Fitting set

|  |  |  |
| --- | --- | --- |
| Model | MAPE | AIC |
| AR(1) | 0.06328462 | -664.2 |
| AR(3) | 0.06480294 | -714.86 |
| MA(1) | 0.06356587 | -664.92 |
| MA(3) | 0.06569768 | -747.59 |
| ARIMA(3,1,3) | 0.06406758 | -801.41 |
| ARIMA(1,0,1)(1,1,1)[144] | 0.0636094 | -458.34 |
| ARMA(3,3) | 0.06448967 | -803.36 |
| Exp. Smoothing(0.1) | 0.3036721 | \_ |
| Exp. Smoothing (0.9999339) | 0.3036788 | \_ |
| Holt's linear(0.1,0.1) | 0.9190717 |  |
| Holt's linear(1,0.01253426) | 0.3078541 |  |
| HoltWinter(0.5,0.1,0.1) | 0.787172 |  |
| HoltWinter(0.8,0,1) | 0.6217661 |  |
| GARCH(1,1)-ARMA(1,1) | 0.3157198 | 10.954 |
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Forecast set

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| Model | Test MAPE | AIC |
| AR(1) | 0.08789718 | -664.2 |
| AR(3) | 0.08798882 | -714.86 |
| MA(1) | 0.08889993 | -664.92 |
| MA(3) | 0.08400015 | -747.59 |
| ARIMA(1,0,1)(1,1,1)[144] | 0.09180982 | -458.34 |
| ARMA(3,3) | 0.1371812 | -803.36 |
| Exp. Smoothing (0.9999339) | 0.3819306 | \_ |
| Holt's linear(1,0.01253426) | 0.3502281 | \_ |
| HoltWinter(0.8,0,1)  (optimal) | 0.5378387 | \_ |
| GARCH(1,1)-ARMA(1,1) | 0.5724684 | 10.954 |
|  |  |  |
|  |  |  |
|  |  |  |
| Model | Test MAPE | AIC |
| AR(1) | 0.3923939 | -664.2 |
| AR(3) | 0.3926326 | -714.86 |
| MA(1) | 0.3974313 | -664.92 |
| MA(3) | 0.3701166 | -747.59 |
| ARIMA(1,0,1)(1,1,1)[144] | 0.8108953 | -458.34 |
| ARMA(3,3) | 0.6669242 | -803.36 |
| Exp. Smoothing (0.9999339) | 0.3819306 | \_ |
| Holt's linear(1,0.01253426) | 0.3502281 | \_ |
| HoltWinter(0.8,0,1) | 0.5378387 | \_ |
| GARCH(1,1)-ARMA(1,1) | 0.5724684 | 10.954\* |
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