

$$BY_t = Y_{t-1}$$

$$B^2Y_t = Y_{t-2}$$

$$\dots$$

$$B^kY_t = Y_{t-k}$$

$$\nabla Y_t = Y_t - Y_{t-1}$$

$$\begin{aligned}\nabla^2 Y_t &= \nabla(\nabla Y_t) \\ &= \nabla(Y_t - Y_{t-1}) \\ &= Y_{t-1} - Y_{t-2}\end{aligned}$$

$$B^kY_t = B_kY_t$$

$$\begin{aligned}B_s^kY_t &= B^{ks}Y_t \\ &= Y_{t-ks}\end{aligned}$$

$$B_{12}^kY_t = Y_{t-k \cdot 12}$$

$$(1 - B)Y_t = Y_t - Y_{t-1}$$

$$\begin{aligned}(1 - B)^2Y_t &= (1 - 2B + B^2)Y_t \\ &= Y_t - 2Y_{t-1} + Y_{t-2}\end{aligned}$$

$$\nabla_s^kY_t = (1 - B_s)^kY_t$$

## AR(p)

---

$$e_t = Y_t - \sum_{k=1}^p a_k Y_{t-k}$$

$$e_t = (1 - \sum_{k=1}^p a_k B^k)Y_t$$

$$e_t = \phi(B)Y_t$$

## MA(q)

---

$$Y_t = e_t - \sum_{k=1}^p b_k e_{t-k}$$

$$Y_t = (1 - \sum_{k=1}^p b_k B^k)e_t$$

$$Y_t = \theta(B)e_t$$

## ARMA(p,q)

---

$$Y_t = \theta(B)e_t$$

$$e_t = \phi(B)Y_t$$

$$\phi(B)Y_t = \theta(B)e_t$$

$$a(B)Y_t = b(B)e_t$$

## ARIMA(p,d,q)

---

$$\nabla^d Y_t = W_t$$

$$W_t : ARMA(p, q)$$

$$\nabla_s^d Y_t = (1 - B_s)^d Y_t$$

## SARIMA(p,d,q)(P,D,Q)

---