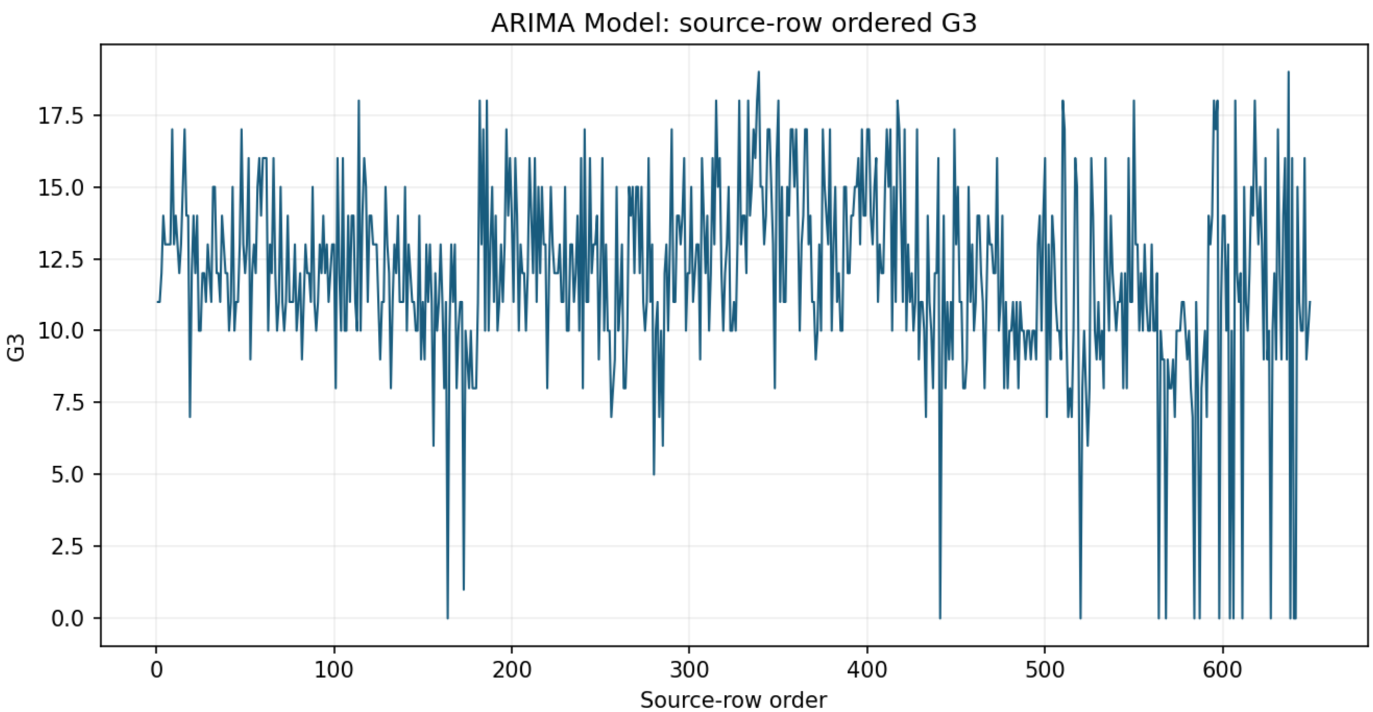
ARIMA Model

integrated_time_series_model | source-row order | page 1



Method type: integrated_time_series_model

Design: ARIMA(1,1,1) with drift fitted to G3 and a 12-step forecast.

Formula: (1-phi*B)(1-B)y_t=c+(1+theta*B)e_t

Variables: G3

Series order: source-row order

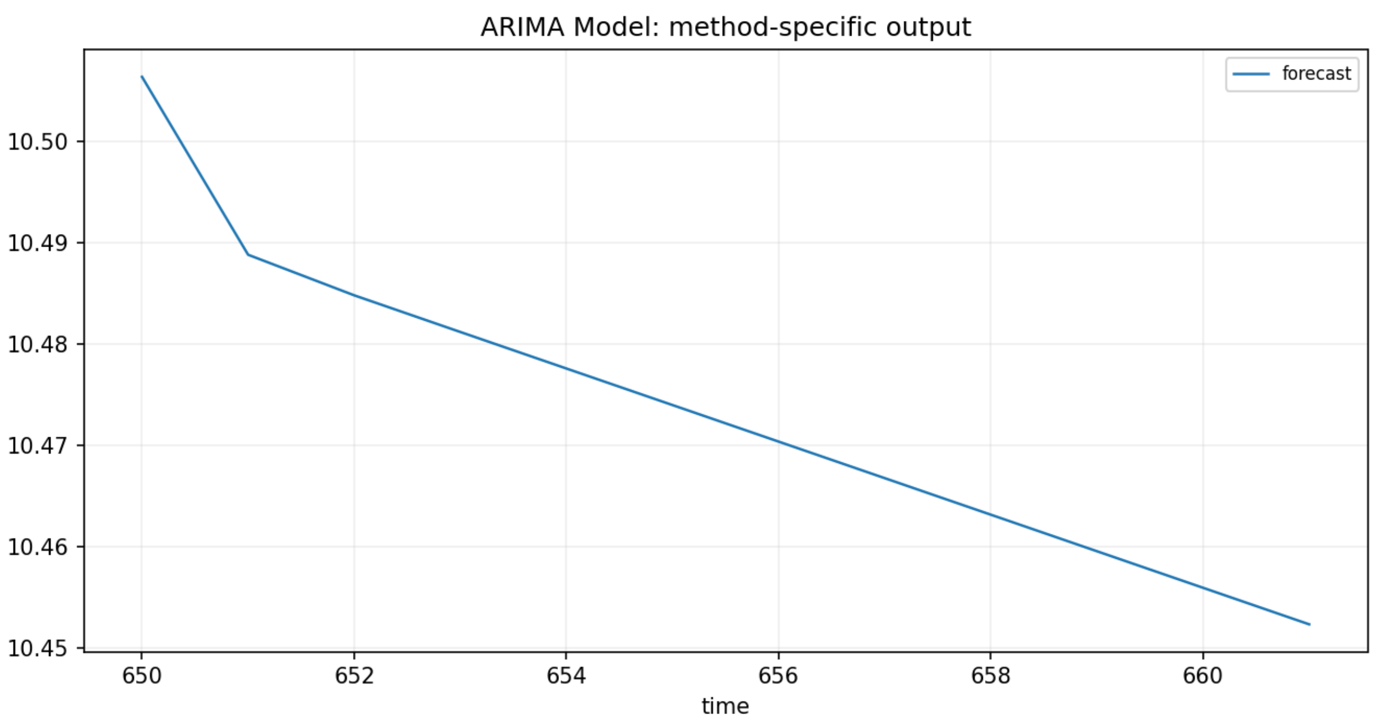
n_series = 649

order_p = 1

order_d = 1

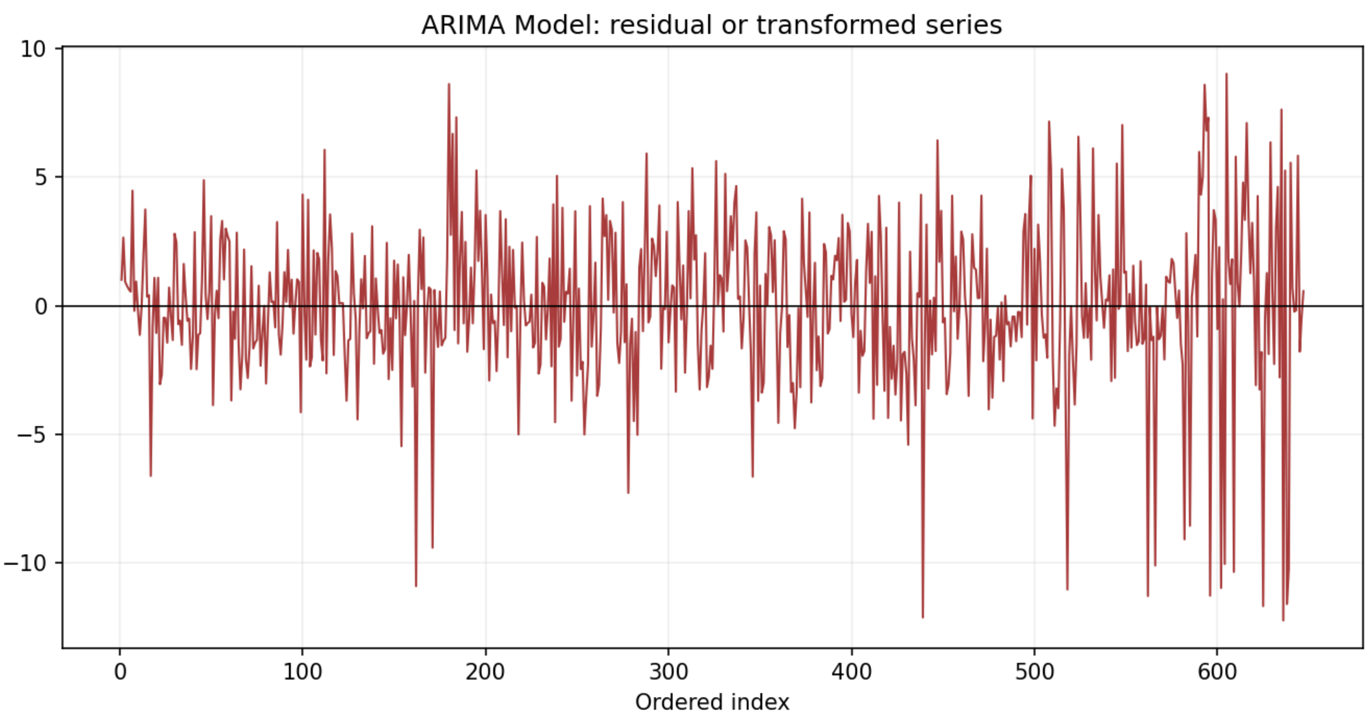
ARIMA Model

integrated_time_series_model | source-row order | page 2

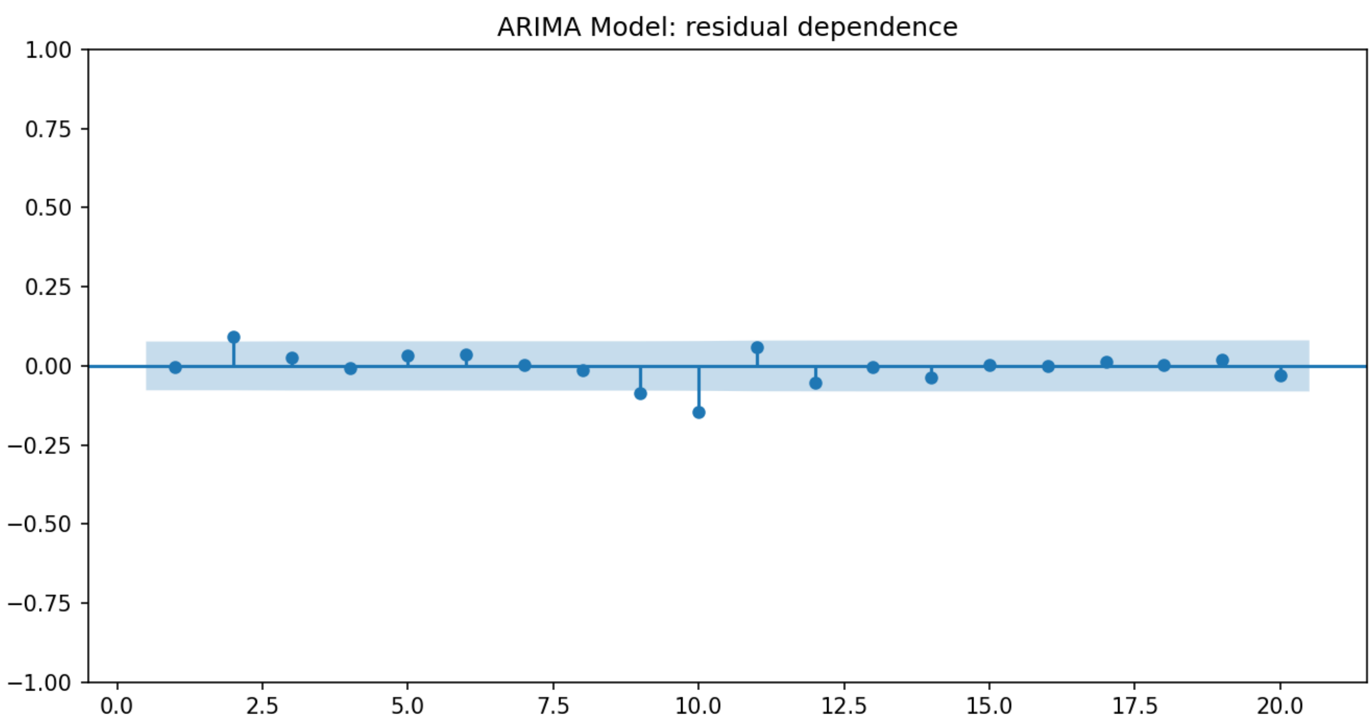


ARIMA Model

integrated_time_series_model | source-row order | page 3



ARIMA Model


ARIMA Model: residual dependence
1.00
0.75
0.50
0.25
0.00
−0.25
−0.50
−0.75
−1.00
0.0
2.5
5.0
7.5
10.0
12.5
15.0
17.5
20.0

ARIMA Model

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