt.ylabel("Electricity Consumption")
ax2 = plt.subplot(122)
loadno1['load_no1'].plot(figsize=(16,7), color="tab:green", title="Original Values", ax=ax2);
plt.ylabel("Electricity Consumption")
plt.show()
```



Differenced With Rolling Mean over 12 month



Original Values

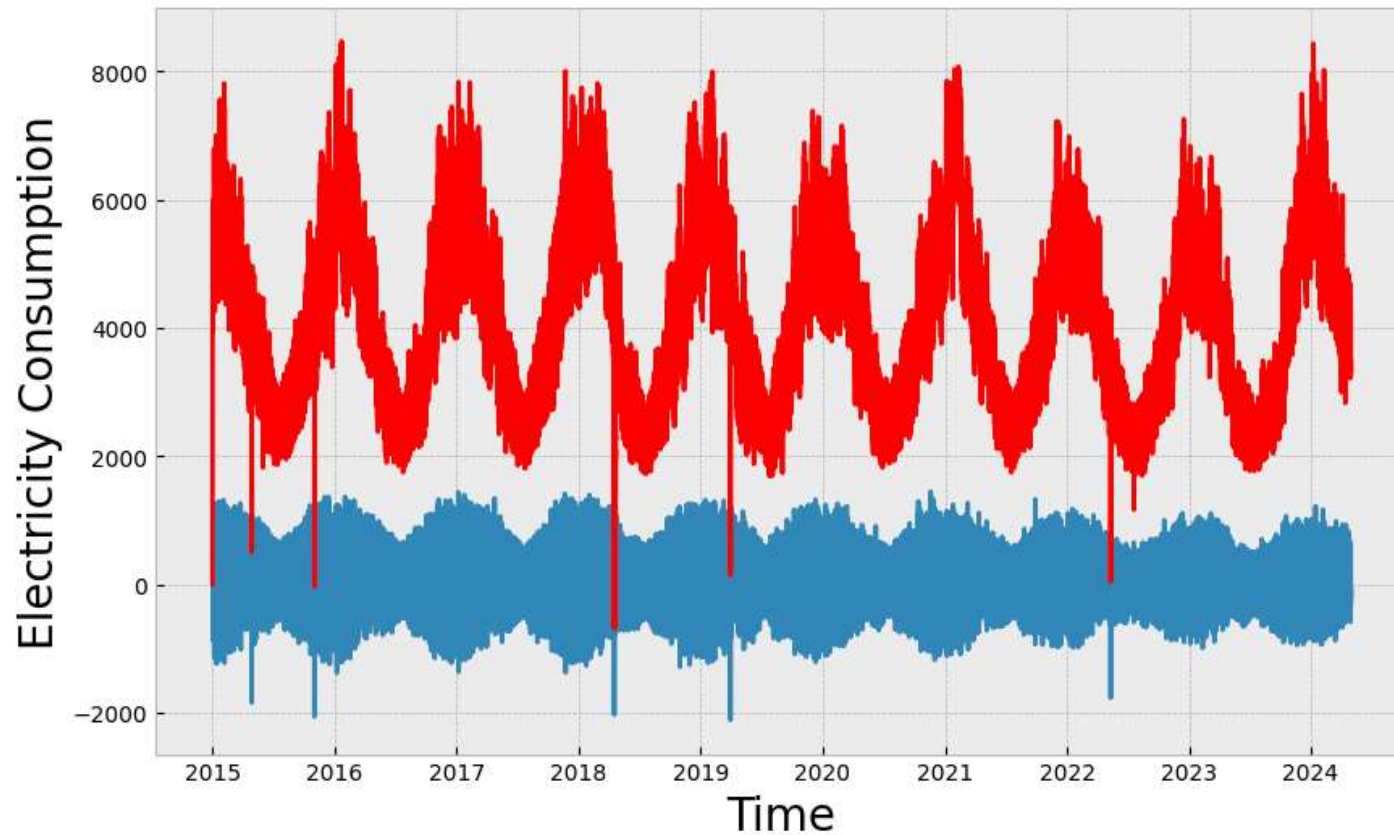


```
from statsmodels.tsa.arima.model import ARIMA

# Moving Average Model.
#
figure, ax = plt.subplots(figsize=(10,6))
model = ARIMA(loadno1['load_no1'], order=(3,1,2))
results_ARIMA = model.fit()
plt.plot(consumption_rolled_detrended)
plt.plot(results_ARIMA.fittedvalues, color="red")
plt.xlabel("Time", fontsize="20")
plt.ylabel("Electricity Consumption", fontsize="20")
plt.title("Arima model", fontsize="18")
plt.show()
```

```
↳ /usr/local/lib/python3.10/dist-packages/statsmodels/tsa/base/tsa_model.py:473: ValueWarning: No frequency information was provided, so inferred frequency H will self._init_dates(dates, freq)
/usr/local/lib/python3.10/dist-packages/statsmodels/tsa/base/tsa_model.py:473: ValueWarning: No frequency information was provided, so inferred frequency H will self._init_dates(dates, freq)
/usr/local/lib/python3.10/dist-packages/statsmodels/tsa/base/tsa_model.py:473: ValueWarning: No frequency information was provided, so inferred frequency H will self._init_dates(dates, freq)
/usr/local/lib/python3.10/dist-packages/statsmodels/tsa/statepace/sarimax.py:966: UserWarning: Non-stationary starting autoregressive parameters found. Using z warn('Non-stationary starting autoregressive parameters')
/usr/local/lib/python3.10/dist-packages/statsmodels/tsa/statepace/sarimax.py:978: UserWarning: Non-invertible starting MA parameters found. Using zeros as star warn('Non-invertible starting MA parameters found.')
```

Arima model



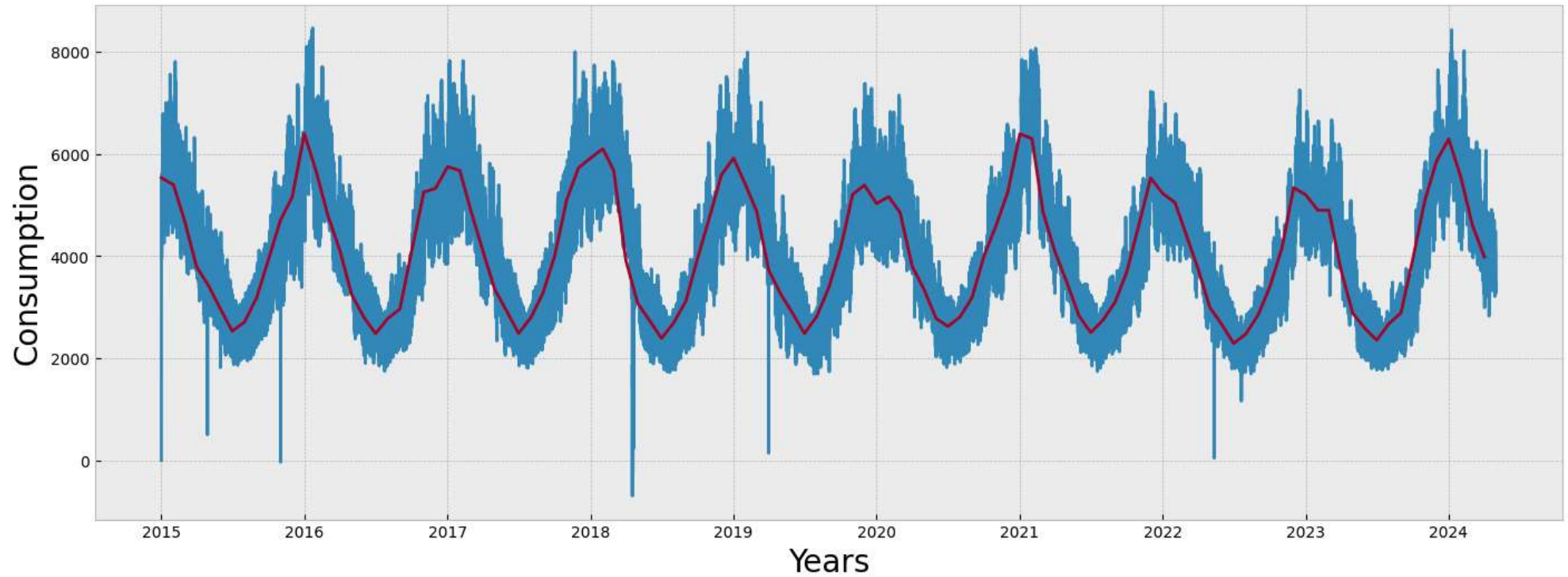
```
consumption = loadno1['load_no1'].resample('MS').mean()
consumption2 = loadno2['load_no2'].resample('MS').mean()
consumption3 = loadno3['load_no3'].resample('MS').mean()
consumption4 = loadno4['load_no4'].resample('MS').mean()
consumption5 = loadno5['load_no5'].resample('MS').mean()
```

```
pred_ARIMA = pd.Series(results_ARIMA.fittedvalues, copy=True)

figure, ax = plt.subplots(figsize=(17,6))
plt.plot(pred_ARIMA)
plt.plot(consumption)
print(f"RMSE: {np.sqrt(sum((pred_ARIMA-consumption)**2)/len(consumption))}")
plt.xlabel("Years", fontsize="20")
plt.ylabel("Consumption", fontsize="20")
plt.title("Arima Model Prediction VS Actual Values.", fontsize="20")
plt.xticks(rotation="horizontal")
plt.show()
```

RMSE: nan

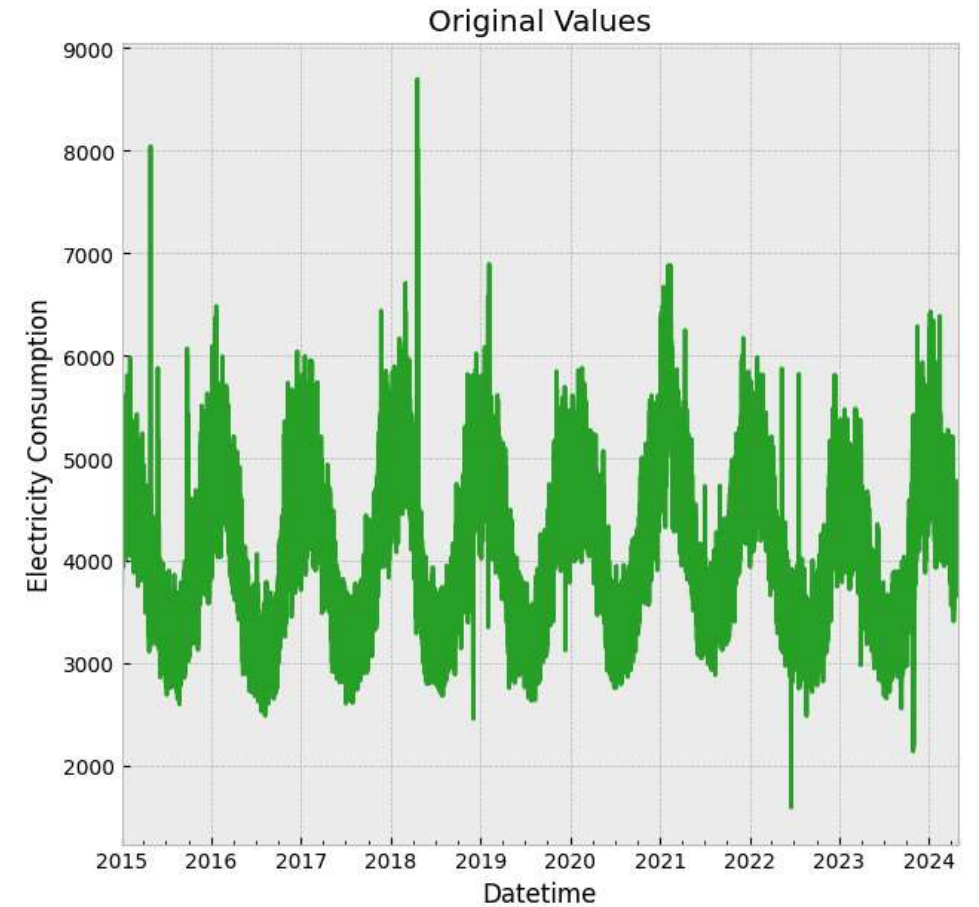
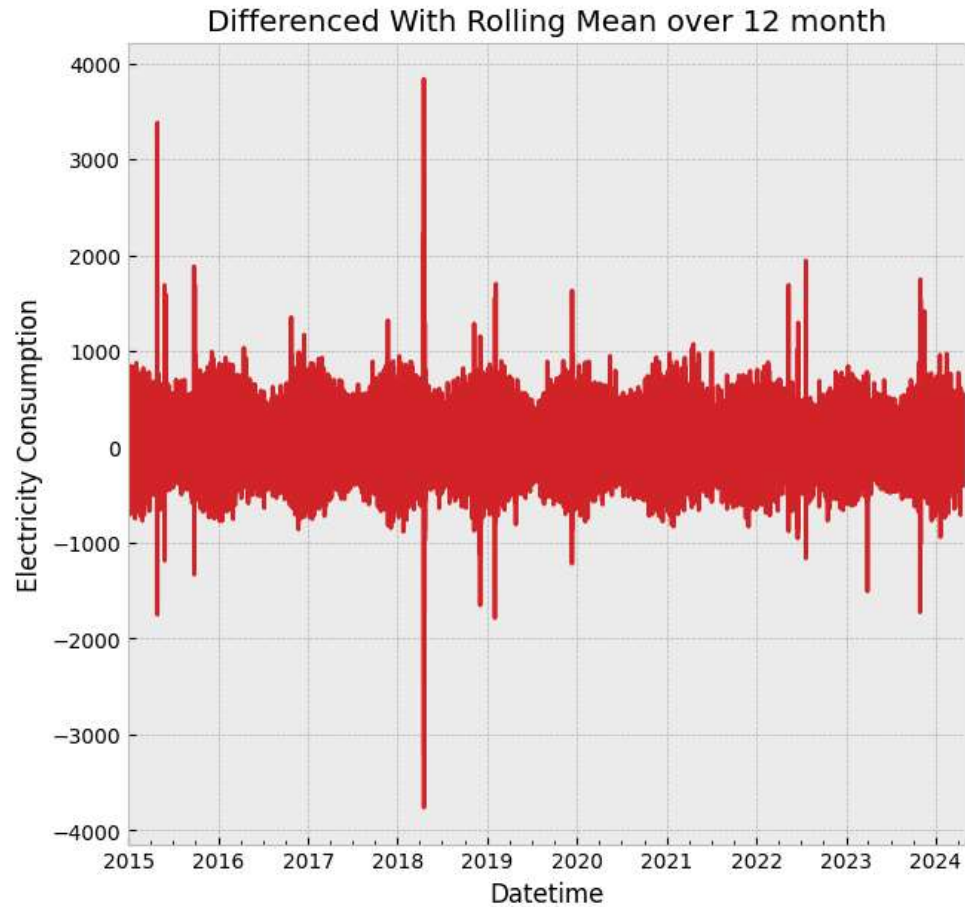
Arima Model Prediction VS Actual Values.



▼ ZONE 2

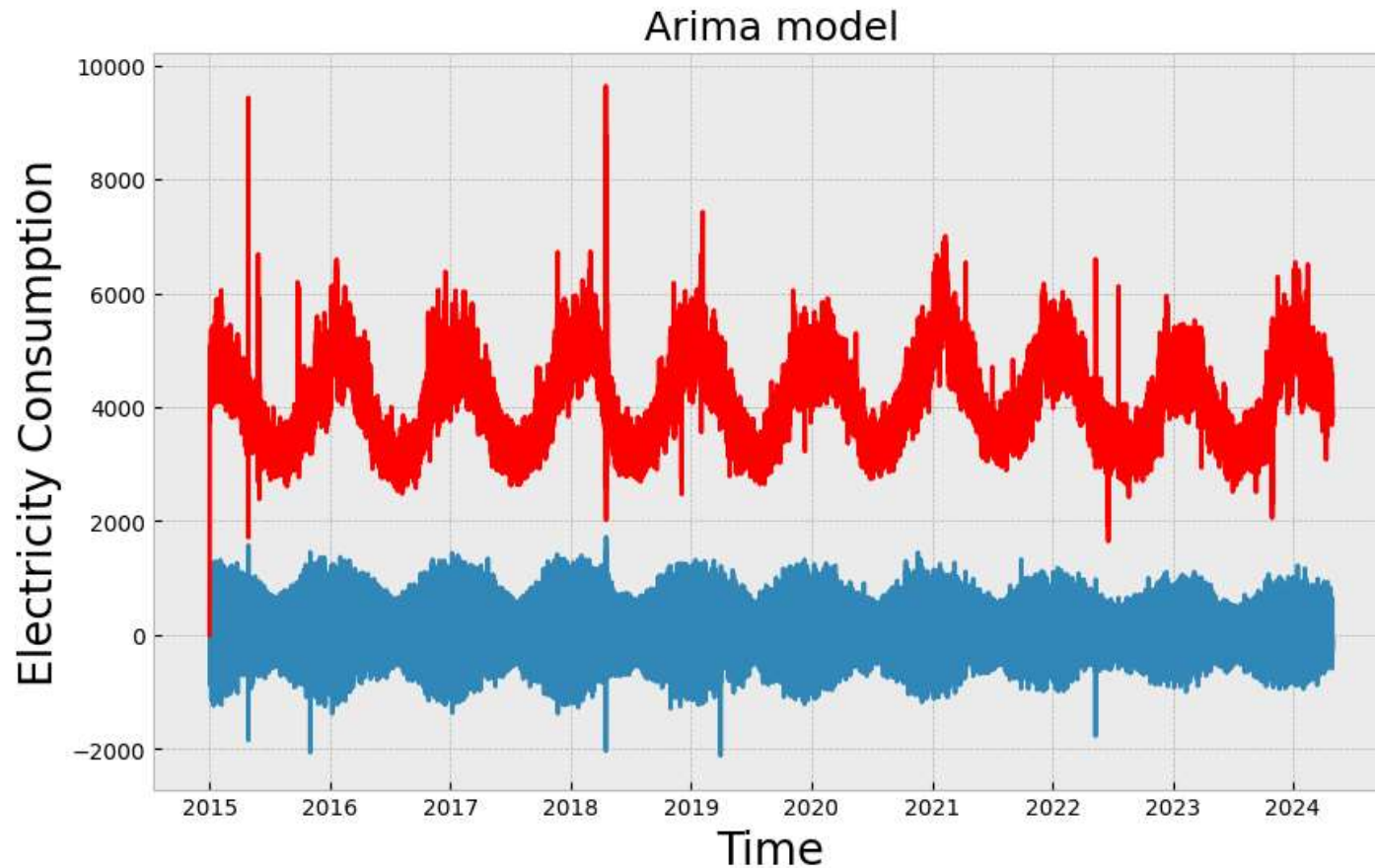
```
rolling_mean2 = loadno2['load_no2'].rolling(window = 12).mean()
consumption_rolled_detrended2 = loadno2['load_no2'] - rolling_mean2

ax1 = plt.subplot(121)
consumption_rolled_detrended2.plot(figsize=(16,7),color="tab:red", title="Differenced With Rolling Mean over 12 month", ax=ax1);
plt.ylabel("Electricity Consumption")
ax2 = plt.subplot(122)
loadno2['load_no2'].plot(figsize=(16,7), color="tab:green", title="Original Values", ax=ax2);
plt.ylabel("Electricity Consumption")
plt.show()
```

```
# Moving Average Model.
#
figure, ax = plt.subplots(figsize=(10,6))
model = ARIMA(loadno2['load_no2'], order=(3,1,2))
results_ARIMA2 = model.fit()
plt.plot(consumption_rolled_detrended)
plt.plot(results_ARIMA2.fittedvalues, color="red")
plt.xlabel("Time", fontsize="20")
plt.ylabel("Electricity Consumption", fontsize="20")
plt.title("Arima model", fontsize="18")
plt.show()
```

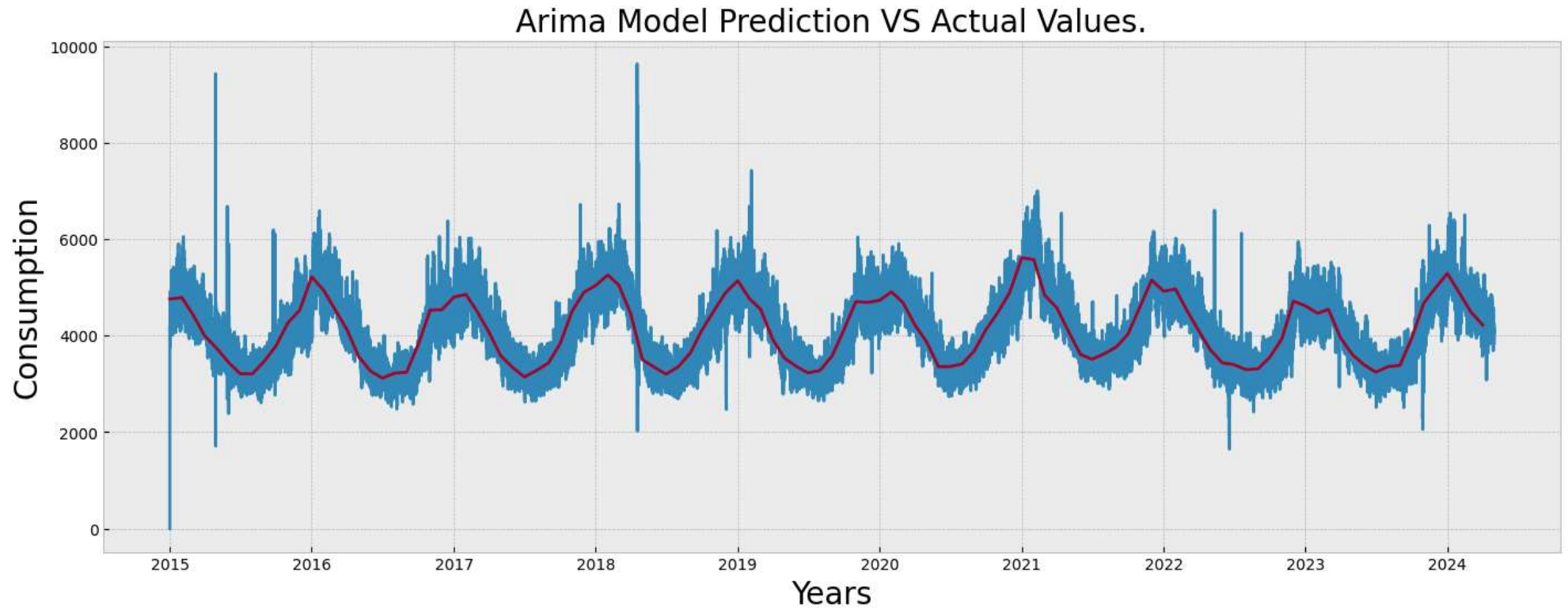
```
↳ /usr/local/lib/python3.10/dist-packages/statsmodels/tsa/base/tsa_model.py:473: ValueWarning: No frequency information was provided, so inferred frequency H will self._init_dates(dates, freq)
/usr/local/lib/python3.10/dist-packages/statsmodels/tsa/base/tsa_model.py:473: ValueWarning: No frequency information was provided, so inferred frequency H will self._init_dates(dates, freq)
/usr/local/lib/python3.10/dist-packages/statsmodels/tsa/base/tsa_model.py:473: ValueWarning: No frequency information was provided, so inferred frequency H will self._init_dates(dates, freq)
/usr/local/lib/python3.10/dist-packages/statsmodels/tsa/statespace/sarimax.py:966: UserWarning: Non-stationary starting autoregressive parameters found. Using z warn('Non-stationary starting autoregressive parameters')
/usr/local/lib/python3.10/dist-packages/statsmodels/tsa/statespace/sarimax.py:978: UserWarning: Non-invertible starting MA parameters found. Using zeros as star warn('Non-invertible starting MA parameters found.')
/usr/local/lib/python3.10/dist-packages/statsmodels/base/model.py:607: ConvergenceWarning: Maximum Likelihood optimization failed to converge. Check mle_retvals warnings.warn("Maximum Likelihood optimization failed to "
```



```
pred_ARIMA2 = pd.Series(results_ARIMA2.fittedvalues, copy=True)

figure, ax = plt.subplots(figsize=(17,6))
plt.plot(pred_ARIMA2)
plt.plot(consumption2)
print(f"RMSE: {np.sqrt(sum((pred_ARIMA2-consumption2)**2)/len(consumption2))}")
plt.xlabel("Years", fontsize="20")
plt.ylabel("Consumption", fontsize="20")
plt.title("Arima Model Prediction VS Actual Values.", fontsize="20")
plt.xticks(rotation="horizontal")
plt.show()
```

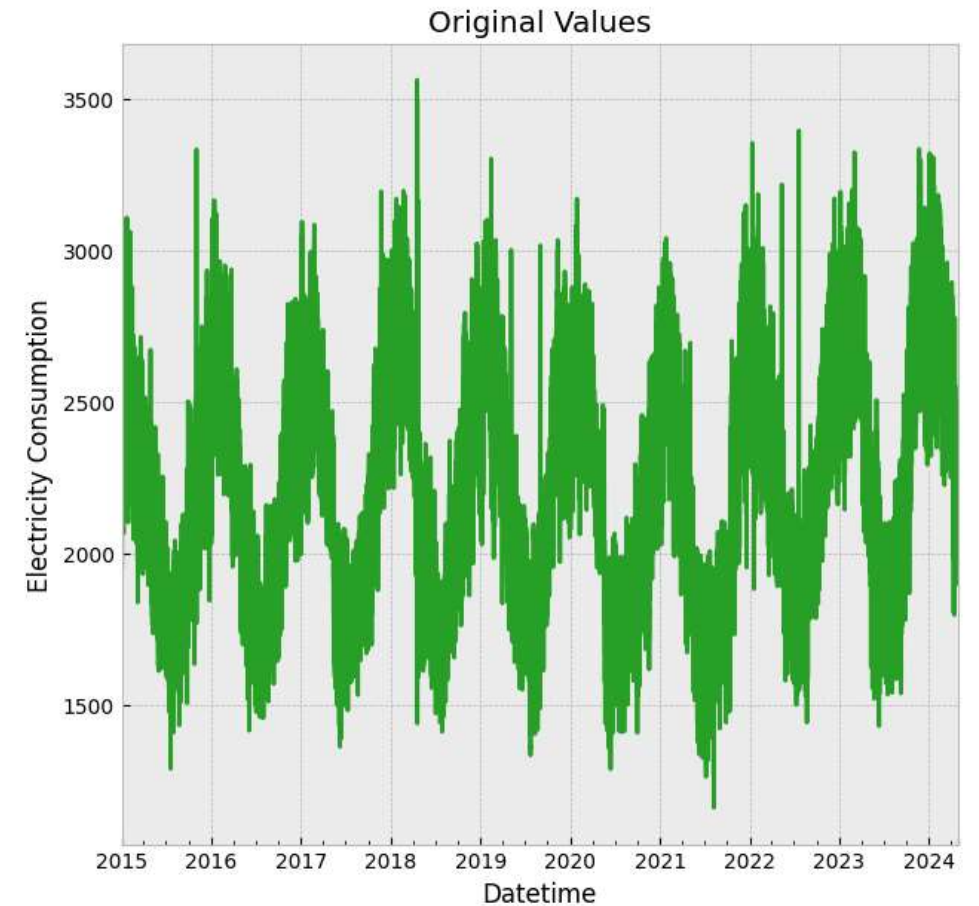
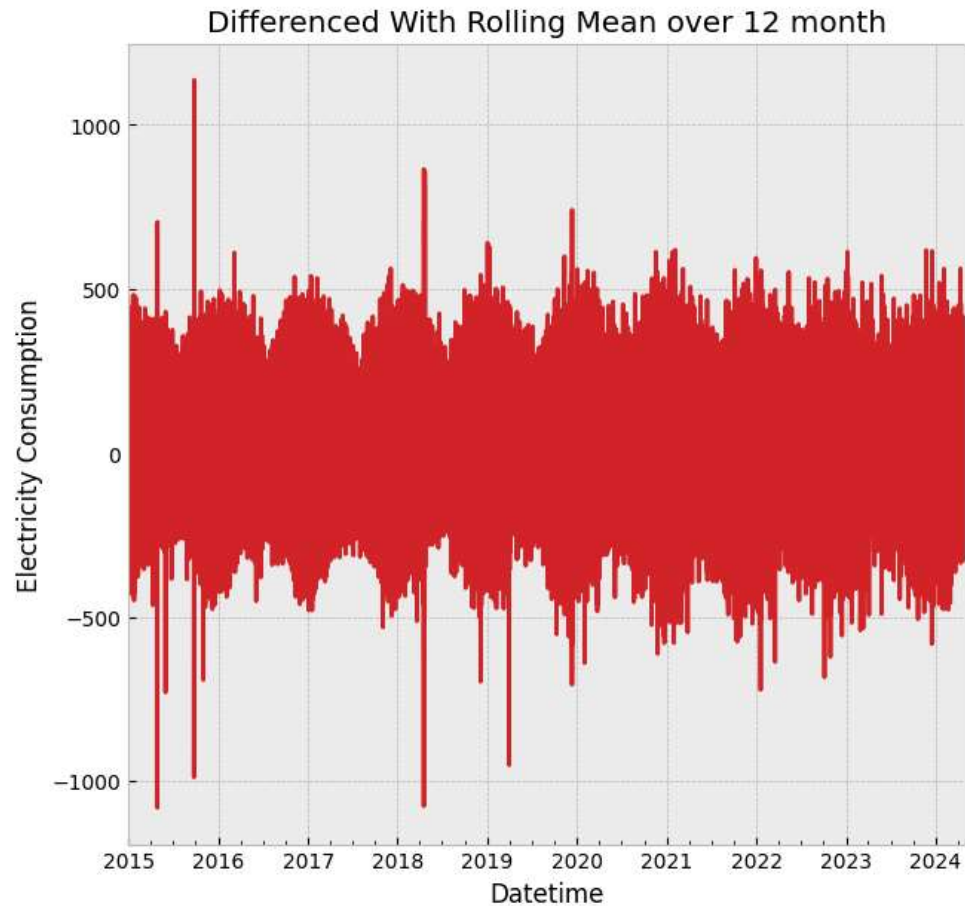
RMSE: nan



✓ ZONE 3

```
rolling_mean3 = loadno3['load_no3'].rolling(window = 12).mean()
consumption_rolled_detrended3 = loadno3['load_no3'] - rolling_mean3

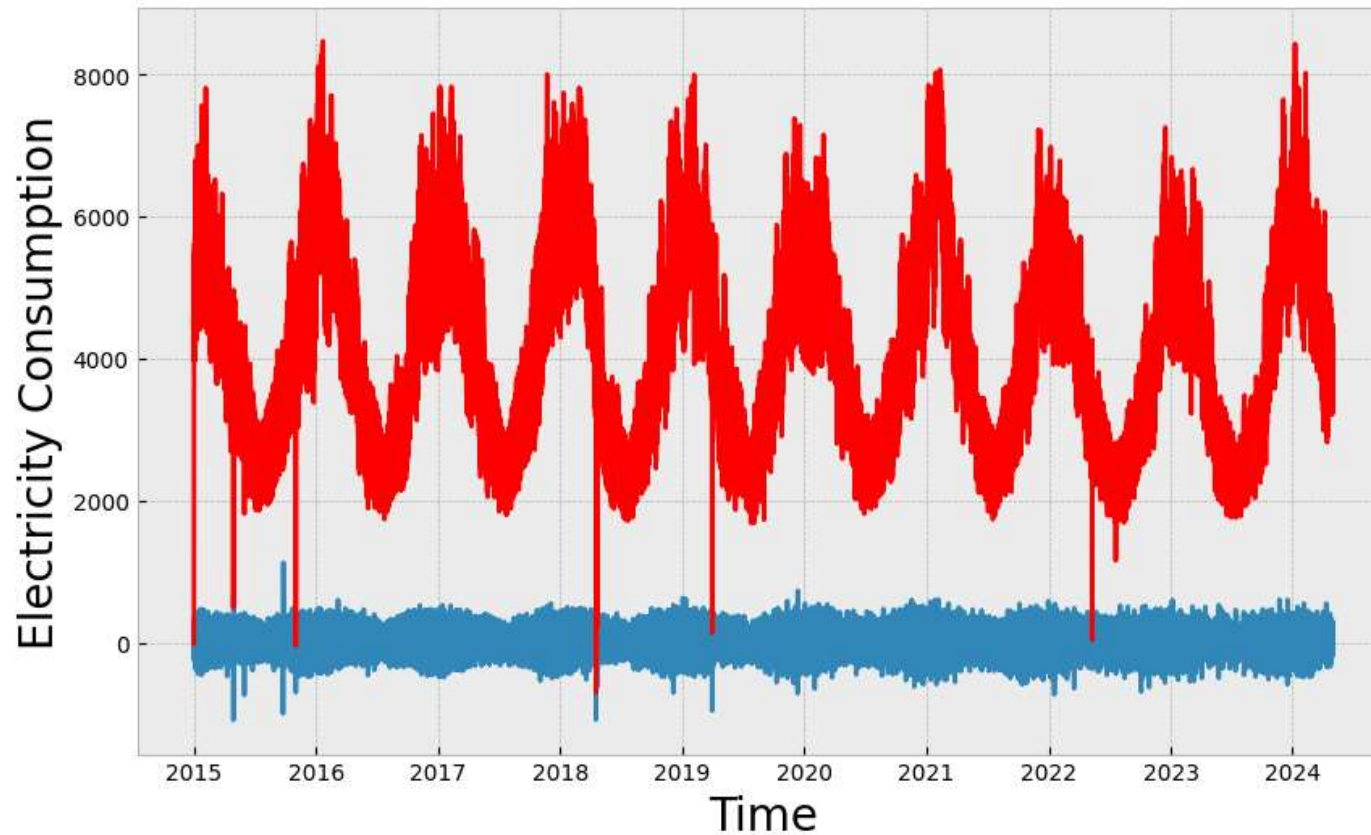
ax1 = plt.subplot(121)
consumption_rolled_detrended3.plot(figsize=(16,7),color="tab:red", title="Differenced With Rolling Mean over 12 month", ax=ax1);
plt.ylabel("Electricity Consumption")
ax2 = plt.subplot(122)
loadno4['load_no4'].plot(figsize=(16,7), color="tab:green", title="Original Values", ax=ax2);
plt.ylabel("Electricity Consumption")
plt.show()
```



```
# Moving Average Model.  
#  
figure, ax = plt.subplots(figsize=(10,6))  
model = ARIMA(loadno3['load_no3'], order=(3,1,2))  
results_ARIMA3 = model.fit()  
plt.plot(consumption_rolled_detrended3)  
plt.plot(results_ARIMA.fittedvalues, color="red")  
plt.xlabel("Time", fontsize="20")  
plt.ylabel("Electricity Consumption", fontsize="20")  
plt.title("Arima model", fontsize="18")  
plt.show()
```

```
↳ /usr/local/lib/python3.10/dist-packages/statsmodels/tsa/base/tsa_model.py:473: ValueWarning: No frequency information was provided, so inferred frequency H will self._init_dates(dates, freq)
/usr/local/lib/python3.10/dist-packages/statsmodels/tsa/base/tsa_model.py:473: ValueWarning: No frequency information was provided, so inferred frequency H will self._init_dates(dates, freq)
/usr/local/lib/python3.10/dist-packages/statsmodels/tsa/base/tsa_model.py:473: ValueWarning: No frequency information was provided, so inferred frequency H will self._init_dates(dates, freq)
/usr/local/lib/python3.10/dist-packages/statsmodels/tsa/statespace/sarimax.py:966: UserWarning: Non-stationary starting autoregressive parameters found. Using z warn('Non-stationary starting autoregressive parameters')
/usr/local/lib/python3.10/dist-packages/statsmodels/tsa/statespace/sarimax.py:978: UserWarning: Non-invertible starting MA parameters found. Using zeros as star warn('Non-invertible starting MA parameters found.')
```

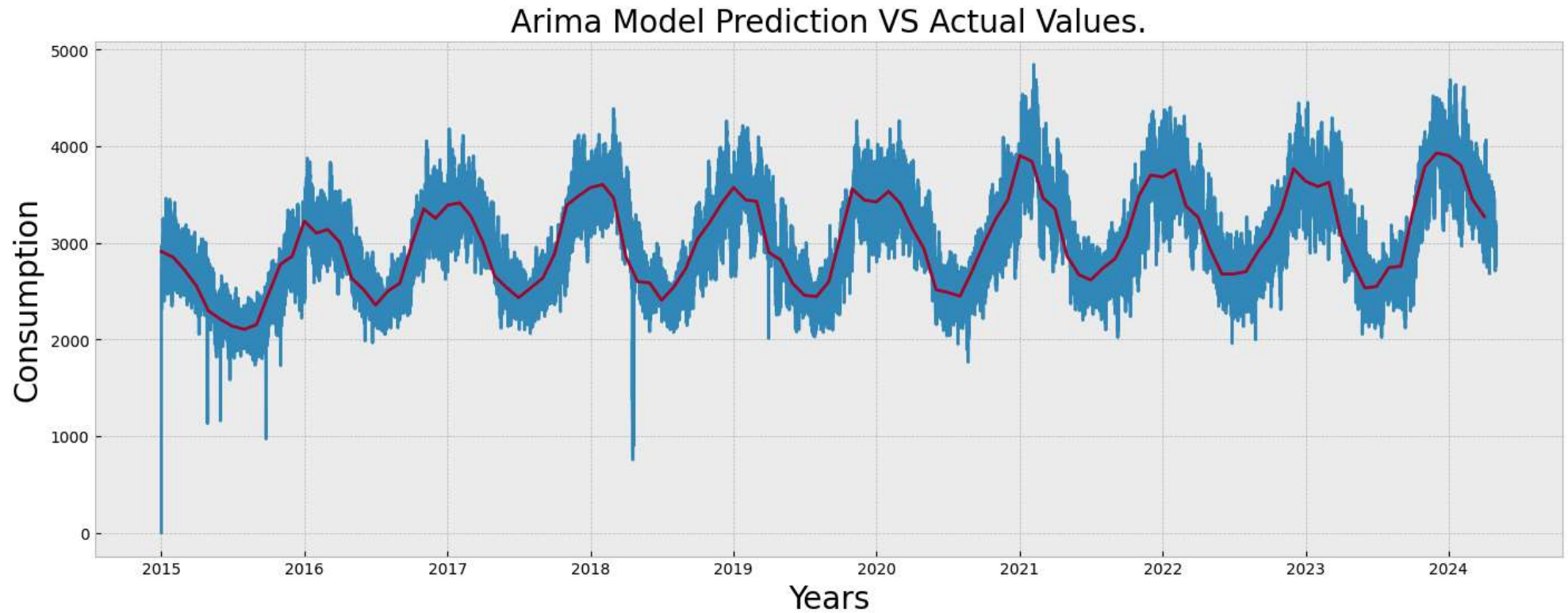
Arima model



```
pred_ARIMA3 = pd.Series(results_ARIMA3.fittedvalues, copy=True)

figure, ax = plt.subplots(figsize=(17,6))
plt.plot(pred_ARIMA3)
plt.plot(consumption3)
print(f"RMSE: {np.sqrt(sum((pred_ARIMA3-consumption3)**2)/len(consumption3))}")
plt.xlabel("Years", fontsize="20")
plt.ylabel("Consumption", fontsize="20")
plt.title("Arima Model Prediction VS Actual Values.", fontsize="20")
plt.xticks(rotation="horizontal")
plt.show()
```

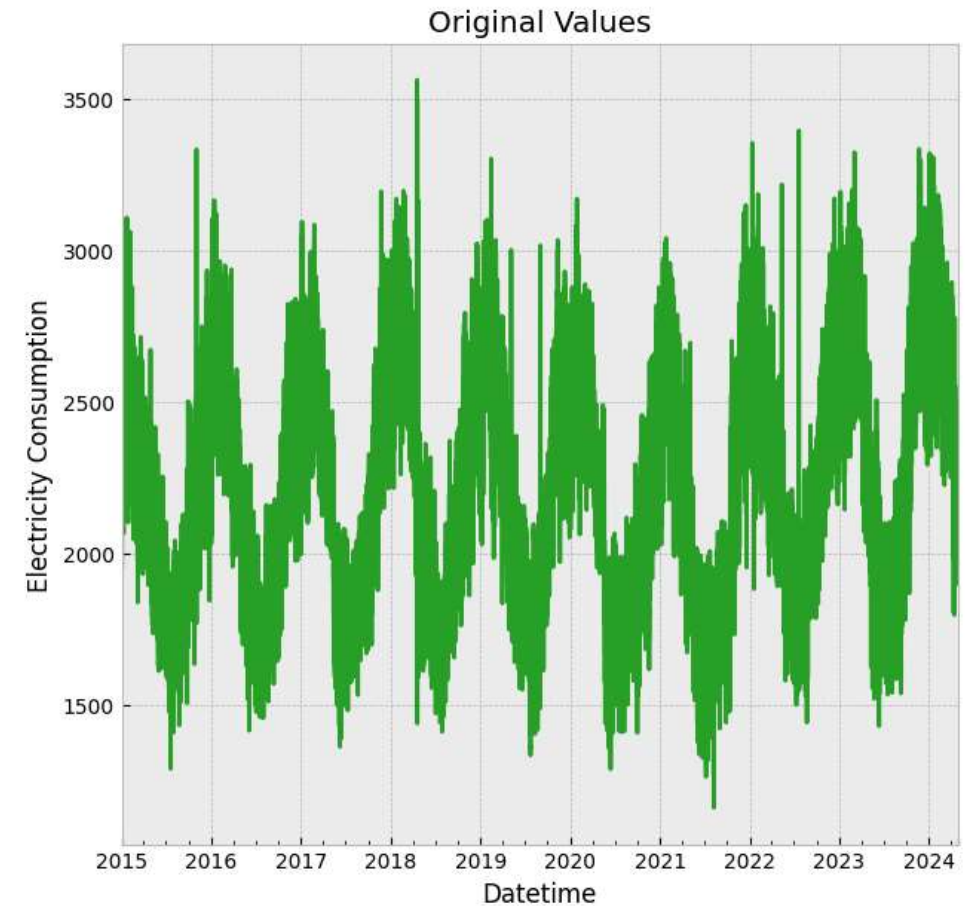
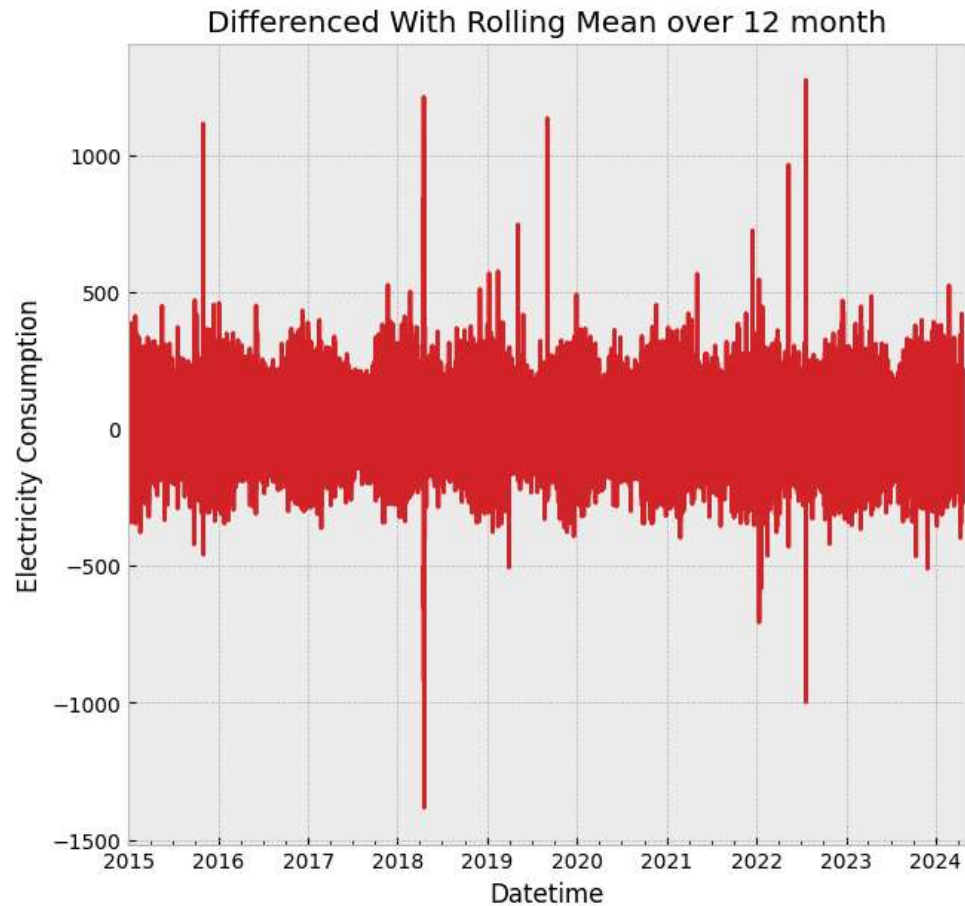
RMSE: nan



✓ ZONE 4

```
rolling_mean4 = loadno4['load_no4'].rolling(window = 12).mean()
consumption_rolled_detrended4 = loadno4['load_no4'] - rolling_mean4

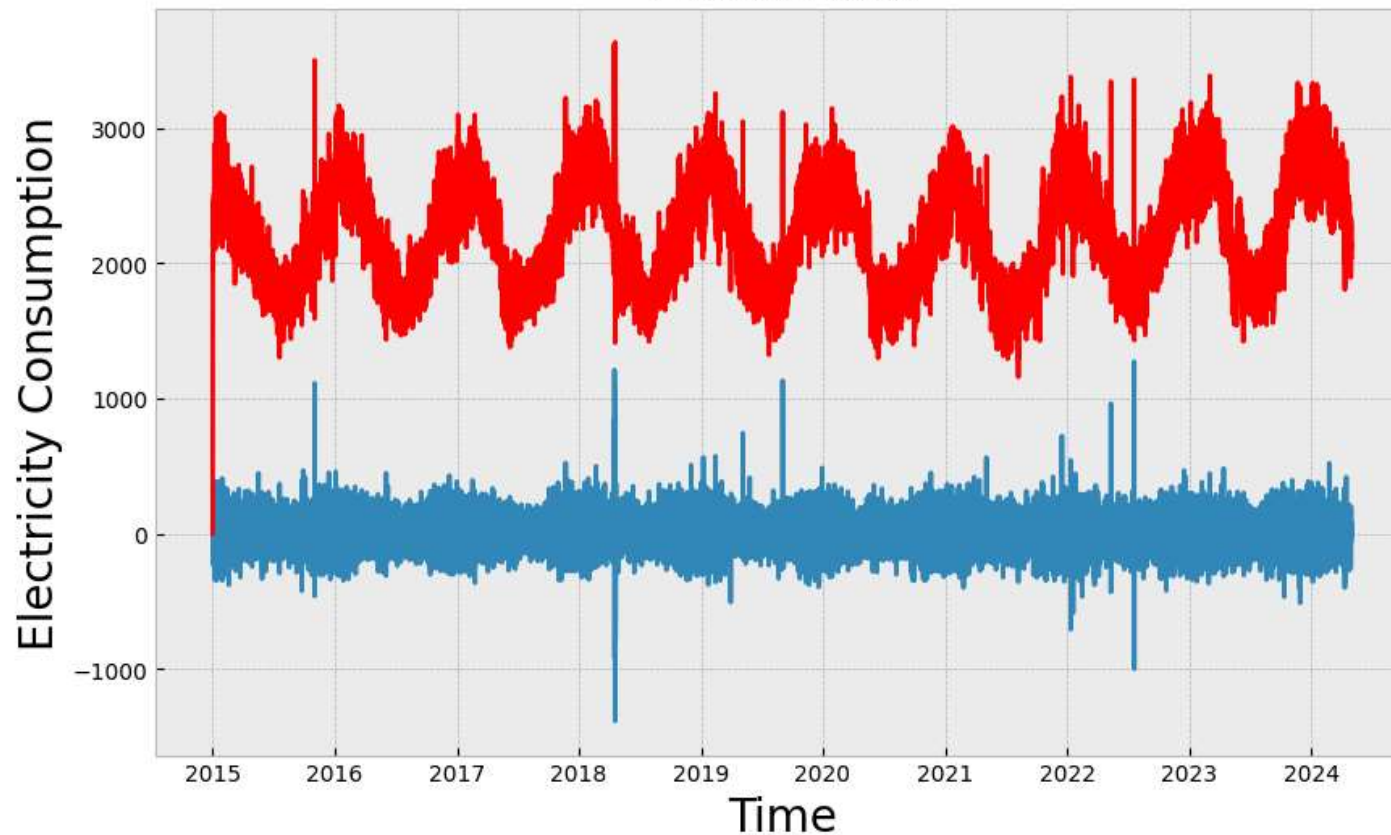
ax1 = plt.subplot(121)
consumption_rolled_detrended4.plot(figsize=(16,7),color="tab:red", title="Differenced With Rolling Mean over 12 month", ax=ax1);
plt.ylabel("Electricity Consumption")
ax2 = plt.subplot(122)
loadno4['load_no4'].plot(figsize=(16,7), color="tab:green", title="Original Values", ax=ax2);
plt.ylabel("Electricity Consumption")
plt.show()
```




```
# Moving Average Model.  
#  
figure, ax = plt.subplots(figsize=(10,6))  
model = ARIMA(loadno4['load_no4'], order=(3,1,2))  
results_ARIMA4 = model.fit()  
plt.plot(consumption_rolled_detrended4)  
plt.plot(results_ARIMA4.fittedvalues, color="red")  
plt.xlabel("Time", fontsize="20")  
plt.ylabel("Electricity Consumption", fontsize="20")  
plt.title("Arima model", fontsize="18")  
plt.show()
```

```
↳ /usr/local/lib/python3.10/dist-packages/statsmodels/tsa/base/tsa_model.py:473: ValueWarning: No frequency information was provided, so inferred frequency H will self._init_dates(dates, freq)
/usr/local/lib/python3.10/dist-packages/statsmodels/tsa/base/tsa_model.py:473: ValueWarning: No frequency information was provided, so inferred frequency H will self._init_dates(dates, freq)
/usr/local/lib/python3.10/dist-packages/statsmodels/tsa/base/tsa_model.py:473: ValueWarning: No frequency information was provided, so inferred frequency H will self._init_dates(dates, freq)
/usr/local/lib/python3.10/dist-packages/statsmodels/tsa/statespace/sarimax.py:966: UserWarning: Non-stationary starting autoregressive parameters found. Using z warn('Non-stationary starting autoregressive parameters')
/usr/local/lib/python3.10/dist-packages/statsmodels/tsa/statespace/sarimax.py:978: UserWarning: Non-invertible starting MA parameters found. Using zeros as star warn('Non-invertible starting MA parameters found.')
/usr/local/lib/python3.10/dist-packages/statsmodels/base/model.py:607: ConvergenceWarning: Maximum Likelihood optimization failed to converge. Check mle_retvals warnings.warn("Maximum Likelihood optimization failed to "
```

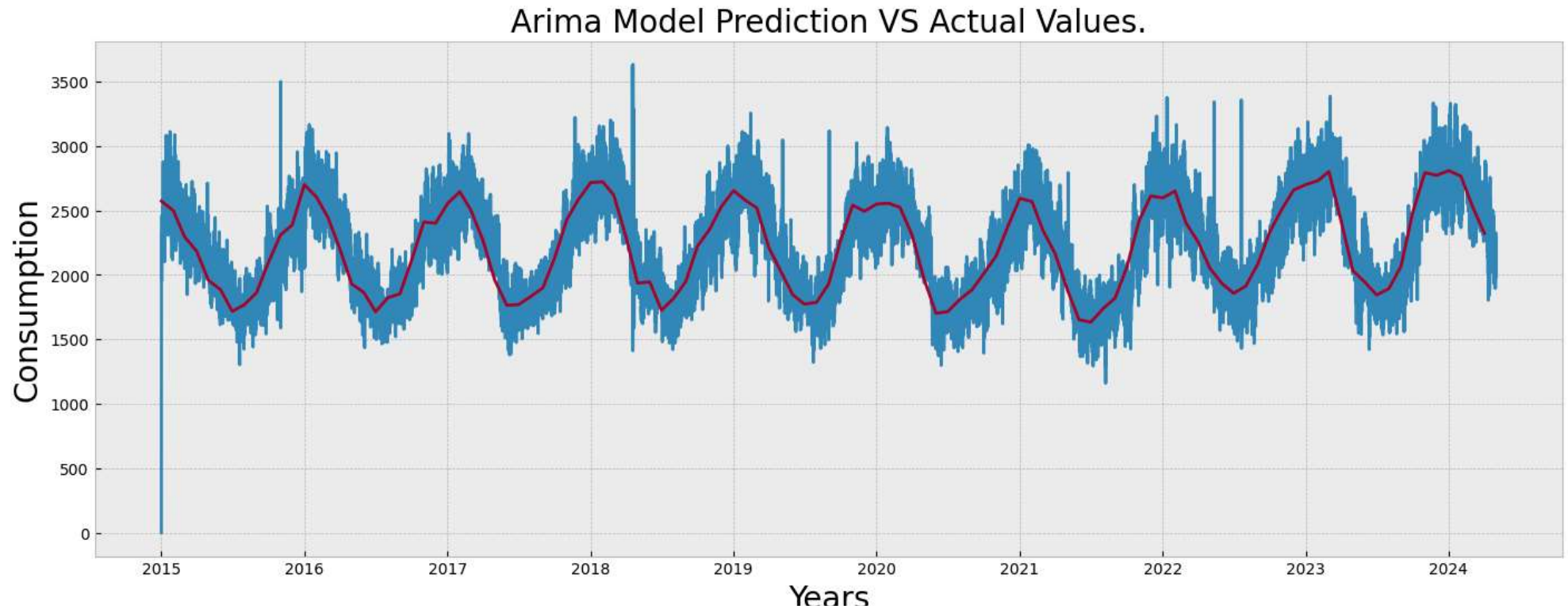
Arima model



```
pred_ARIMA4 = pd.Series(results_ARIMA4.fittedvalues, copy=True)

figure, ax = plt.subplots(figsize=(17,6))
plt.plot(pred_ARIMA4)
plt.plot(consumption4)
print(f"RMSE: {np.sqrt(sum((pred_ARIMA4-consumption4)**2)/len(consumption4))}")
plt.xlabel("Years", fontsize="20")
plt.ylabel("Consumption", fontsize="20")
plt.title("Arima Model Prediction VS Actual Values.", fontsize="20")
plt.xticks(rotation="horizontal")
plt.show()
```

RMSE: nan



70NF 5