ASSIGNMENT 6 - ARMA, ARIMA MODELS
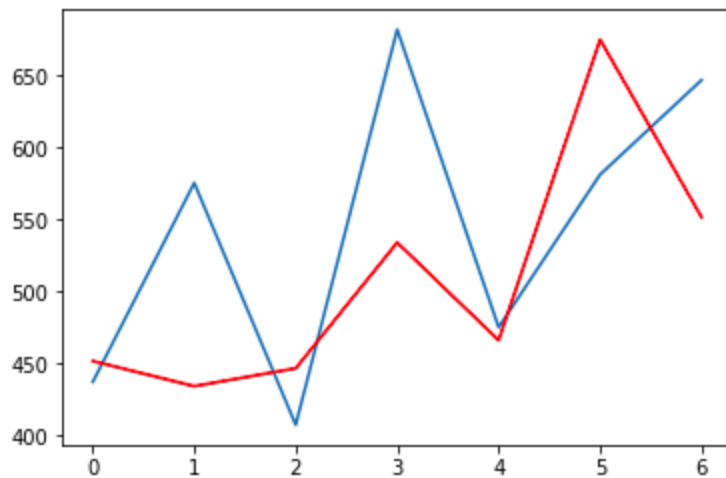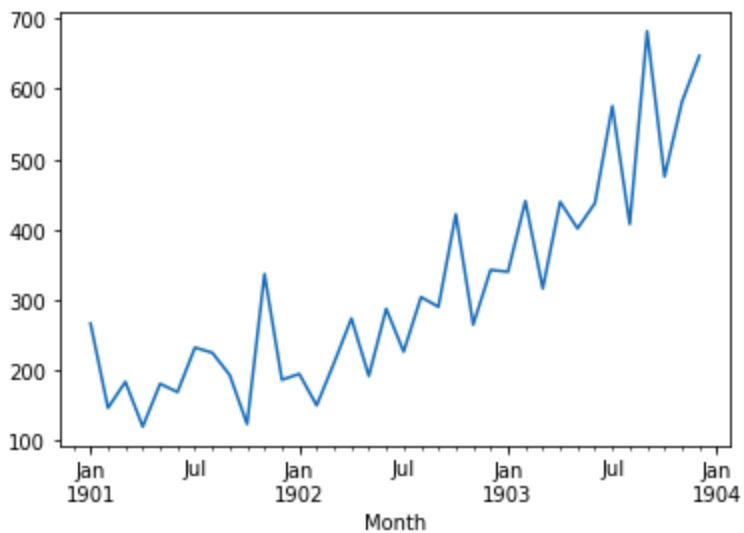
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ARMA Model

ARIMA Model

```
                            ARIMA Model Results
==============================================================================
Dep. Variable:                 D.Sales   No. Observations:                   35
Model:                  ARIMA(5, 1, 0)   Log Likelihood                -196.170
Method:                        css-mle   S.D. of innovations             64.241
Date:                 Fri, 18 Oct 2019   AIC                            406.340
Time:                         17:01:47   BIC                            417.227
Sample:                       02-01-1901 HQIC                           410.098
                            - 12-01-1903
==============================================================================
                 coef    std err          z      P>|z|      [0.025      0.975]
------------------------------------------------------------------------------
const          12.0649      3.652      3.304      0.003       4.908      19.222
ar.L1.D.Sales  -1.1082      0.183     -6.063      0.000      -1.466      -0.750
ar.L2.D.Sales  -0.6203      0.282     -2.203      0.036      -1.172      -0.068
ar.L3.D.Sales  -0.3606      0.295     -1.222      0.231      -0.939       0.218
ar.L4.D.Sales  -0.1252      0.280     -0.447      0.658      -0.674       0.424
ar.L5.D.Sales   0.1289      0.191      0.673      0.506      -0.246       0.504
```