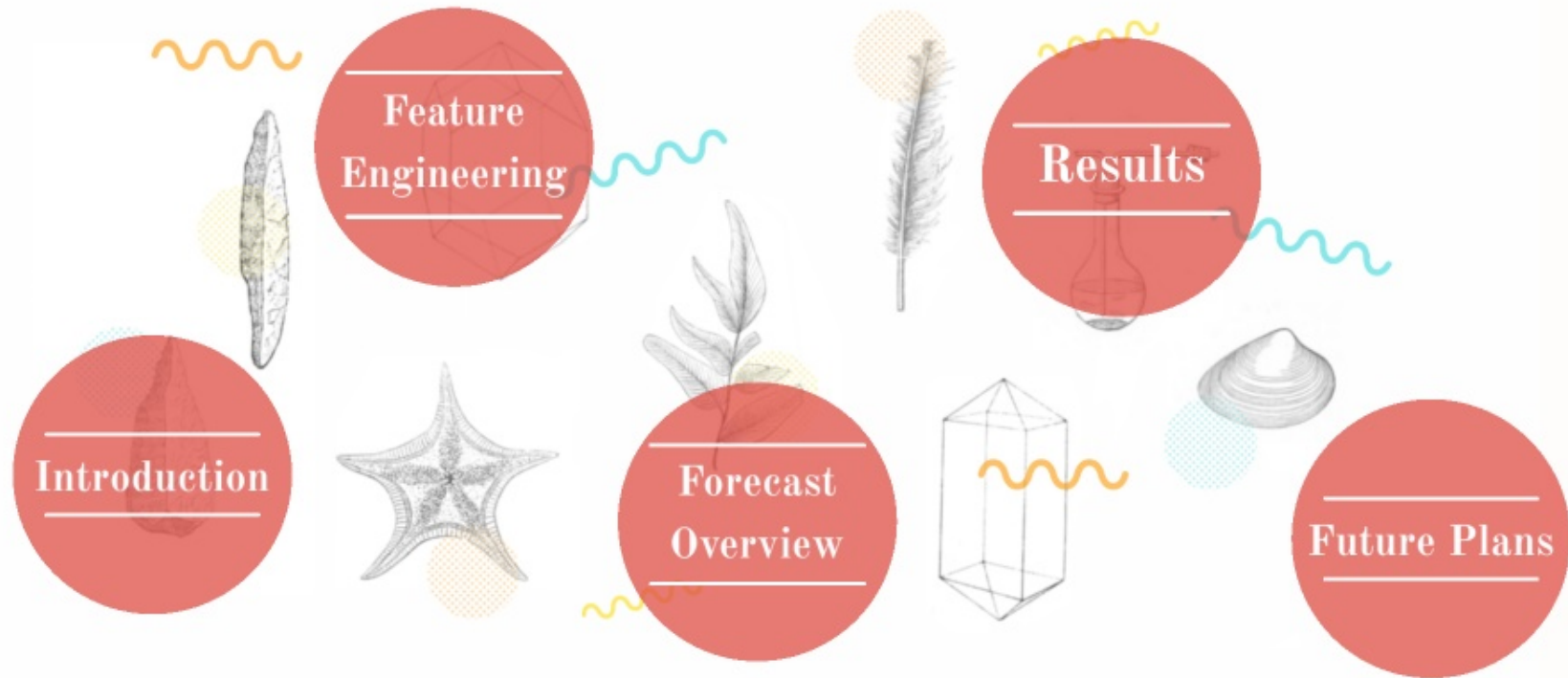


# Chicago Subway ("L") Ridership: Comparing Forecasting Methods

M Daniel A Turse  
GASP Conference  
2018-10-24





# Introduction



Data Sources

Objectives

# Data Sources

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# L Data

---

API accessed with RSocrata library

Ridership (by station by day)

Station Info (e.g., lat & lon)

# Divvy Data

Programmatically downloaded .csv & .xlsx files from the Divvy website (<https://www.divvybikes.com/system-data>)

Trip Details (start location, stop location, datetime start, datetime stop, user type, etc)

Station Info (e.g., lat & lon, station "in use" date, etc.)

# Holiday Data

---

Data scraped from <https://www.officeholidays.com> with rvest library

Holiday Date, Holiday Name,  
Comment, etc.

# Weather Data

Request made on <https://www.ncdc.noaa.gov/cdo-web/> and  
was emailed .csv files

Date, temperature max,  
precipitation, snow depth, etc.

# Objectives

---

1 Week Ahead L Forecasts  
(by station by day)

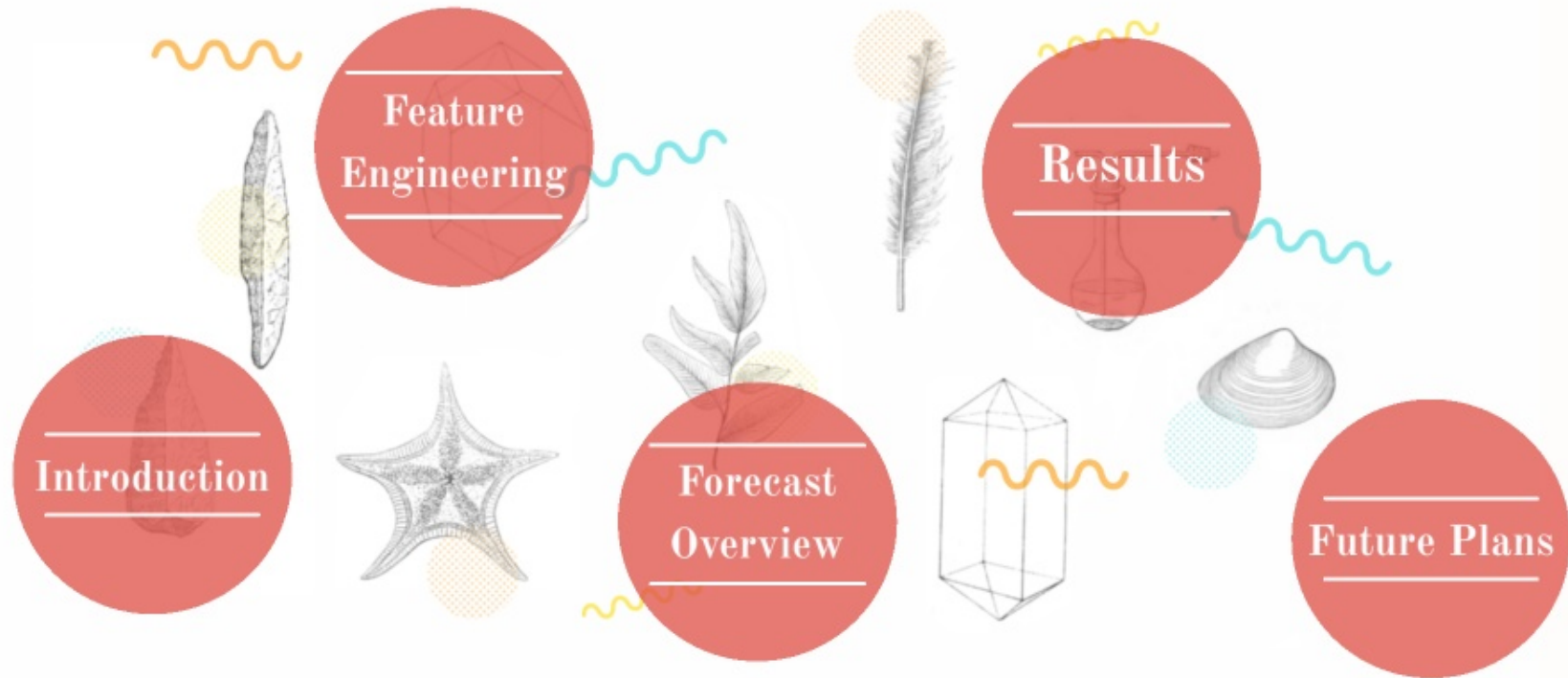
Compare Forecasts By Algorithm

Explore Variable Effects



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# Feature Engineering

44 predictor variables  
(131 after one-hot encoding)

Distance

Divvy Trips

Holidays

L Ridership

Time

Temperature

# Distance

---

# of Divvy stations with 0.5 miles of an L station

miles from an L station to the closest Divvy station

# Divvy Trips

(done daily for each of the three types of customers)

trip counts

trip time stats (e.g., mean, median)



# Holidays

holiday name and date



# L Ridership

lags of ridership

moving averages of ridership

# Time

---

day of the week

month

week of the month

# Temperature

---

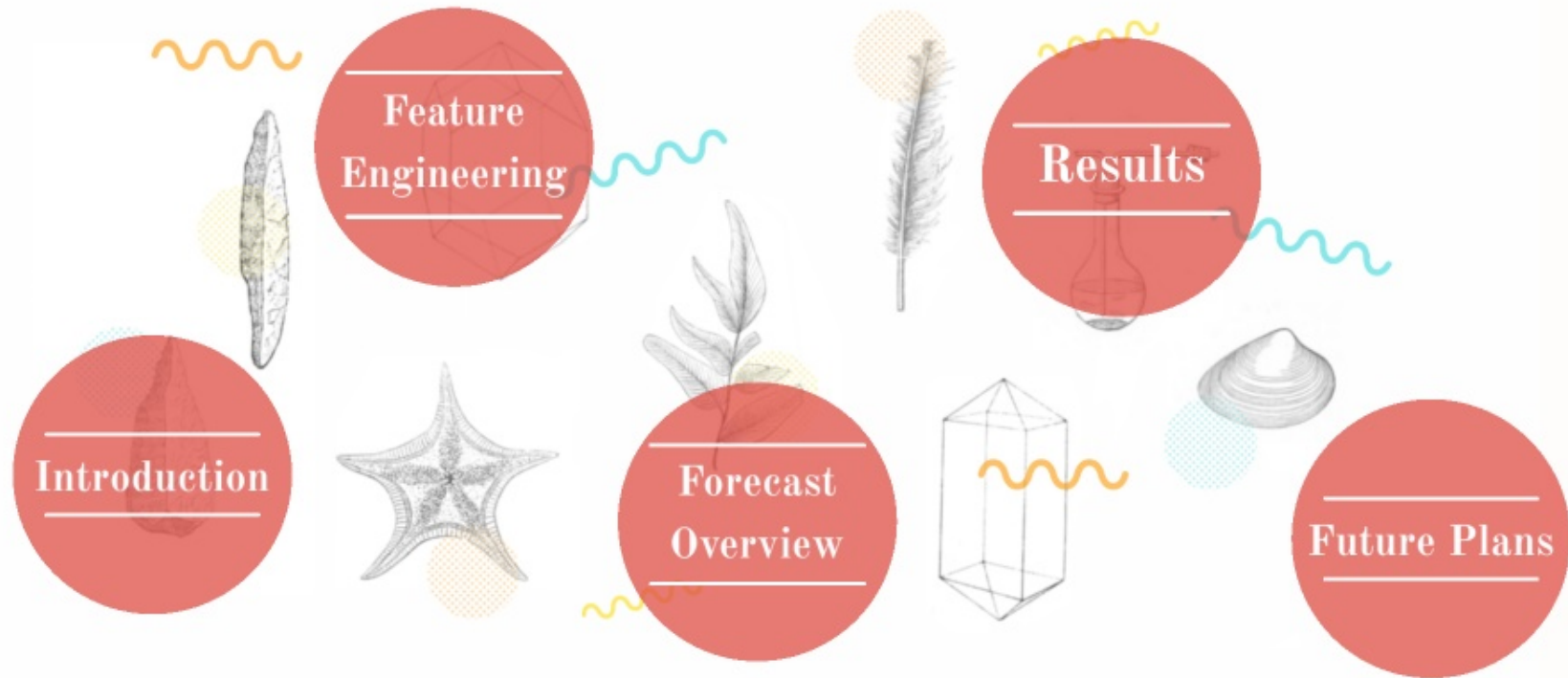
minimum daily temperature (in 25 F bands)

maximum daily temperature (in 25 F bands)



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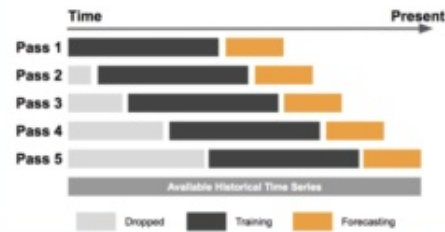
# Forecast Overview

Procedure

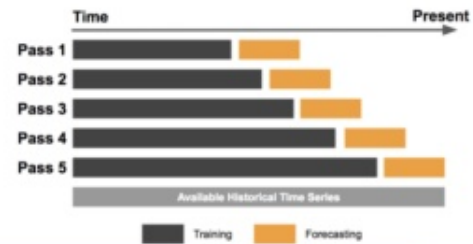
Models

Comparison  
Criteria

Sliding Window



Expanding Window



# Procedure

(caret, rsample, purrr)

- Model for each station (143/6)
  - Train/Valid/Test (56/24/20)
  - Training uses time-slice validation (1.5/0.5/13)
- One-hot encoding
  - Near zero variance
  - High correlation
  - Centering
  - Scaling

# Models

library::model	variables used
(caret)randomForest::randomForest	All (after OH, & NZV)
(caret)xgboost::xgboost	All (after OH, NZV, & HC)
forecast::auto.arima	date, rides
forecast::auto.arima	date, rides, fourier transformation, external regressors identified by RF & XGBTree
prophet::prophet	date, rides
prophet::prophet	date, rides, holidays
h2o::h2o.automl	All (after OH)
h2o::h2o.automl	All (after OH, NZV, & HC)



# Comparison Criteria

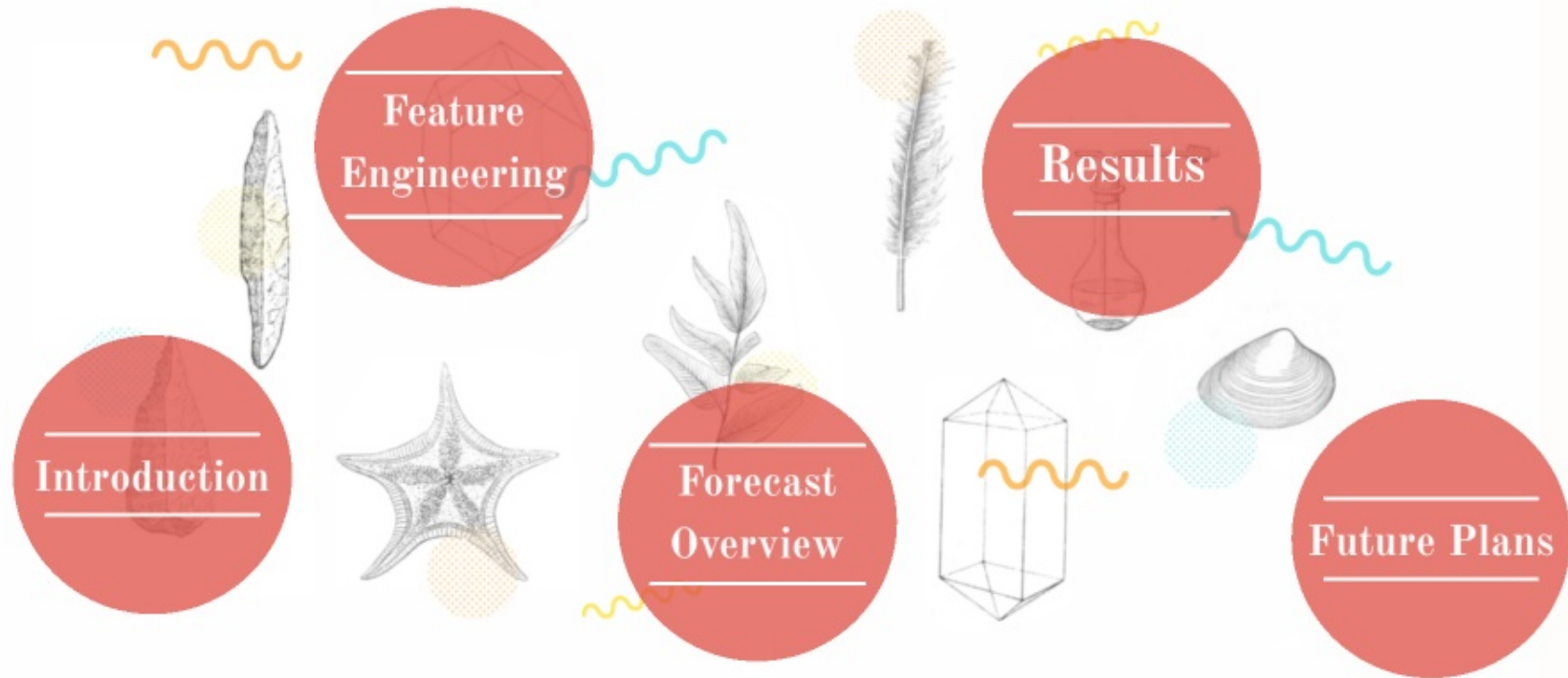
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Accuracy (RMSE) on validation data

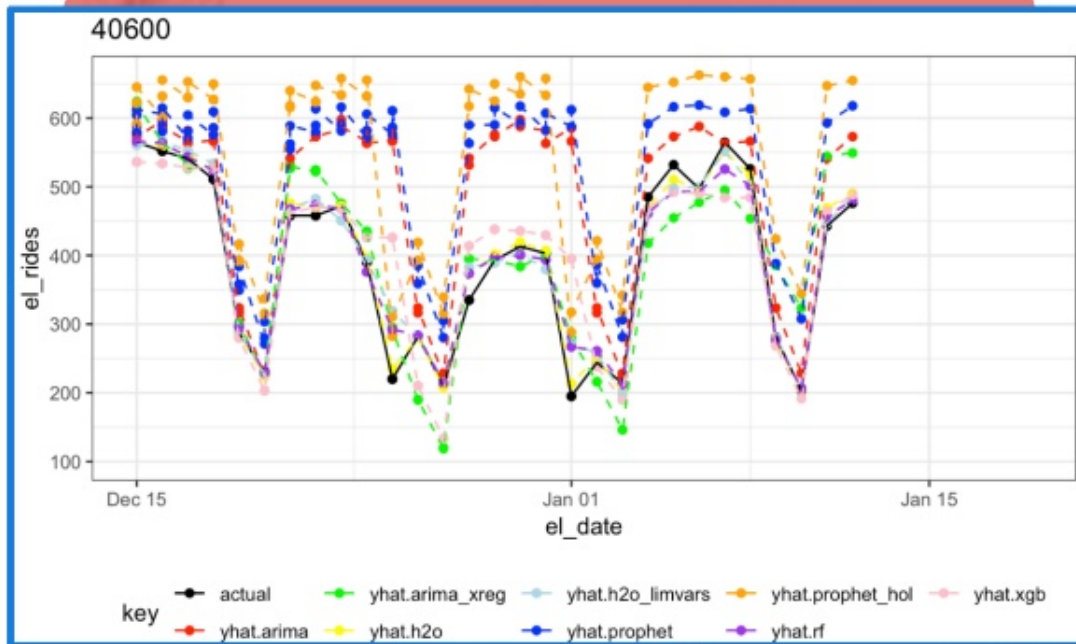
Run time

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# Results



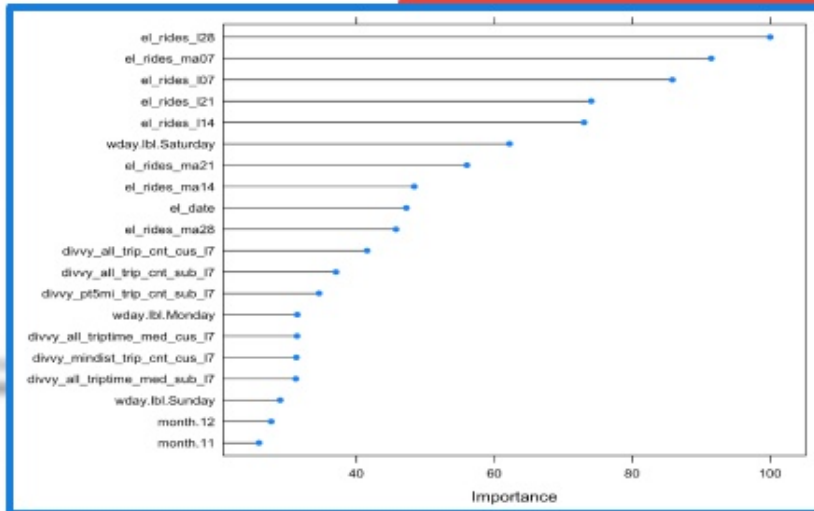
Variable  
Importance

Extrap vs.  
Interp

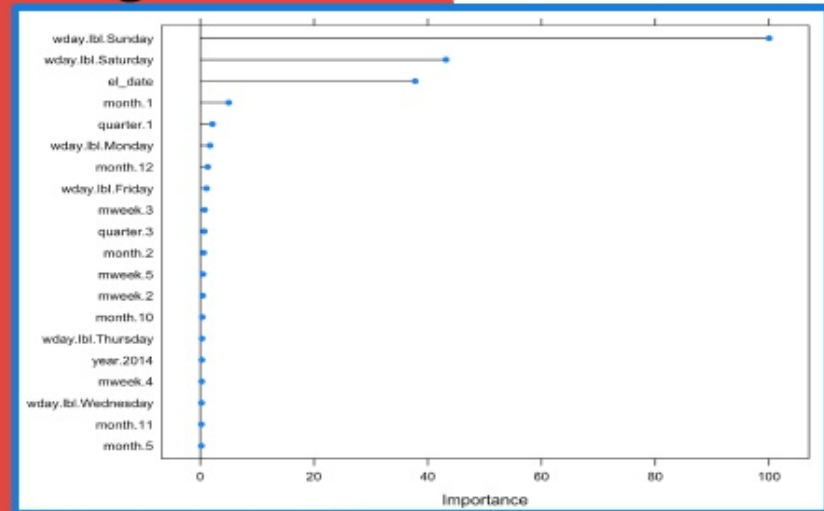
Champion?

# Variable Importance

RF

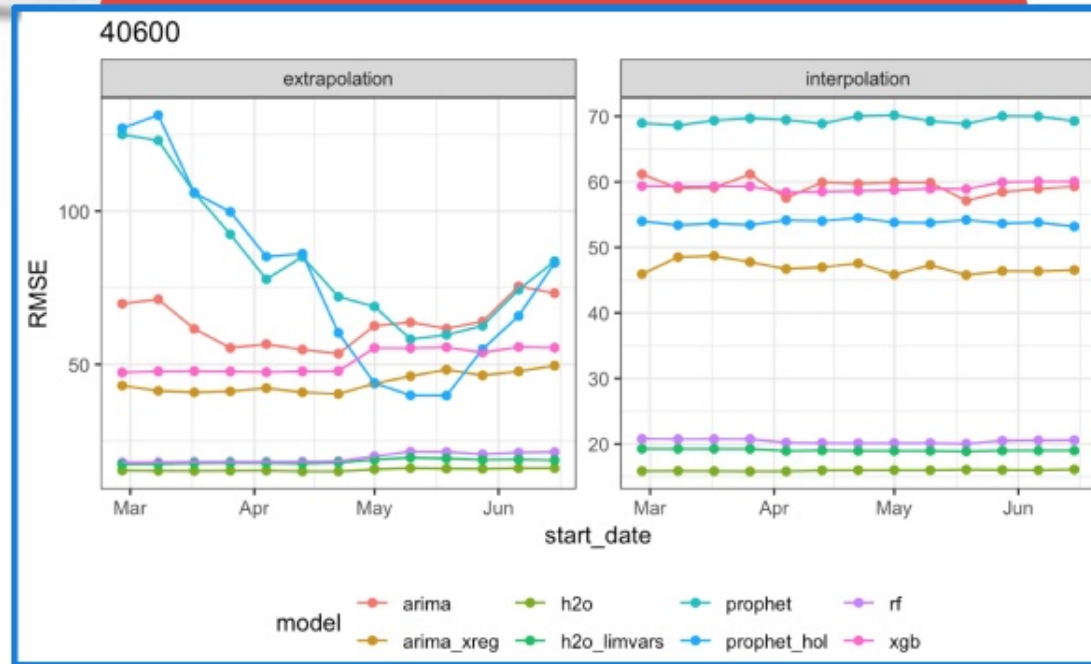


XgbTree

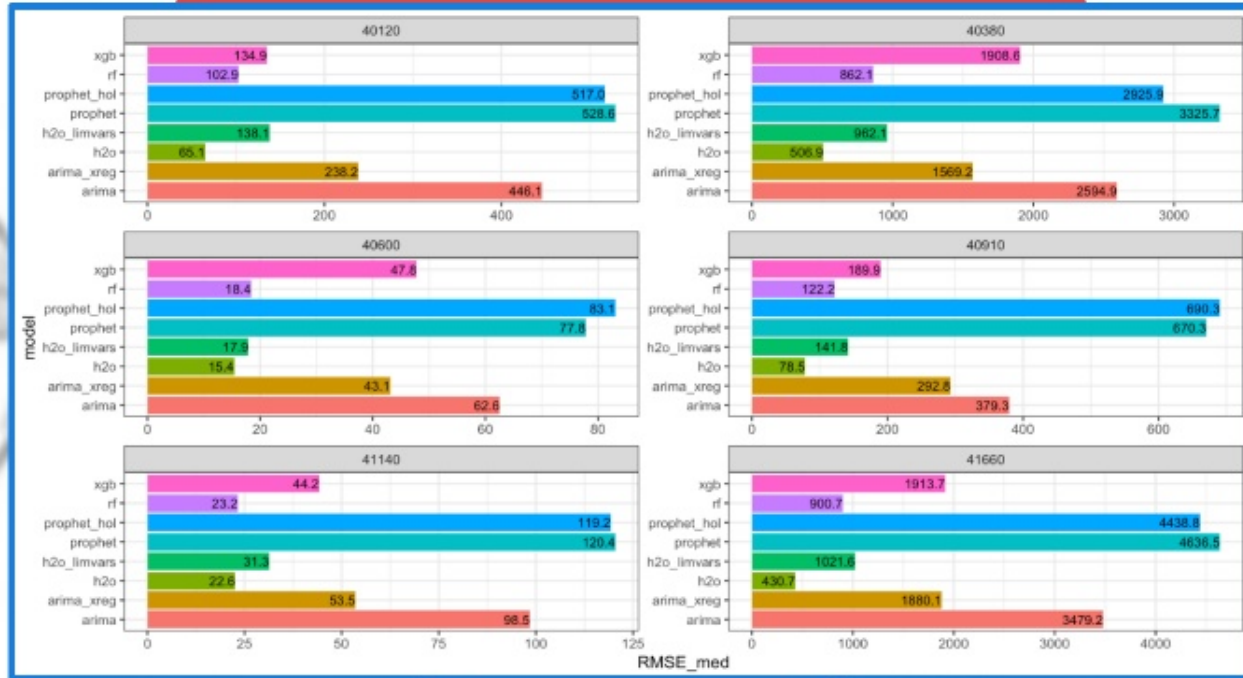




# Extrap vs. Interp

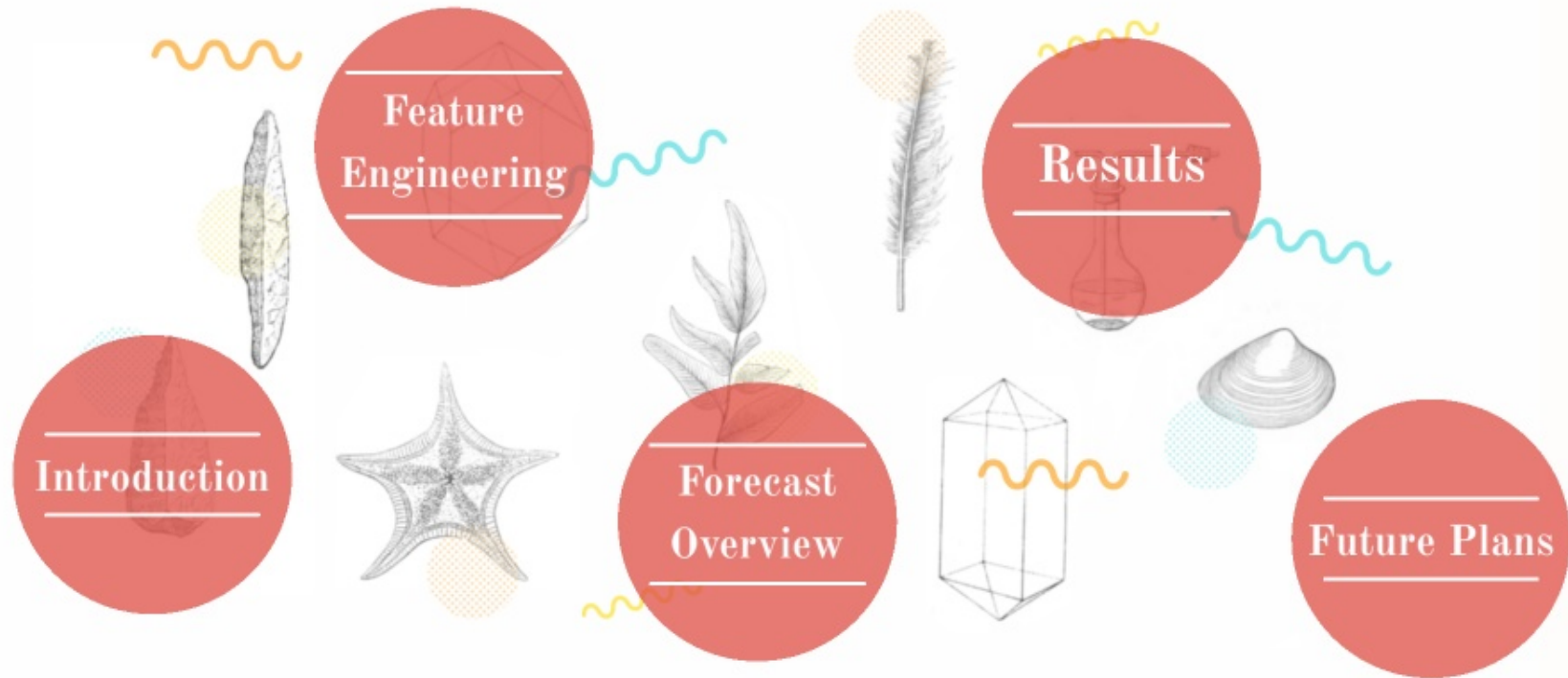


# Champion?



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# Future Plans

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Keras (LSTM)

Move computation to an AWS GPU image

Expanding-window time-slice

Accuracy as MASE

Forecast & effects on Divvy ridership



Contact Info

# Contact Info

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[https://github.com/supermdot/Chicago\\_El\\_Divvy](https://github.com/supermdot/Chicago_El_Divvy)

<http://rpubs.com/mdot/>

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