

```
In [4]: import pandas as pd
import numpy as np
import matplotlib.pyplot as plt
import seaborn as sns
```

```
In [5]: # time_series = pd.read_csv("groupedWikipedia_de_15min.txt", header=None, names=["R
time_series = np.genfromtxt("groupedWikipedia_de_10min.txt")
```

```
In [6]: import numpy as np
from scipy.spatial.distance import euclidean
from fastdtw import fastdtw

# https://ashukumar27.medium.com/similarity-functions-in-python-aa6dfe721035

def manhattan_distance(point1, point2):
    return np.sum(np.abs(point1 - point2))

def cosine_similarity(vec1, vec2):
    dot_product = np.dot(vec1, vec2)
    norm_vec1 = np.linalg.norm(vec1)
    norm_vec2 = np.linalg.norm(vec2)
    similarity = dot_product / (norm_vec1 * norm_vec2)
    return similarity

def euclidean_distance(vec1, vec2):
    return euclidean(vec1, vec2)

#DTW
# https://ealizadeh.com/blog/introduction-to-dynamic-time-warping/
# https://www.databricks.com/blog/2019/04/30/understanding-dynamic-time-warping.htm

def fast_dtw(vec1, vec2):
    return fastdtw(vec1, vec2)[0]

#Jaccard is not important here because we dont use categories but integers
```

```
In [24]: # Configuration

# range of comaprson is 86 days the value grouped every 15 minutes
orig_r=12
orig_c=144

#two hour in three day before
wind_r=3
wind_c=12

# distance=manhattan_distance #euclidean_distance, cosine_similarity, fast_dtw, man
```

```
In [25]: import numpy as np

def extract_submatrices(matrix, k, m):
    n, d = matrix.shape
```

```

submatrices = []

for i in range(n-k+1):
    for j in range(d):
        submatrix = np.zeros((k, m))

        if(i==n-k and j>d-m):
            break

        for r in range(k):
            for c in range(m):
                if(j + c < d):
                    row_idx = (i + r)
                    col_idx = (j + c)
                elif(i+r<n-1):
                    row_idx = (i + r+1)
                    col_idx = (j + c) % d
                submatrix[r, c] = matrix[row_idx, col_idx]

        submatrices.append(submatrix.flatten())

return submatrices

# Example usage
# n = 20
# d = 5
# k = 2
# m = 3

# # Create a random matrix for demonstration purposes
# matrix = np.random.randint(1, 100, (n, d))

# print("Original Matrix:")
# print(matrix)

# submatrices = extract_submatrices(matrix, k, m)
# for i, submatrix in enumerate(submatrices):
#     print(f"Submatrix {i + 1}:")
#     print(submatrix)
#     print()

```

```

In [26]: import numpy as np
import sys

max_integer = sys.maxsize

def update_matrix(ground_ts, new_element):
    ground_ts = np.append(ground_ts[1:], new_element)
    return ground_ts

def prediction(time_series, orig_r=orig_r, orig_c=orig_c, wind_r=wind_r, wind_c=win

# Prepare and shape time series
if(len(time_series)>orig_r*orig_c):
    time_series=time_series[-(orig_r*orig_c):]

```

```

else:
    sparse = np.full((orig_r*orig_c)-len(time_series),max_integer)
    time_series= np.concatenate((sparse, time_series))

time_series=update_matrix(time_series,0).reshape(orig_r, orig_c)

# Extract Submatrices
submatrices = extract_submatrices(time_series, wind_r, wind_c)

similarity_distances = {
    manhattan_distance: [],
    euclidean_distance: [],
    cosine_similarity: [],
    fast_dtw: []
}

# Calculate the similarity between the main series (e.g the last submatrix) and o
main_series=submatrices[-1]
for submatrix in submatrices[:-1]:
    for key in similarity_distances:
        distance = key(main_series[:-1], submatrix[:-1])
        similarity_distances[key].append(distance)

mst_similar = {
    "manhattan_distance": None,
    "euclidean_distance": None,
    "cosine_similarity": None,
    "fast_dtw": None
}

for key in similarity_distances:
    if(key!=cosine_similarity):
        opt_dist =min(similarity_distances[key])
    else:
        opt_dist =max(similarity_distances[key])
    idx_of_mst_similar=similarity_distances[key].index(opt_dist)
    mst_similar[key.__name__]=submatrices[idx_of_mst_similar][-1]

    #Debug
# print(similarity_distances[-5:])
# print("the index is" ,idx_of_mst_similar)
# print("the main array", main_series)
# print("the mst simmilar array", mst_similar)
# print("the forecast is ", mst_similar[-1])
return mst_similar

# ground_ts= update_matrix(ground_ts, 10)
# ground_ts= update_matrix(ground_ts, 15)
# print(prediction(ground_ts,cosine_similarity))
# print(prediction(matrix.flatten()))

```

```

In [27]: from sklearn.metrics import mean_squared_error
from sklearn.metrics import mean_absolute_error
import matplotlib.pyplot as plt

time_steps = len(time_series)

```

```

# Split data into training and testing sets
train_size = int(0.9 * time_steps)
train_data = time_series[:train_size]
test_data = time_series[train_size:]

# print(matrix)
# Forecasting on the test data
predictions = {
    "manhattan_distance": [],
    "euclidean_distance": [],
    "cosine_similarity": [],
    "fast_dtw": []
}
for t in range(len(train_data), len(time_series)):
    y_pred = prediction(time_series[:t])
    for k in predictions:
        predictions[k].append(y_pred[k])

```

```

In [28]: from sklearn.metrics import mean_squared_error
from sklearn.metrics import mean_absolute_error
from sklearn.metrics import mean_absolute_percentage_error
# Calculate the forecasting error (MSE,MAE)
print("==== Mean Squared Error =====")
for k in predictions:
    mse = mean_squared_error(test_data[:-1], predictions[k][:-1])
    print("MSE "+k+":\n", mse)

print("==== Mean Absolute Error =====")
for k in predictions:
    mae = mean_absolute_error(test_data[:-1], predictions[k][:-1])
    print("MAE "+k+":\n", mae)

print("==== Mean Absolute Percentage Error =====")
for k in predictions:
    mape = mean_absolute_percentage_error(test_data[:-1], predictions[k][:-1])
    print("MAPE "+k+":\n", mape)

```

```

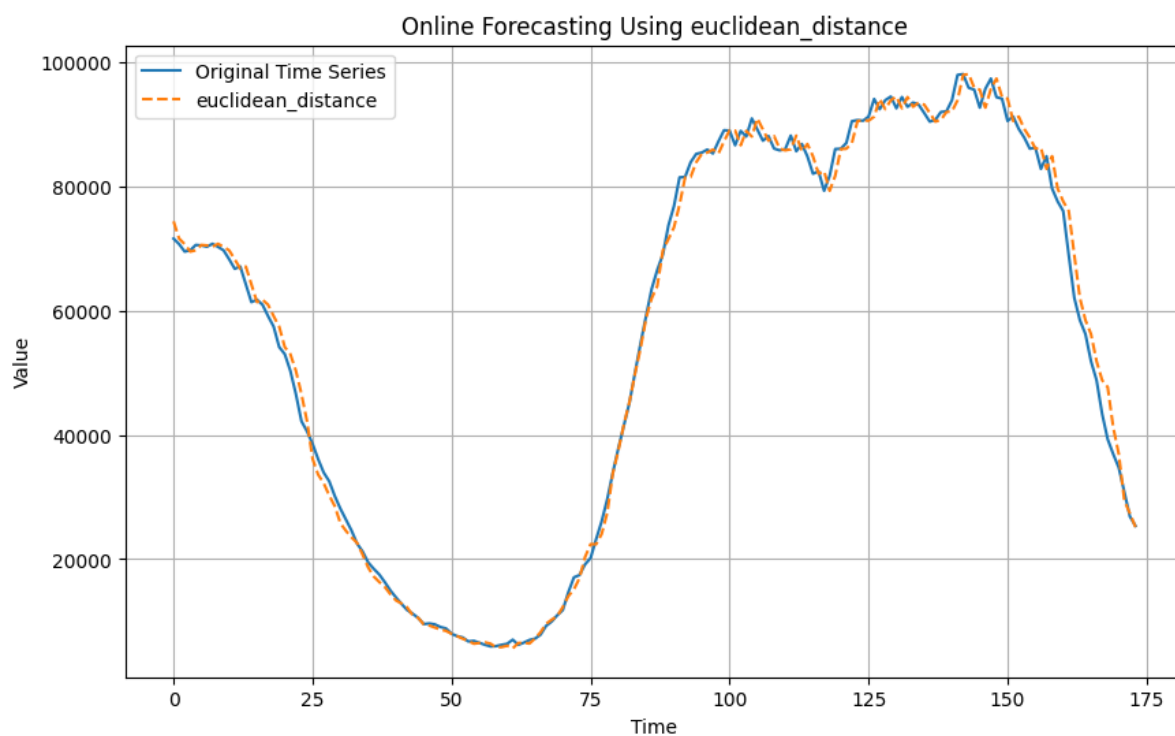
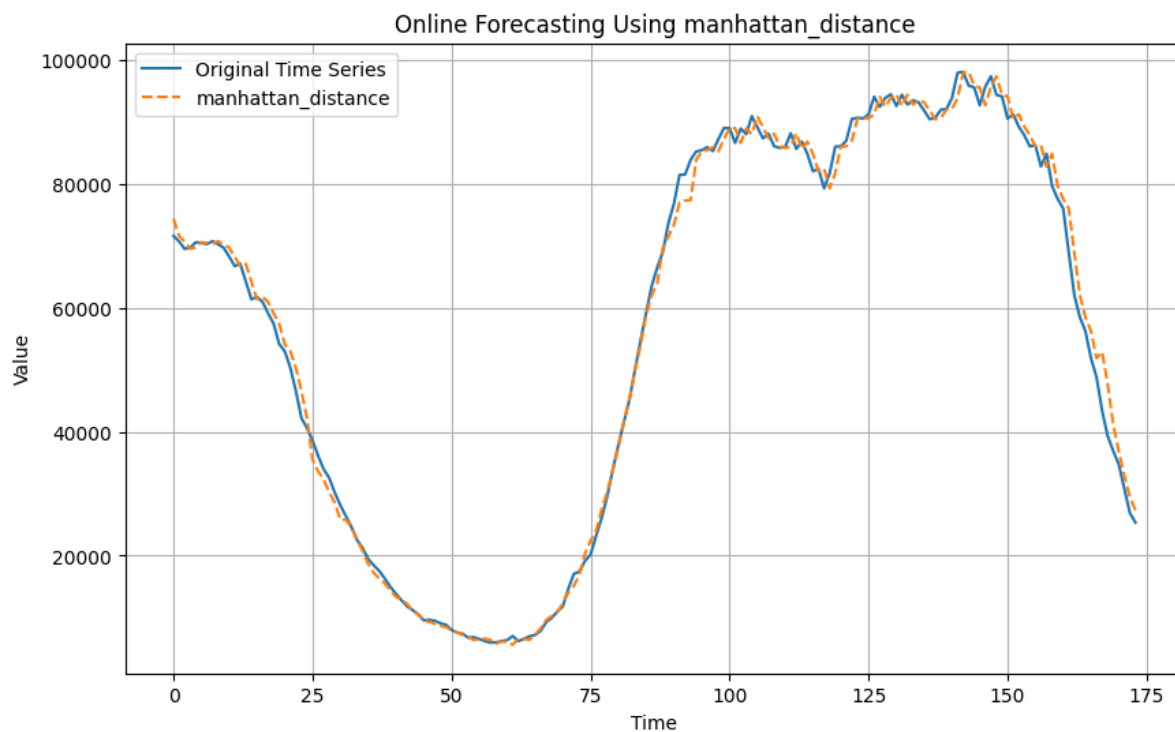
===== Mean Squared Error =====
MSE manhattan_distance:
  4989010.770114942
MSE euclidean_distance:
  4295433.885057472
MSE cosine_similarity:
  9195078.011494253
MSE fast_dtw:
  5310752.471264368
===== Mean Absolute Error =====
MAE manhattan_distance:
  1555.5977011494253
MAE euclidean_distance:
  1482.1264367816093
MAE cosine_similarity:
  2118.5057471264367
MAE fast_dtw:
  1794.8850574712644
===== Mean Absolute Percentage Error =====
MAPE manhattan_distance:
  0.03407575466329876
MAPE euclidean_distance:
  0.03312451502226686
MAPE cosine_similarity:
  0.055622465233267575
MAPE fast_dtw:
  0.04523653952610967

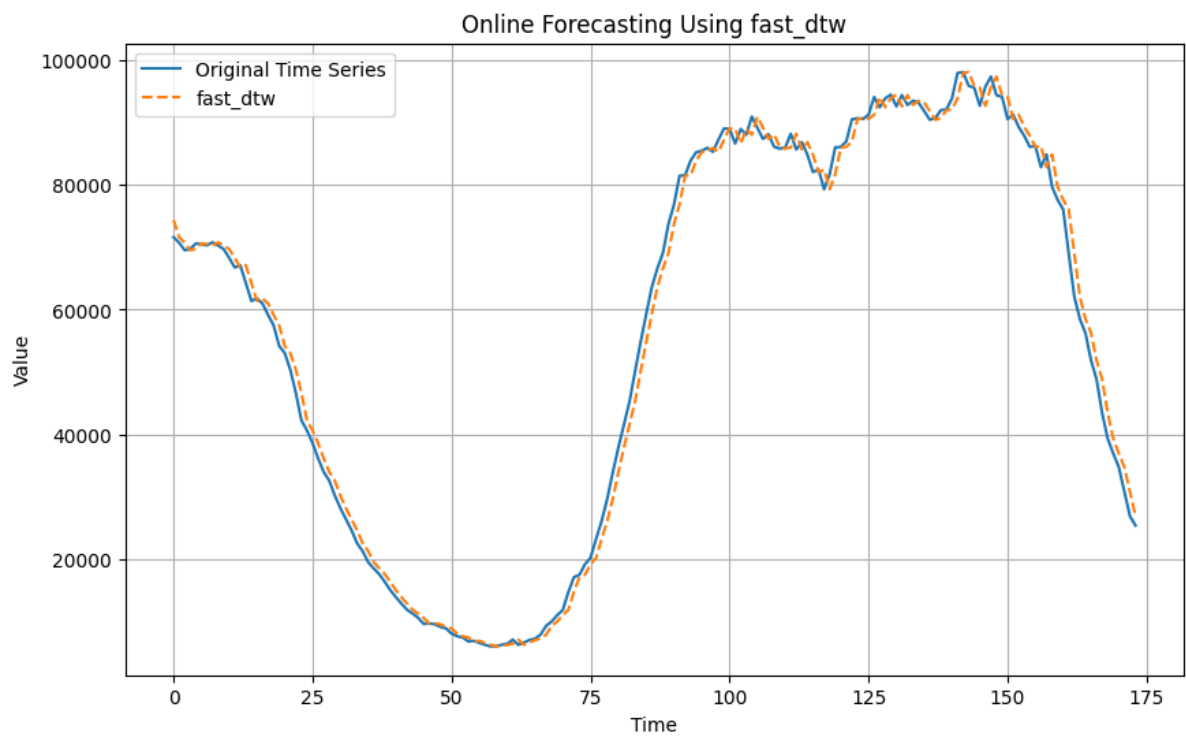
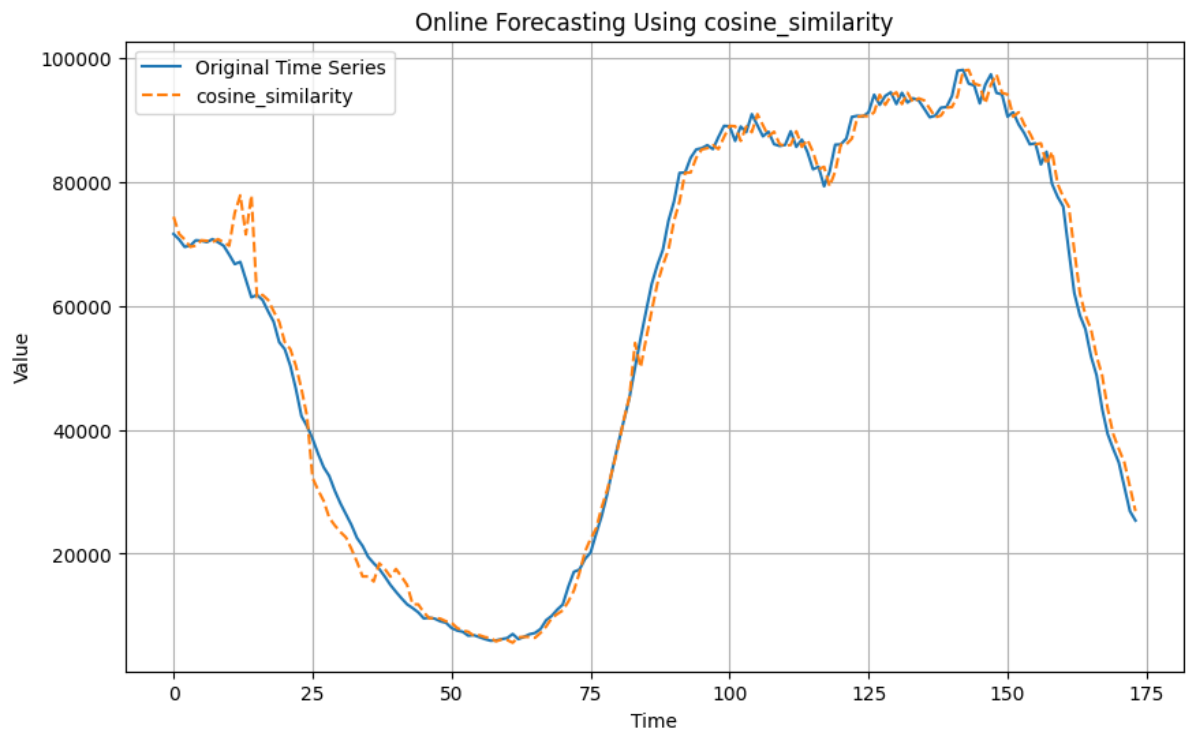
```

```

In [29]: # Plot original time series and EMA forecast
for k in predictions:
    plt.figure(figsize=(10, 6))
    plt.plot(test_data[:-1], label='Original Time Series')
    plt.plot(predictions[k][:-1], label=k, linestyle='dashed')
    plt.xlabel('Time')
    plt.ylabel('Value')
    plt.title('Online Forecasting Using '+k)
    plt.legend()
    plt.grid(True)
    plt.show()

```





In [17]: *# Configuration*

range of comparison is 86 days the value grouped every 15 minutes

orig_r=12

orig_c=144

#two hour in three day before

wind_r=4

wind_c=9

```

In [18]: import numpy as np
import sys

max_integer = sys.maxsize

def update_matrix(ground_ts, new_element):
    ground_ts = np.append(ground_ts[1:], new_element)
    return ground_ts

def prediction(time_series, orig_r=orig_r, orig_c=orig_c, wind_r=wind_r, wind_c=win

    # Prepare and shape time series
    if(len(time_series)>orig_r*orig_c):
        time_series=time_series[-(orig_r*orig_c):]
    else:
        sparse =np.full((orig_r*orig_c)-len(time_series),max_integer)
        time_series= np.concatenate((sparse, time_series))

    time_series=update_matrix(time_series,0).reshape(orig_r, orig_c)

    # Extract Submatrices
    submatrices = extract_submatrices(time_series, wind_r, wind_c)

    similarity_distances = {
        manhattan_distance: [],
        euclidean_distance: [],
        cosine_similarity: [],
        fast_dtw: []
    }

    # Calculate the similarity between the main series (e.g the last submatrix) and o
    main_series=submatrices[-1]
    for submatrix in submatrices[:-1]:
        for key in similarity_distances:
            distance = key(main_series[:-1], submatrix[:-1])
            similarity_distances[key].append(distance)

    mst_similar = {
        "manhattan_distance": None,
        "euclidean_distance": None,
        "cosine_similarity": None,
        "fast_dtw": None
    }

    for key in similarity_distances:
        if(key!=cosine_similarity):
            opt_dist =min(similarity_distances[key])
        else:
            opt_dist =max(similarity_distances[key])
        idx_of_mst_similar=similarity_distances[key].index(opt_dist)
        mst_similar[key.__name__]=submatrices[idx_of_mst_similar][-1]

    #Debug
    # print(similarity_distances[-5:])

```



```
# print("the index is" ,idx_of_mst_similar)
# print("the main array", main_series)
# print("the mst simmiler array", mst_similar)
# print("the forecast is ", mst_similar[-1])
return mst_similar

# ground_ts= update_matrix(ground_ts, 10)
# ground_ts= update_matrix(ground_ts, 15)
# print(prediction(ground_ts,cosine_similarity))
# print(prediction(matrix.flatten()))
```

```
In [19]: from sklearn.metrics import mean_squared_error
from sklearn.metrics import mean_absolute_error
import matplotlib.pyplot as plt

time_steps = len(time_series)

# Split data into training and testing sets
train_size = int(0.9 * time_steps)
train_data = time_series[:train_size]
test_data = time_series[train_size:]

# print(matrix)
# Forecasting on the test data
predictions = {
    "manhattan_distance": [],
    "euclidean_distance": [],
    "cosine_similarity": [],
    "fast_dtw": []
}
for t in range(len(train_data), len(time_series)):
    y_pred = prediction(time_series[:t])
    for k in predictions:
        predictions[k].append(y_pred[k])
```

```
In [22]: from sklearn.metrics import mean_squared_error
from sklearn.metrics import mean_absolute_error
from sklearn.metrics import mean_absolute_percentage_error
# Calculate the forecasting error (MSE,MAE)
print("==== Mean Squared Error =====")
for k in predictions:
    mse = mean_squared_error(test_data[:-1], predictions[k][:-1])
    print("MSE "+k+":\n", mse)

print("==== Mean Absolute Error =====")
for k in predictions:
    mae = mean_absolute_error(test_data[:-1], predictions[k][:-1])
    print("MAE "+k+":\n", mae)

print("==== Mean Absolute Percentage Error =====")
for k in predictions:
    mape = mean_absolute_percentage_error(test_data[:-1], predictions[k][:-1])
    print("MAPE "+k+":\n", mape)
```

```

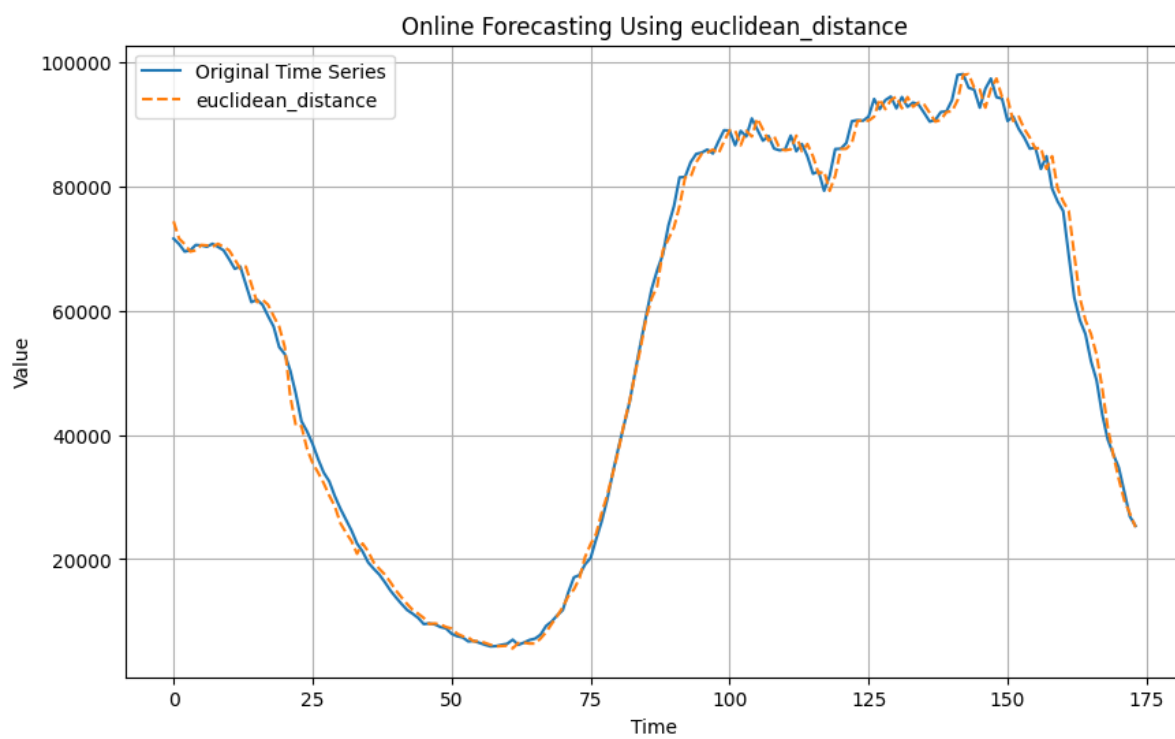
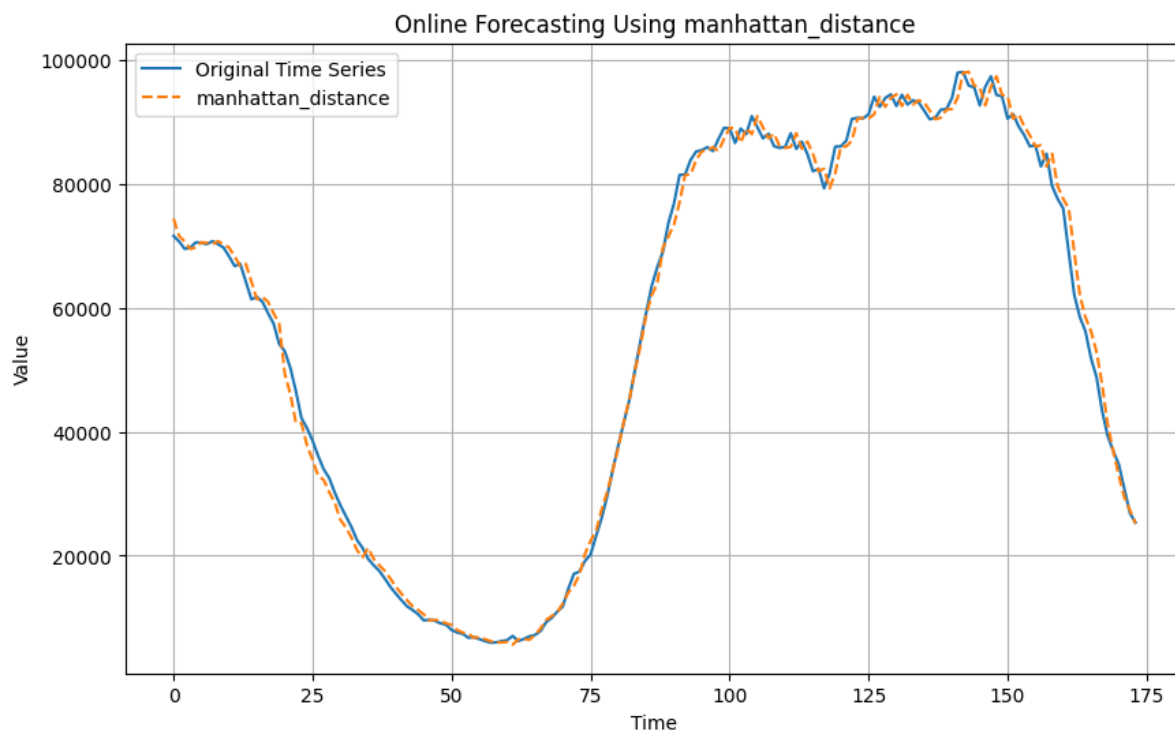
===== Mean Squared Error =====
MSE manhattan_distance:
  3993039.436781609
MSE euclidean_distance:
  3916468.5344827585
MSE cosine_similarity:
  9890553.316091955
MSE fast_dtw:
  5297828.5
===== Mean Absolute Error =====
MAE manhattan_distance:
  1484.0344827586207
MAE euclidean_distance:
  1475.3045977011495
MAE cosine_similarity:
  2163.9597701149423
MAE fast_dtw:
  1787.2241379310344
===== Mean Absolute Percentage Error =====
MAPE manhattan_distance:
  0.03525969054669092
MAPE euclidean_distance:
  0.03608434357458899
MAPE cosine_similarity:
  0.05054676943439518
MAPE fast_dtw:
  0.04493440513818453

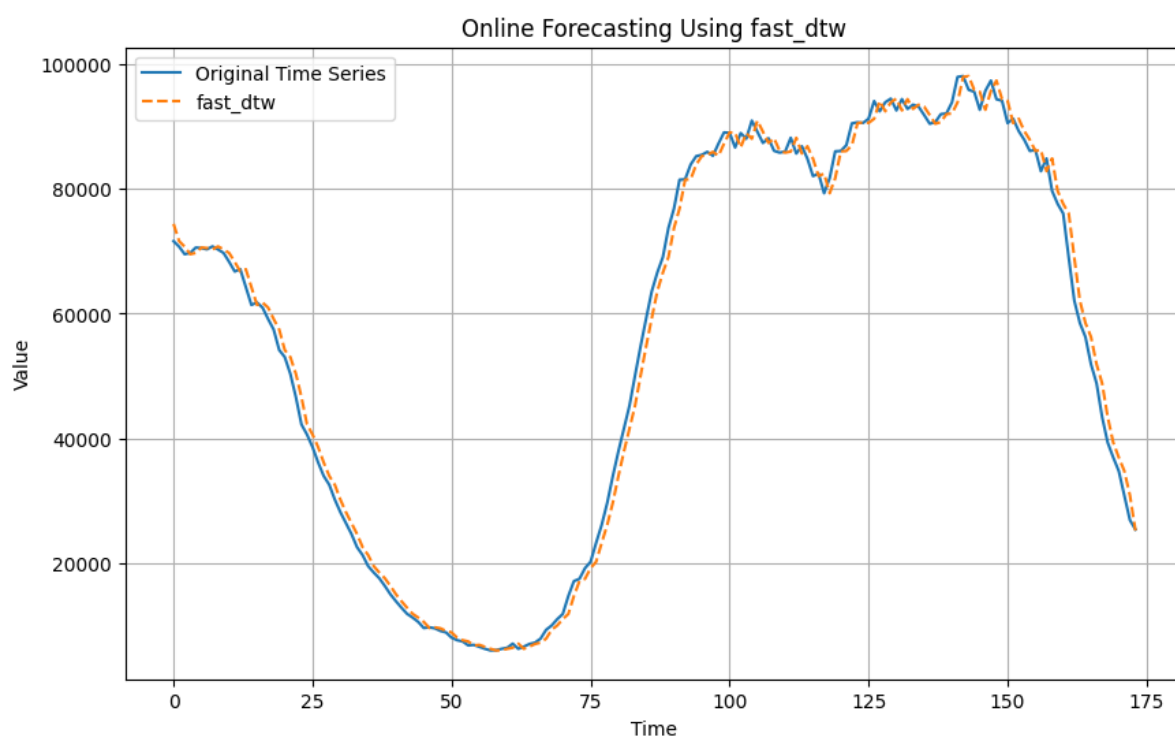
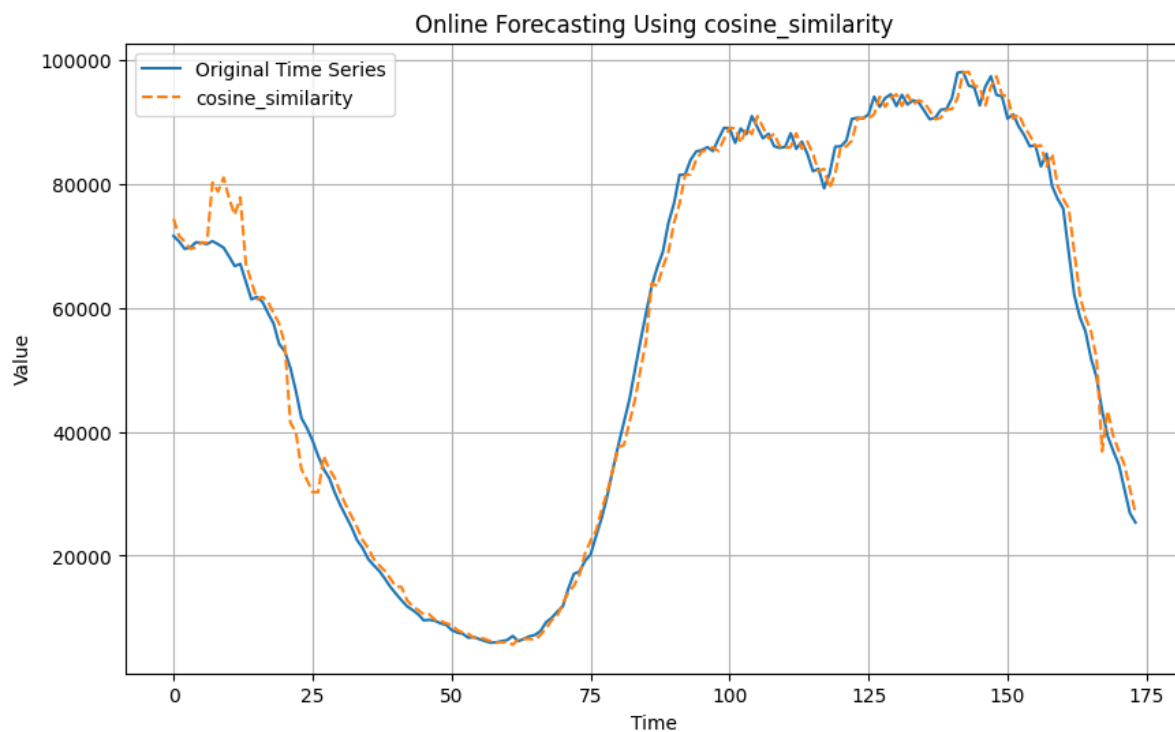
```

```

In [23]: # Plot original time series and EMA forecast
for k in predictions:
    plt.figure(figsize=(10, 6))
    plt.plot(test_data[:-1], label='Original Time Series')
    plt.plot(predictions[k][:-1], label=k, linestyle='dashed')
    plt.xlabel('Time')
    plt.ylabel('Value')
    plt.title('Online Forecasting Using '+k)
    plt.legend()
    plt.grid(True)
    plt.show()

```





Random Array for Algorithm show

```
In [14]: import numpy as np
```

```
# Create an array of zeros with 7 rows and 96 columns  
arr = np.zeros((7, 24))
```

```
# Set the value of each element in the array to a random number between 0 and 100  
for i in range(7):
```

```

for j in range(24):
    if i ==6 and j ==23:
        arr[i][j]=0
    else:
        arr[i][j] = np.random.randint(0, 100)

# Print the resulting array
print(arr)

[[40. 51. 46. 33. 27.  0. 46. 96. 36. 72.  4. 91. 22. 58. 64. 84. 61. 49.
 11. 53. 74.  2. 98. 39.]
 [ 7. 51. 74. 90. 10. 50. 50. 81. 97. 65. 70. 23. 42. 77. 90. 95. 22. 23.
 60. 62. 64. 80. 54. 85.]
 [37. 58. 92. 96. 96.  8. 20. 65. 74. 65. 76. 58. 54. 23. 33. 43. 73.  9.
 13. 27. 40.  0. 35. 49.]
 [37. 95. 92. 73. 76. 82. 78. 85. 64. 19. 63. 50. 90. 46. 53.  9. 24.  3.
  8. 21. 60. 27. 22. 41.]
 [29. 78. 41. 83. 49. 84. 22. 42. 66. 71. 63. 37. 43. 55. 91. 17. 36. 66.
 17. 37. 40. 16. 94. 15.]
 [71. 31. 13. 17. 50. 61. 86. 11. 83. 49. 56. 15. 83. 81. 21. 66. 99. 42.
 69. 24. 69. 62. 22. 69.]
 [69. 85. 61.  1. 23.  5. 88. 16. 39. 71. 21. 37. 31. 90. 74.  4. 93. 14.
 50. 62. 34. 12. 34.  0.]]

```

```

In [16]: import pandas as pd
         from tabulate import tabulate

         # Create a DataFrame with Labeled rows and columns
         df = pd.DataFrame(arr, index=['-6d', '-5d', '-4d', '-3d', '-2d', '-1d', 'current Day'])

         # Print the resulting DataFrame
         ndf=df.loc[:,15:]

         print(tabulate(ndf, headers='keys', tablefmt='psql'))

```

	15	16	17	18	19	20	21	22	23
-6d	84	61	49	11	53	74	2	98	39
-5d	95	22	23	60	62	64	80	54	85
-4d	43	73	9	13	27	40	0	35	49
-3d	9	24	3	8	21	60	27	22	41
-2d	17	36	66	17	37	40	16	94	15
-1d	66	99	42	69	24	69	62	22	69
current Day	4	93	14	50	62	34	12	34	0

```

In [5]: !pip install tabulate

```

Defaulting to user installation because normal site-packages is not writeable

Collecting tabulate

Downloading tabulate-0.9.0-py3-none-any.whl (35 kB)

Installing collected packages: tabulate

WARNING: The script tabulate is installed in '/home/mohamadbashar.disoki/.local/bin' which is not on PATH.

Consider adding this directory to PATH or, if you prefer to suppress this warning, use --no-warn-script-location.

Successfully installed tabulate-0.9.0

```
In [49]: ndf=df.iloc[0:2,15:18]
print(ndf)
t=np.reshape(ndf.values,-1).reshape(6,1)

print(t)
```

```
      15      16      17
-6d  84.0  61.0  49.0
-5d  95.0  22.0  23.0
[[84.]
 [61.]
 [49.]
 [95.]
 [22.]
 [23.]]
```

```
In [ ]:
```

```
In [ ]:
```