

AirPassengers

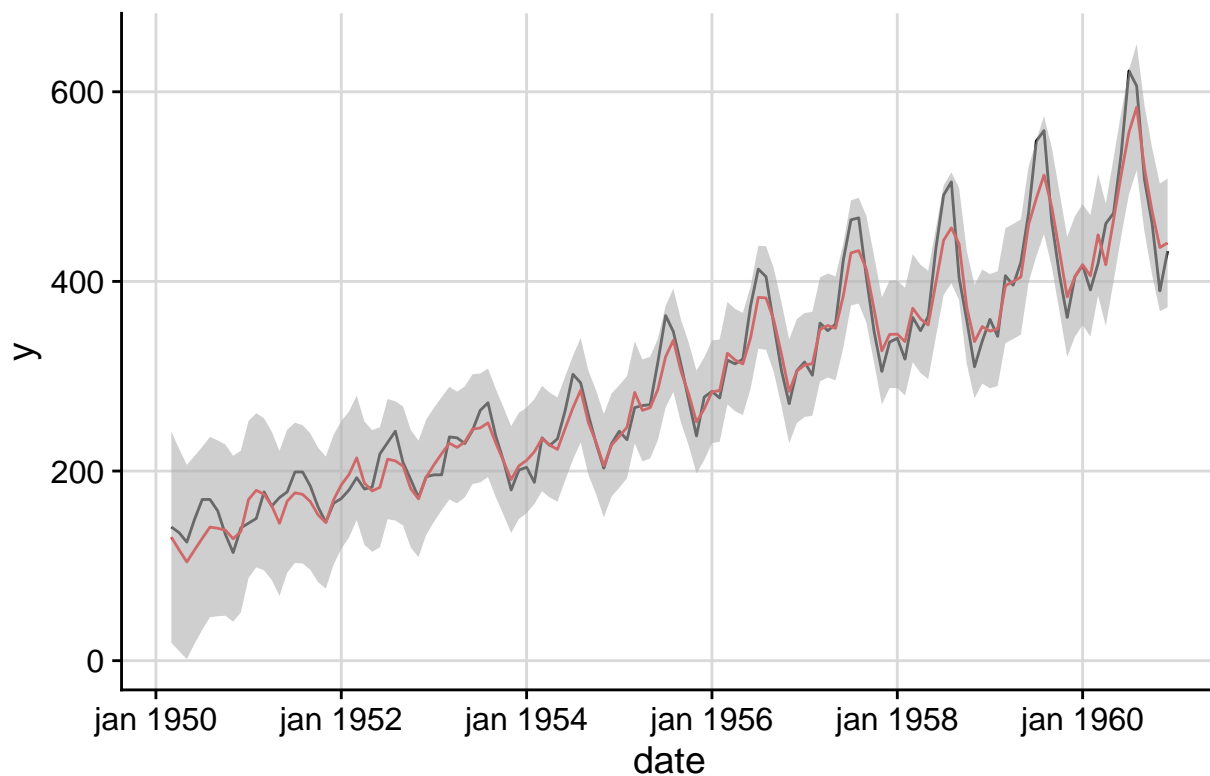
The dataset refer to the classic Box and Jenkins airline data. **Monthly** totals of international airline passengers, 1949 to 1960.

Fit

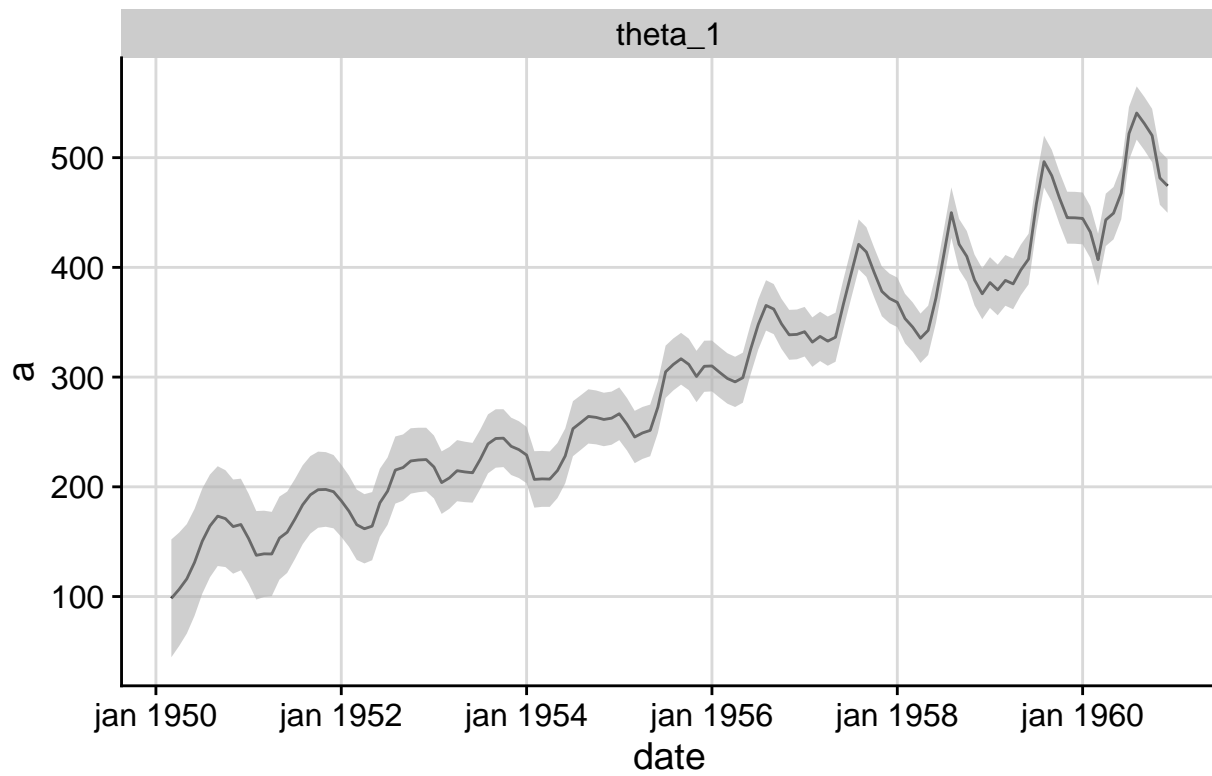
```
y <- AirPassengers

model <- poly.dm(order = 2, delta = 0.985) %>%
  superposition.dm(
    trig.dm(s = 12, delta = 0.98)
  )
m1 <- model %>%
  fit.dm(y, var_law = "identity", delta_phi = 1)
```

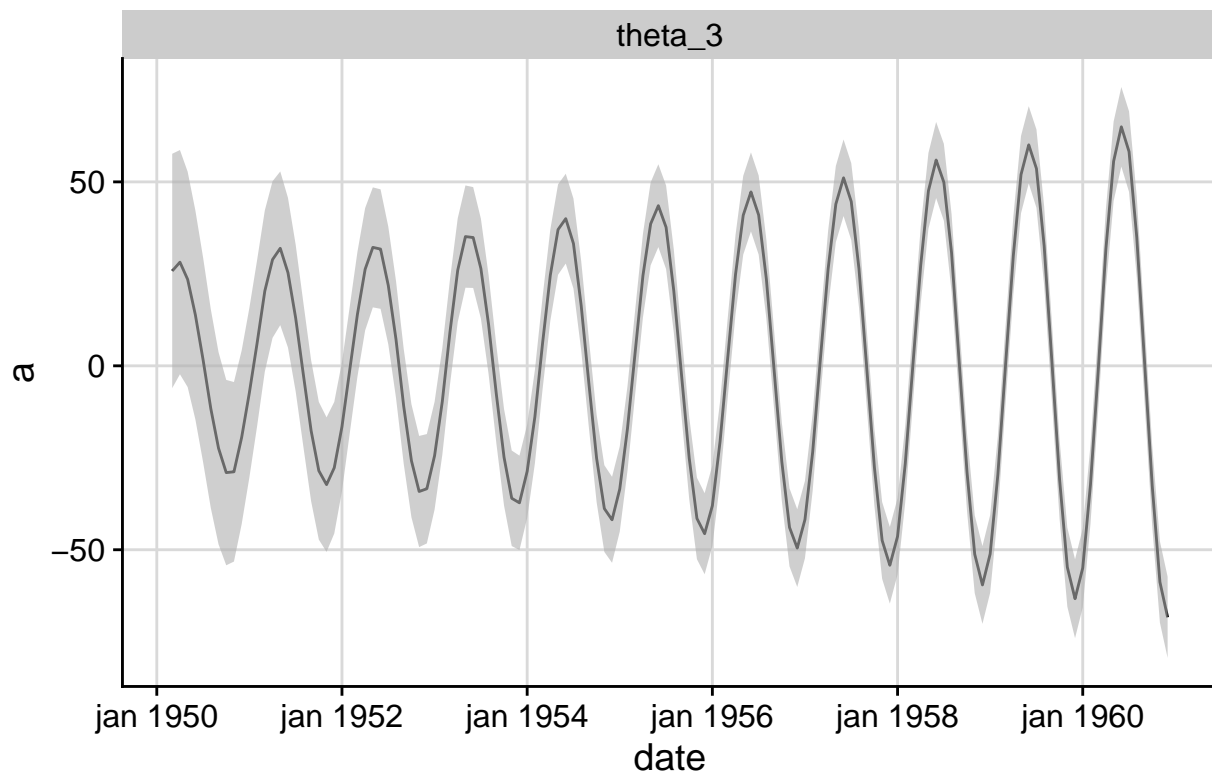
One-step ahead predictive distribution



Trend

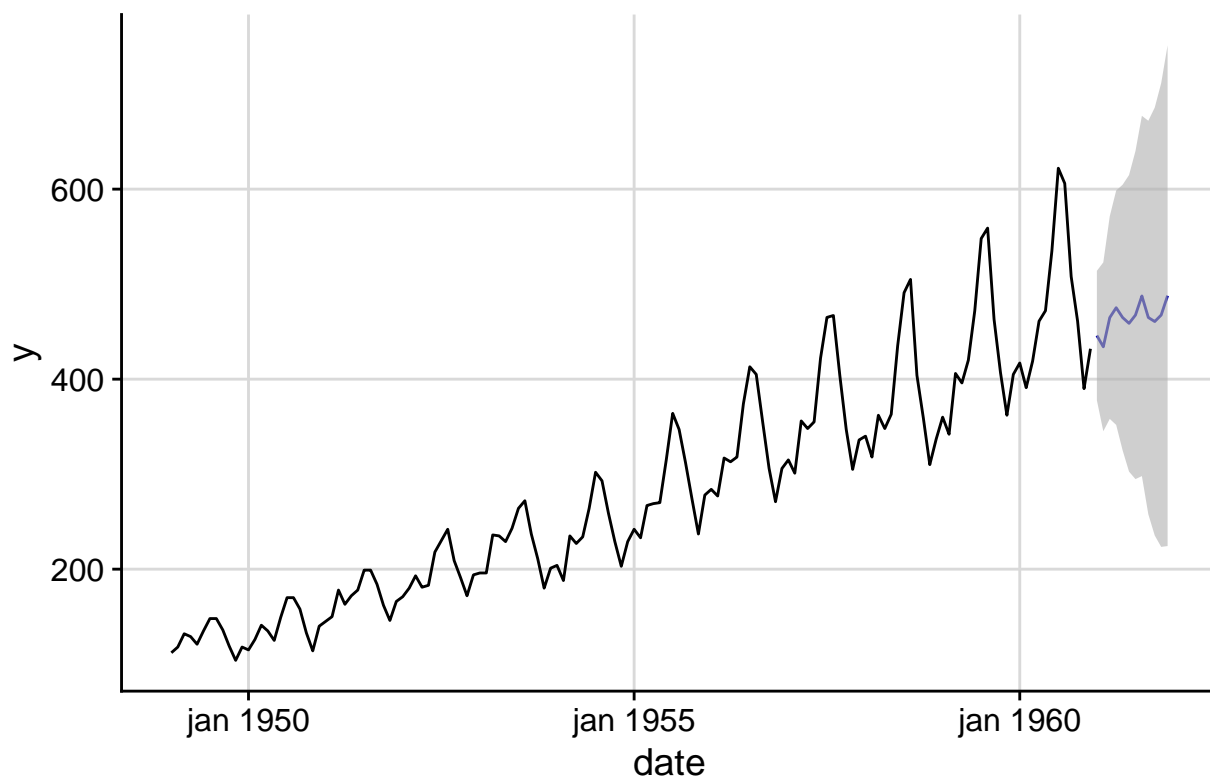


Seasonal effect



Forecast

12-step ahead predictive distribution



NOTA: Para previsão utilizei W_t e S_t , em que t é o ultimo tempo observado. Portanto, não atualizei esses valores!!!