ARMA Model

stationary_time_series_model | source-row order | page 1

Method type: stationary_time_series_model

Design: ARMA(1,1), represented as ARIMA(1,0,1), fitted to the level G3 series.

Formula: y_t=c+phi*y_(t-1)+e_t+theta*e_(t-1)

Variables: G3

Series order: source-row order

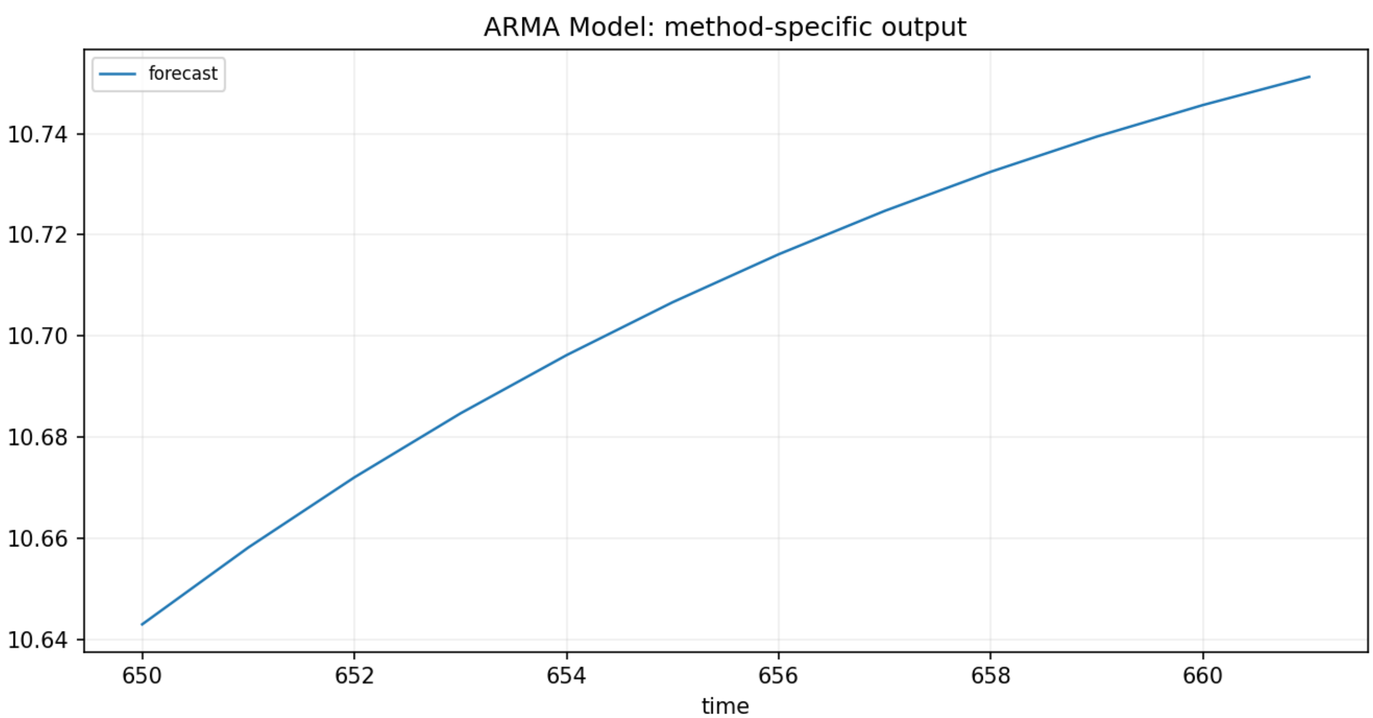
n_series = 649

ar_order = 1

ma_order = 1

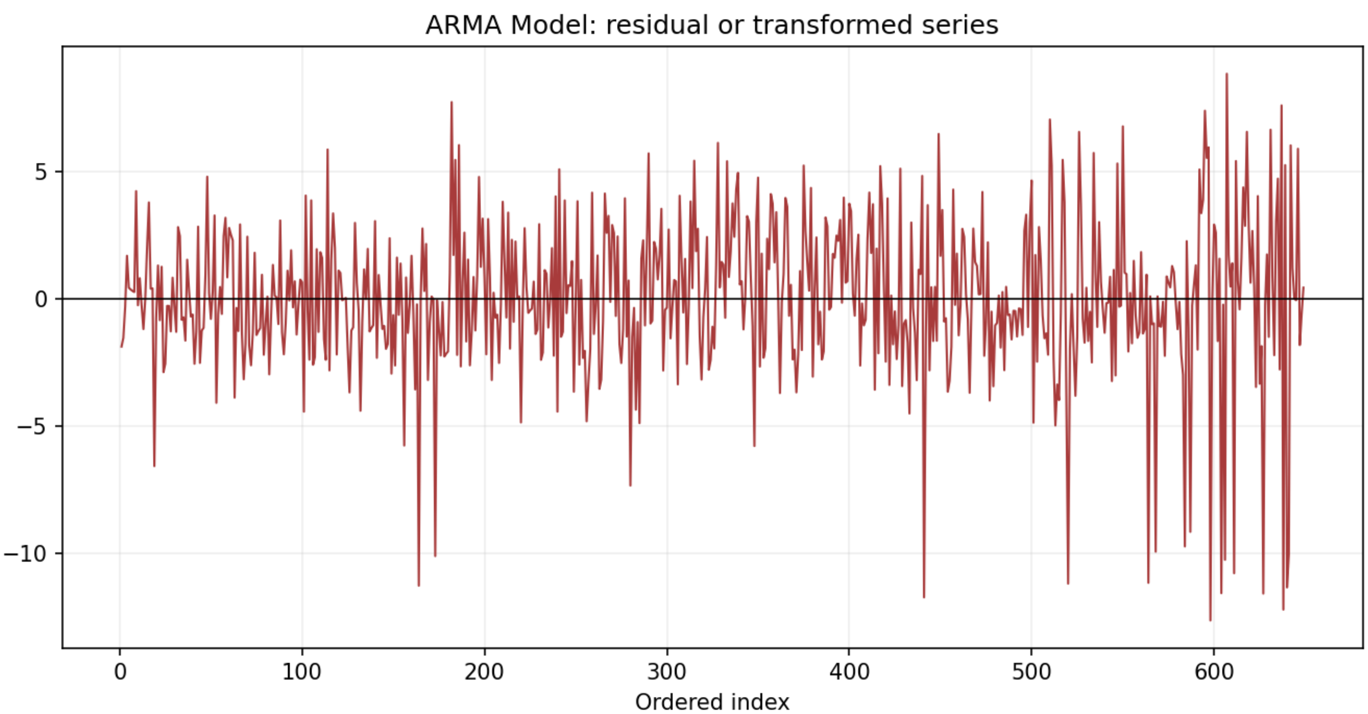
ARMA Model

stationary_time_series_model | source-row order | page 2



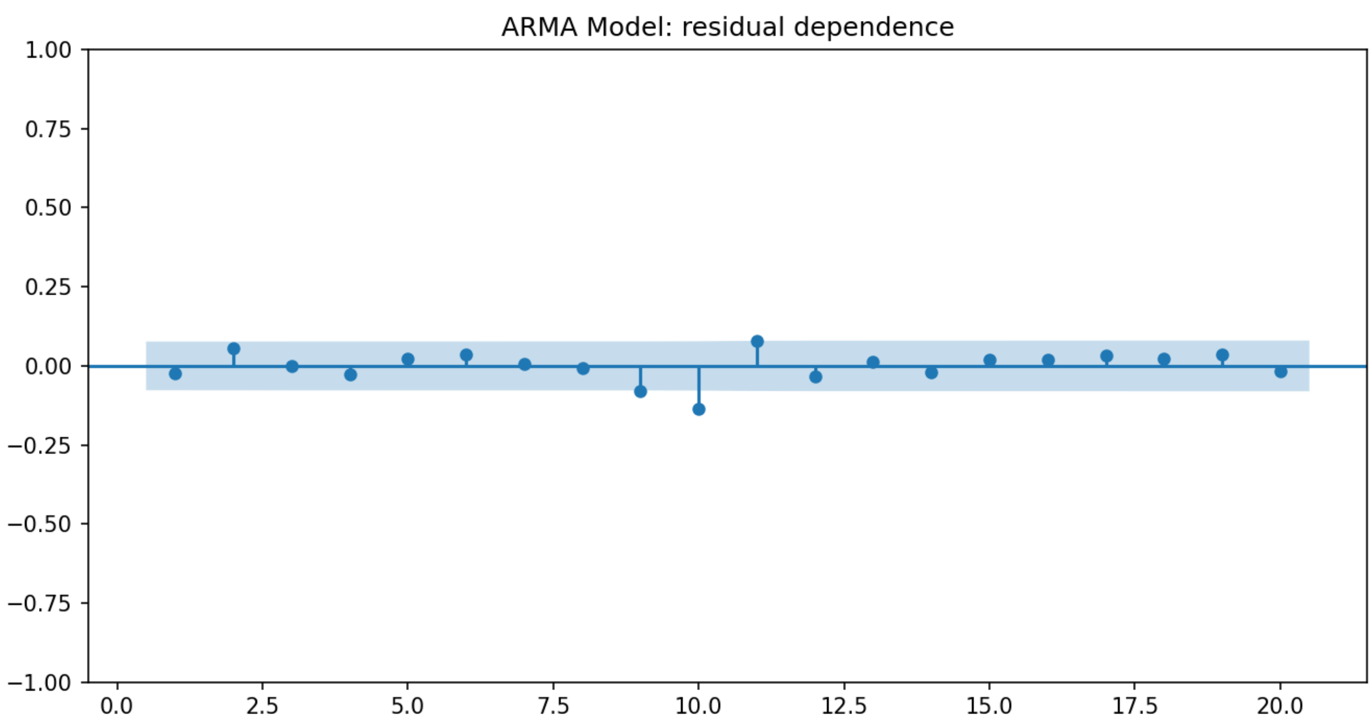
ARMA Model

stationary_time_series_model | source-row order | page 3



ARMA Model

stationary_time_series_model | source-row order | page 4



ARMA Model

stationary_time_series_model | source-row order | page 5