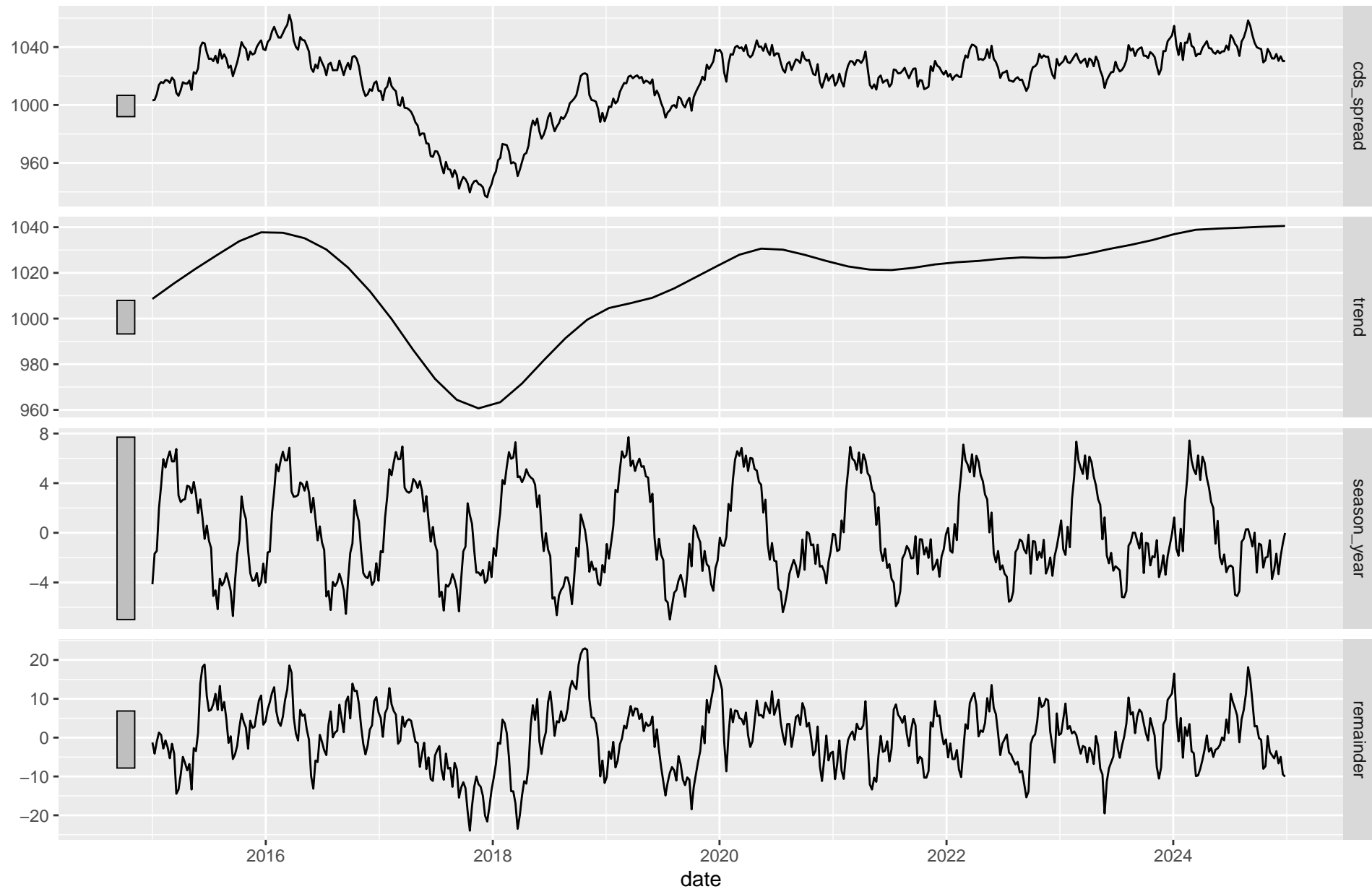


Argentina CDS (Simulated)

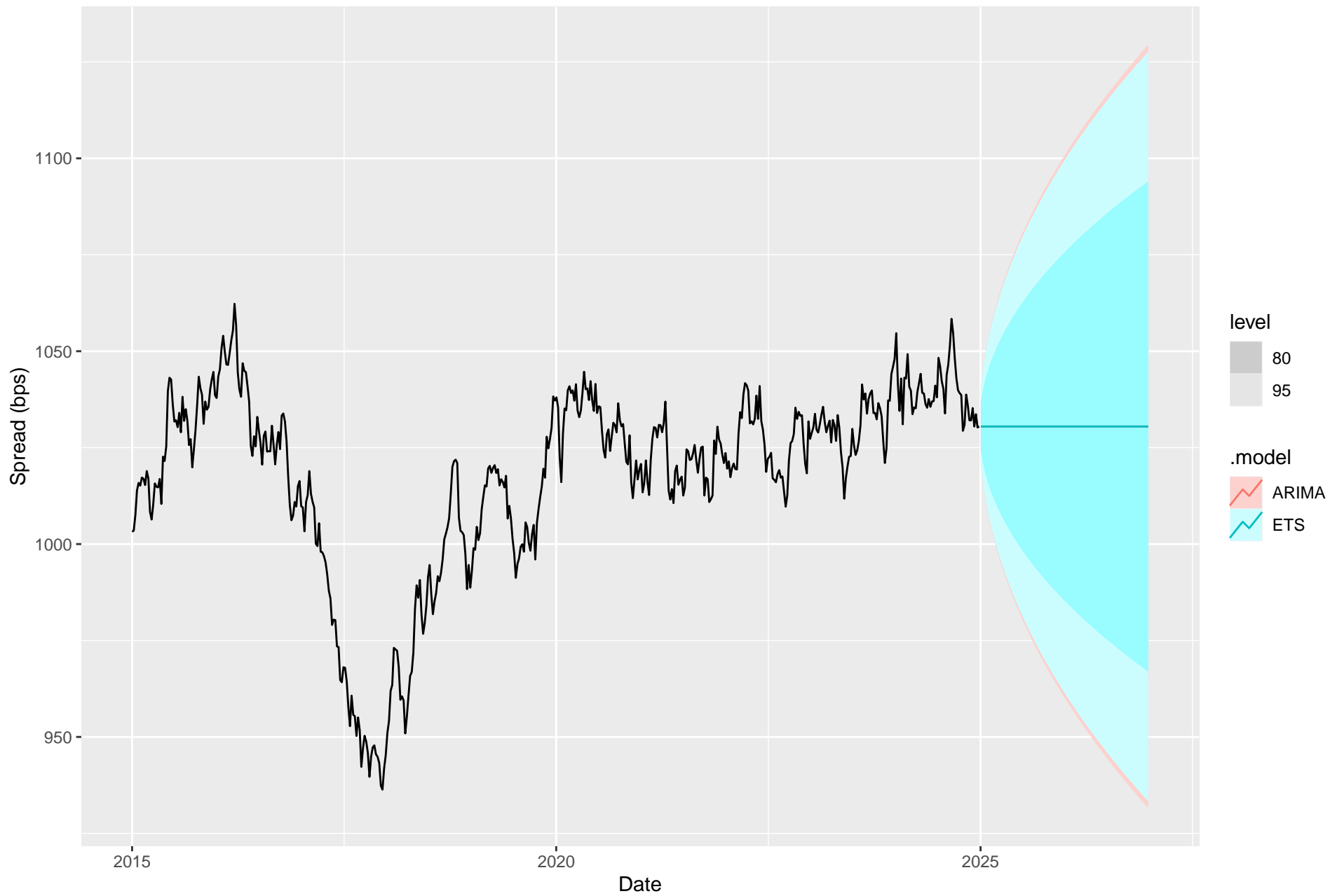


STL Decomposition

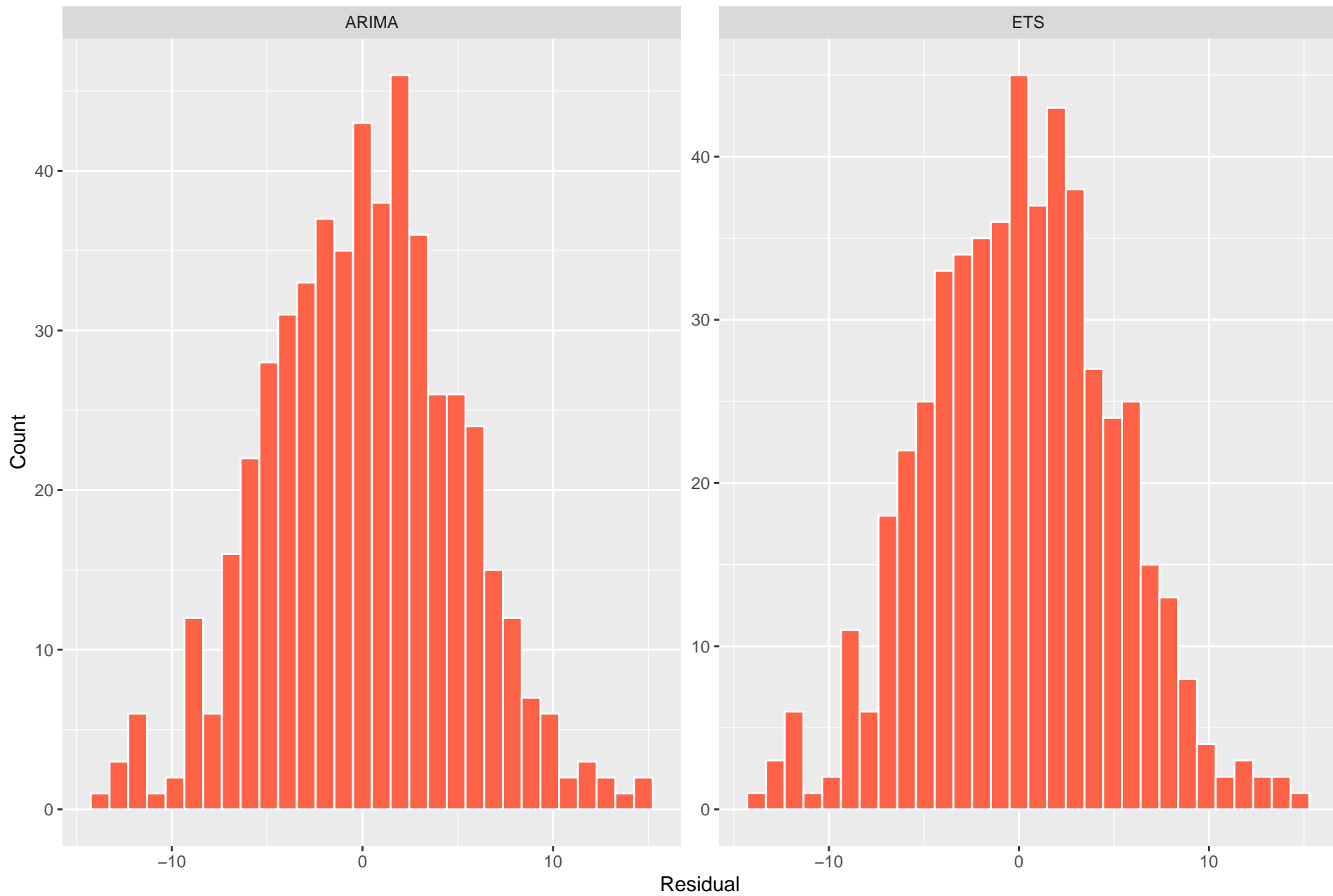
$\text{cds_spread} = \text{trend} + \text{season_year} + \text{remainder}$



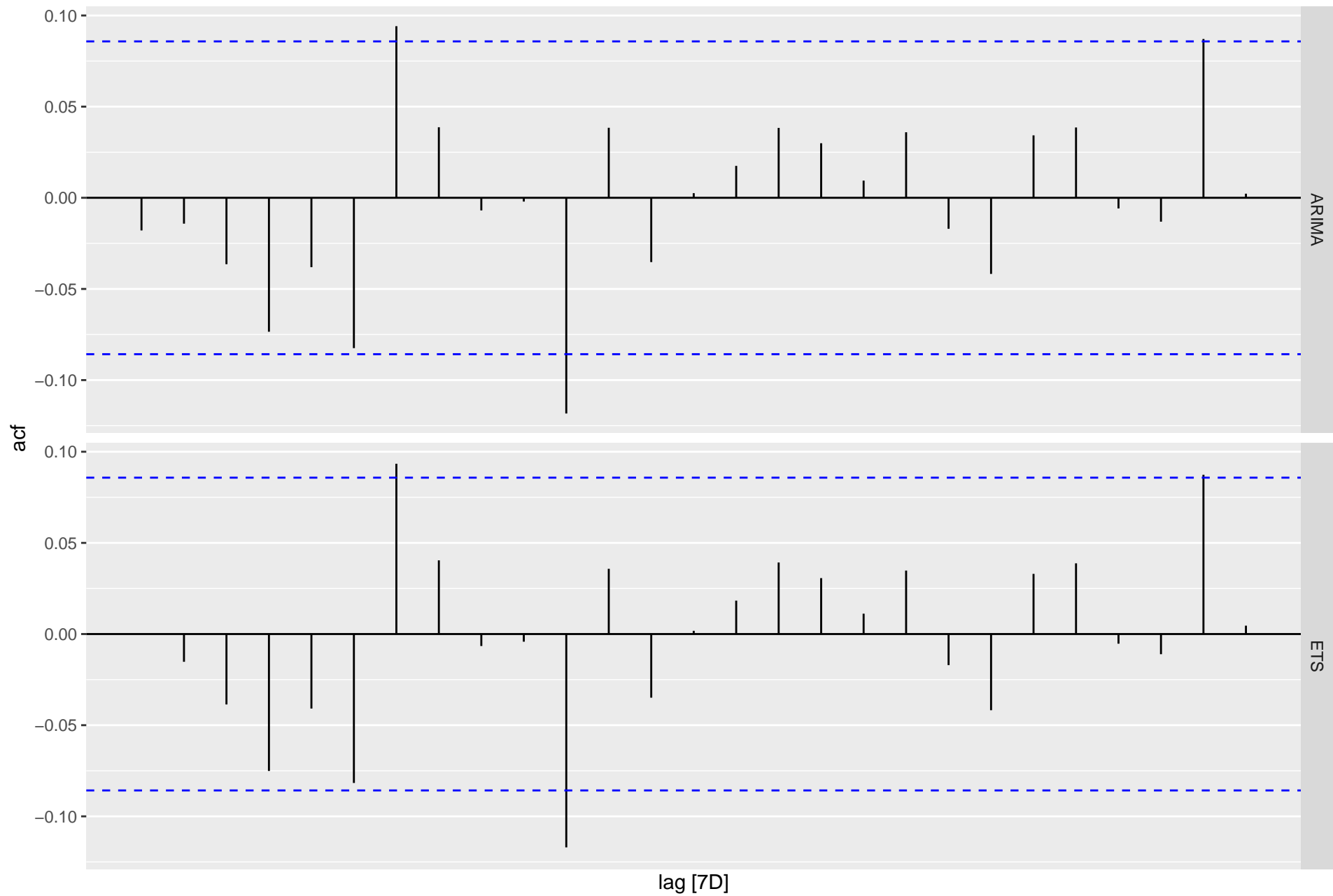
Forecast: ETS & ARIMA



Histogram of Residuals



ACF of Residuals



Model Accuracy Metrics (glance)

A tibble: 2 × 11

	.model	sigma2	log_lik	AIC	AICc	BIC	MSE	AMSE		
	<chr>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>	<dbl>
1	ETS	24.5	-2467.	4941.	4941.	4953.	24.4	47.9		
2	ARIMA	24.5	-1572.	3147.	3147.	3151.	NA	NA		