

# tidyverts & prophet

## Lecture 13

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# Tidy time series

# ts objects

In base R, time series are usually encoded using the `ts` S3 class,

```
1 co2
```

```
      Jan   Feb   Mar   Apr   May   Jun
1959 315.42 316.31 316.50 317.56 318.13 318.00
1960 316.27 316.81 317.42 318.87 319.87 319.43
1961 316.73 317.54 318.38 319.31 320.42 319.61
1962 317.78 318.40 319.53 320.42 320.85 320.45
1963 318.58 318.92 319.70 321.22 322.08 321.31
1964 319.41 320.07 320.74 321.40 322.06 321.73
1965 319.27 320.28 320.73 321.97 322.00 321.71
1966 320.46 321.43 322.23 323.54 323.91 323.59
1967 322.17 322.34 322.88 324.25 324.83 323.93
1968 322.40 322.99 323.73 324.86 325.40 325.20
1969 323.83 324.26 325.47 326.50 327.21 326.54
1970 324.89 325.82 326.77 327.97 327.91 327.50
1971 326.01 326.51 327.01 327.62 328.76 328.40
1972 326.60 327.47 327.58 329.56 329.90 328.92
1973 328.37 329.40 330.14 331.33 332.31 331.90
```

```
1 typeof(co2)
```

```
[1] "double"
```

```
1 class(co2)
```

```
[1] "ts"
```

```
1 attributes(co2)
```

```
$tsp
```

```
[1] 1959.000 1997.917 12.000
```

```
$class
```

```
[1] "ts"
```

# tidyverts

This is an effort headed by Rob Hyndman (of forecast fame) and others to provide a consistent tidy data based framework for working with time series data and models.

Core packages:

- [tsibble](#) - temporal data frames and related tools
- [fable](#) - tidy forecasting (modelling)
- [feasts](#) - feature extraction and statistics
- [tsibbledata](#) - sample tsibble data sets

# tsibble

A tsibble is a tibble with additional infrastructure for encoding temporal data - specifically a tsibble is a tidy data frame with an *index* and *key* where

- the *index* is the variable that describes the inherent ordering of the data (from past to present)
- and the *key* is one or more variables that define the unit of observation over time
- each observation should be uniquely identified by the *index* and *key*

# global\_economy

```
1 tsibbledata::global_economy
```

```
# A tsibble: 15,150 x 9 [1Y]
```

```
# Key:          Country [263]
```

	Country	Code	Year	GDP	Growth	CPI	Imports
	<fct>	<fct>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>
1	Afghan...	AFG	1960	5.38e8	NA	NA	7.02
2	Afghan...	AFG	1961	5.49e8	NA	NA	8.10
3	Afghan...	AFG	1962	5.47e8	NA	NA	9.35
4	Afghan...	AFG	1963	7.51e8	NA	NA	16.9
5	Afghan...	AFG	1964	8.00e8	NA	NA	18.1
6	Afghan...	AFG	1965	1.01e9	NA	NA	21.4
7	Afghan...	AFG	1966	1.40e9	NA	NA	18.6
8	Afghan...	AFG	1967	1.67e9	NA	NA	14.2

# vic\_elec

```
1 tsibbledata::vic_elec
```

```
# A tibble: 52,608 x 5 [30m]
```

```
# <Australia/Melbourne>
```

	Time	Demand	Tempera... <sup>1</sup>	Date
	<dtm>	<dbl>	<dbl>	<date>
1	2012-01-01 00:00:00	4383.	21.4	2012-01-01
2	2012-01-01 00:30:00	4263.	21.0	2012-01-01
3	2012-01-01 01:00:00	4049.	20.7	2012-01-01
4	2012-01-01 01:30:00	3878.	20.6	2012-01-01
5	2012-01-01 02:00:00	4036.	20.4	2012-01-01
6	2012-01-01 02:30:00	3866.	20.2	2012-01-01
7	2012-01-01 03:00:00	3694.	20.1	2012-01-01
8	2012-01-01 03:30:00	3562.	19.6	2012-01-01

# aus\_retail

```
1 tsibbledata::aus_retail
```

```
# A tsibble: 64,532 x 5 [1M]
```

```
# Key:           State, Industry [152]
```

	State	Indus... <sup>1</sup>	Serie... <sup>2</sup>	Month	Turno... <sup>3</sup>
	<chr>	<chr>	<chr>	<mth>	<dbl>
1	Australian Ca...	Cafes,...	A33498...	1982 Apr	4.4
2	Australian Ca...	Cafes,...	A33498...	1982 May	3.4
3	Australian Ca...	Cafes,...	A33498...	1982 Jun	3.6
4	Australian Ca...	Cafes,...	A33498...	1982 Jul	4
5	Australian Ca...	Cafes,...	A33498...	1982 Aug	3.6
6	Australian Ca...	Cafes,...	A33498...	1982 Sep	4.2
7	Australian Ca...	Cafes,...	A33498...	1982 Oct	4.8
8	Australian Ca...	Cafes,...	A33498...	1982 Nov	5.4



# as\_tsibble()

Existing ts objects can be converted to a tsibble easily,

```
1 tsibble::as_tsibble(co2)
```

```
# A tsibble: 468 x 2 [1M]
```

```
  index value
```

```
  <mth> <dbl>
```

```
1 1959 Jan  315.
```

```
2 1959 Feb  316.
```

```
3 1959 Mar  316.
```

```
4 1959 Apr  318.
```

```
5 1959 May  318.
```

```
6 1959 Jun  318
```

```
7 1959 Jul  316.
```

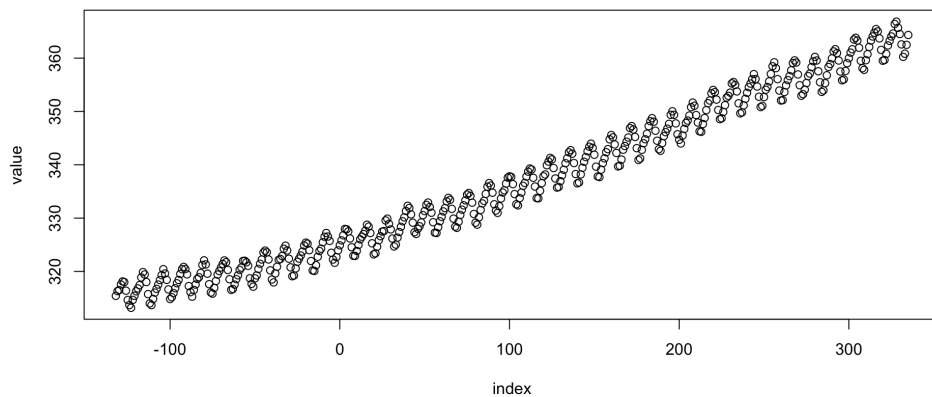
```
8 1959 Aug  315.
```

```
9 1959 Sep  314.
```

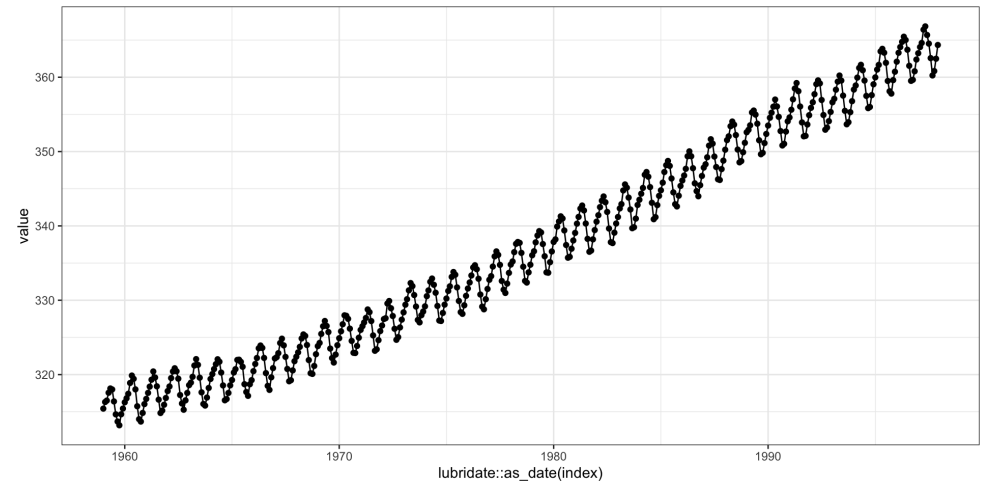
# plotting tsibbles

As the tsibble is basically just a tibble which is basically just a data frame both base and ggplot plotting methods will work.

```
1 tsibble::as_tsibble(co2) %>%  
2   plot()
```

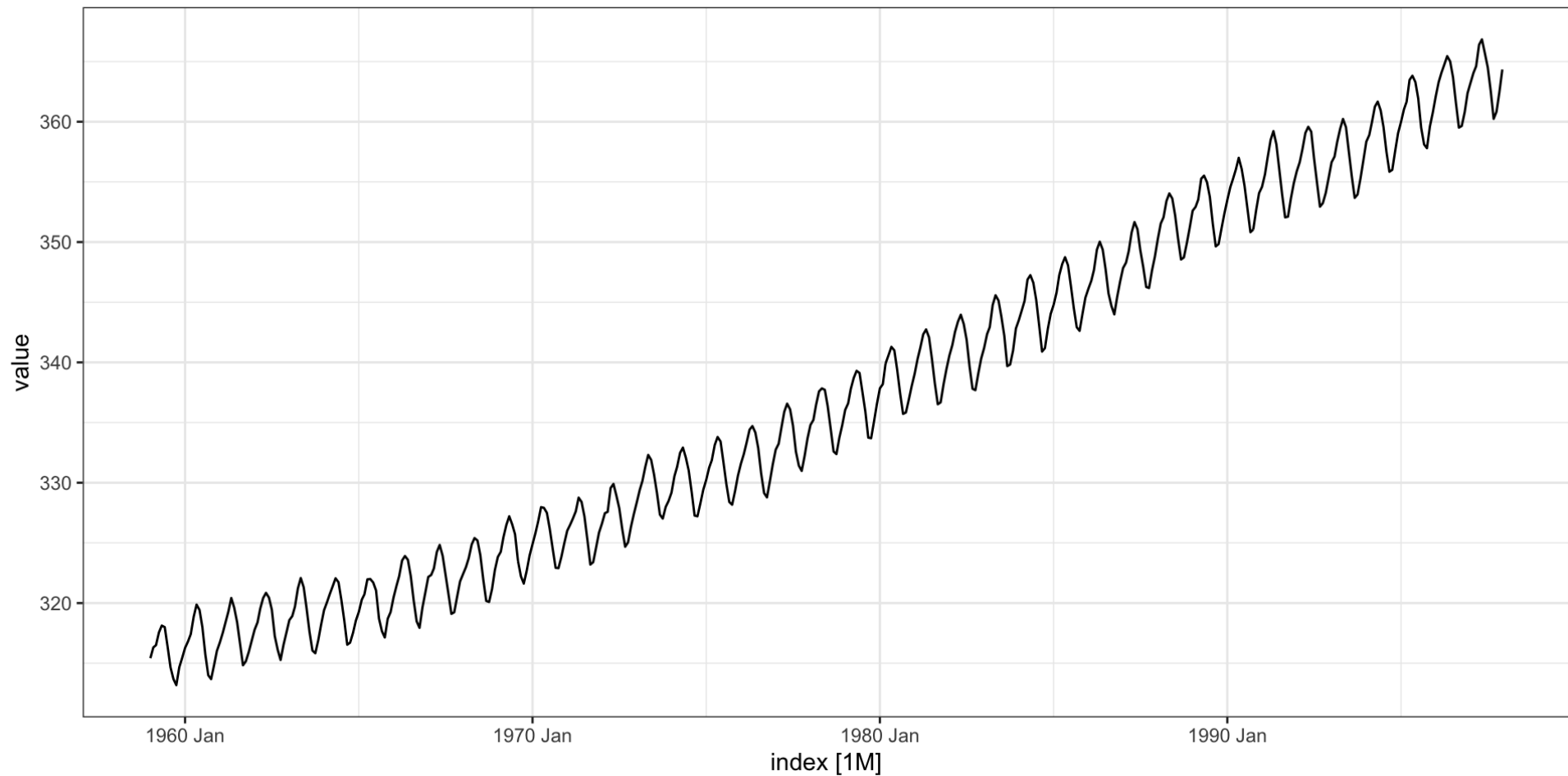


```
1 tsibble::as_tsibble(co2) %>%  
2   ggplot(  
3     aes(x=lubridate::as_date(index), y=value)  
4   ) +  
5     geom_point() +  
6     geom_line()
```



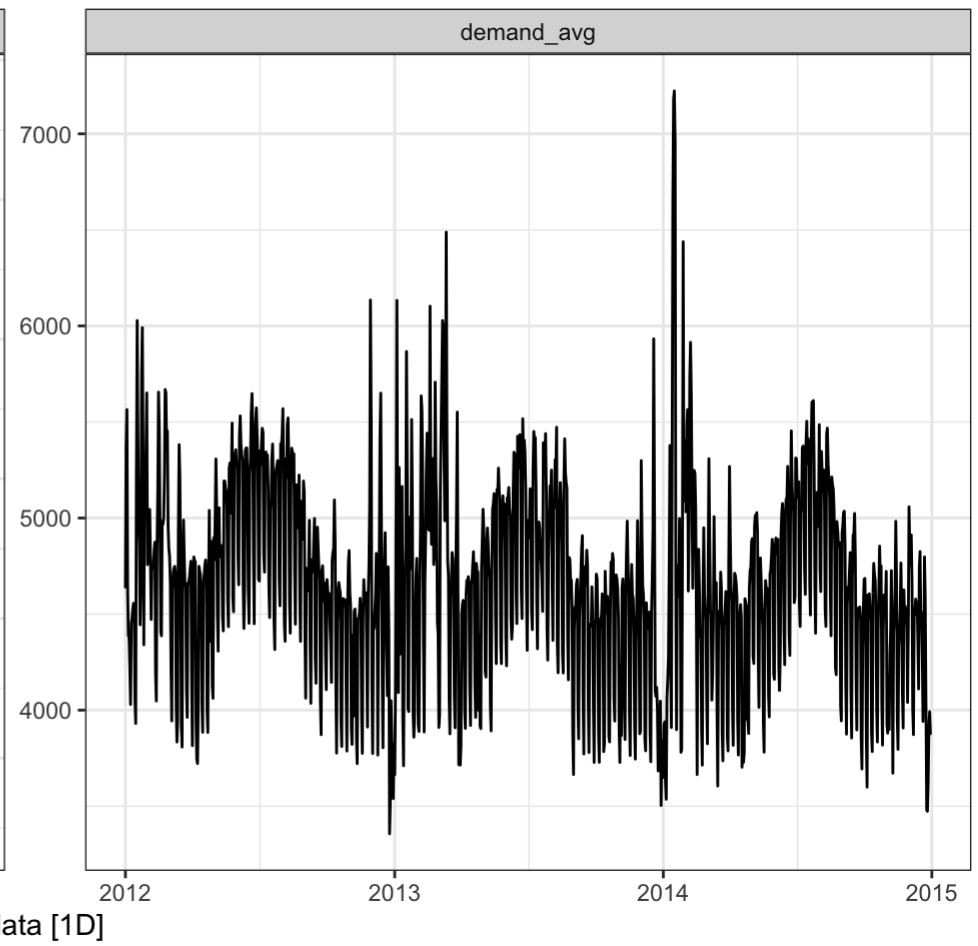
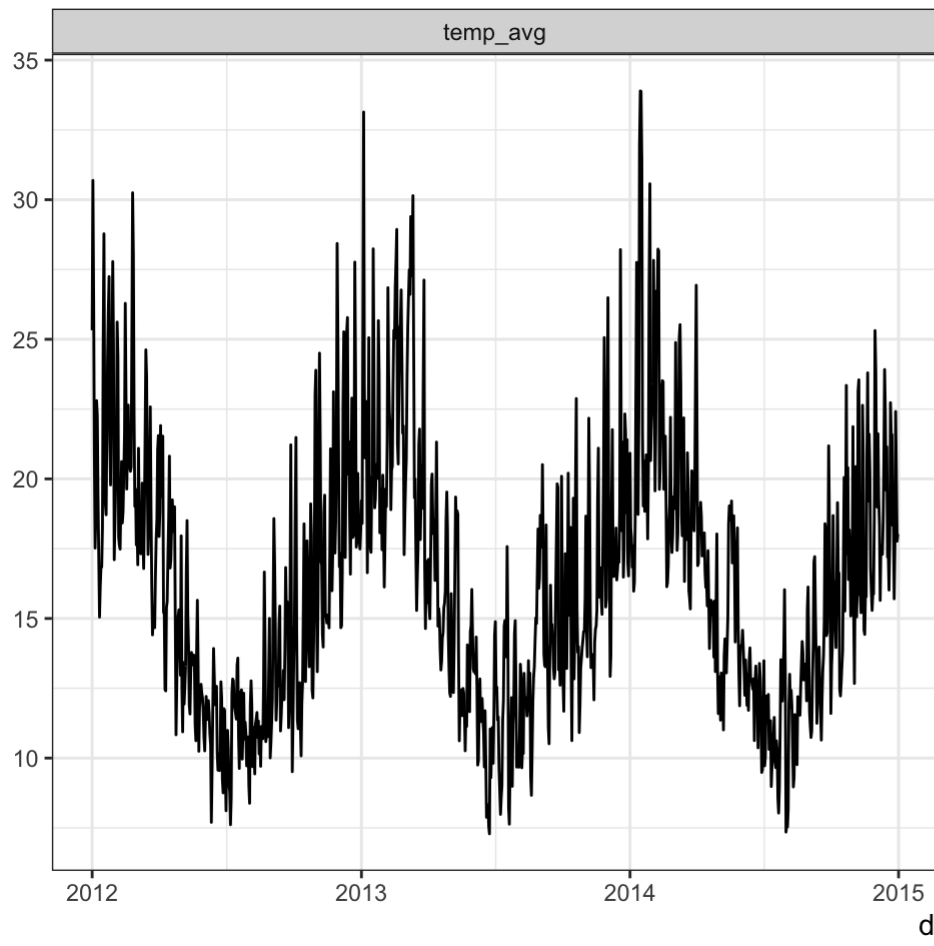
# autoplot

```
1 library(fabletools) # needed to support autoplot
2 tsibble::as_tsibble(co2) %>%
3   autoplot(.vars = vars(value))
```



# Multiple variables

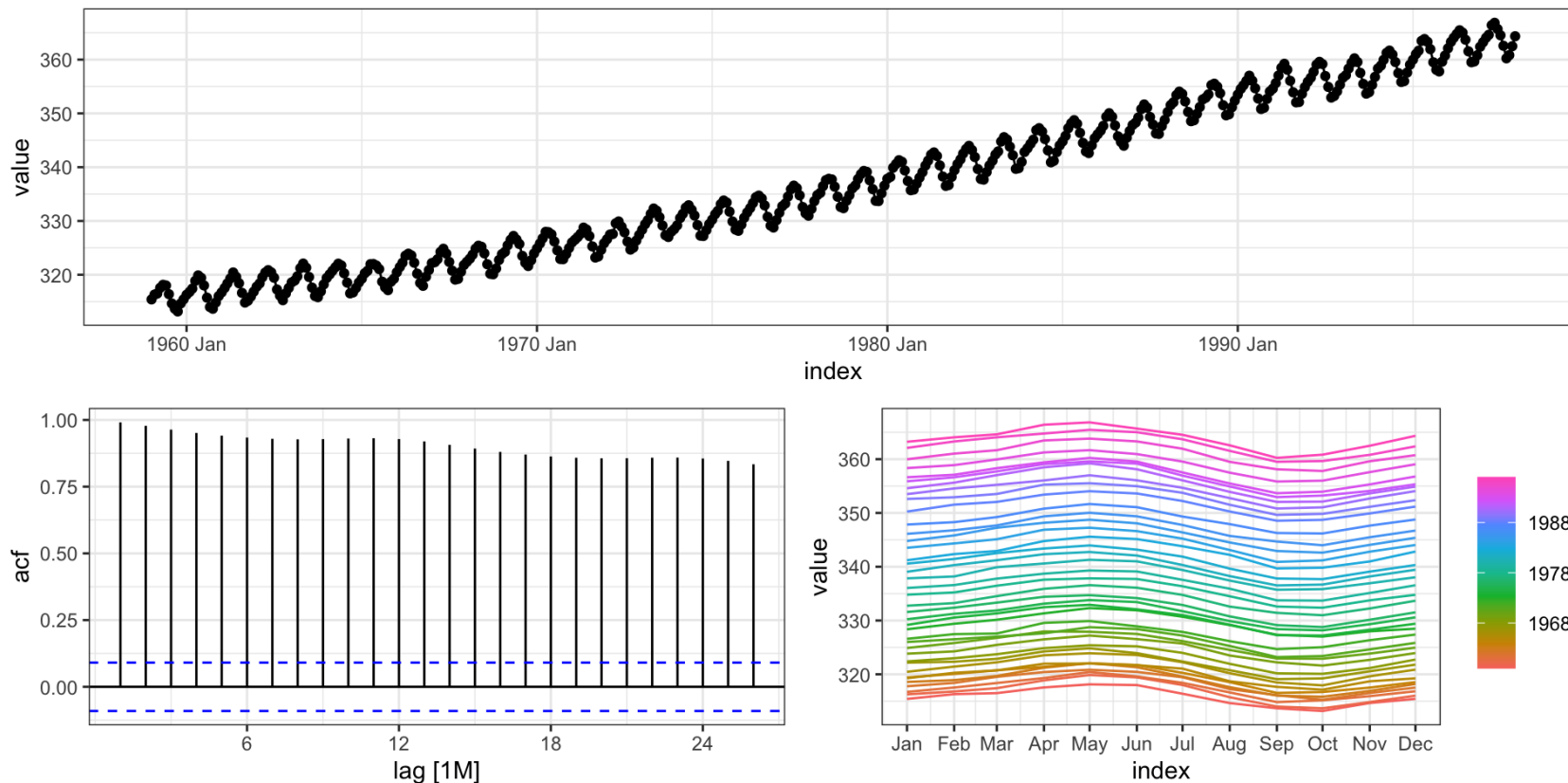
```
1 tsibbledata::vic_elec %>%
2   tsibble::index_by(data = ~ lubridate::as_date(.)) %>%
3   summarize(
4     demand_avg = mean(Demand, na.rm=TRUE),
5     temp_avg = mean(Temperature, na.rm=TRUE)
6   ) %>%
7   autoplot(.vars = vars(temp_avg, demand_avg))
```



# ggtsdisplay() replacement

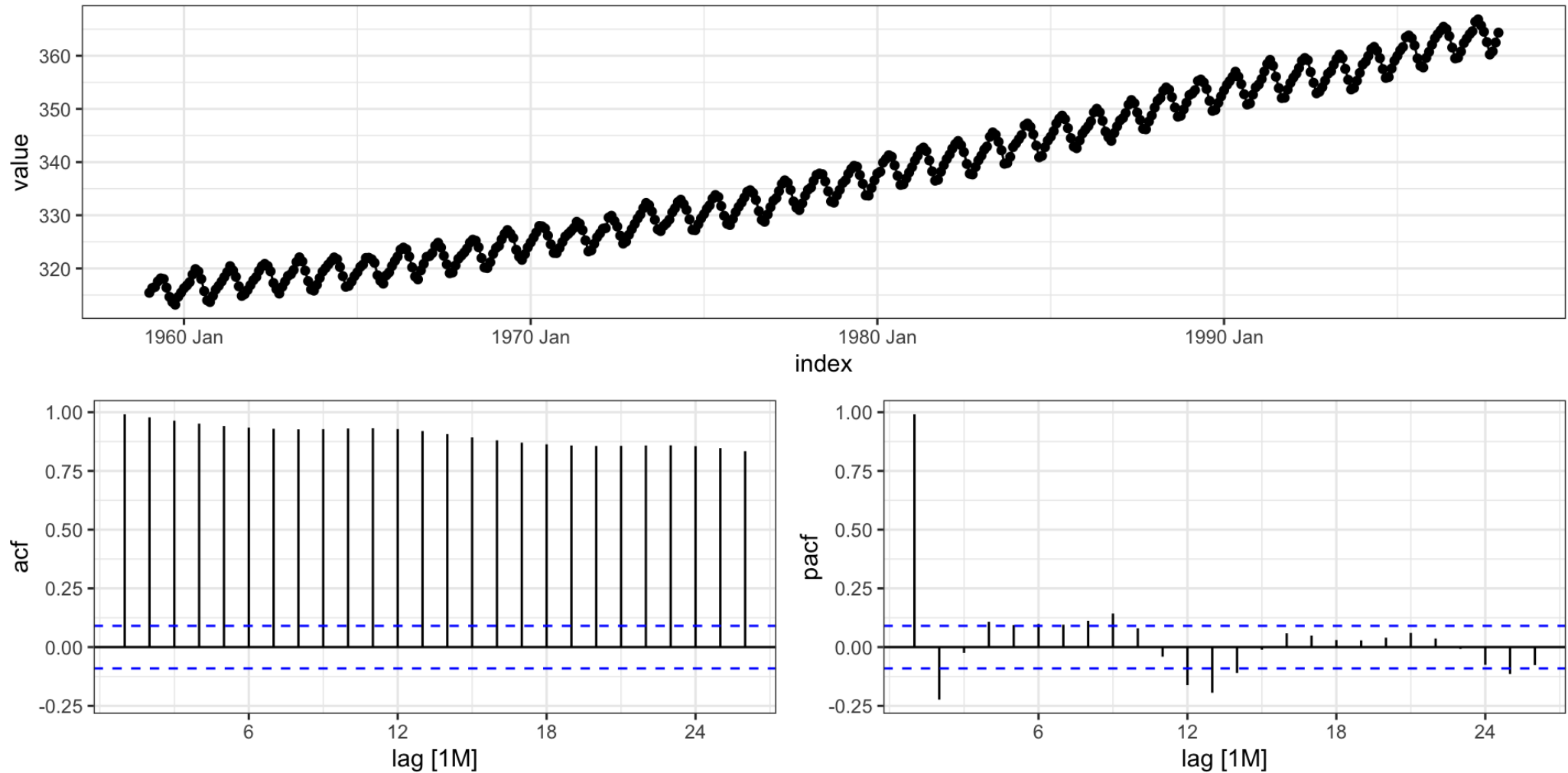
The equivalent to the `ggtsdisplay()` plot is provided by `feasts` with `gg_tsdisplay()`,

```
1 tsibble::as_tsibble(co2) %>%  
2   feasts::gg_tsdisplay(y = value)
```



# ggtsdisplay() - pACF

```
1 tsibble::as_tsibble(co2) %>%  
2   feasts::gg_tsdisplay(y = value, plot_type = "partial")
```



# Modeling with fable



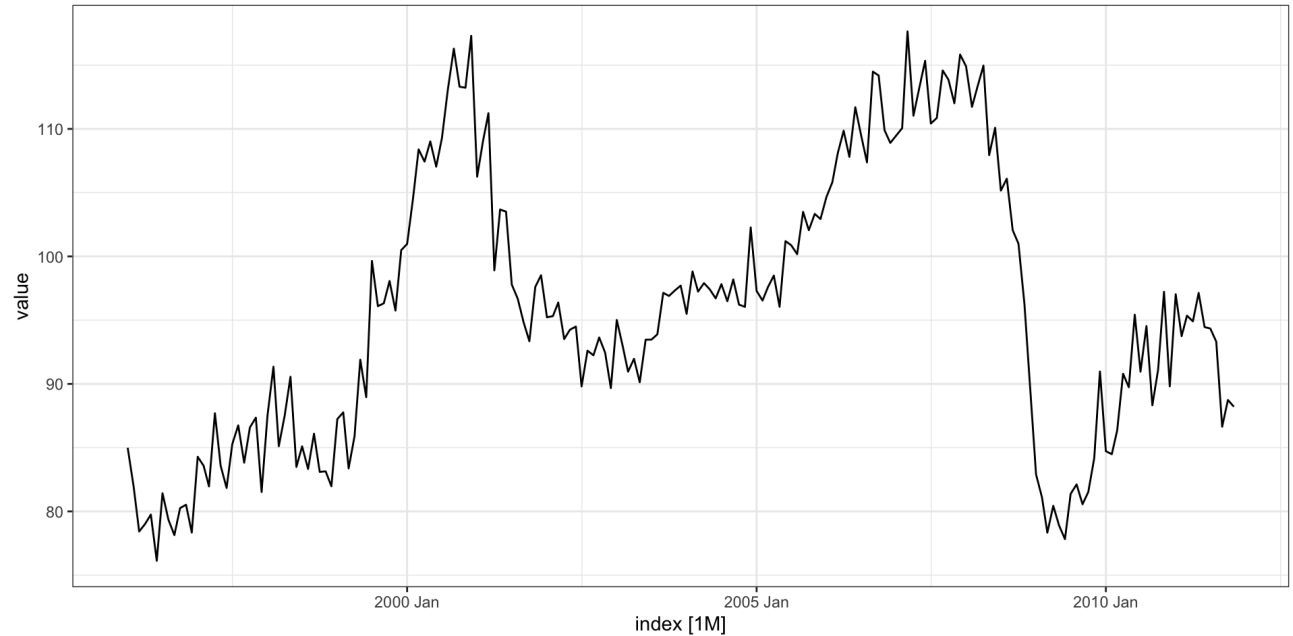
# elec\_sales

```
1 ( elec_sales = as_tsibble(  
2   elec_sales  
3 ) )
```

```
# A tsibble: 191 x 2 [1M]
```

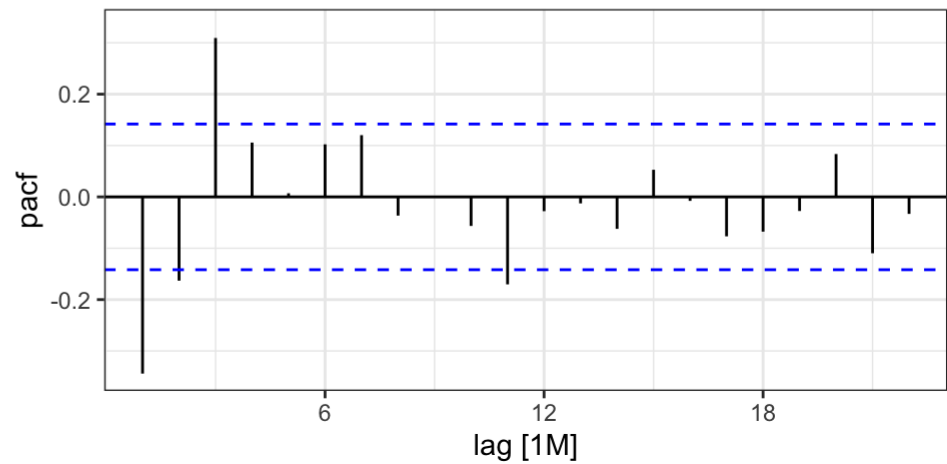
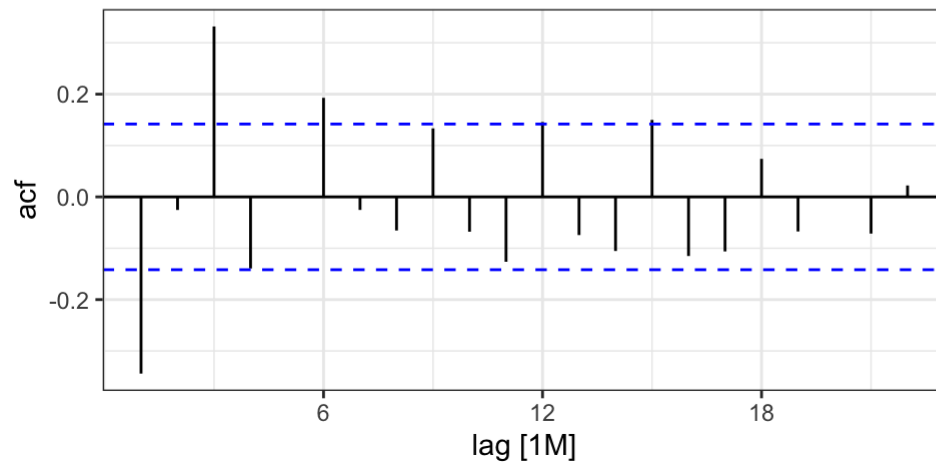
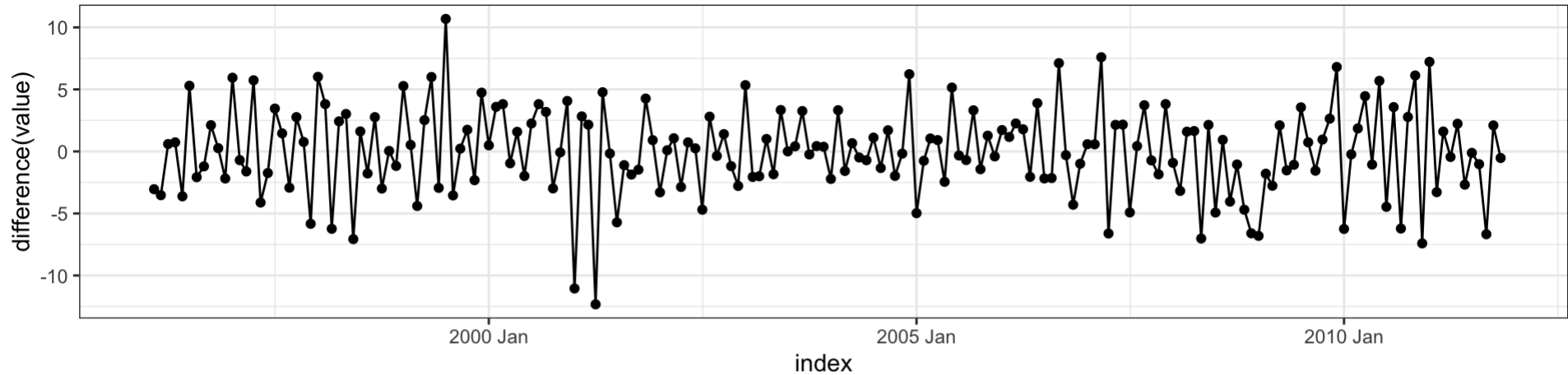
```
  index value  
  <mtm> <dbl>  
1 1996 Jan  85.0  
2 1996 Feb  81.9  
3 1996 Mar  78.4  
4 1996 Apr  79.0  
5 1996 May  79.7  
6 1996 Jun  76.1  
7 1996 Jul  81.4  
8 1996 Aug  79.3  
9 1996 Sep  78.1  
10 1996 Oct  80.3  
# ... with 181 more rows
```

```
1 elec_sales %>%  
2   autoplot(value)
```



# Differencing

```
1 elec_sales %>%  
2   feasts::gg_tsdisplay(difference(value), plot_type="partial")
```



# Modeling

To fit a model with `fable` we use the `model()` function along with a specific function for the model we are trying to fit (`ARIMA()` here).

As with the rest of tidyverts - `fable` using a tidy approach for modeling which means that the model results are stored in a tibble (called a `mable`).

```
1 library(fable)
2 ( m = elec_sales %>%
3   model(
4     ARIMA(value ~ pdq(3,1,0))
5   )
6 )
```

```
# A mable: 1 x 1
  `ARIMA(value ~ pdq(3, 1, 0))`
  <model>
1      <ARIMA(3,1,0)>
```

# Model summary

```
1 m %>%  
2   report()
```

Series: value

Model: ARIMA(3,1,0)

Coefficients:

	ar1	ar2	ar3
	-0.3488	-0.0386	0.3139
s.e.	0.0690	0.0736	0.0694

sigma<sup>2</sup> estimated as 9.853: log likelihood=-485.67

AIC=979.33 AICc=979.55 BIC=992.32

# Model details (broom + yardstick)

```
1 m %>% glance()
```

```
# A tibble: 1 × 8
```

```
  .model                sigma2 log_lik   AIC  AICc   BIC ar_roots  ma_roots
  <chr>                 <dbl>  <dbl> <dbl> <dbl> <dbl> <list>   <list>
1 ARIMA(value ~ pdq(3, 1, 0))  9.85  -486.  979.  980.  992. <cpl [3]> <cpl [0]>
```

...

```
1 m %>% accuracy()
```

```
# A tibble: 1 × 10
```

```
  .model                .type      ME  RMSE  MAE    MPE  MAPE  MASE  RMSSE  ACF1
  <chr>                 <chr>   <dbl> <dbl> <dbl>  <dbl> <dbl> <dbl> <dbl>  <dbl>
1 ARIMA(value ~ pdq(3, 1, 0)) Training 0.0117  3.11  2.43 -0.0435  2.56  0.296  0.281 -0.0346
```

...

```
1 m %>% augment()
```

```
# A tsibble: 191 × 6 [1M]
```

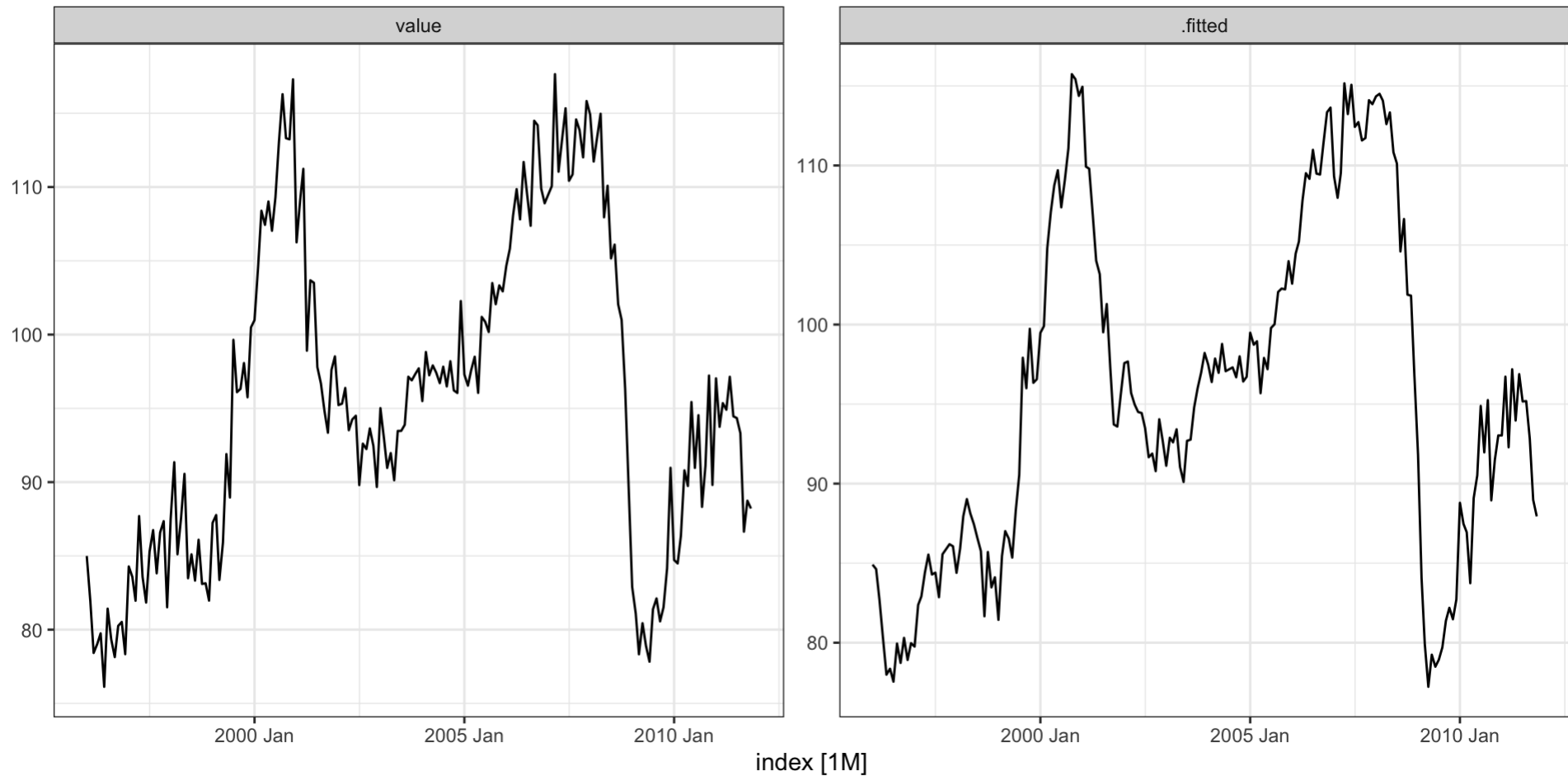
```
# Key:   .model [1]
```

```
  .model                index value .fitted .resid .innov
  <chr>                 <mth> <dbl>  <dbl>  <dbl>  <dbl>
1 ARIMA(value ~ pdq(3, 1, 0)) 1996 Jan  85.0   84.9  0.0850  0.0850
2 ARIMA(value ~ pdq(3, 1, 0)) 1996 Feb  81.9   84.6 -2.68   -2.68
3 ARIMA(value ~ pdq(3, 1, 0)) 1996 Mar  78.4   82.7 -4.28   -4.28
4 ARIMA(value ~ pdq(3, 1, 0)) 1996 Apr  79.0   80.3 -1.25   -1.25
5 ARIMA(value ~ pdq(3, 1, 0)) 1996 May  79.7   78.0  1.76    1.76
6 ARIMA(value ~ pdq(3, 1, 0)) 1996 Jun  76.1   78.4 -2.24   -2.24
7 ARIMA(value ~ pdq(3, 1, 0)) 1996 Jul  81.4   77.5  3.87    3.87
```

```
8 ARIMA(value ~ pdq(3, 1, 0)) 1996 Aug 79.3 79.9 -0.599 -0.599
9 ARIMA(value ~ pdq(3, 1, 0)) 1996 Sep 78.1 78.7 -0.588 -0.588
10 ARIMA(value ~ pdq(3, 1, 0)) 1996 Oct 80.3 80.3 -0.0448 -0.0448
# ... with 181 more rows
```

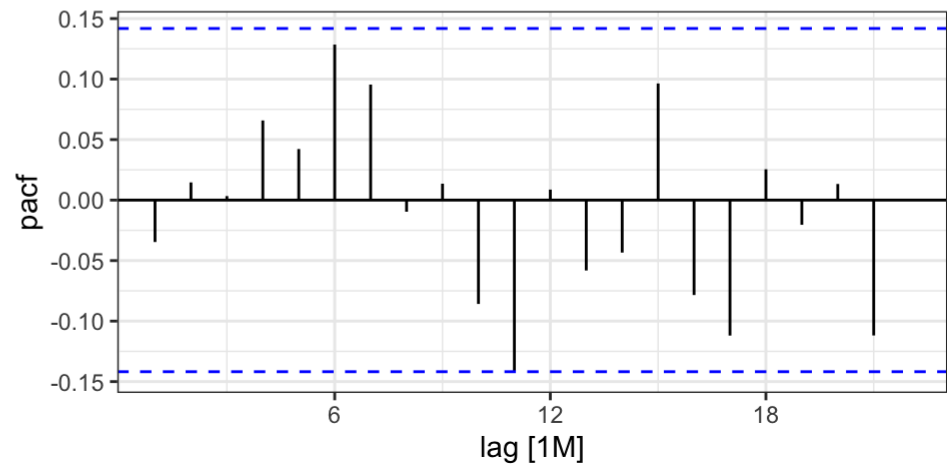
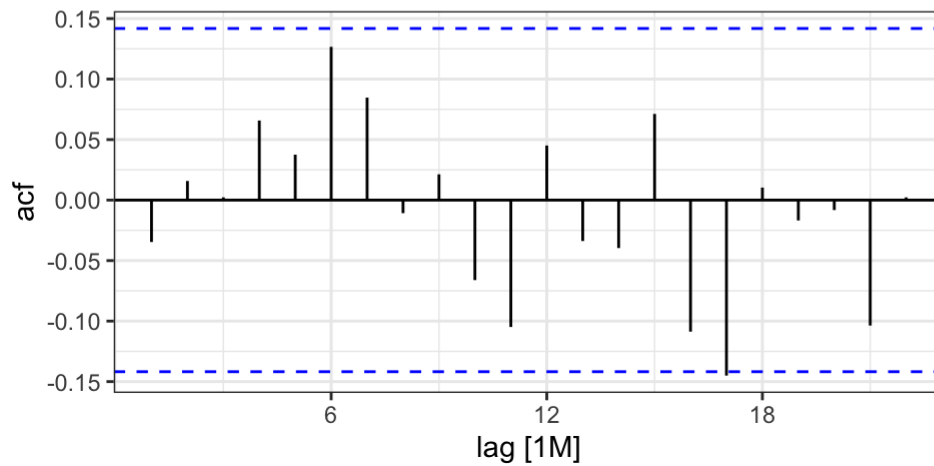
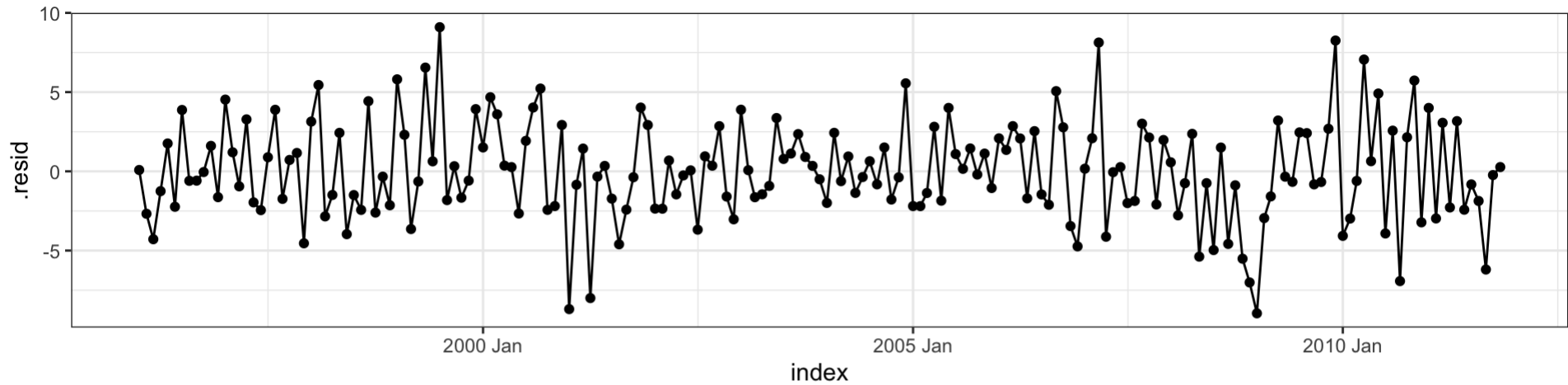
# Observed vs predicted

```
1 m %>%  
2   augment() %>%  
3   autoplot(vars(value, .fitted))
```



# Residuals

```
1 m %>%  
2   augment() %>%  
3   feasts::gg_tsdisplay(.resid, plot_type="partial")
```





# Forecasting

```
1 m %>%
```

```
2   forecast()
```

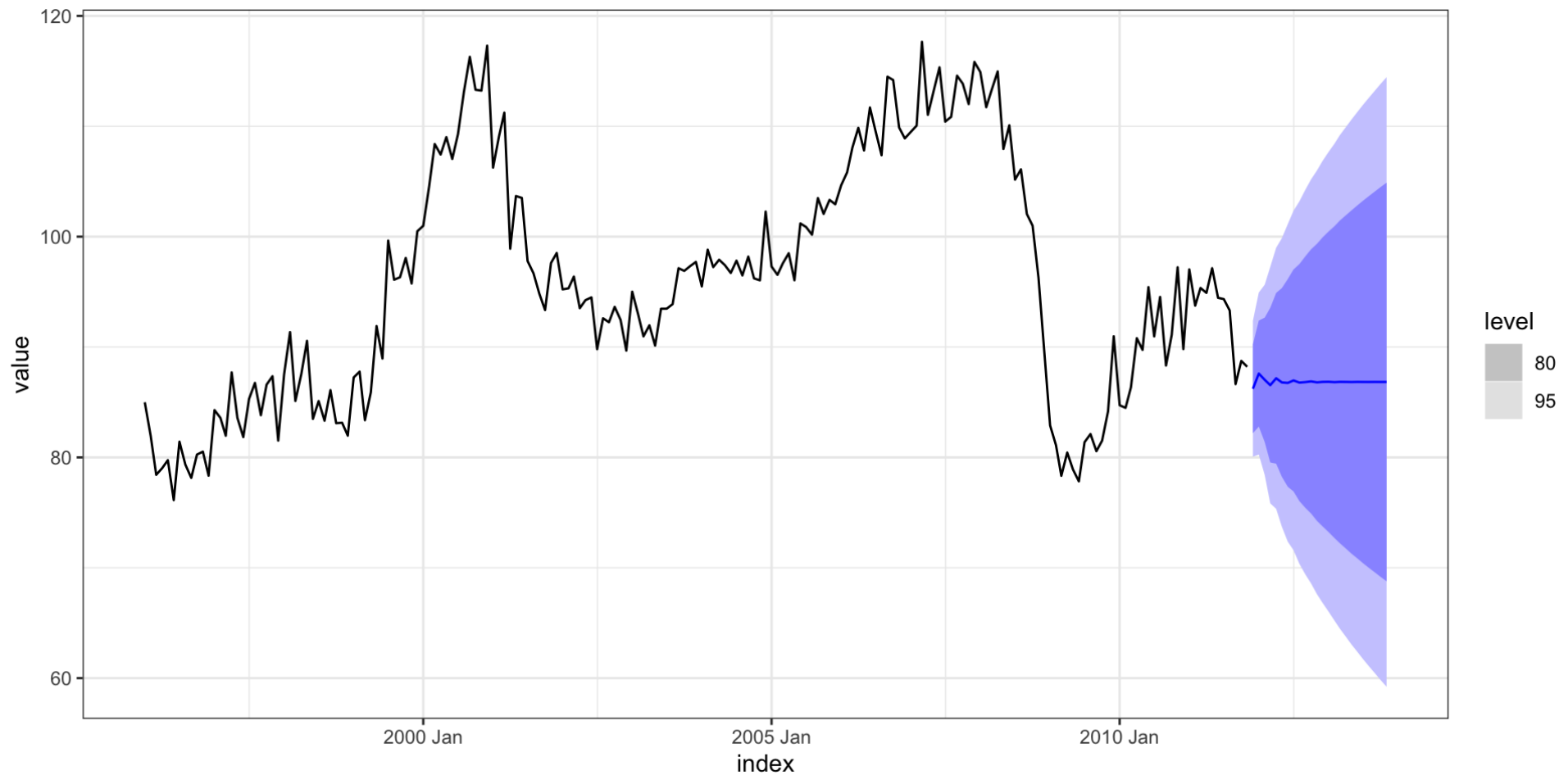
```
# A tibble: 24 x 4 [1M]
```

```
# Key:   .model [1]
```

	.model	index	value	.mean
	<chr>	<mth>	<dist>	<dbl>
1	ARIMA(value ~ pdq(3, 1, 0))	2011 Dec	N(86, 9.9)	86.2
2	ARIMA(value ~ pdq(3, 1, 0))	2012 Jan	N(88, 14)	87.6
3	ARIMA(value ~ pdq(3, 1, 0))	2012 Feb	N(87, 19)	87.0
4	ARIMA(value ~ pdq(3, 1, 0))	2012 Mar	N(87, 30)	86.5
5	ARIMA(value ~ pdq(3, 1, 0))	2012 Apr	N(87, 36)	87.2
6	ARIMA(value ~ pdq(3, 1, 0))	2012 May	N(87, 44)	86.8
7	ARIMA(value ~ pdq(3, 1, 0))	2012 Jun	N(87, 54)	86.7
8	ARIMA(value ~ pdq(3, 1, 0))	2012 Jul	N(87, 62)	87.0

# Forecasting - autoplot

```
1 m %>%  
2   forecast() %>%  
3   autoplot(elec_sales)
```



# Comparing models

The `fable model()` function also has the ability to fit multiple models at the same time which then makes comparison more straight forward.

```
1 ( mm = elec_sales %>%
2   model(
3     arima310 = ARIMA(value ~ pdq(3,1,0)),
4     arima013 = ARIMA(value ~ pdq(0,1,3)),
5     autoarima = ARIMA(value),
6     autoarima_bf = ARIMA(value, stepwise = FALSE)
7   )
8 )
```

```
# A mable: 1 x 4
```

	arima310	arima013	autoarima	autoarima_bf
	<model>	<model>	<model>	<model>
1	<ARIMA(3,1,0)>	<ARIMA(0,1,3)>	<ARIMA(3,1,1)>	<ARIMA(1,1,5)>

# broom + multiple models

```
1 mm %>% glance() %>% arrange(AICc)
```

```
# A tibble: 4 × 8
```

	.model	sigma2	log_lik	AIC	AICc	BIC	ar_roots	ma_roots
	<chr>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<list>	<list>
1	autoarima	9.74	-484.	978.	978.	994.	<cpl [3]>	<cpl [1]>
2	autoarima_bf	9.63	-482.	978.	979.	1001.	<cpl [1]>	<cpl [5]>
3	arima310	9.85	-486.	979.	980.	992.	<cpl [3]>	<cpl [0]>
4	arima013	10.2	-489.	986.	987.	999.	<cpl [0]>	<cpl [3]>

```
1 mm %>% accuracy() %>% arrange(RMSE)
```

```
# A tibble: 4 × 10
```

	.model	.type	ME	RMSE	MAE	MPE	MAPE	MASE	RMSSE	ACF1
	<chr>	<chr>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>
1	autoarima_bf	Training	-0.00719	3.05	2.41	-0.0458	2.55	0.294	0.275	0.00916
2	autoarima	Training	-0.00123	3.08	2.39	-0.0429	2.52	0.291	0.278	0.00893
3	arima310	Training	0.0117	3.11	2.43	-0.0435	2.56	0.296	0.281	-0.0346
4	arima013	Training	0.0105	3.17	2.40	-0.0486	2.53	0.292	0.286	-0.0210

# Forecasting - autoplot

```
1 mm %>%  
2 forecast() %>%  
3 autoplot(elec_sales)
```



# Cross validation

# Test train split

The general approach is to keep the data ordered and split the first `prop%` into the training data and the remainder as testing data.



```
1 elec_sales_split = rsample::initial_time_split(elec_sales, prop=0.9)
```

```
1 rsample::training(elec_sales_split)
```

```
# A tsibble: 171 x 2 [1M]
```

```
  index value
  <mt> <dbl>
1 1996 Jan 85.0
2 1996 Feb 81.9
3 1996 Mar 78.4
4 1996 Apr 79.0
5 1996 May 79.7
6 1996 Jun 76.1
7 1996 Jul 81.4
8 1996 Aug 79.3
9 1996 Sep 78.1
10 1996 Oct 80.3
```

```
# ... with 161 more rows
```

```
1 rsample::testing(elec_sales_split)
```

```
# A tsibble: 20 x 2 [1M]
```

```
  index value
  <mt> <dbl>
1 2010 Apr 90.8
2 2010 May 89.7
3 2010 Jun 95.4
4 2010 Jul 91.0
5 2010 Aug 94.5
6 2010 Sep 88.3
7 2010 Oct 91.1
8 2010 Nov 97.2
9 2010 Dec 89.8
10 2011 Jan 97.0
11 2011 Feb 93.7
12 2011 Mar 95.4
13 2011 Apr 94.9
```



# Model fit (training)

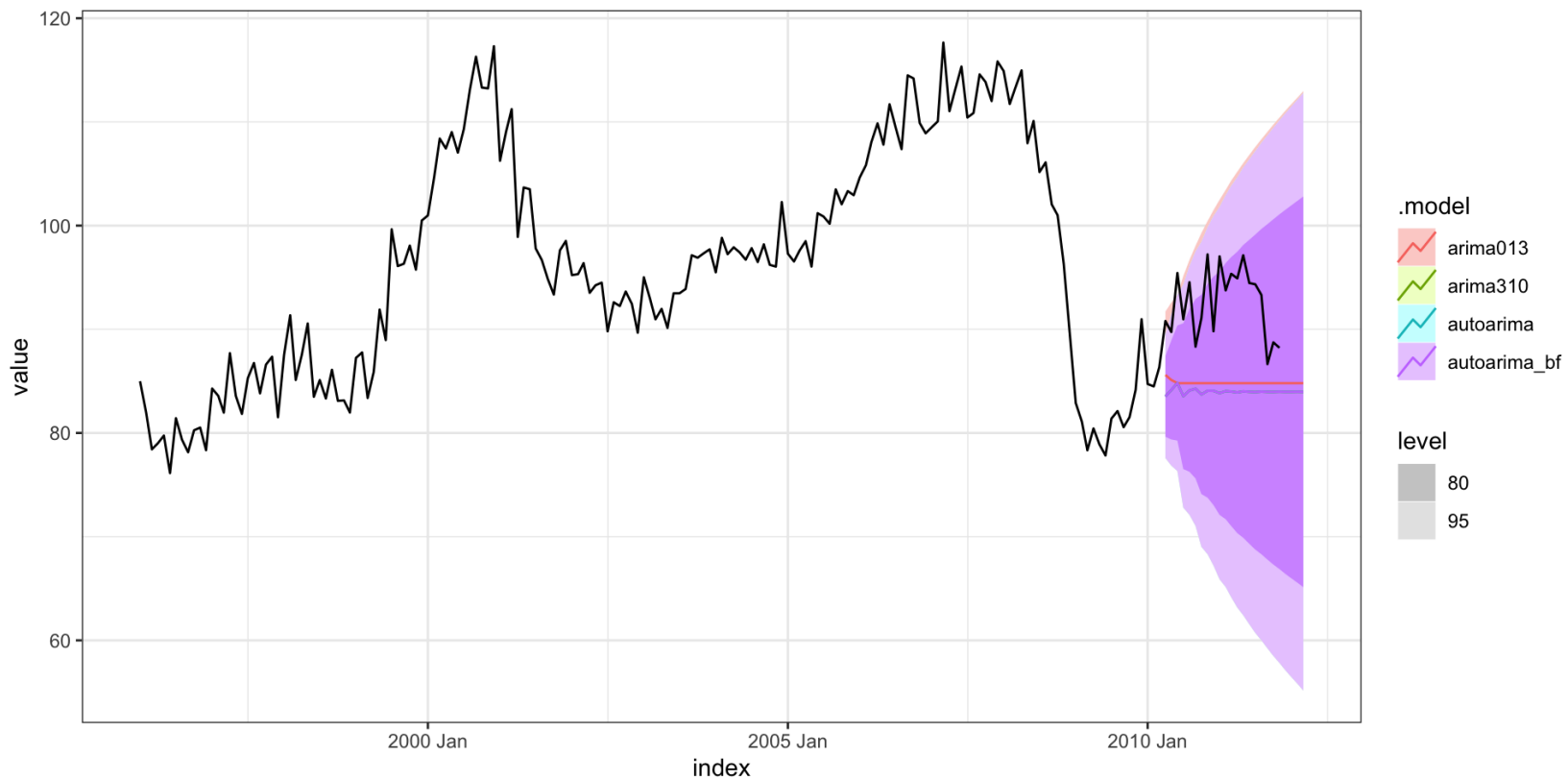
```
1 ( mm = rsample::training(elec_sales_split) %>%
2   model(
3     arima310 = ARIMA(value ~ pdq(3,1,0)),
4     arima013 = ARIMA(value ~ pdq(0,1,3)),
5     autoarima = ARIMA(value),
6     autoarima_bf = ARIMA(value, stepwise = FALSE)
7   )
8 )
```

```
# A mable: 1 x 4
```

	arima310	arima013	autoarima	autoarima_bf
	<model>	<model>	<model>	<model>
1	<ARIMA(3,1,0)>	<ARIMA(0,1,3)>	<ARIMA(3,1,0)>	<ARIMA(3,1,0)>

# Forecasting

```
1 mm %>%  
2   forecast() %>%  
3   autoplot(  
4     elec_sales  
5   )
```



# Accuracy

## Out-of-sample:

```
1 mm %>%
2   forecast() %>%
3   accuracy(elec_sales)
```

```
# A tibble: 4 × 10
```

.model	.type	ME	RMSE	MAE	MPE	MAPE	MASE	RMSSE	ACF1
<chr>	<chr>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>
1 arima013	Test	7.73	8.39	7.73	8.24	8.24	0.935	0.742	0.148
2 arima310	Test	8.60	9.17	8.60	9.18	9.18	1.04	0.811	0.162
3 autoarima	Test	8.60	9.17	8.60	9.18	9.18	1.04	0.811	0.162
4 autoarima_bf	Test	8.60	9.17	8.60	9.18	9.18	1.04	0.811	0.162

## Within-sample:

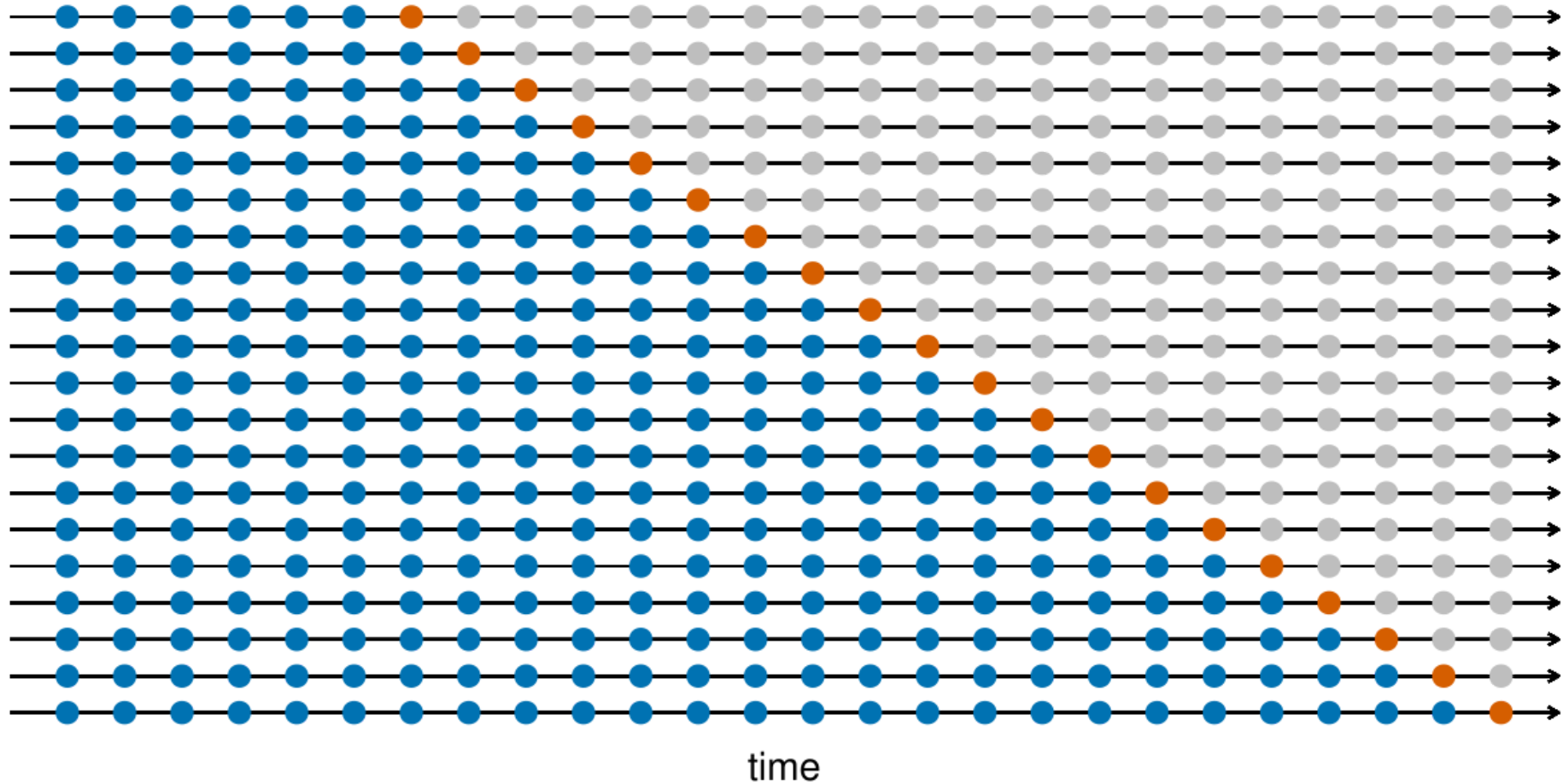
```
1 mm %>%
2   accuracy()
```

```
# A tibble: 4 × 10
```

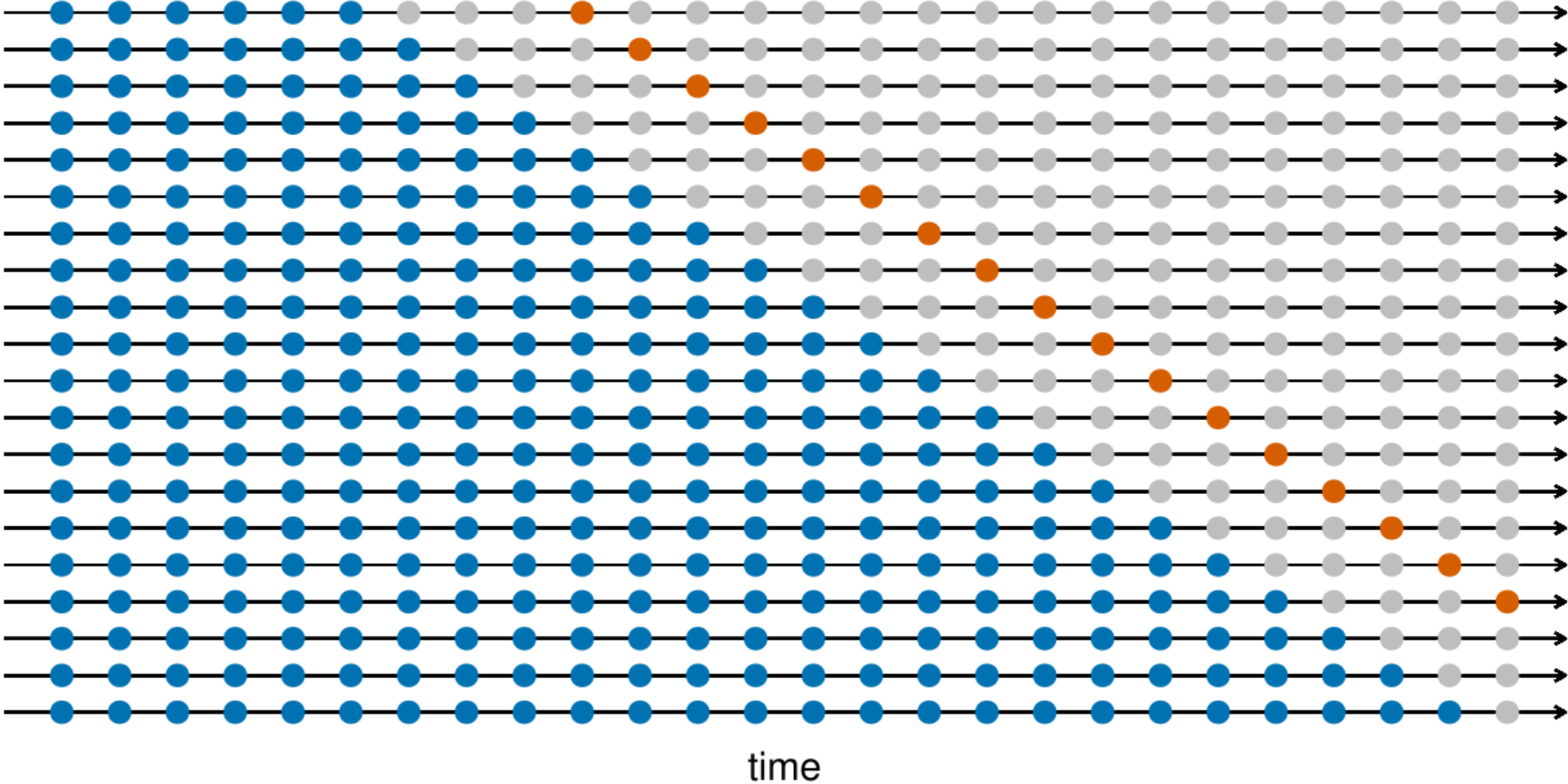
.model	.type	ME	RMSE	MAE	MPE	MAPE	MASE	RMSSE	ACF1
<chr>	<chr>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>
1 arima310	Training	-0.00435	3.00	2.31	-0.0535	2.42	0.279	0.265	-0.0317
2 arima013	Training	-0.000151	3.08	2.32	-0.0541	2.44	0.281	0.272	-0.0318
3 autoarima	Training	-0.00435	3.00	2.31	-0.0535	2.42	0.279	0.265	-0.0317
4 autoarima_bf	Training	-0.00435	3.00	2.31	-0.0535	2.42	0.279	0.265	-0.0317

# Rolling forecasting origin

One-step ahead predictive performance



# Four-step ahead predictive performance



# Prophet

# Prophet model

Prophet uses a modeling framework that looks a lot like traditional GAM approaches. Specifically the time series is modeled as

$$y(t) = g(t) + s(t) + h(t) + \epsilon_t$$

where

- $g(t)$  is a piecewise linear trend component
- $s(t)$  is a seasonal component based on Fourier terms with specified period(s) and order
- $h(t)$  are holiday effects (specific dummy coded variables for important dates / times)
- $\epsilon_t$  white noise error

# Implementation

Prophet is implemented in its own R package and Python packages ([prophet](#)) which provide all of the basic functionality.

The model fitting is done using a Bayesian approach with the specific implementation using Stan.

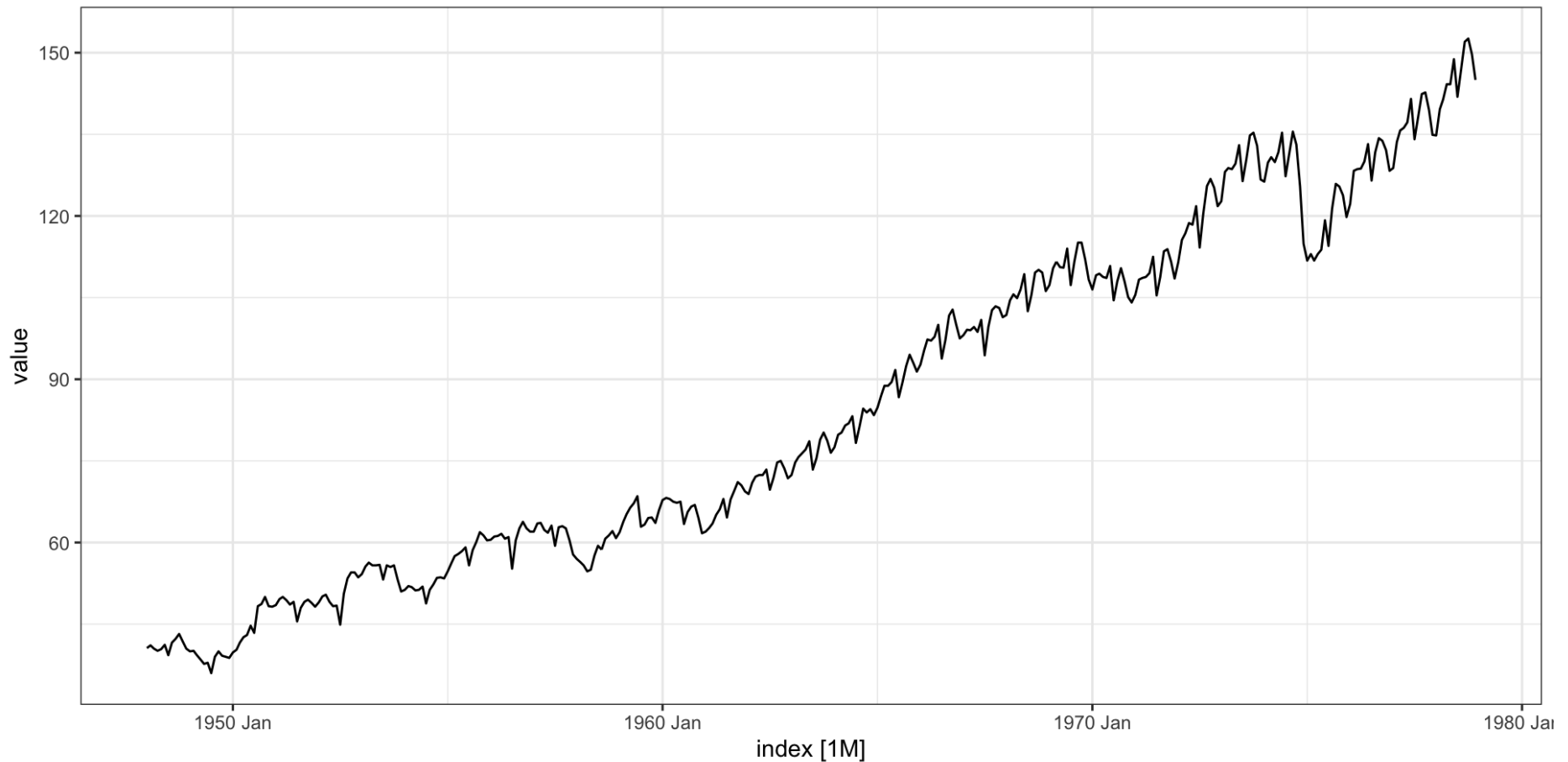
Other frameworks like [fable](#) (or [modeltime](#)) provide higher level interfaces to this package.



# prodn from astsa

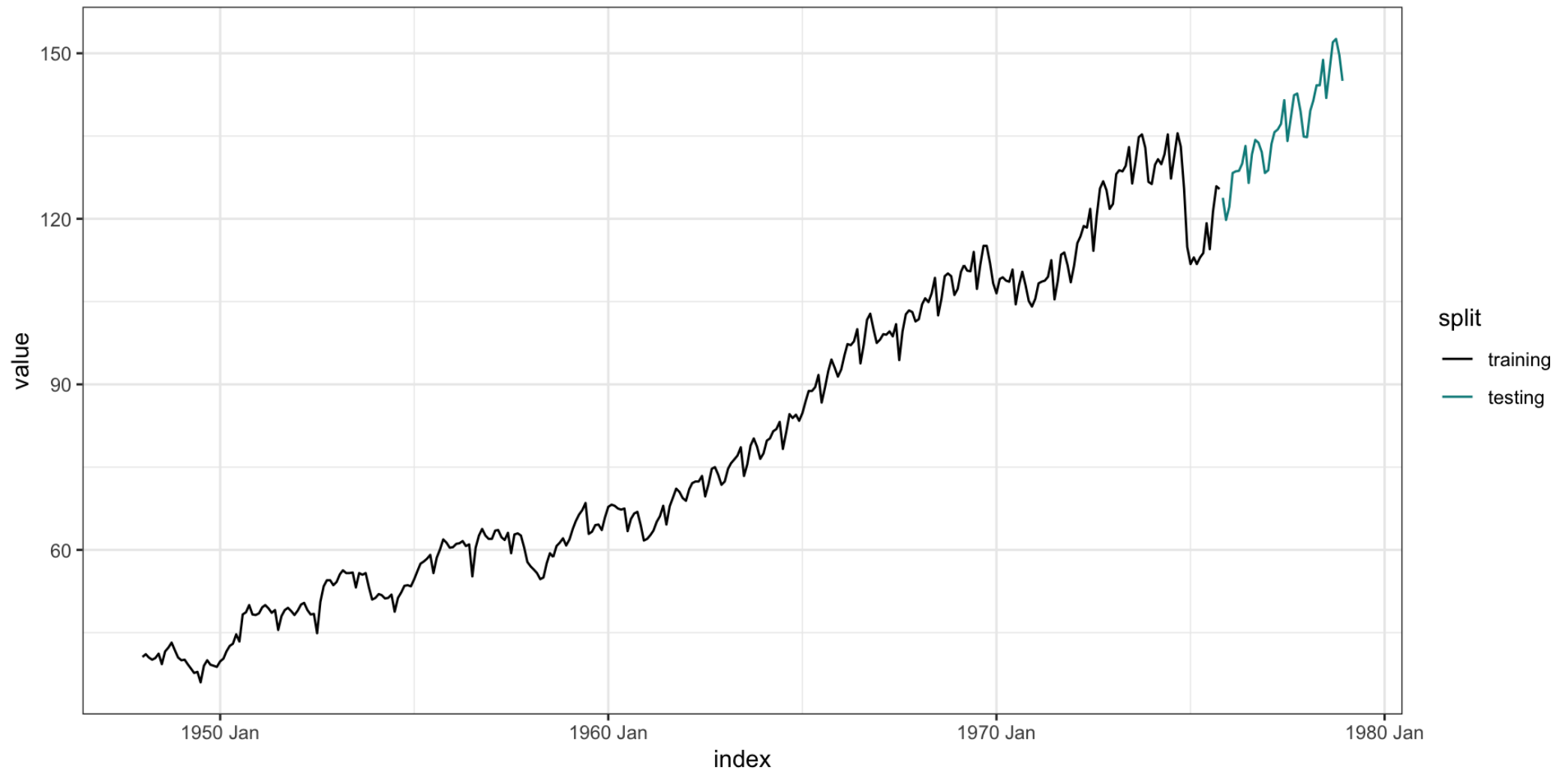
## Monthly Federal Reserve Board Production Index (1948-1978)

```
1 prodn = tsibble::as_tsibble(astsa::prodn)
2 autoplot(prodn, value)
```



# Test train split

```
1 prodn_split = rsample::initial_time_split(prodn, prop=0.90)
```



# Models

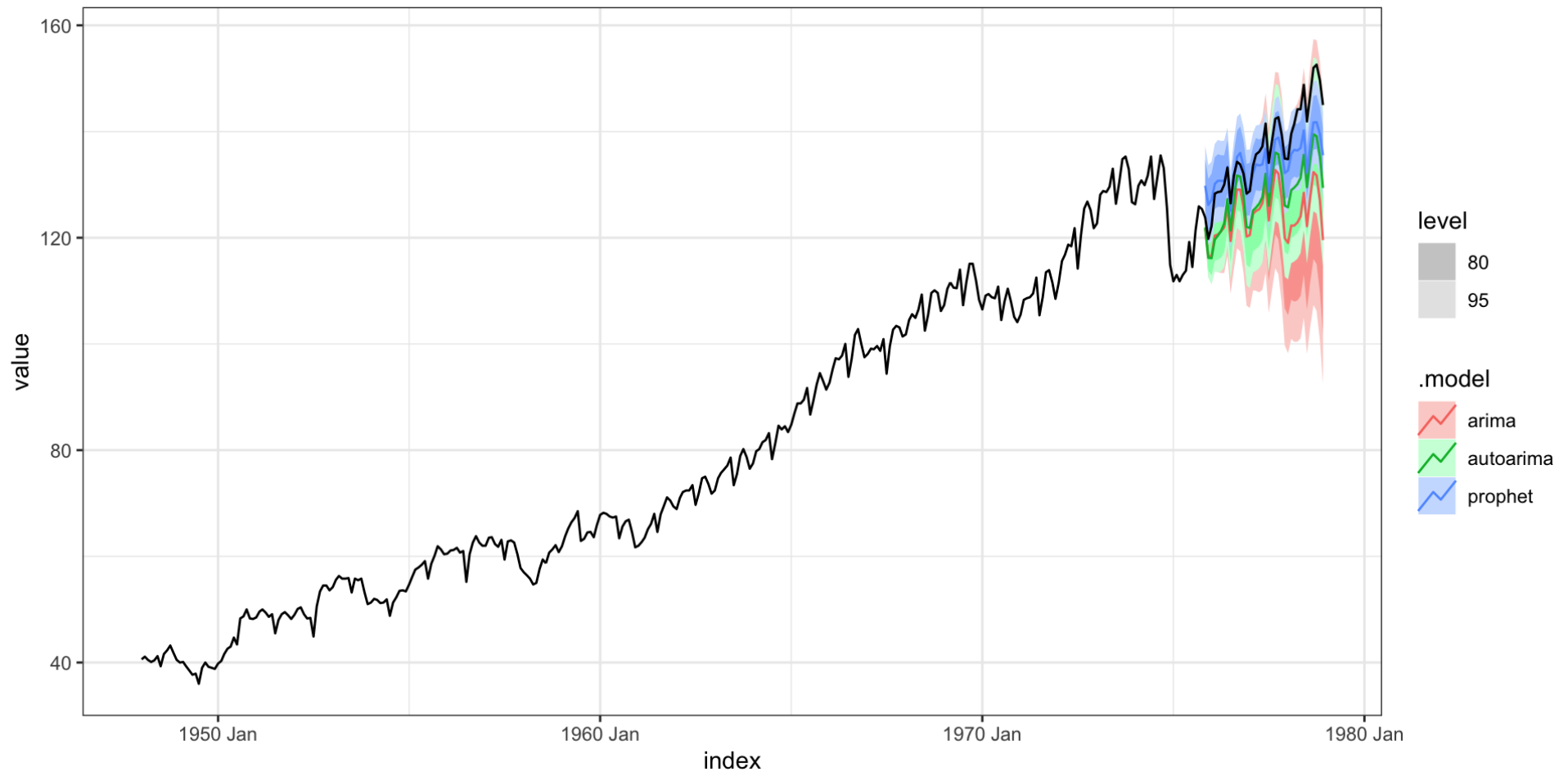
```
1 library(fable.prophet)
2
3 ( prodn_fit = rsample::training(prodn_split) %>%
4   model(
5     arima = ARIMA(value ~ pdq(1,1,0) + PDQ(0,1,3)),
6     autoarima = ARIMA(value),
7     prophet = prophet(value ~ season(period = 12,
8                           type = "multiplicative"))
9   )
10 )
```

```
# A mable: 1 x 3
```

	arima	autoarima	prophet
	<model>	<model>	<model>
1	<ARIMA(1,1,0)(0,1,3)[12]>	<ARIMA(2,0,1)(0,1,1)[12] w/ drift>	<prophet>

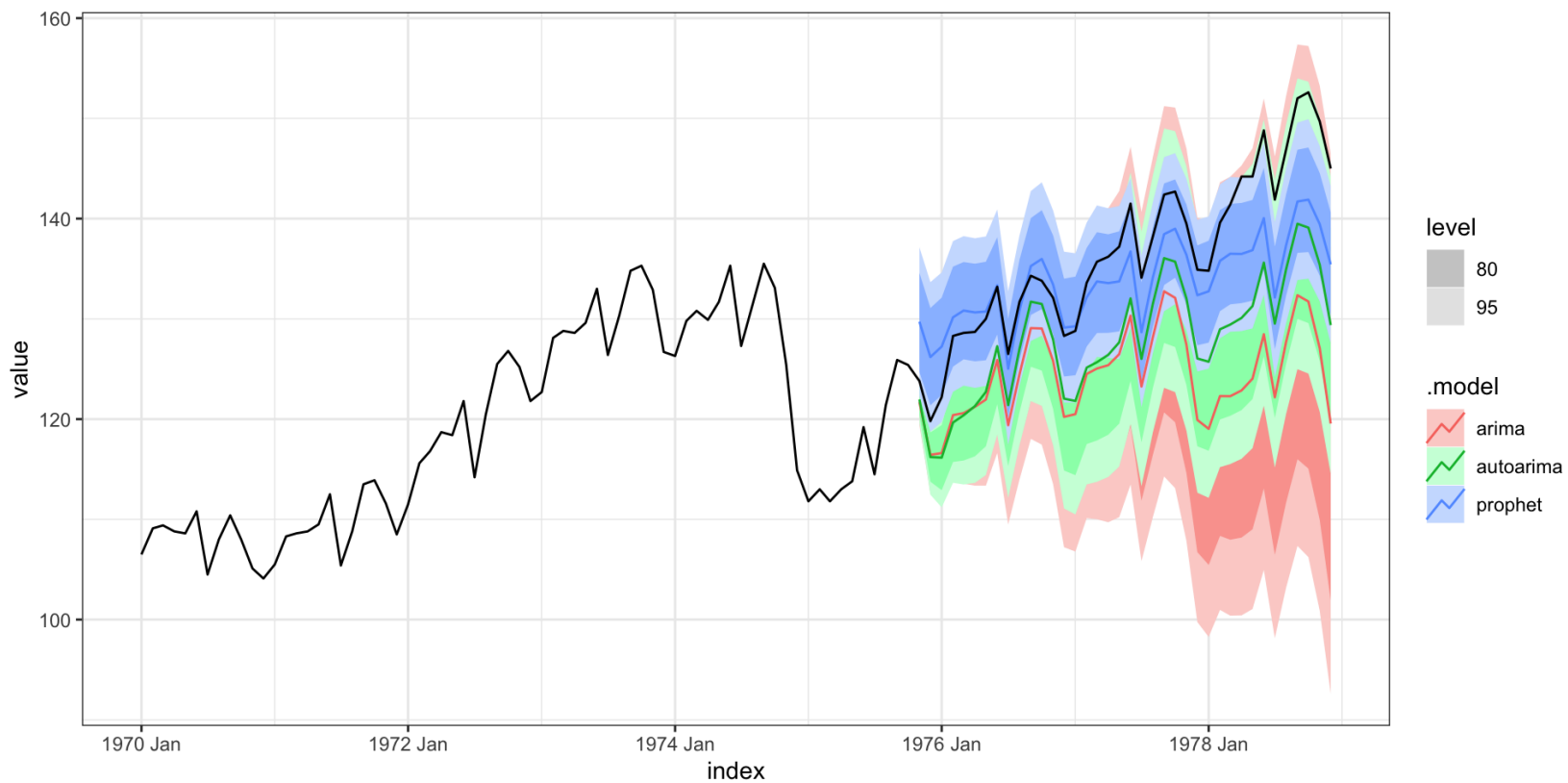
# Forecast

```
1 prodn_fc = forecast(prodn_fit, h=38)
2 prodn_fc %>%
3   autoplot(prodn)
```



# Forecast - zoom

```
1 prodn_fc = forecast(prodn_fit, h=38)
2 prodn_fc %>%
3   autoplot(
4     prodn %>% filter(index >= make_yearmonth(1970L, 1L))
5   )
```



# Accuracy

## Out-of-sample:

```
1 prodn_fit %>%
2   forecast() %>%
3   accuracy(prodn)
```

```
# A tibble: 3 × 10
```

.model	.type	ME	RMSE	MAE	MPE	MAPE	MASE	RMSSE	ACF1
<chr>	<chr>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>
1 arima	Test	7.93	8.29	7.93	5.95	5.95	1.56	1.34	0.755
2 autoarima	Test	6.52	6.93	6.52	4.91	4.91	1.28	1.12	0.759
3 prophet	Test	0.145	3.22	2.65	0.0162	2.01	0.522	0.521	0.833

## Within-sample:

```
1 prodn_fit %>%
2   accuracy()
```

```
# A tibble: 3 × 10
```

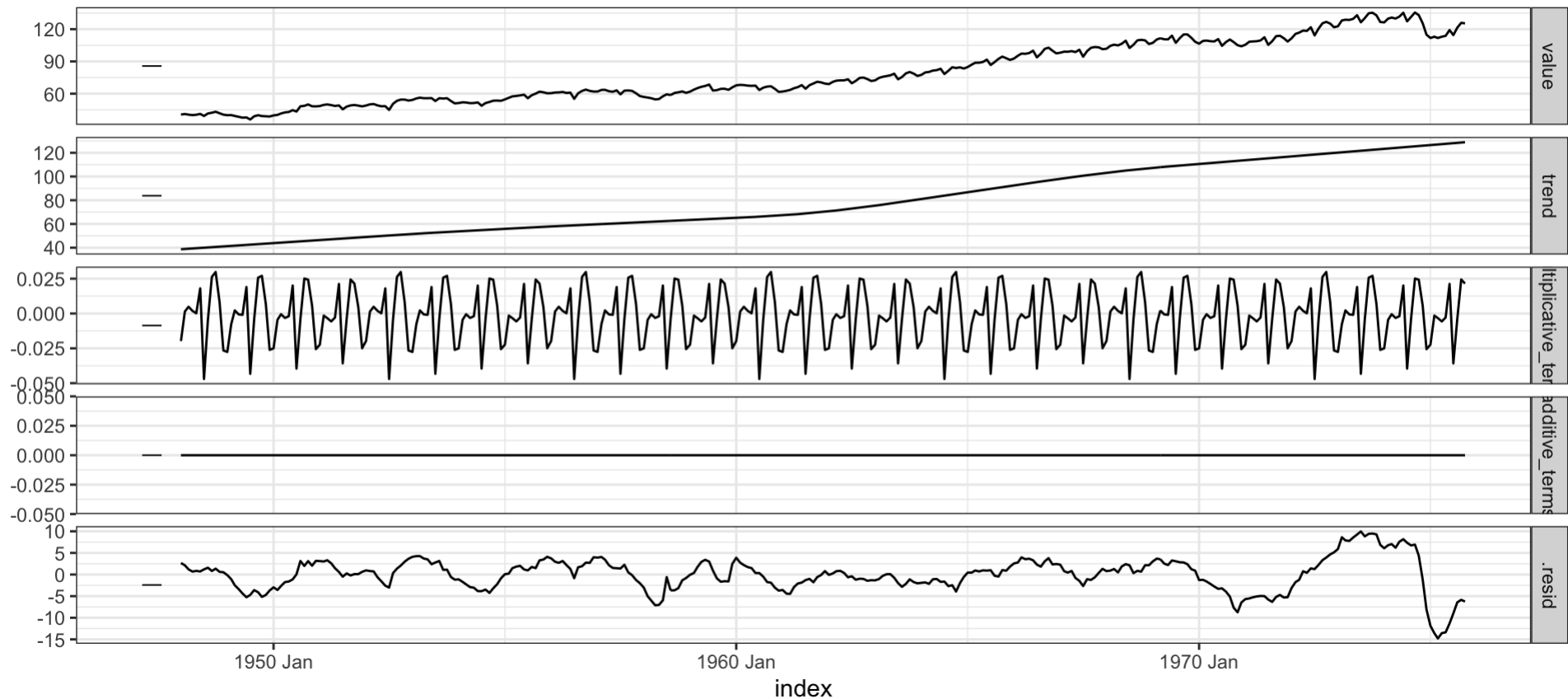
.model	.type	ME	RMSE	MAE	MPE	MAPE	MASE	RMSSE	ACF1
<chr>	<chr>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>
1 arima	Training	-0.00242	1.14	0.821	0.0129	1.11	0.162	0.185	-0.0348
2 autoarima	Training	0.000504	1.17	0.831	-0.0402	1.11	0.164	0.189	0.00432
3 prophet	Training	0.000883	3.83	2.87	-0.234	3.70	0.565	0.620	0.950

# Components

```
1 prodn_fit %>%  
2   select(prophet) %>%  
3   components() %>%  
4   autoplot()
```

## Prophet decomposition

$\text{value} = \text{trend} * (1 + \text{multiplicative\_terms}) + \text{additive\_terms} + \text{.resid}$



# Complex seasonality



# Half-hourly electricity demand - vic\_elec

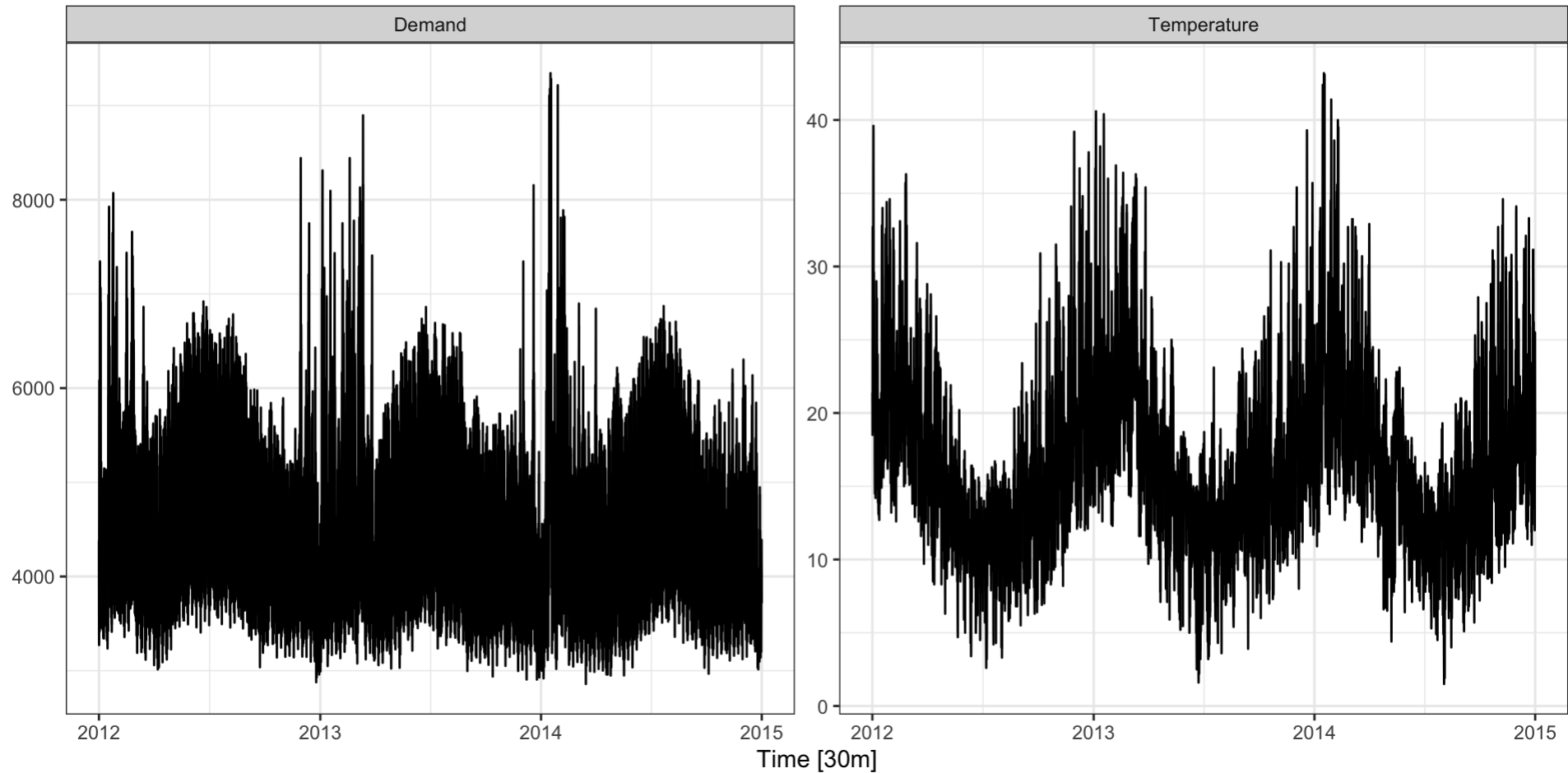
```
1 tsibbledata::vic_elec
```

```
# A tsibble: 52,608 x 5 [30m] <Australia/Melbourne>
```

	Time	Demand	Temperature	Date	Holiday
	<dtm>	<dbl>	<dbl>	<date>	<lgl>
1	2012-01-01 00:00:00	4383.	21.4	2012-01-01	TRUE
2	2012-01-01 00:30:00	4263.	21.0	2012-01-01	TRUE
3	2012-01-01 01:00:00	4049.	20.7	2012-01-01	TRUE
4	2012-01-01 01:30:00	3878.	20.6	2012-01-01	TRUE
5	2012-01-01 02:00:00	4036.	20.4	2012-01-01	TRUE
6	2012-01-01 02:30:00	3866.	20.2	2012-01-01	TRUE
7	2012-01-01 03:00:00	3694.	20.1	2012-01-01	TRUE
8	2012-01-01 03:30:00	3562.	19.6	2012-01-01	TRUE
9	2012-01-01 04:00:00	3433.	19.1	2012-01-01	TRUE

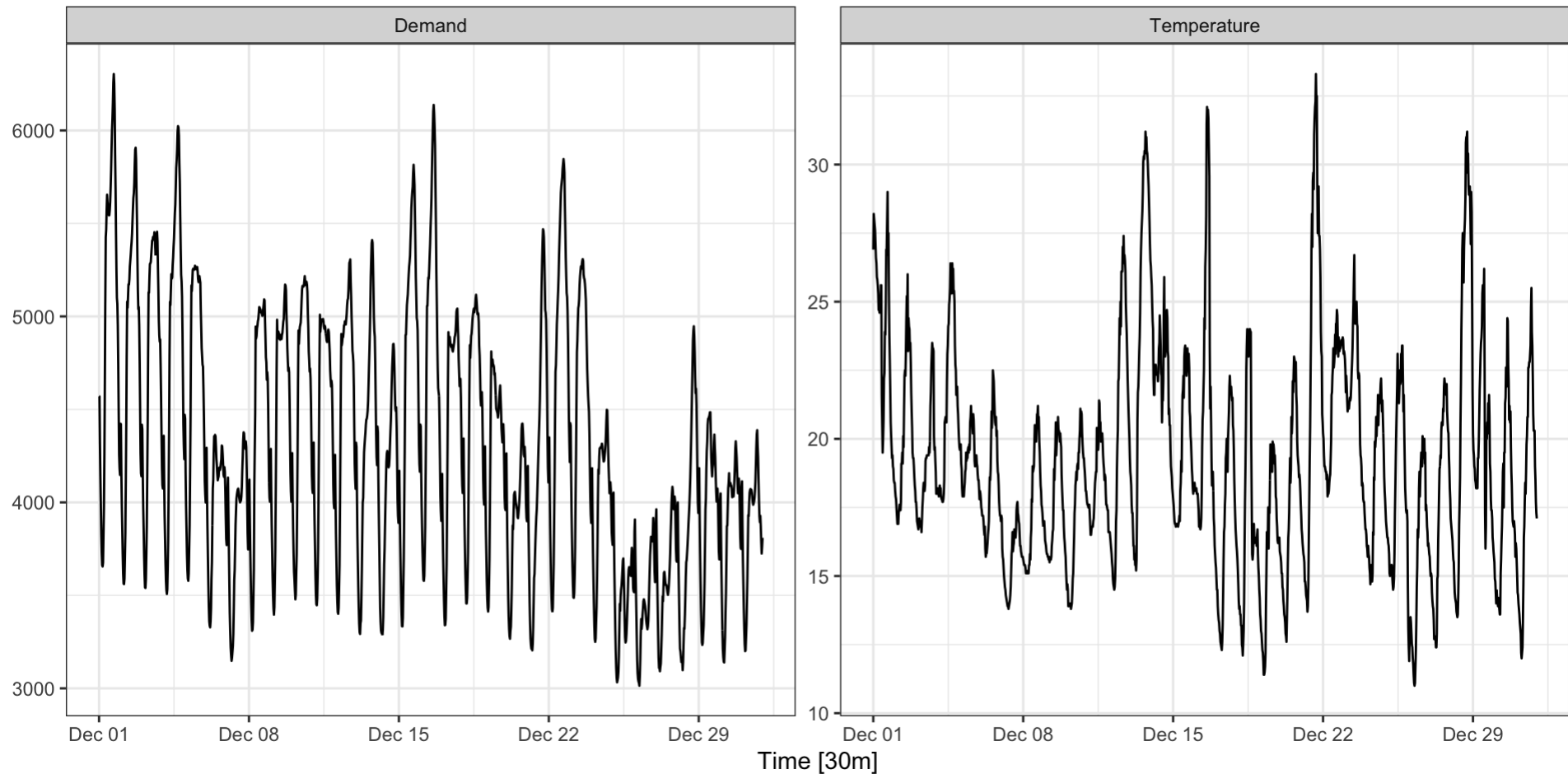
# Full data

```
1 tsibbledata::vic_elec %>%  
2   autoplot(vars(Demand, Temperature))
```



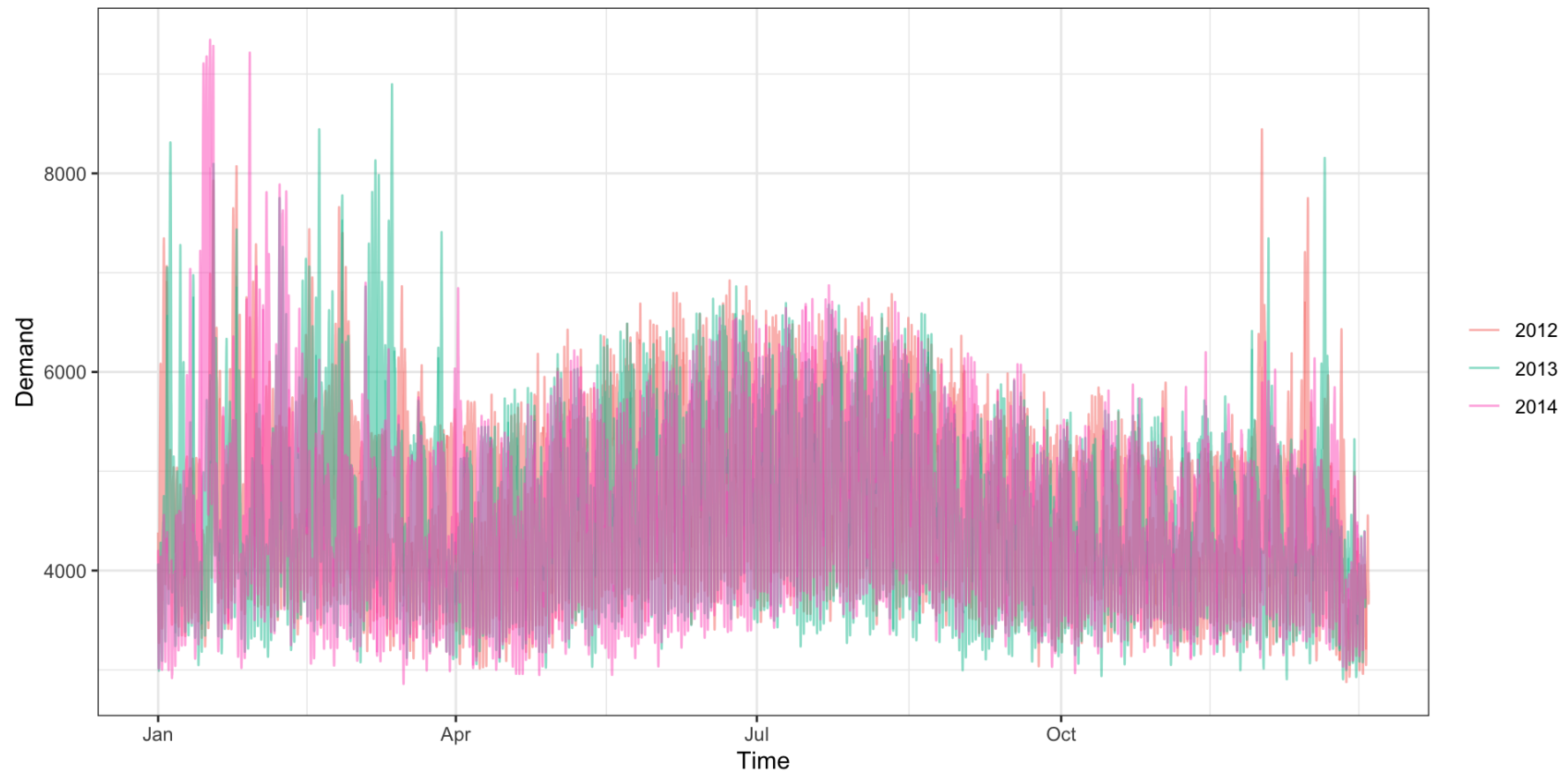
# Data - December 2014

```
1 tsibbledata::vic_elec %>%  
2   filter(Time >= lubridate::ymd("2014/12/01")) %>%  
3   autoplot(vars(Demand, Temperature))
```



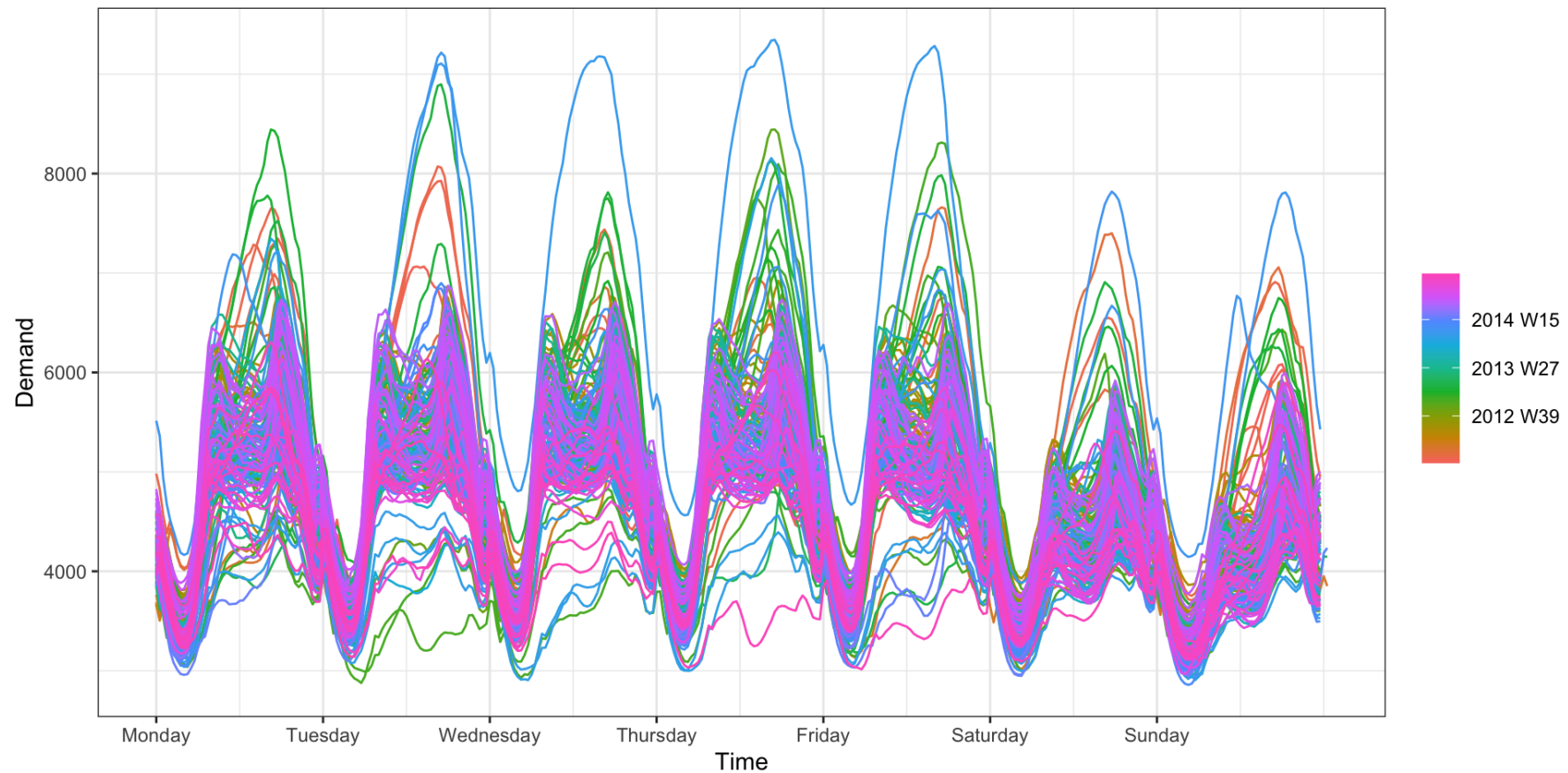
# Seasonality - Yearly

```
1 tsibbledata::vic_elec %>%  
2   feasts::gg_season(  
3     y=Demand, period = "year", alpha=0.5  
4   )
```



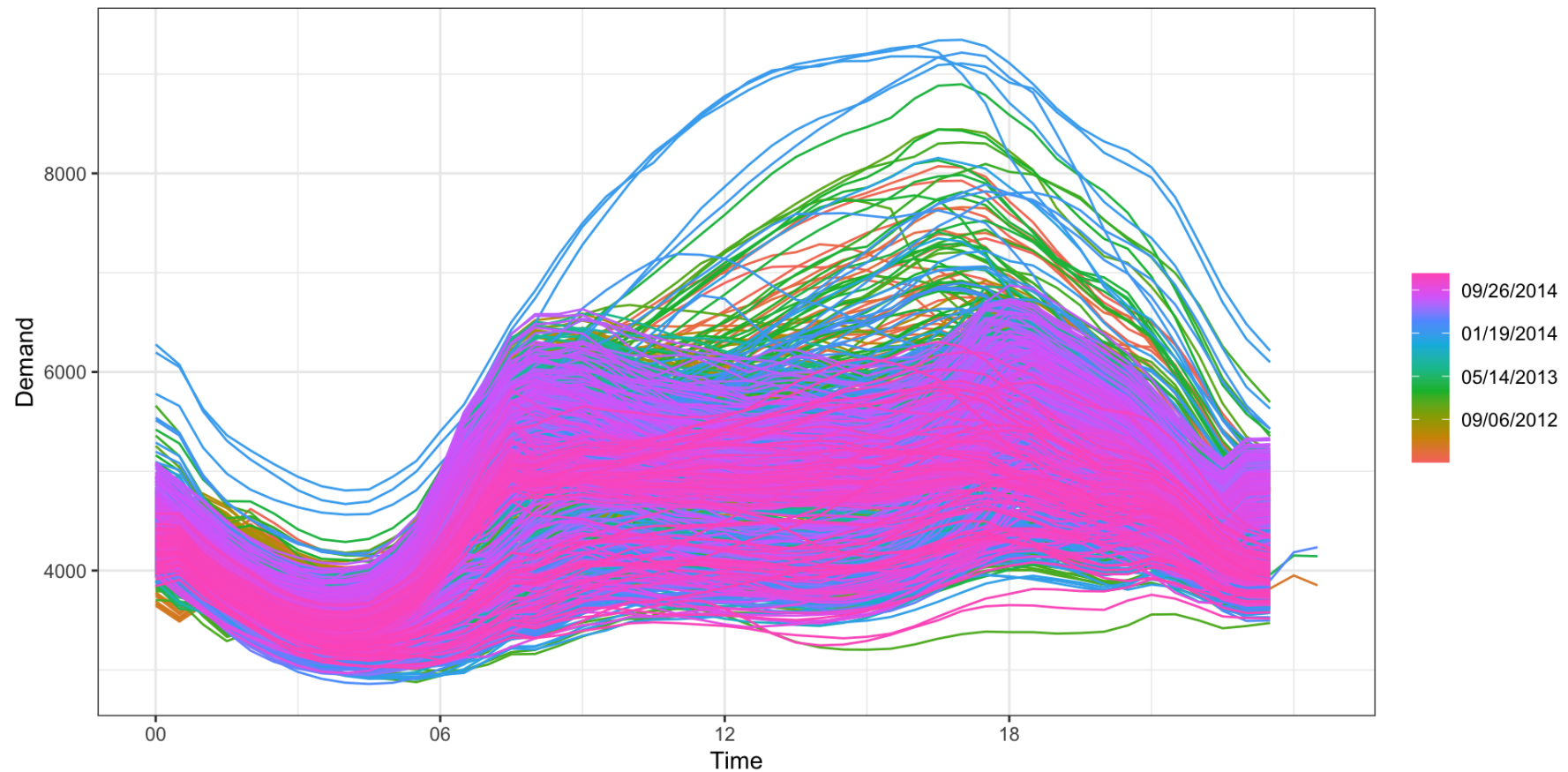
# Seasonality - Weekly

```
1 tsibbledata::vic_elec %>%  
2   feasts::gg_season(  
3     y=Demand, period = "week"  
4   )
```



# Seasonality - Daily

```
1 tsibbledata::vic_elec %>%  
2   feasts::gg_season(  
3     y = Demand, period = "day"  
4   )
```



# Model

```
1 ( vic_elec_fit = tsibbledata::vic_elec %>%  
2   model(  
3     p = prophet(Demand ~ Temperature + Holiday +  
4                 season(period = "day", order = 10) +  
5                 season(period = "week", order = 5) +  
6                 season(period = "year", order = 3))  
7   )  
8 )
```

```
# A mable: 1 x 1
```

```
  p
```

```
<model>
```

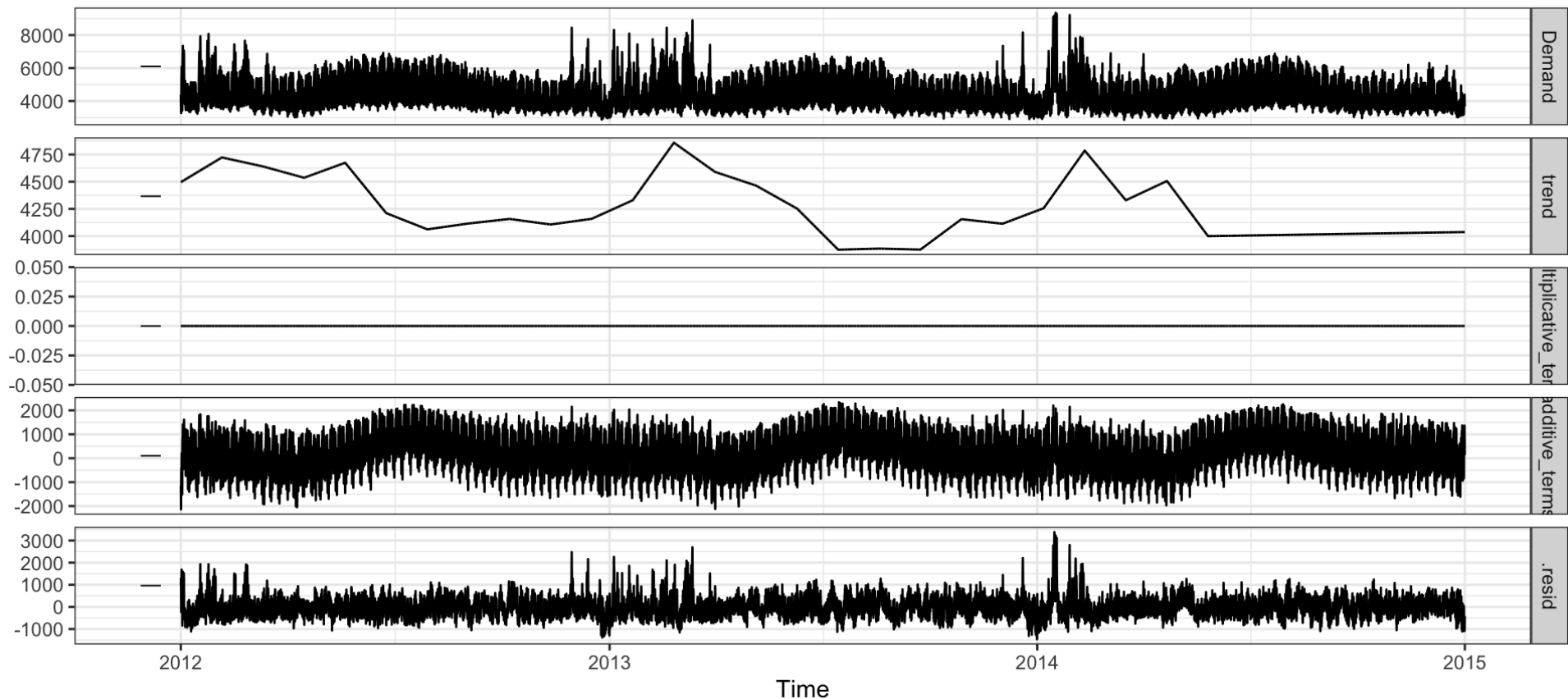
```
1 <prophet>
```

# Components

```
1 vic_elec_fit %>%  
2   components() %>%  
3   autoplot()
```

## Prophet decomposition

Demand = trend \* (1 + multiplicative\_terms) + additive\_terms + .resid





# Residuals

```
1 vic_elec_fit %>%  
2   feasts::gg_tsresiduals()
```

