

Time Series in Python

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Method type: software_workflow

Design: Python AR(2) train-holdout forecast with explicit statsmodels parameter output.

Formula: $y_t = c + \phi_1 y_{t-1} + \phi_2 y_{t-2} + e_t$

Variables: G3

Series order: source-row order

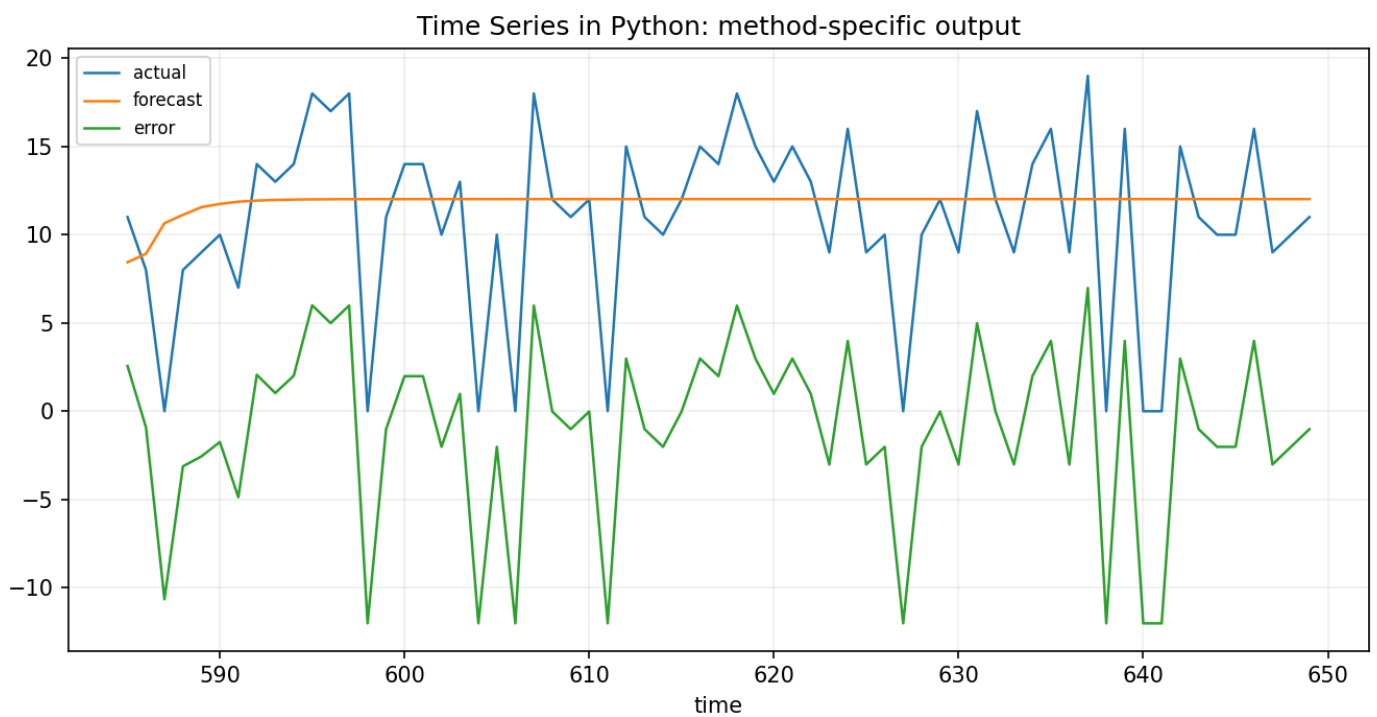
train_rows = 584

holdout_rows = 65

$\phi_1 = 0.21733900728628963$

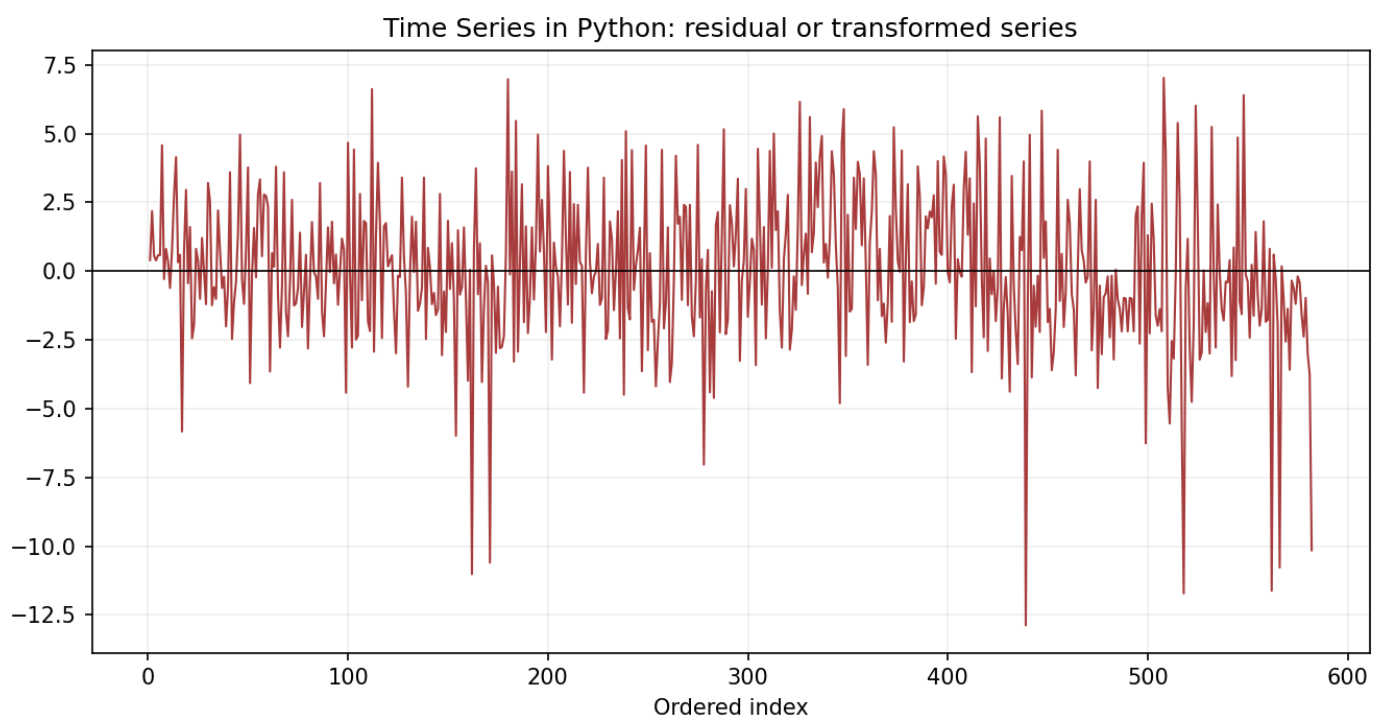
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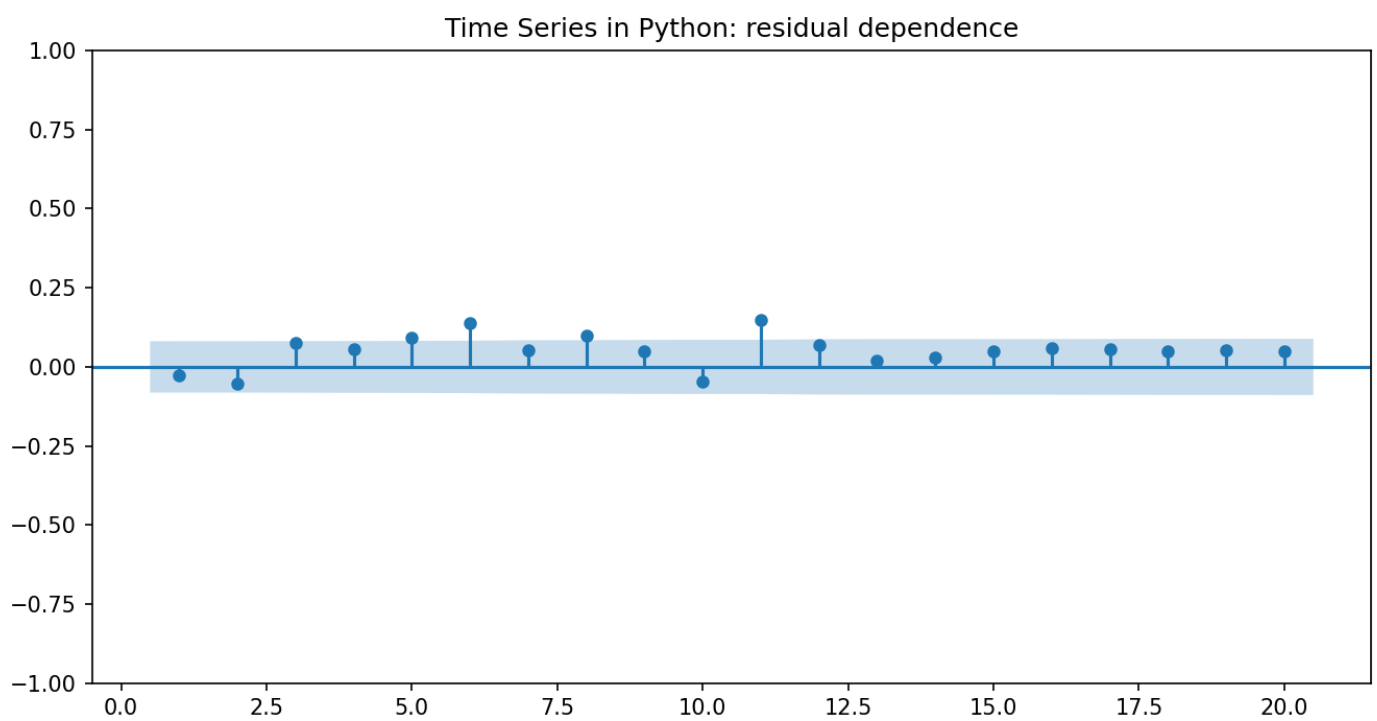
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