

به نام خدا



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The12th International Scientific Conference, Iraqi Mathematical Society
Mashhad, Iran, 2-3 July 2023

Using data science methods to call online data, modeling and forecasting (Application in Covid 19 and Crypto Currency data)

Biomedical Signal Processing and Control 66 (2021) 102494



Contents lists available at ScienceDirect

Biomedical Signal Processing and Control

journal homepage: www.elsevier.com/locate/bspc



Modeling and forecasting number of confirmed and death caused COVID-19 in IRAN: A comparison of time series forecasting methods



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Cited by 39 Scopus papers till now.

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Abstract:

- Monitoring of the COVID-19 pandemic is gradually discovering new cases every day.
- Forecasting the number of future patients and death cases helps the governments and health-policy makers to make the necessary decisions and impose restrictions to reduce prevalence.
- We applied nine models including NNETAR, ARIMA, Hybrid, Holt-Winter, BSTS, TBATS, Prophet, MLP, and ELM network models.
- The quality of forecasting models is evaluated by three performance metrics, RMSE, MAE, and MAPE.
- Forecasted for the 30 next days.
- The used data in this study is the absolute number of confirmed, death cases from February 20 to August 15, 2020.

Abstract:

Results

- The suitable model with the lowest performance metrics for confirmed cases data obtained MLP network and the
- Holt-Winter model is the suitable model for forecasting death cases in the future.

Conclusion

- We concluded that the MLP and Holt-Winter models had the lowest error in forecasting in comparison to other methods.
- Based on the trend of data and forecast results, the number of confirmed cases and death cases are almost constant and decreasing, respectively.
- There is a possibility of re-emerging this disease more seriously in Iran and this requires more preventive care.

Introduction

In late December 2019, a novel virus appeared in Wuhan, China [1], which had an acute effect on the respiratory and it was spreading rapidly [1, 2]. The World Health Organization (WHO) introduced this novel virus as SARS-CoV-2 virus, which belongs to the coronavirus family [3].

Some researches and evidence indicate that the main origin of COVID-19 is bats, however, this is not confirmed definitely and needs more investigation and researches [1, 3].

One of the major problems with this virus is that its incubation period can last up to 14 days and during this period, it can transmit the infection without any symptoms [1, 6].

Introduction

It should be noted that the lack of sufficient information in advance is one of the reasons for the difficulty of forecasting [6], however, it is still an effective policy and guidance for governments to avoid the spread of disease [2, 6, 8].

Therefore, because statistical and mathematical models that are used to forecast can play an effective role in informing the future trend of the disease [1], in this paper, we applied nine models including NNETAR, ARIMA, Hybrid, Holt-Winter, BSTS, TBATS, Prophet, MLP and ELM model to finding the best model for forecasting numbers of confirmed and death cases, separately, for the 30 next days in Iran.

Neural Network Auto Regression Model (NNETAR)

- A kind of statistical model is a neural network that it uses in machine learning problems.
- NNETAR Model is a kind of neural network and a parametric non-linear model which applied for forecasting problems [9].
- Forecasting is performed in two phases.
 - 1. For the desired time series, the order of the auto-regressive model is determined in the first phase.
 - 2. The neural network is trained by the training dataset by considering the order of auto-regressive. The number of input nodes or time series lags of the neural network is determined from the order of auto-regressive [9].
- The fitted model with a non-seasonal pattern consists of two components p and k, where p indicates the number of input lags and k indicates the number of hidden neurons (NNAR(p, k)).
- The fitted model for data with a seasonal pattern is presented as NNAR(p, P, k)[m].
- It is similar to ARIMA(p, 0, 0)(P, 0, 0)[m] with nonlinear functions [6].

Auto-Regressive Integrated Moving Average Model (ARIMA)

The Box-Jenkins method was proposed by Box, Jenkins [7].

This method includes ARIMA models which are non-stationary time series but they are made stationary with differencing [7].

The auto-regressive integrated moving average (ARIMA) models are one of the most well-known and widely used models in forecasting time series [8].

$$\phi_p(B)(1-B)^d y_t = e_0' + e_q'(B)e_t,$$

where p denote orders of auto-regression, q is the order of moving average and d is the number of differencing times.

Holt-Winter (HW)

- The Holt-Winter forecasting method is an extension of exponential smoothing and applied for univariate time series [8].
- This method doesn't need a high data storage and is simple [11].
- The HW is suitable for short-term forecasting and uses the maximum likelihood function for estimating parameters [8, 11].
- There are two Holt-Winter models that use additive or multiplicative models based on the seasonal component [11].
- The additive model

$$\widehat{y}_{t+h/t} = a_t + h * b_t + s_{t-p+1+(h-1)mod(p)},$$

$$a_t = \alpha(y_t - s_{t-p}) + (1 - \alpha)(a_{t-1} + b_{t-1}),$$

$$b_t = \beta(a_t - a_{t-1}) + (1 - \beta)b_{t-1}$$

$$s_t = \gamma(y_t - a_t) + (1 - \gamma)s_{t-p}.$$

Holt-Winter (HW)

The multiplicative model

$$\hat{y}_{t+h/t} = (a_t + h*b_t)*s_{t-p+1+(h-1)mod(p)},$$

$$a_t = \alpha(y_t/s_{t-p}) + (1-\alpha)(a_{t-1} + b_{t-1})$$
 $b_t = \beta(a_t - a_{t-1}) + (1-\beta)b_{t-1},$
 $s_t = \gamma(y_t/a_t) + (1-\gamma)s_{t-p}$

where a_t , b_t and s_t , are indicated level, slope, and seasonal of time series at time t, respectively. The p notation indicated the number of seasons in a year.

• Also, coefficients α , β , and γ are constant and smoothing parameters between zero and one interval. The end h is the forecast horizon [11].

Hybrid model

- There are appropriate functions for ensemble forecasts in R software.
- In the 'forecastHybrid' package, by default, Forecasts generated from auto.arima(), ets(), thetaf(), nnetar(), stlm(), tbats(), and snaive() can be combined with equal weights.
- The other weights are based on in-sample errors that introduced by Bates & Granger (1969), or cross-validated weights. Cross-validation is used to evaluate the accuracy of the model and is supported by user-defined models and forecasting functions.
- Two of the models used in the combination namely, NNETAR and auto.arima.

Bayesian structural time-series (BSTS)

- The Bayesian approach based on prior experience and given data builds analytical models [12].
- Make the posterior distribution and this leads to the final Bayesian model [12].
- BSTS belong to the family of state-space models that are applied for time series data.

$$y_t = Z_t^T \alpha_t + \varepsilon_t$$

$$\alpha_{t+1} = T_t + \alpha_t + R_t \eta_t$$

TBATS model

- The phrase BATS is abbreviated based on five features including Box-Cox transform, ARMA errors, Trend, and Seasonal components.
- It is supplemented by $(\omega, \emptyset, p, q, m1,..., mT)$ to presenting the Box-Cox, damping, ARMA(p, q), and Seasonal periods (m1,..., mT) [8, 14].
- This model is a generalization of the traditional seasonal models with multiple seasonal periods [14].
- This class of model is called TBATS which the first T notation referred to "trigonometric".
 Considers any autocorrelation in the residuals and handles nonlinear attributes in real-time series [14].
- A large parameter space with the possibility of better forecasts and it is an efficient estimation procedure totally [8].

Prophet: Automatic Forecasting Procedure

- There is an available forecasting tool called Prophet in R and Python.
- The prophet is an additive regression that has a linear trend in piecewise or logistic growth curve trend.
- A yearly seasonal component modeled using the Fourier series and a weekly seasonal component modeled using dummy variables.
- It is used for business tasks that we deal with on Facebook and has been optimized for this purpose [8].
- Decomposable time-series model consisting of trend, seasonality, and holiday components. The Prophet depends on the Fourier series to consider seasonality.
- Creates a more flexible model for periodic effects.

Multilayer Perceptron (MLP)

- MLP network is a kind of the main perceptron model [15].
- The network architecture is displayed in Fig. 1. MLPs include at least three layers.
- This model consists of inputs, weights, biases, and an activation function that yields the output [16].
- Each input x_i to a neuron, j is multiplied by an adaptive coefficient w_ij, called weight.
- Then with a nonlinear activation function (φ) such as sigmoid, hyperbolic tangent, etc.

$$o_i = \varphi \left(\sum_{j=1}^d (x_j w_{ij} + b_j) \right)$$

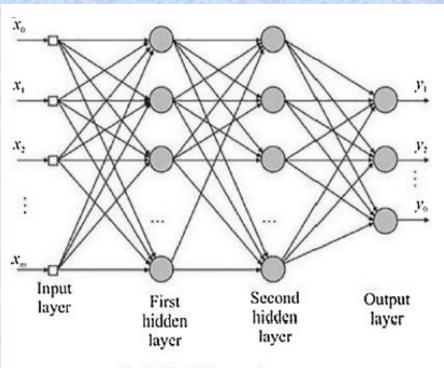
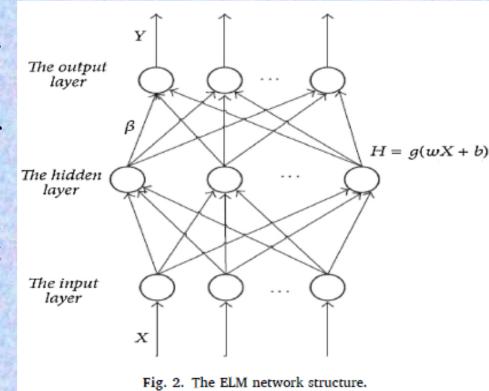


Fig. 1. The MLP network structure.

Extreme Learning Machines (ELM)

- The ELM is a learning algorithm with high speed for the single hidden layer feed-forward neural networks (SLFN) [17] (Fig. 2).
- This method overcomes the debility of the traditional learning algorithms in the process of learning speed because ELM could be improving the generalization performance and reducing the training time [6].
- ELMs in comparison with traditional learning algorithms tend to reach the smallest training error [6].



Model Evaluation



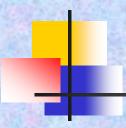
- To evaluate the quality or goodness of fit of the used methods three performance metrics,
 Root Mean Square Error (RMSE),
- Mean Absolute Error (MAE),
- Mean Absolute Percentage Error (MAPE)
- in the training and testing phases were applied.

$$RMSE = \sqrt{\frac{1}{N} \sum_{i=1}^{N} (y_i - \widehat{y}_i)^2},$$

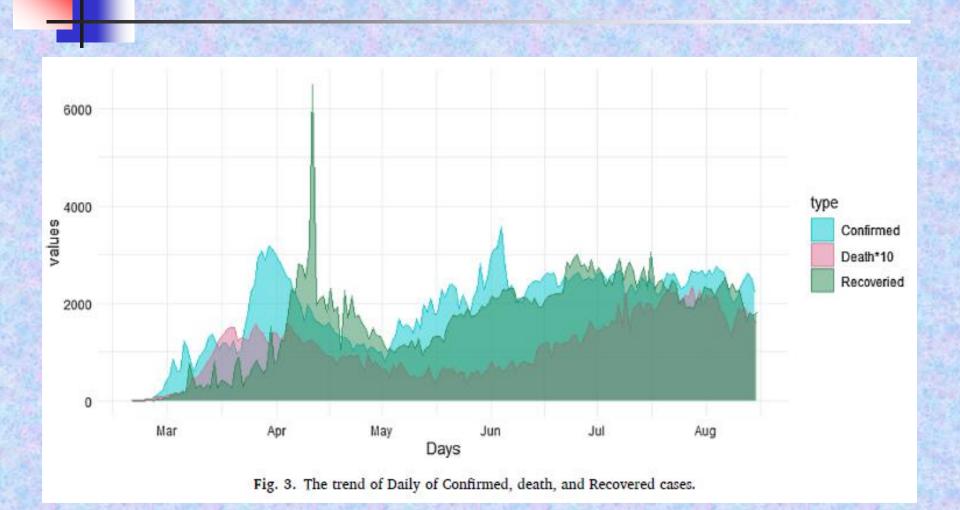
$$MAE = \frac{1}{N} \sum_{i=1}^{N} |y_i - \widehat{y}_i|,$$

$$MAPE = \frac{1}{N} \sum_{i=1}^{N} \frac{|y_i - \hat{y}_i|}{y_i} *100\%$$

where y_i is the actual value of time series at time i, and $hat\{y\}_i$ is the forecast value of the time series at time i[1].



- To forecast future behavior of COVID-19, dataset included
 - the absolute number of confirmed, death, and recovered cases caused by the new coronavirus in Iran.
- The dataset was available on the
 - https://www.worldometers.info/coronavirus/
 - Reported daily from February 20, 2020, on this site.
 - All data analysis was performed using R software version 4.0.2.
 - The trend of daily confirmed, death, and recovered cases in Iran from February 20 to August 15, 2020, is shown in Fig. 3.
- Nine different methods were fitted to the data of COVID-19 (confirmed and death cases).
 - We evaluated the performance of methods by training and testing dataset.
 - The first 70% of data are used as training and the next 30% data for testing the models.
 - Then, the forecasting quality of the models is evaluated by three metrics
 - RMSE, MAE, and MAPE.



- The performance metrics RMSE, MAE, and MAPE calculated for all of the models in the training and testing phases.
- These results are reported in Table 1 and Table 2.
- These results are shown in Fig. 4.

Table 1. The results of the models for confirmed cases.

Confirmed Cases								
Models		Training Data		Testing Data				
	RMSE	MAE	MAPE	RMSE	MAE	MAPE		
NNETAR(1,1)	255.7547	204.3763	39.566	291.4161	260.1861	10.22983		
ARIMA(1,0,0)	231.6003	177.2125	82.10807	561.9214	501.4737	26.62457		
Hybrid-e	227.5012	175.0365	21.23171	180.8860	151.9495	6.268913		
Hybrid-c	227.4615	175.0335	21.34771	180.8883	151.9539	6.269047		
Holt-Winter	233.5451	177.73	13.07673	299.6471	226.3595	9.735324		
BSTS	254.8199	195.7948	16.58057	550.1058	455.7354	19.13969		
TBATS	225.6698	170.7427	15.62544	217.2329	185.6827	7.394939		
Prophet	608.2165	441.5421	311.6574	612.9864	537.7585	22.4437		
MLP	<mark>224.4852</mark>	177.5885	<mark>24.95336</mark>	180.2759	142.8951	5.725628		
ELM	237.8037	190.5021	39.43857	443.9748	405.2195	19.68961		

Table 2. The results of the models for death cases.

			Death Cases				
	Training Data			Testing Data			
Models	RMSE	MAE	MAPE	RMSE	MAE	MAPE	
NNETAR(1,1)	14.14151	10.79158	24.94921	81.83506	75.38808	39.47772	
ARIMA(1,0,1)	12.34115	9.318635	23.15612	89.47732	81.7967	84.53056	
Hybrid-e	11.85159	8.795046	13.7387	65.13031	58.00313	29.9145	
Hybrid-c	11.85194	8.795424	13.73874	65.13291	58.00584	29.91598	
Holt-Winter	12.38061	9.435316	14.21699	<mark>35.4963</mark>	26.75278	15.10667	
BSTS	12.86378	9.834921	15.14902	48.90122	41.58697	21.41159	
TBATS	12.30943	9.057055	14.30562	42.37191	35.50072	18.09161	
Prophet	37.13429	31.7645	175.111	101.7453	97.02142	51.92662	
MLP	11.6038	8.513807	14.5441	60.86964	53.39749	27.38357	
ELM	12.79517	10.33391	27.59607	87.46979	80.55371	42.1807	

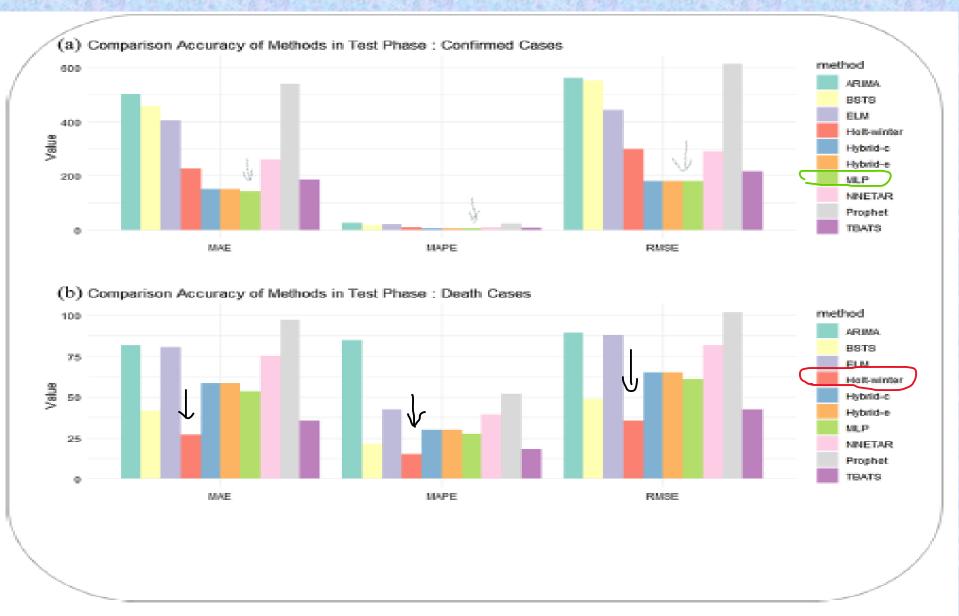


Fig. 4. The comparison of the performance metrics models for the confirmed and death in the test phase.

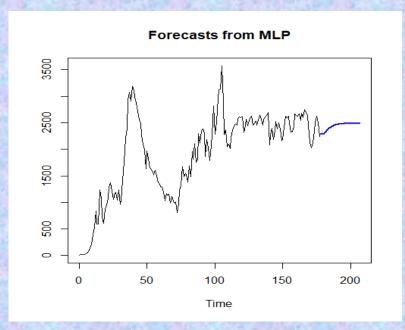


By comparing performance metrics,

- We concluded that for confirmed cases, except for the Hybrid-e model, other models did not perform well in the test phase.
- The Holt-Winter model was the best model with the lowest performance metrics for death cases time series data.
- The Hybrid-e model is the best models with the lowest performance metrics to forecasting confirmed cases.
- The Holt-Winter model is the best models with the lowest performance metrics to forecasting death cases.

Forecasting

- The 30-days COVID-19 forecasting graphs of confirmed and death cases (Fig. 5) were plotted.
- The results of the forecast showed which on September 14, 2020, we will have 2,484 new confirmed and 114 new death cases of COVID-19.



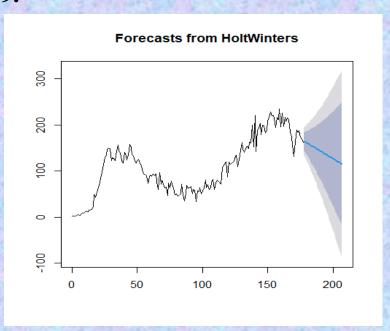


Fig. 5. Forecasting future of the time series for confirmed cases by MLP model (Left) and death cases by Holt-Winter model (Right).

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The other related researches:

A research plan awarded by FUM:

1. Estimate Daily Case Fatality Rate and Cure Rate of COVID-19 in IRAN and Compare to Other Countries: A Cluster Analysis

http://mathstat.um.ac.ir/index.php?option=com_content&view=article&id=1021:yhjk&catid=90:2015-10-17-05-28-08&Itemid=775&lang=fa

انتشار مقاله طرح پژوهشی مرتبط با کووید 19 در دانشگاه فردوسی مشهد و انعقاد اولین قرارداد پژوهشی مرتبط با این بیماری تحت حمایت مرکز نوآوری دانشگاه توسط عضو هیات علمی دانشکده علوم ریاضی

مقاله مستخرج از طرح پژوهشی مرتبط با کووید 19 با عنوان: مدل سازی و پیش بینی تعداد مبتلابان و مرگ و میر ناشی از کویید19 در ایران مقایسه مدل های مختلف پیش بینی سری زمانی، توسط JCR-Q2 دارای اعتبار JOurnal of Biomedical Signal Processing and Control به چاپ رسیده است که در لینک https://www.sciencedirect.com/science/article/pii/S1746809421000914 قابل دسترسی است.

هم چنین اولین قرارداد طرح پژوهشی مرتبط با کووید 19 تحت حمایت مرکز نوآوری دانشگاه فردوسی مشهد با عنوان: برآورد نرخ مرگ و میرا و میزان بهبودی کویید19 در ایران و مقایسه آن با سایر 🎬 کشورها-تحلیل خوشه ای، با ایشان منعقد شده است.

🖠 خروجی طرح های مذکور به صورت نرم افزار به آدرس http://shiny.um.ac.ir/jabbarinm-shiny/ طراحي شده است و مي تواند مورد استفاده عموم قرار بگيرد.

در زمينه اين نرم افزار لازم به توضيح است كه بايستي يك فايل حاوي داده هاي مرگ و مير يا تعداد بيماران مبتلا به كوييد19 (يا هر مشخصه ديگر) به صورت روزانه و به فرمت سي اس وي (csv) تهيه شده و در مسير تعييه شده در تب كناري (Model_dev) مي توان مدل مناسب را انتخاب كرد و روي داده هاي بارگزاري شده و متغير منتخب برازش خواهد يافت. در ادامه نيز مي توان از تب Final Model (MLP) for confirmed cases or HoltWinters for death cases مي توان از تب final Model (MLP) و موفقيت روز افزون دارد.

2. Talkhi N, Akhavan Fatemi N, Jabbari Nooghabi M. Revealing Behavior Patterns of SARS-CoV-2 using Clustering Analysis and XGBoost Error Forecasting Models. Iran J Med Microbiol. 2022; 16(3):221-232.



1 introduction

The novel coronavirus called SARS-CoV-2 was initially observed in Wuhan, China, in December 2019, and then it spread rapidly throughout the world and affected an enormous number of people (1-5). Because of its high contagiousness, particularly dynamic structure, unknown etiology, and hazard-ousness, the virus has raised great concern for the governments and public health officials (2, 6-8).

Some transmission routes are close personal contact (6) and respiratory droplets, when the infected person sneezes, coughs or even speaks (9,

10). The mortality rate in the elderly and high-risk groups such as those with cardiovascular diseases, diabetes, chronic respiratory disease, and hypertension is significantly higher than in the healthy ones (11). Being aware of the spread of COVID-19 can help governments and decision-makers make the right decisions and perform effective plans to prevent its spread (6, 7, 12). It is worth noting that the most critical factor in controlling and reducing the spread of the virus is its recognition, health care, and control measures (13). Also, to prevent the spread of disease

Submitted Related Papers:



- 3. Support vector machine as an appropriate model to forecast behavior of coronavirus disease 2019: A machine learning time series techniques.
- 4. Using Meta-Learning to Forecasting coronavirus disease 2019.
- 5. Investigation of the Status Active Case in Covid-19 Six Waves (days between 27th February 2020 and 19th March 2022) Using Statistical and Mathematical Models in Iran

Data Collecting by:

Application Programming Interface (API)

Example:

https://pomber.github.io/covid19/timeseries.json

https://mahdisalehi.shinyapps.io/Covid19Dashboard/

https://coinmarketcap.com/

https://coin360.com/

...

Example for Covid data:

```
library(RJSONIO)
url='https://pomber.github.io/covid19/timeseries.json'
x=fromJSON(url)
data=matrix(unlist(x$Iran),nc=4,byrow=T)
colnames(data)=c("date","confirmed","deaths","recover ed")
head(data,30)
```

Cumulative Data:

date confirmed dea	ths				
recovered					
[1,] "2020-1-22" "0"	"0"	"O"		"0"	"
[2,] "2020-1-23" "0"	"0"	"O"	[16,] "2020-2-6" "0"	"0"	"0"
[3,] "2020-1-24" "0"	"0"	"0"	[17,] "2020-2-7" "0"	"0"	"0"
[4,] "2020-1-25" "0"	"0"	"0"	[18,] "2020-2-8" "0"	"0"	"0"
	"0"	"0"	[19,] "2020-2-9" "0"	"0"	"0"
[6,] "2020-1-27" "0"	"0"	"0"	[20,] "2020-2-10" "0"	"0"	"0"
	"0"	"0"	[21,] "2020-2-11" "0"	"0"	"0"
	"0"	"0"	[22,] "2020-2-12" "0"	"0"	"0"
A CONTRACTOR OF THE PROPERTY O	"0"	"0"	[23,] "2020-2-13" "0"	"0"	"0"
[10,] "2020-1-31" "0"	"0"	"0"	[24,] "2020-2-14" "0"	"0"	"0"
TO THE RESIDENCE OF THE PROPERTY OF THE PROPER	"0"	"0"	[25,] "2020-2-15" "0"	"0"	"0"
	"0"	"0"	[26,] "2020-2-16" "0"	"0"	"0"
	"0"	"0"	[27,] "2020-2-17" "0"	"0"	"0"
[200] 12 [11] [12] [12] [12] [12] [12] [13] [14] [15] [15] [15] [15] [15] [15] [15] [15	"0"	"0"	[28,] "2020-2-18" "0"	"0"	"0"
	"0"	"0"	[29,] "2020-2-19" "2"	"2"	"0"
[10,] 2020 2 0			[30,] "2020-2-20" "5"	"2"	"0"

Example to model by R:

```
# type : confirmed or death
type=data$Abs.cases
type=data$Abs.deaths
#### Normalization data
#data$type <- (type-min(type))/(max(type)-min(type))</pre>
head(data)
#### Creat Train and Test data
train_type1 <- head(type, round(length(type) * 0.70))
test_type1 <- tail(type, length(data$type) - length(train_type1))
#### Creat ts data
train_type <- ts(train_type1, frequency=1, start=c(20/02/2020,1))
test_type <- ts(test_type1, frequency=1, start=c(23/06/2020,1))
##### Forecasting data
ts type \leftarrow ts(type, frequency=1, start=c(20/02/2020,1))
```

```
set.seed(1234)
fitnnetar.train <- nnetar(train_type, decay=0.5,
maxit=150,lambda="auto",scale.inputs=T)
accuracy(fitnnetar.train)
forecast.nnetar.test=data.frame(forecast(fitnnetar.train, h=length(test_type)))
accuracy(forecast.nnetar.test[,1], test_type)
#++++++ auto.arima
++++++++++++++++++++
fitarima.train <- auto.arima(train_type, trace=T, max.d=5, stationary = T,
seasonal = FALSE)
fitarima train
summary(fitarima.train)
forecast.arima.test <- data.frame(forecast(fitarima.train, h=length(test_type)))
accuracy(forecast.arima.test[,1], test_type)
```

Forecasting:

```
## death cases
set.seed(123)
fitHolt.train.for <- HoltWinters(ts_type, gamma = FALSE)
forecast.Holt.final <- data.frame(forecast(fitHolt.train.for,h=30))
plot(forecast(fitHolt.train.for, h=30))
```

Modeling and Forecasting by using Shiny Apps:

http://shiny.um.ac.ir/jabbarinm/Covid19/



Index of /jabbarinm/Covid19/

- Forecasting-Without-BSTS/
- ForecastingCovid19/
- ForecastingCovid19-1/
- ForecastingCovid19-Clustering/

The other Apps to Analyze Data by using **Statistical** Methods as well as Machine Learning and **Trade CryptoCurrency:**

http://shiny.um.ac.ir/jabbarinm/

http://shiny.um.ac.ir/jabbarinm/ Statistical%20Analyses/

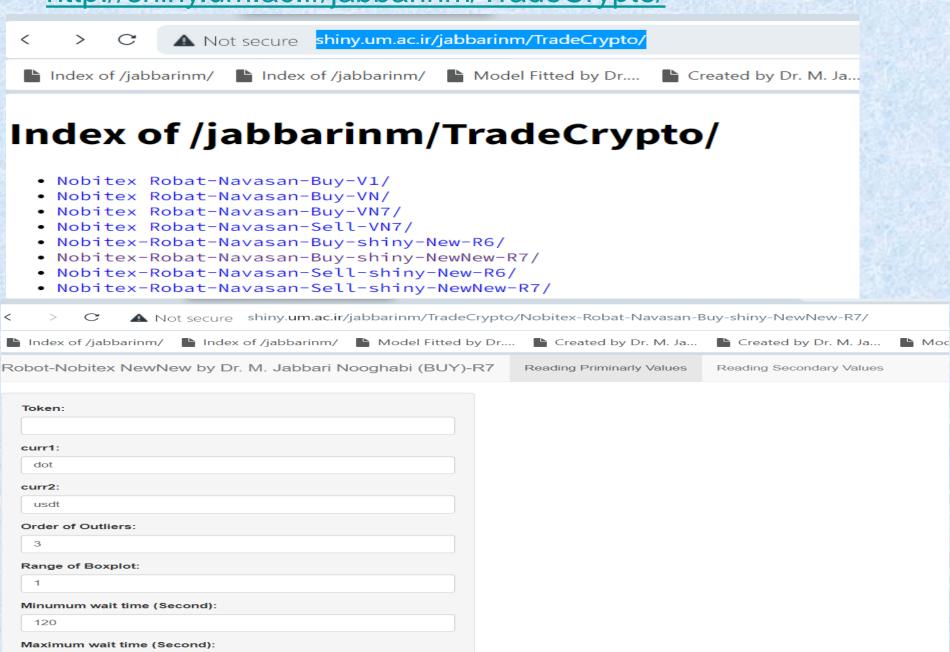
http://shiny.um.ac.ir/jabbarinm/ Multivariate%20Analyses/

http://shiny.um.ac.ir/jabbarinm/ TradeCrypto/



- Actuary/
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- PanelReg/
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- PDF&CDF& Random Sample of Distributions/
- Predict Probability of Mortality/
- Reading Data-Coinmarketcap/
- Reading Data-JSON-Bitstamp/
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THANK YOU

باتشکر از شما