

```

In[77]:= makeList[list_, w_] :=
  Table[{i, Take[list, {i, i + w - 1}]}, {i, 1, Length[list] - w + 1}]

getKnnPosition[list_, v_, n_, distance_] := Flatten[Position[list[[All, 2]], #] & /@
  Nearest[list[[All, 2]], v, n, DistanceFunction -> distance], 2]

(* non-weighted average of Nearest neighbour values *)
(* the value is the base(first element) nearest-
  position + n in the original data *)
knnReg[data_, list_, v_, w_, distance_, n_] :=
  Mean[data[[getKnnPosition[list, v, w, distance] + n]]]

metric = {EuclideanDistance, SquaredEuclideanDistance,
  ManhattanDistance, ChessboardDistance, BrayCurtisDistance,
  CanberraDistance, CosineDistance, CorrelationDistance};

plotKNN[knn_, sym_] := Column[Table[{sym <> ": " <> ToString[metric[[j]]];
  mean = Mean[Abs[knn[[j]][[All, 2]] - knn[[j]][[All, 1]]];
  st = Sqrt[Variance[Abs[knn[[j]][[All, 2]] - knn[[j]][[All, 1]]]];
  max = Max[Abs[knn[[j]][[All, 2]] - knn[[j]][[All, 1]]];
  min = Min[Abs[knn[[j]][[All, 2]] - knn[[j]][[All, 1]]];
  Legended[
    ListLinePlot[{Take[knn[[j]][[All, 2]], -200], Take[knn[[j]][[All, 1]], -200]},
      PlotStyle -> {RGBColor[128 / 255, 165 / 255, 42 / 255],
        RGBColor[216 / 255, 139 / 255, 28 / 255]}, PlotStyle -> {Blue, Red},
      PlotLabel -> sym, ImageSize -> 500, PlotRange -> All],
    {Row[{LineLegend[{Directive[Thick, RGBColor[128 / 255, 165 / 255, 42 / 255]}],
      {"Actual:{"}}]}],
      Row[{LineLegend[{Directive[Thick, RGBColor[216 / 255, 139 / 255, 28 / 255]}],
      {"Forecast:k-NN:{"}}]}, Row[{" $\mu_{Error}$ =", ToString[mean] <> ""}],
      Row[{" $\sigma_{Error}$ =", ToString[st] <> ""}], Row[{"Max=", ToString[max] <> ""}],
      Row[{"Min=", ToString[min, TraditionalForm] <> ""}]},
    Mean[Abs[knn[[j]][[All, 2]] - knn[[j]][[All, 1]]], metric[[j]]},
  {j, 1, Length[metric]}]
]

```

```

In[82]:= nino34 = Drop[Import[
  "/Users/darashaydalxfer/Desktop/Weather/SOI/anom forecast/anomaly6m.csv",
  "csv"], 1];
nino34 = Flatten[nino34[[All, 7 ;; 8]]];
nino340 = Table[If[EvenQ[i] == True, 0, nino34[[i]]], {i, 1, Length[nino34]}];
nino341 = Table[If[EvenQ[i] == True, 1, nino34[[i]]], {i, 1, Length[nino34]}];
Length[nino34]
Length[nino340]
Length[nino341]

```

Out[86]= 1524

Out[87]= 1524

Out[88]= 1524

```

In[89]:= delay = 1;
delta0 = Drop[Drop[-Join[ConstantArray[0, delay], nino340] +
  Join[nino340, ConstantArray[0, delay]], 1], -1];

delay = 1;
delta1 = Drop[Drop[-Join[ConstantArray[0, delay], nino341] +
  Join[nino341, ConstantArray[0, delay]], 1], -1];

delay = 1;
delta = Drop[Drop[-Join[ConstantArray[0, delay], nino34] +
  Join[nino34, ConstantArray[0, delay]], 1], -1];

```

0-Interlace

```

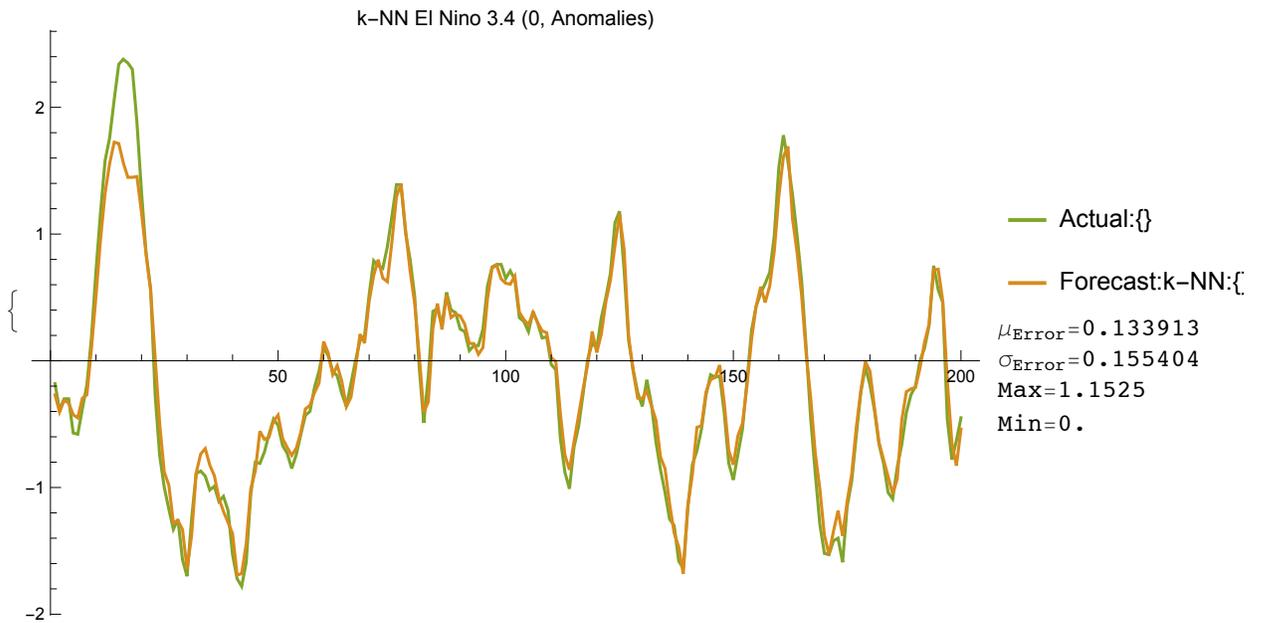
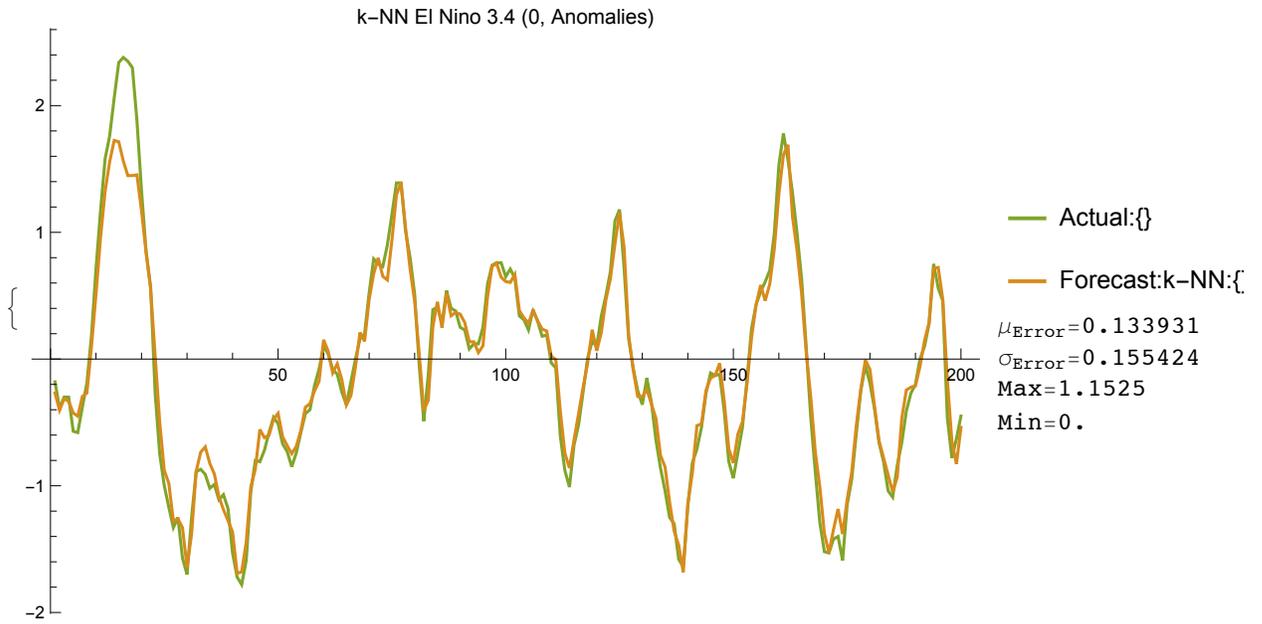
In[95]:= m = 6;
listd = makeList[delta0, m];
n = 0; (*starts from 0 to 5 for next 6 months *)
metric = {EuclideanDistance, SquaredEuclideanDistance,
  ManhattanDistance, ChessboardDistance, BrayCurtisDistance,
  CanberraDistance, CosineDistance, CorrelationDistance};
knn = Table[
  Table[
    (* at i we go back to m-1 previous values *)
    v = Take[delta0, {-(m-1), 0} + i];
    (* 1-2m to assure all candidate nearest are from the past *)
    {nino340[[i]] +
      knnReg[delta0, Take[listd, {1, i-2*m}], v, 20, metric[[j]], n+m+1],
      nino340[[i+1]], metric[[j]]},
    {i, 100, Length[delta0] - m, 2}
  ],
  {j, 1, Length[metric]};

```

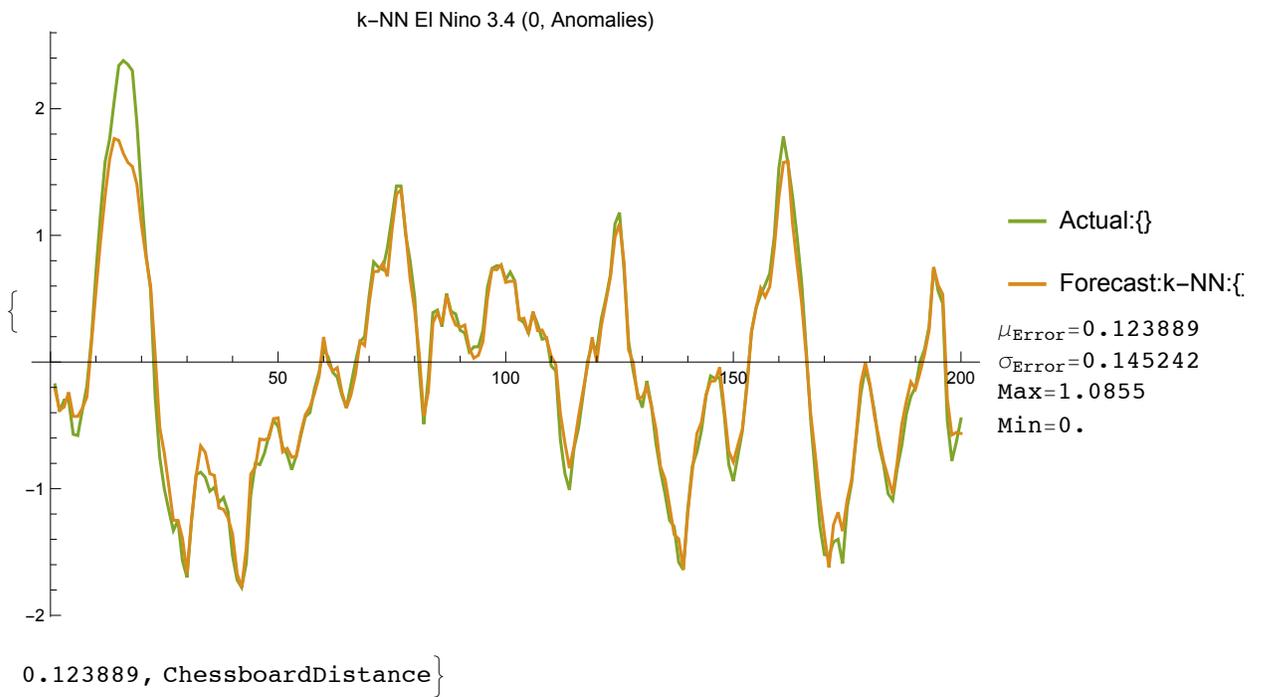
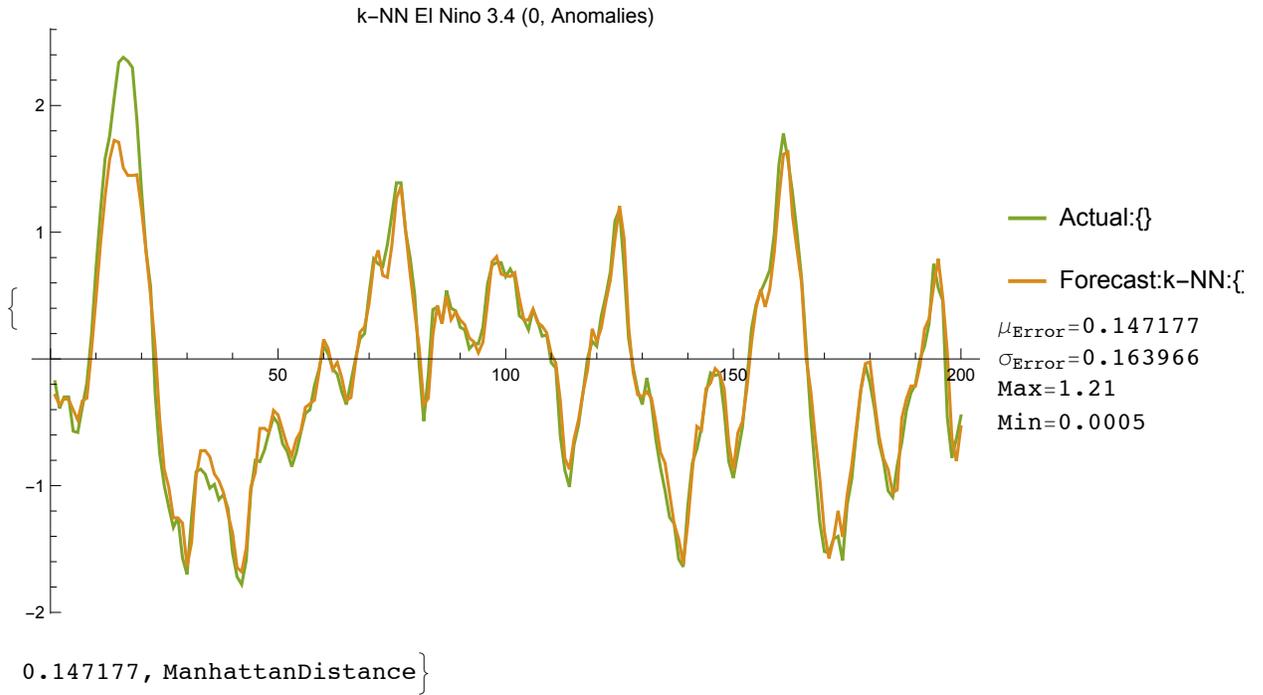
```

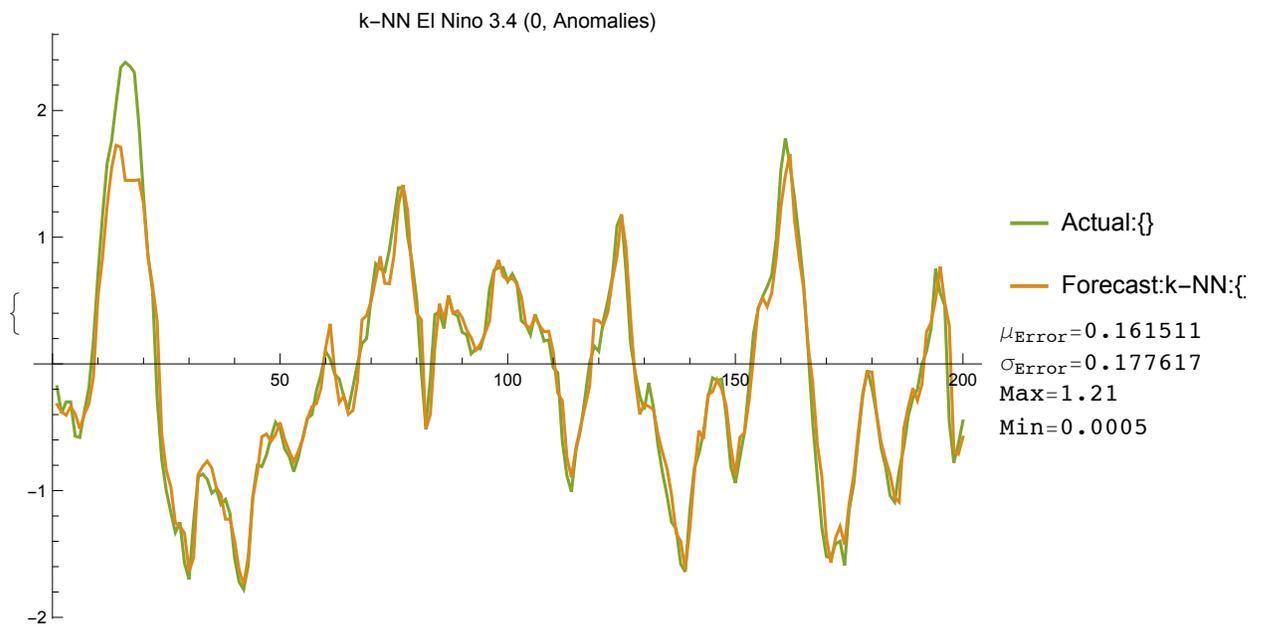
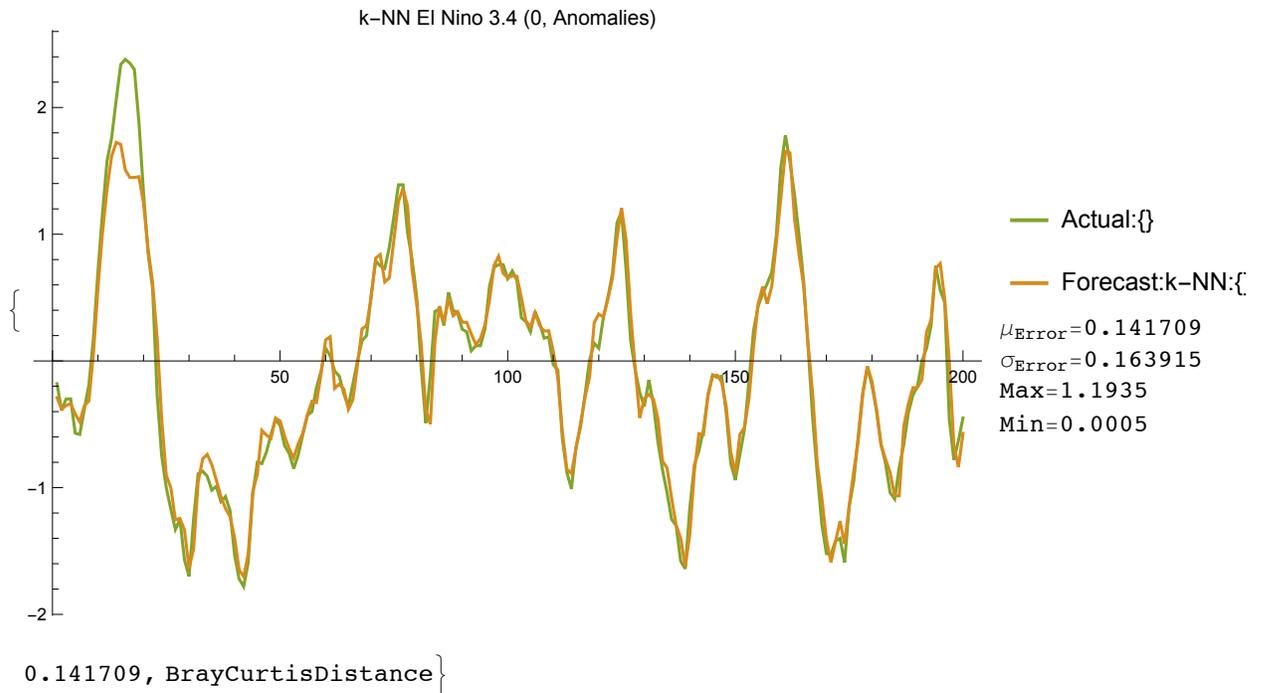
In[103]:= plotKNN[knn, "k-NN El Nino 3.4 (0, Anomalies)"]

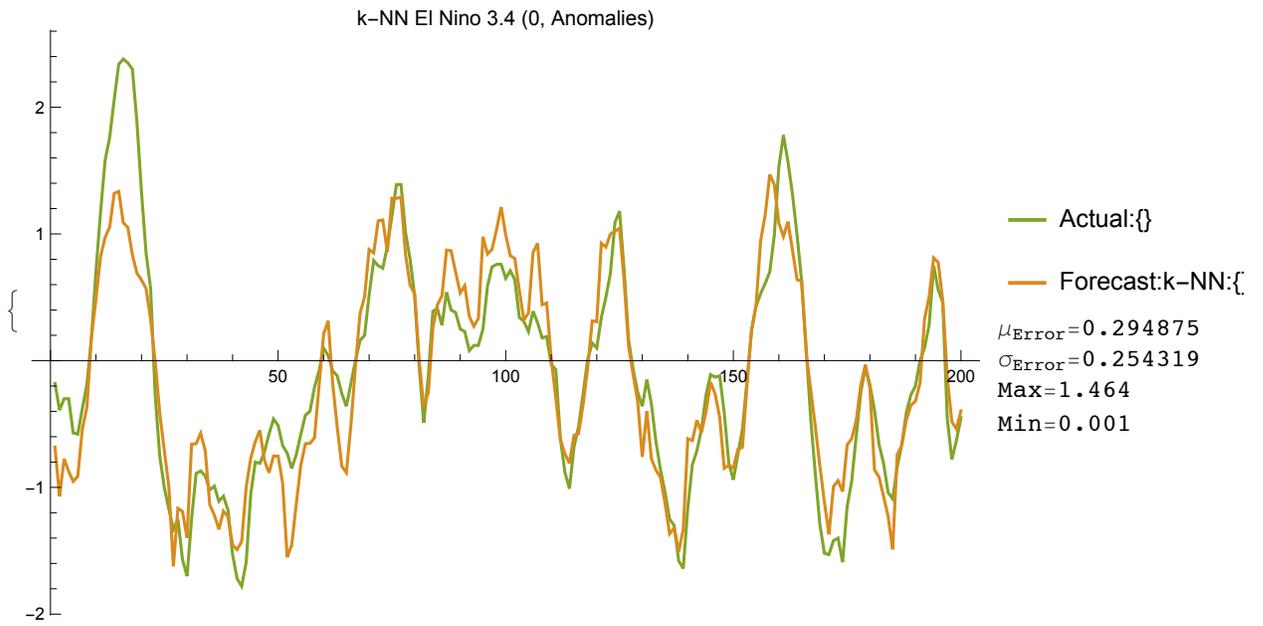
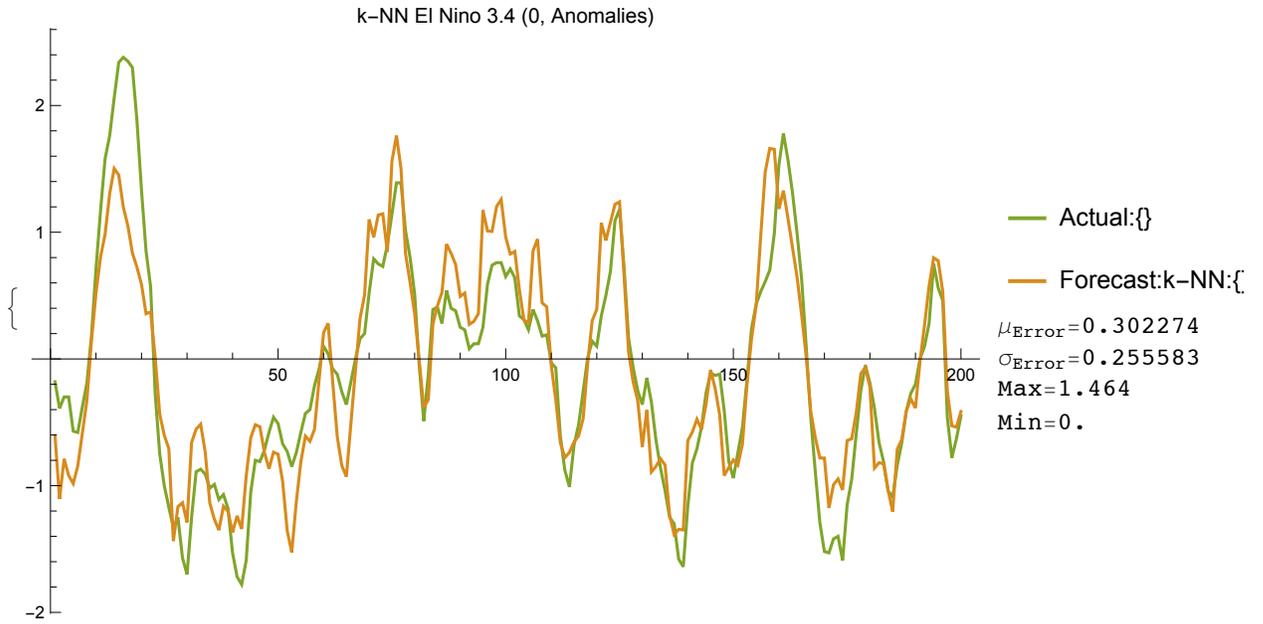
```



0.133913, SquaredEuclideanDistance }







0.294875, CorrelationDistance }

I-Interlace

```

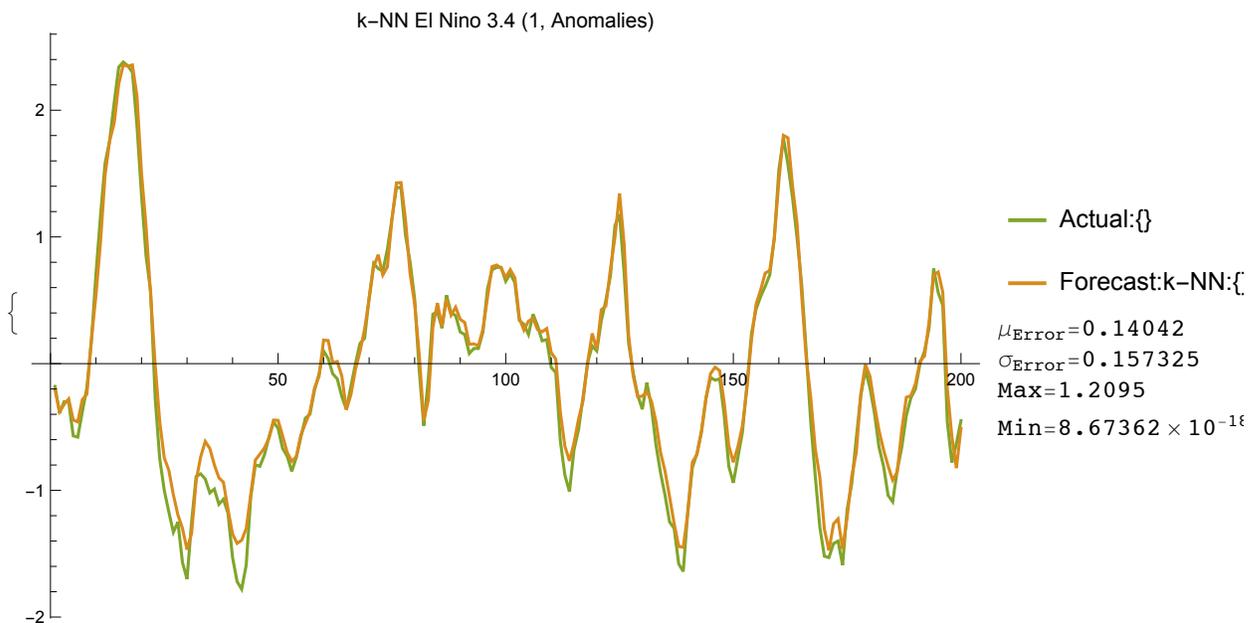
In[104]:= m = 6;
listd = makeList[delta1, m];
n = 0; (*starts from 0 to 5 for next 6 months *)
metric = {EuclideanDistance, SquaredEuclideanDistance,
  ManhattanDistance, ChessboardDistance, BrayCurtisDistance,
  CanberraDistance, CosineDistance, CorrelationDistance};
knn = Table[
  Table[
    (* at i we go back to m-1 previous values *)
    v = Take[delta1, {-(m-1), 0} + i];
    (* 1-2m to assure all candidate nearest are from the past *)
    {nino341[[i]] +
      knnReg[delta1, Take[listd, {1, i-2*m}], v, 20, metric[[j]], n+m+1],
      nino341[[i+1]], metric[[j]]},
    {i, 100, Length[delta1] - m, 2}
  ],
  {j, 1, Length[metric]};

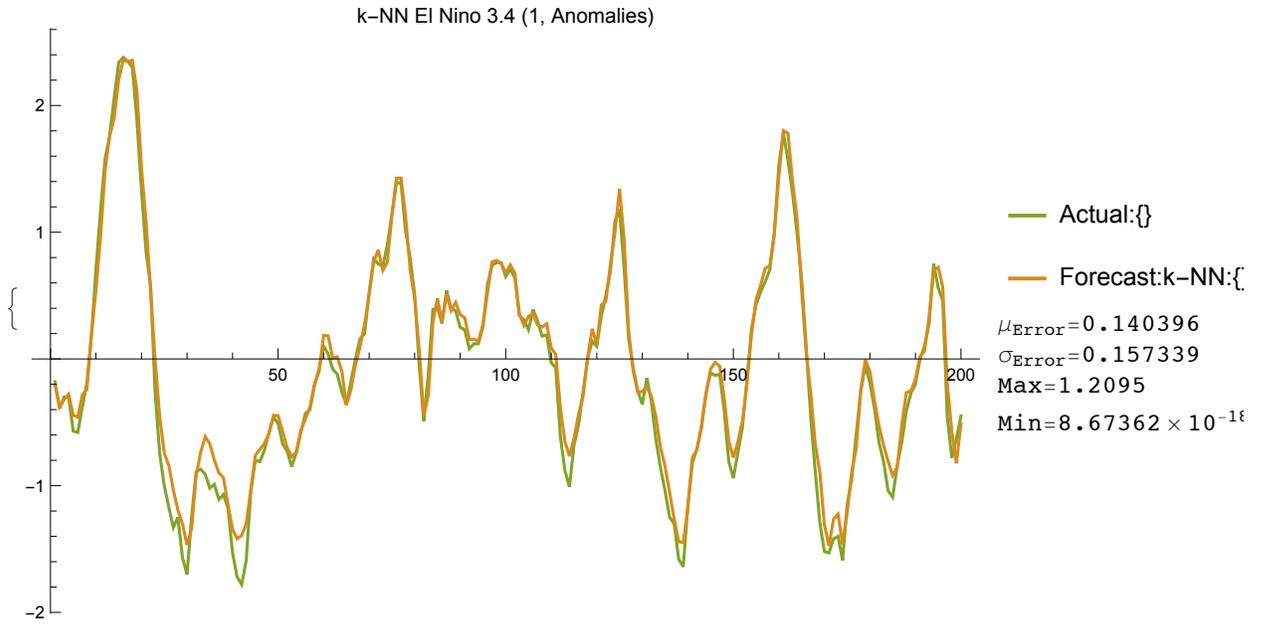
```

```

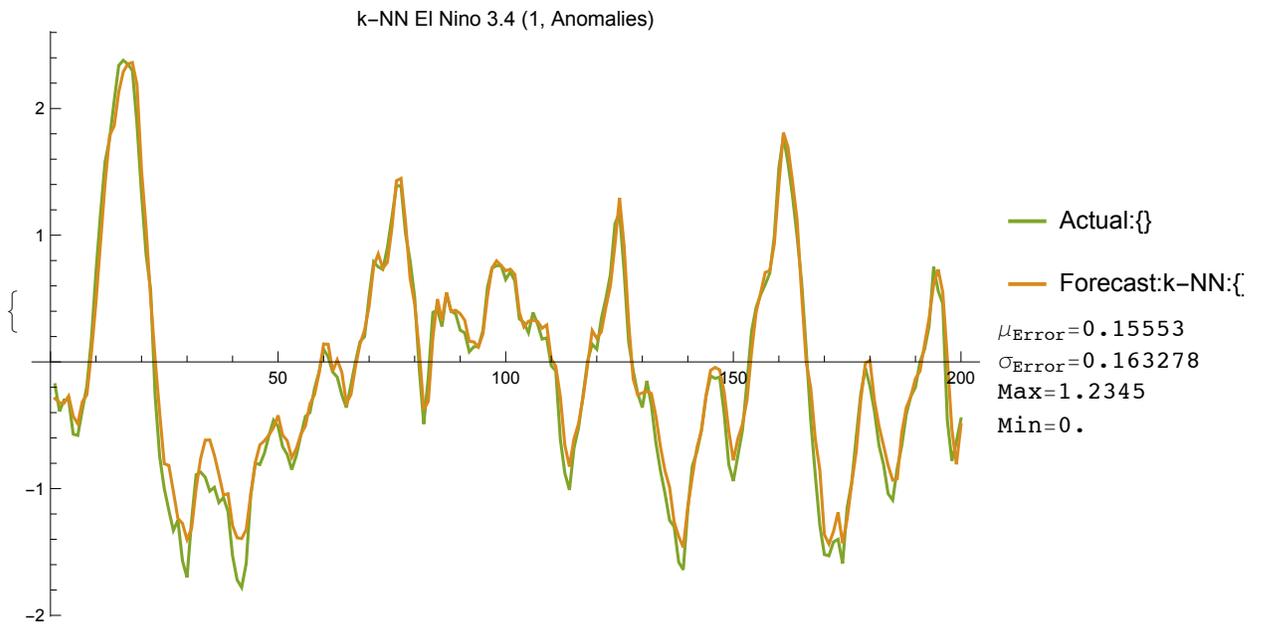
In[108]:= plotKNN[knn, "k-NN El Nino 3.4 (1, Anomalies)"]

```

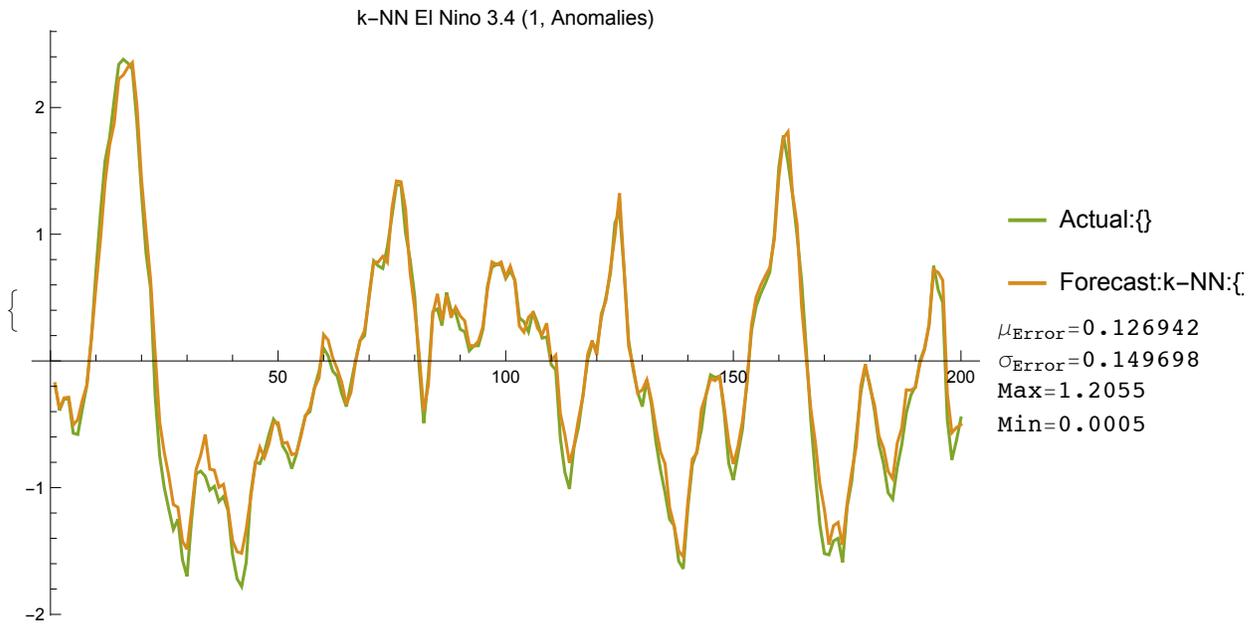




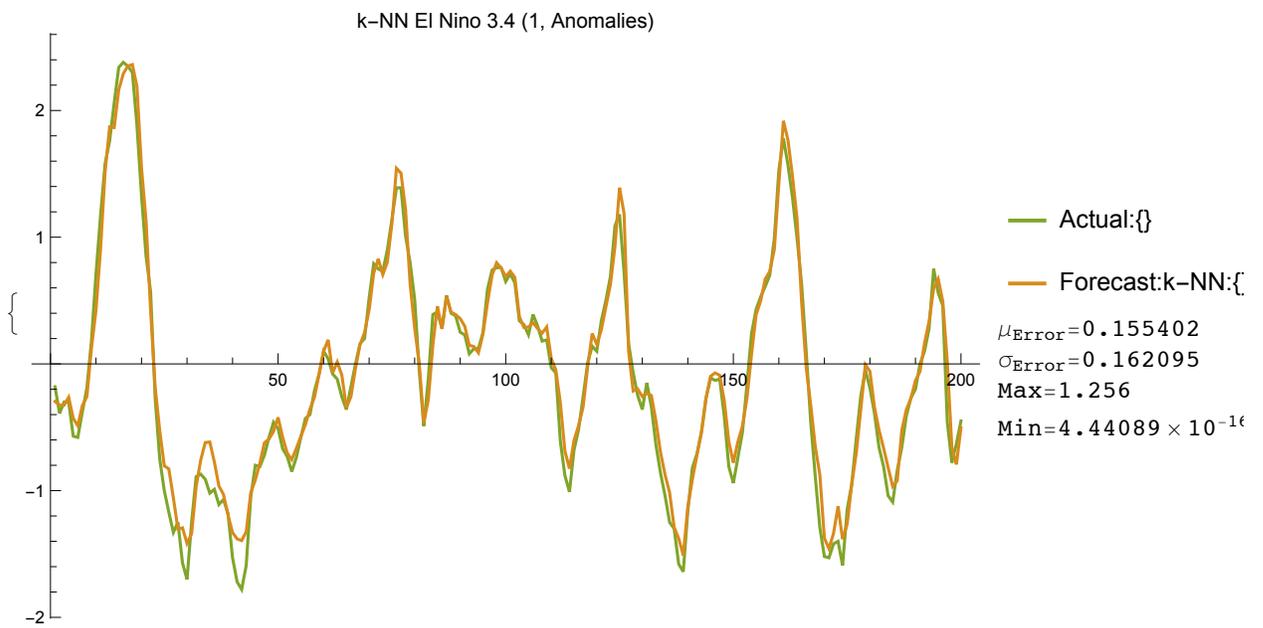
0.140396, SquaredEuclideanDistance }



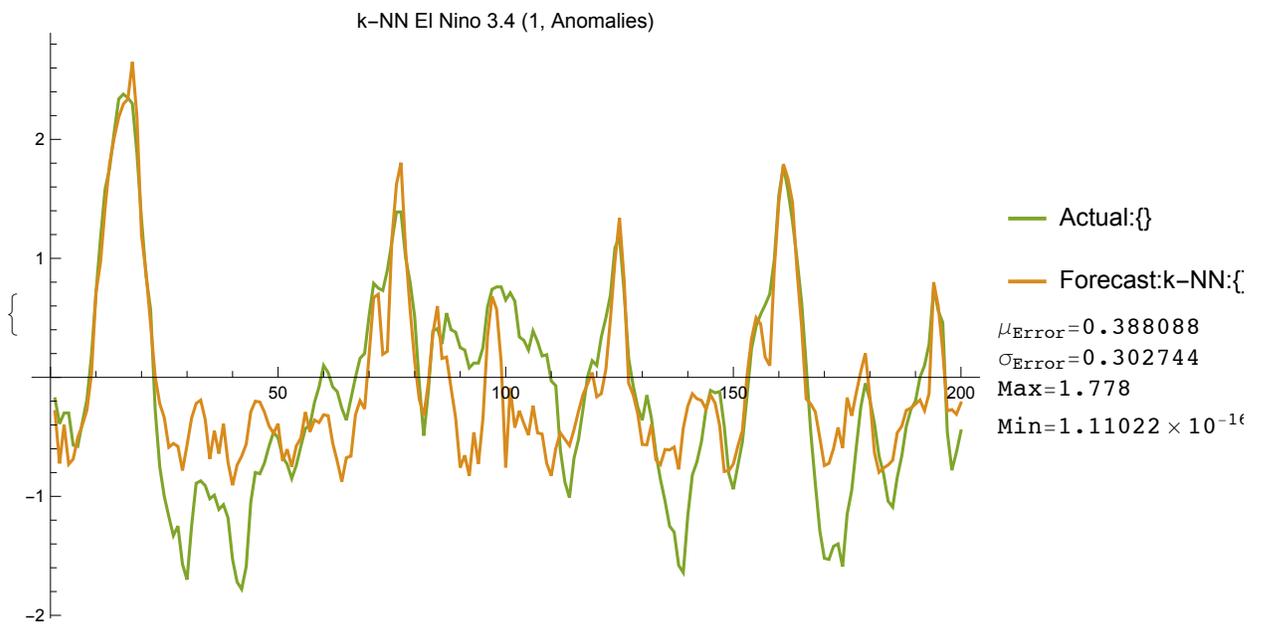
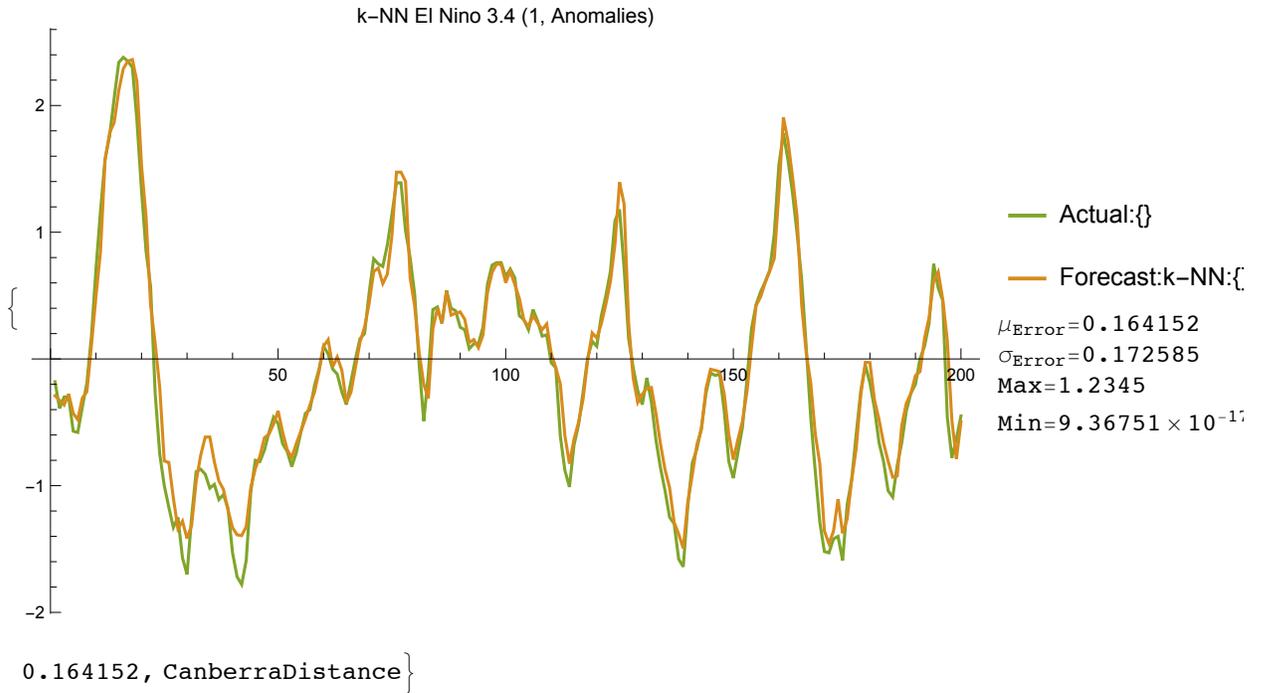
0.15553, ManhattanDistance }

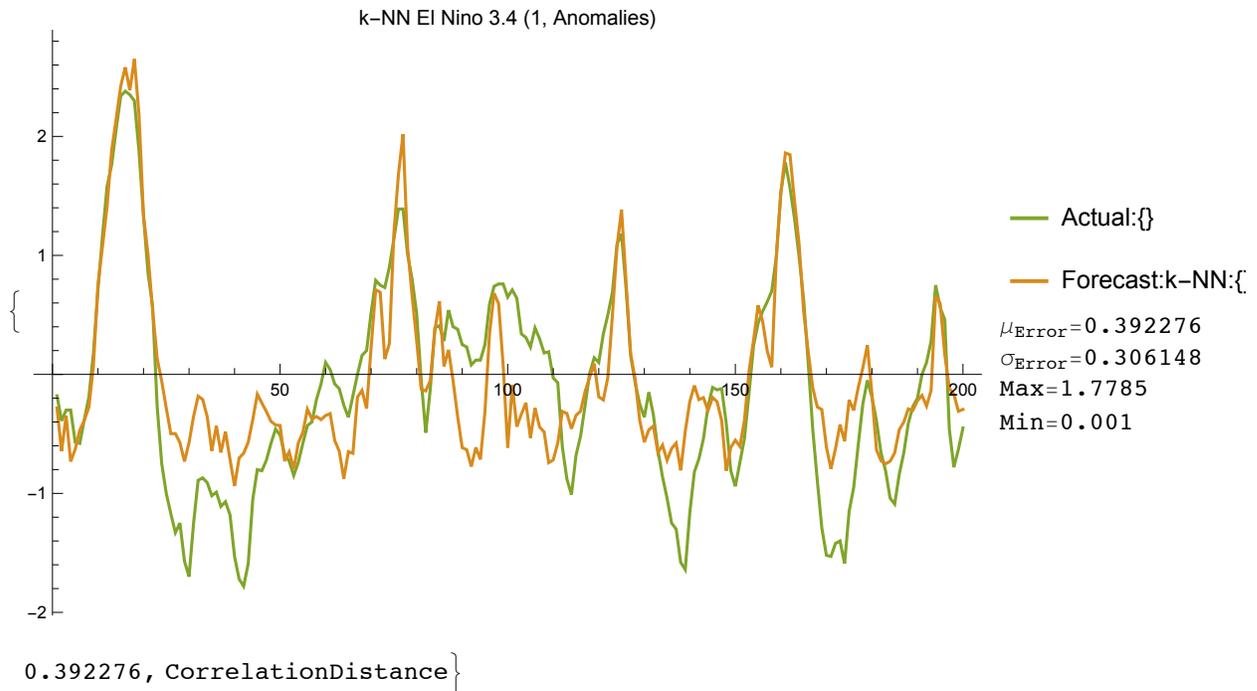


Out[108]= 0.126942, ChessboardDistance }



0.155402, BrayCurtisDistance }





(Link, Anom) Interlace

```

In[115]:= m = 6;
listd = makeList[delta, m];
n = 0; (*starts from 0 to 5 for next 6 months *)
metric = {EuclideanDistance, SquaredEuclideanDistance,
  ManhattanDistance, ChessboardDistance, BrayCurtisDistance,
  CanberraDistance, CosineDistance, CorrelationDistance};
knn = Table[
  Table[

    (* at i we go back to m-1 previous values *)
    v = Take[delta, {-(m-1), 0} + i];
    (* 1-2m to assure all candidate nearest are from the past *)
    {nino34[[i]] +
      knnReg[delta, Take[listd, {1, i-2*m}], v, 20, metric[[j]], n+m+1],
      nino34[[i+1]], metric[[j]]},

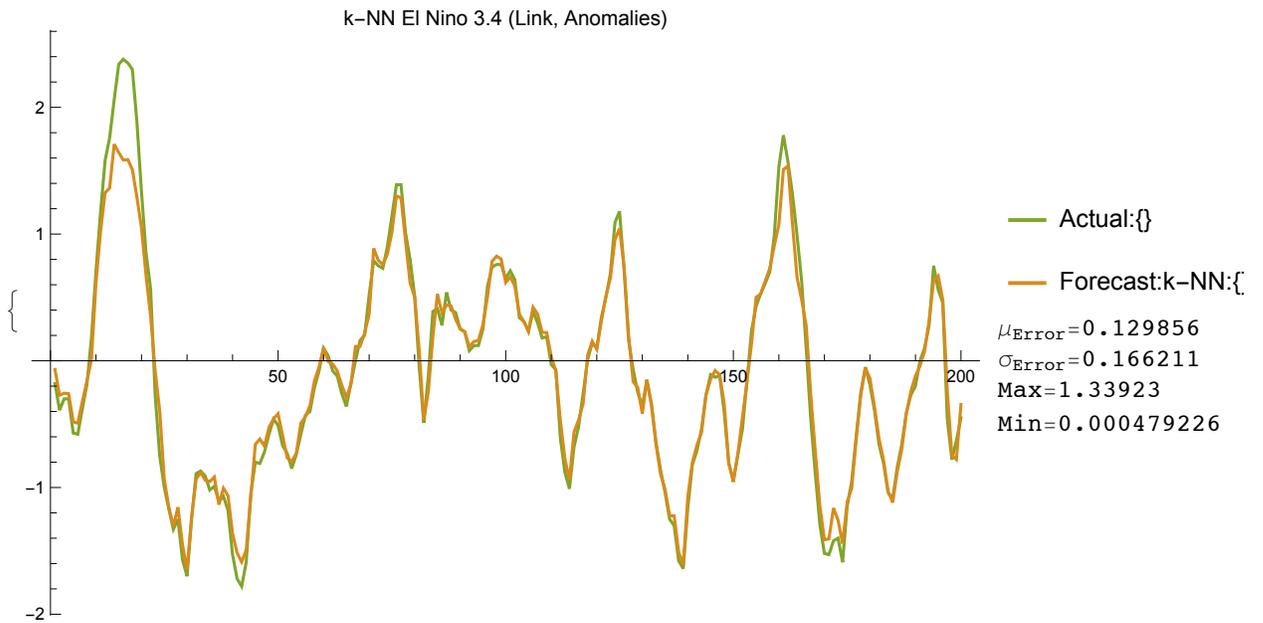
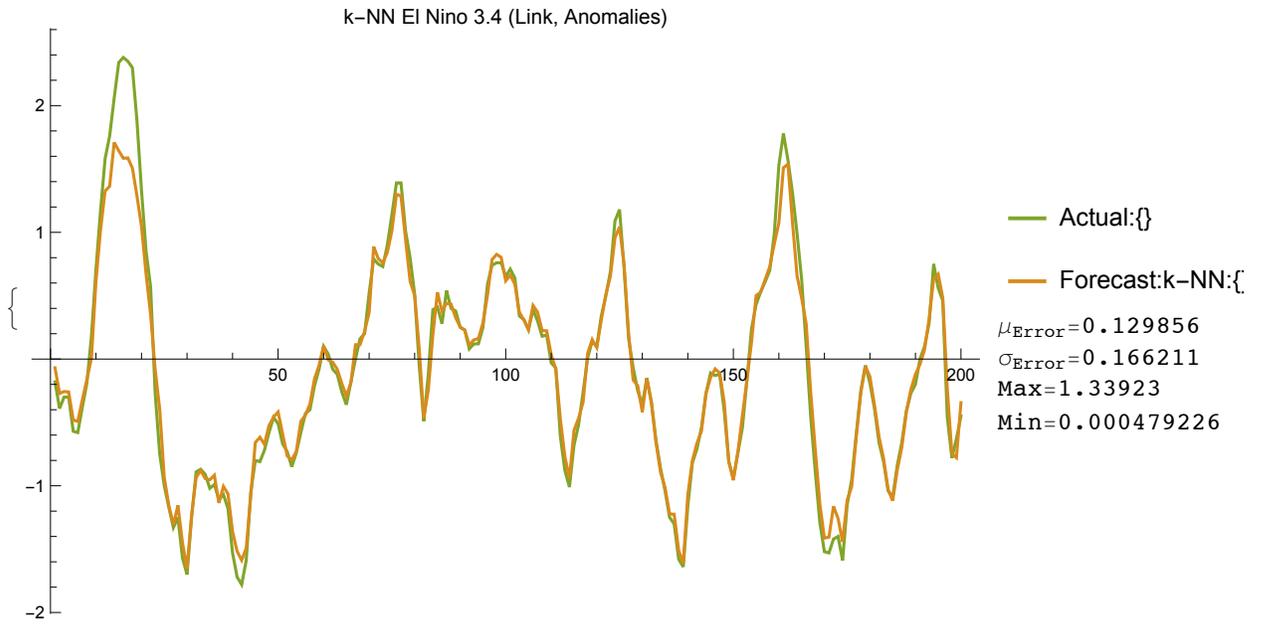
    {i, 100, Length[delta] - m, 2}

  ],

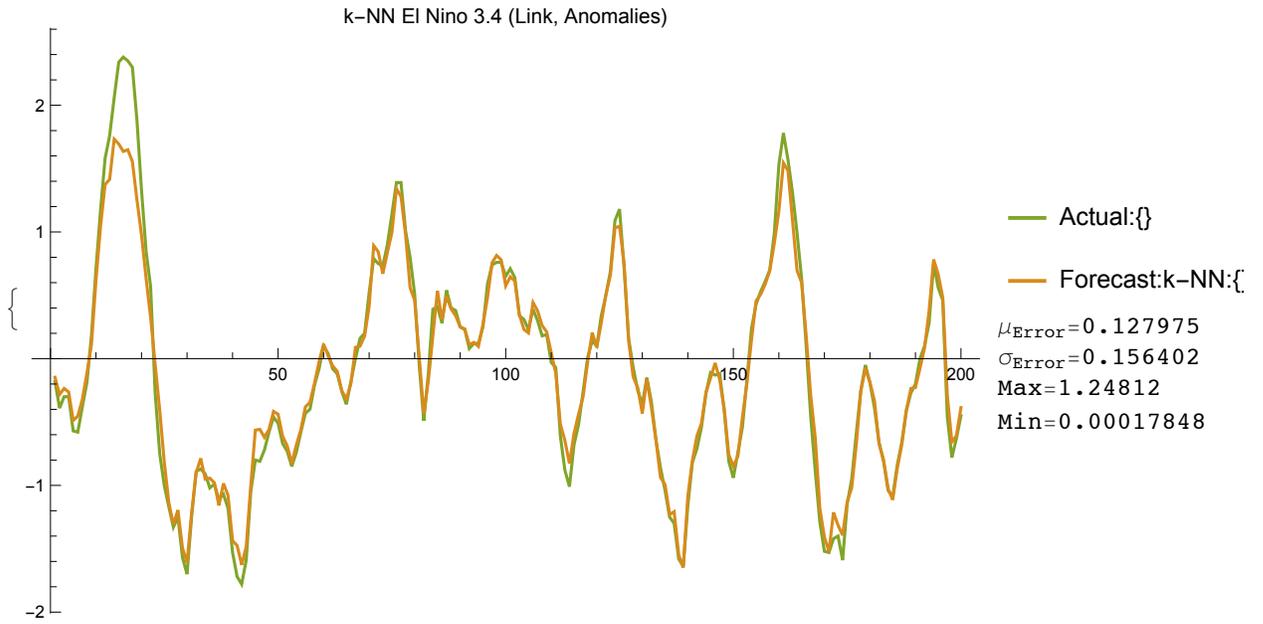
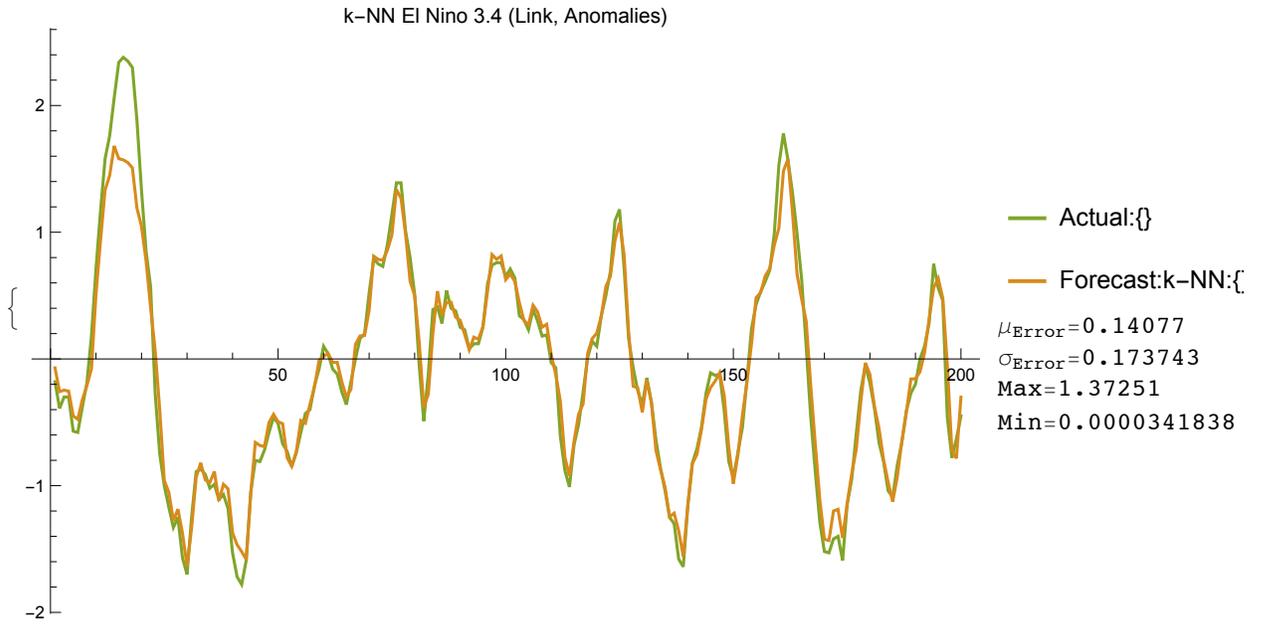
  {j, 1, Length[metric]};

In[120]:= plotKNN[knn, "k-NN El Nino 3.4 (Link, Anomalies)"]

```



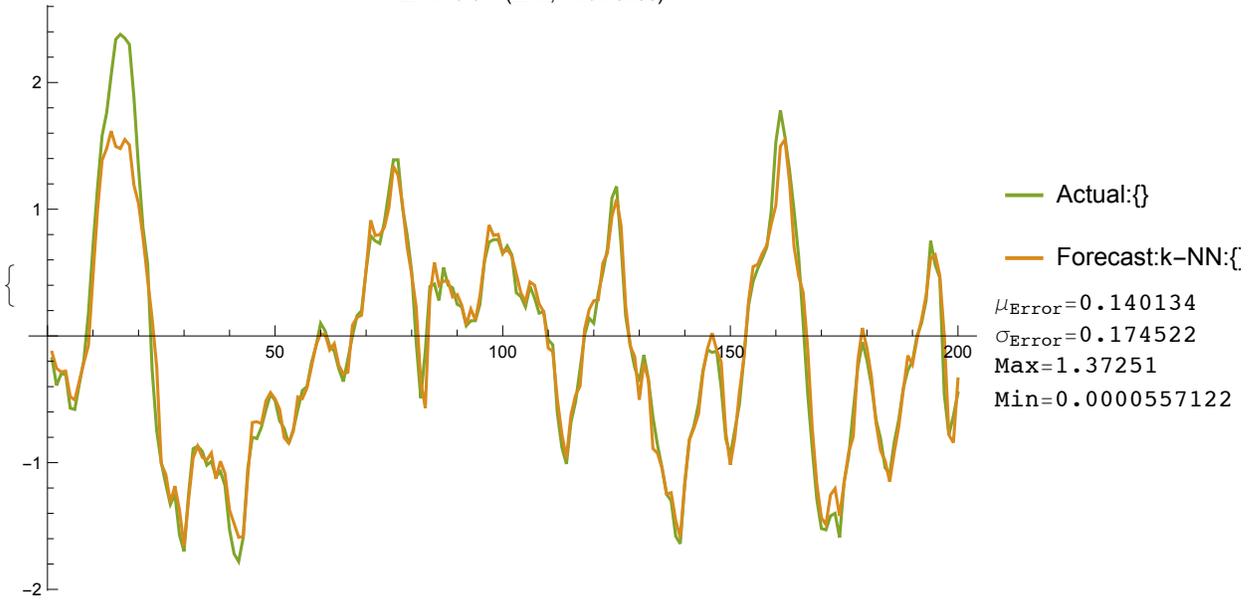
0.129856, SquaredEuclideanDistance }



0.127975, ChessboardDistance }

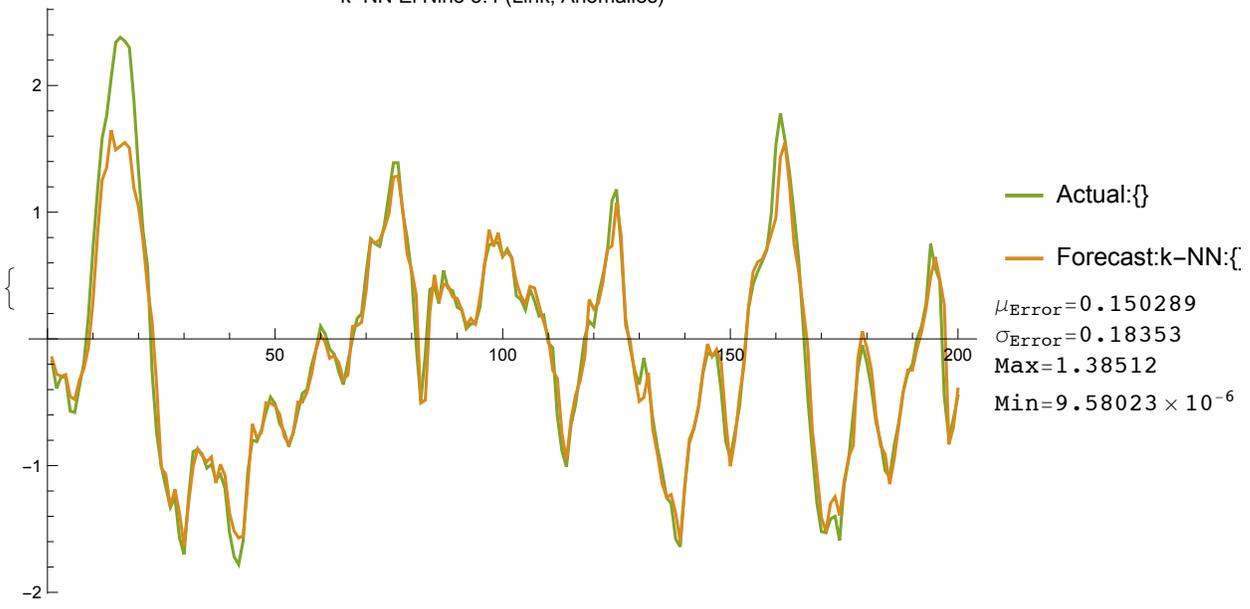
0.140134, BrayCurtisDistance}

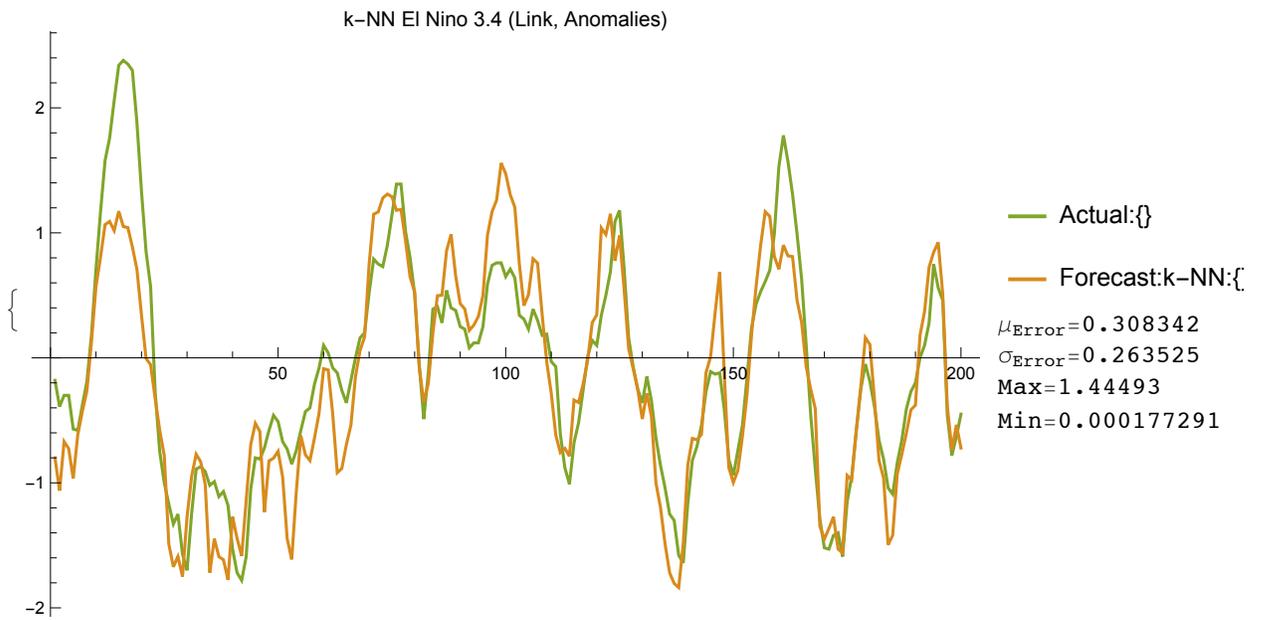
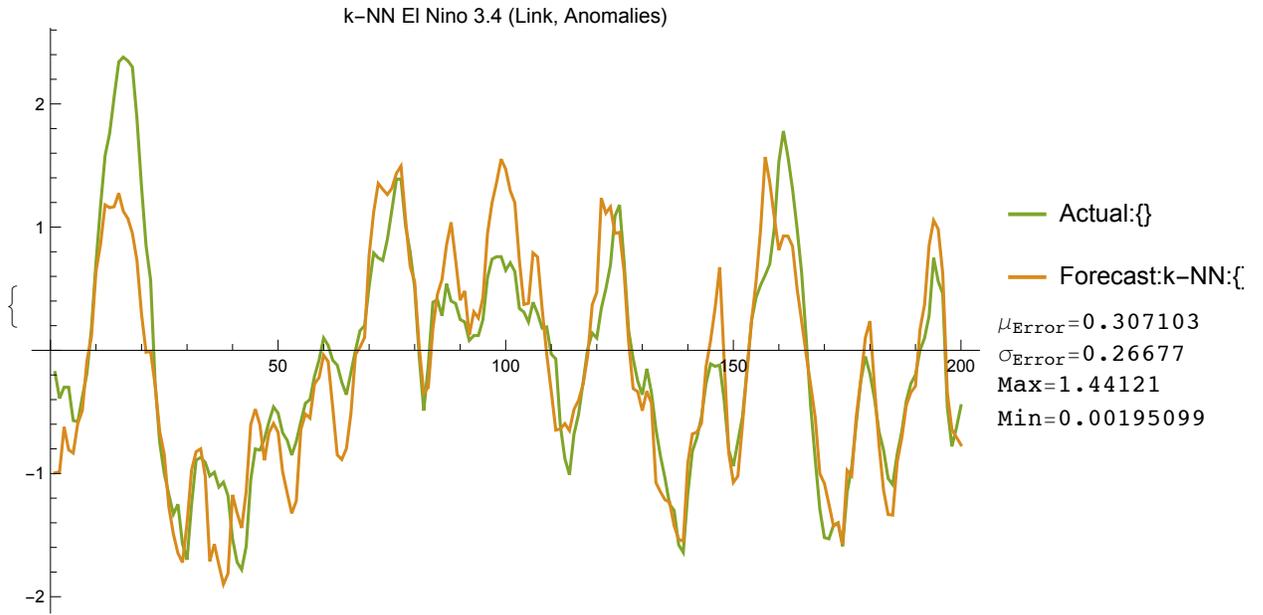
k-NN El Nino 3.4 (Link, Anomalies)



0.140134, BrayCurtisDistance}

k-NN El Nino 3.4 (Link, Anomalies)





0.308342, CorrelationDistance }