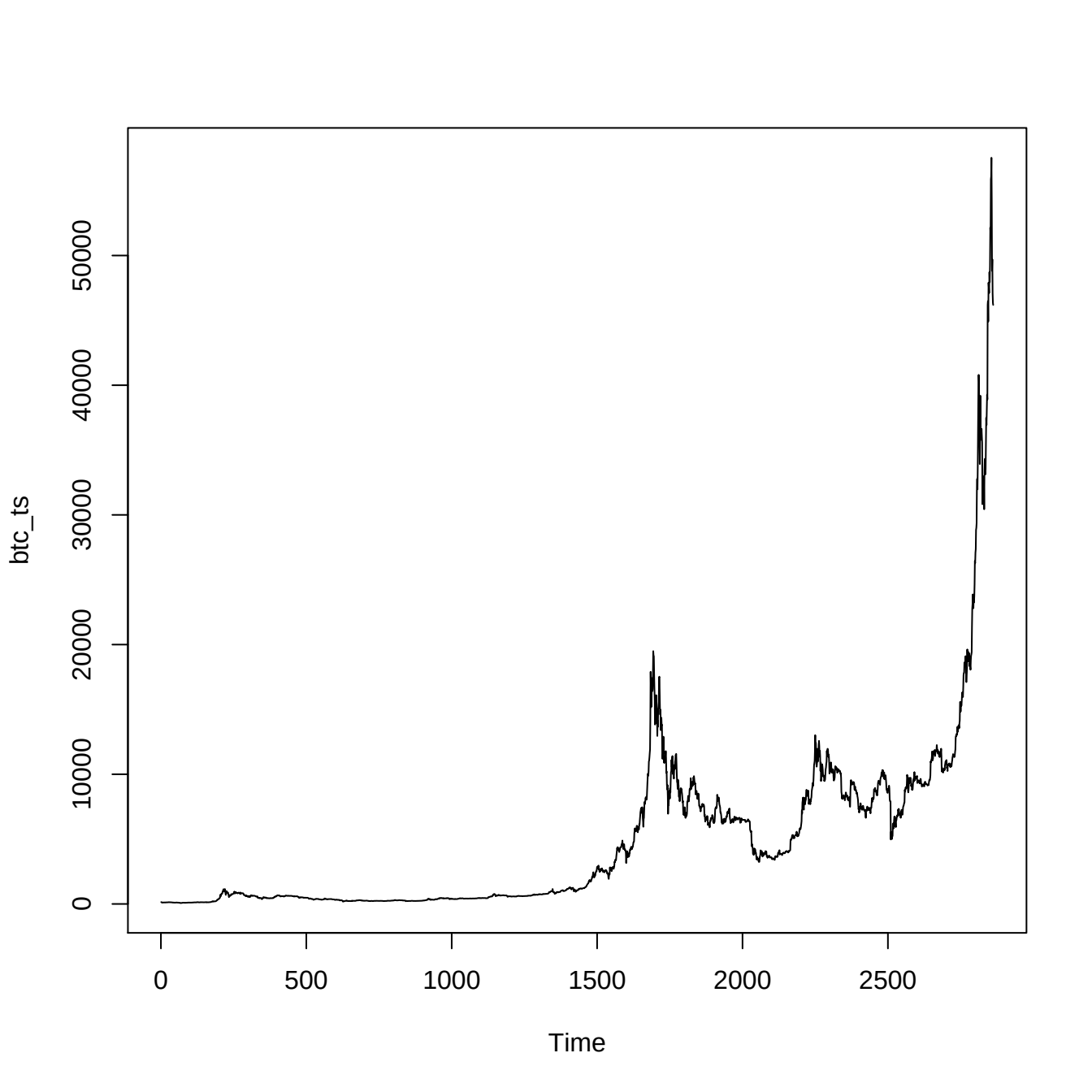
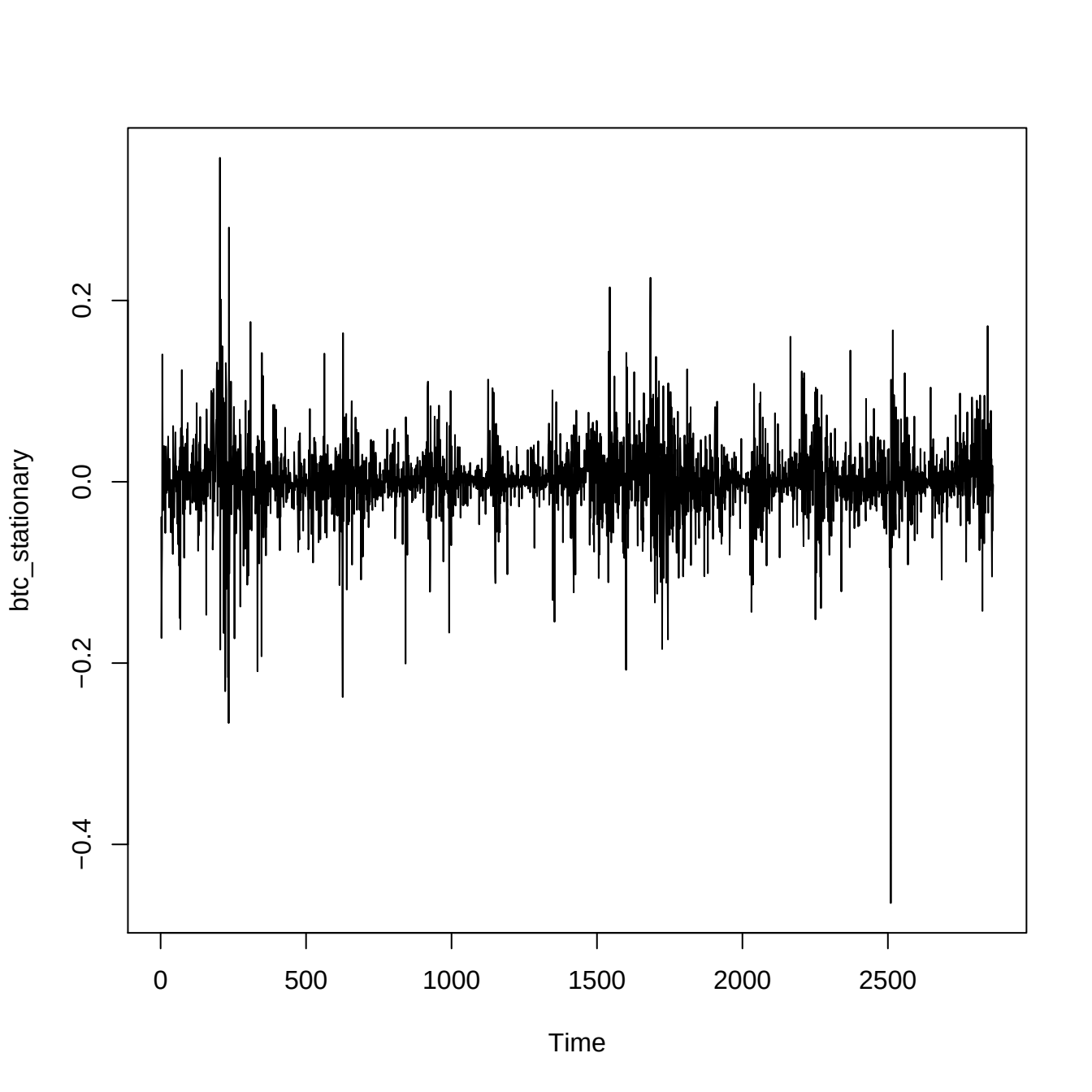
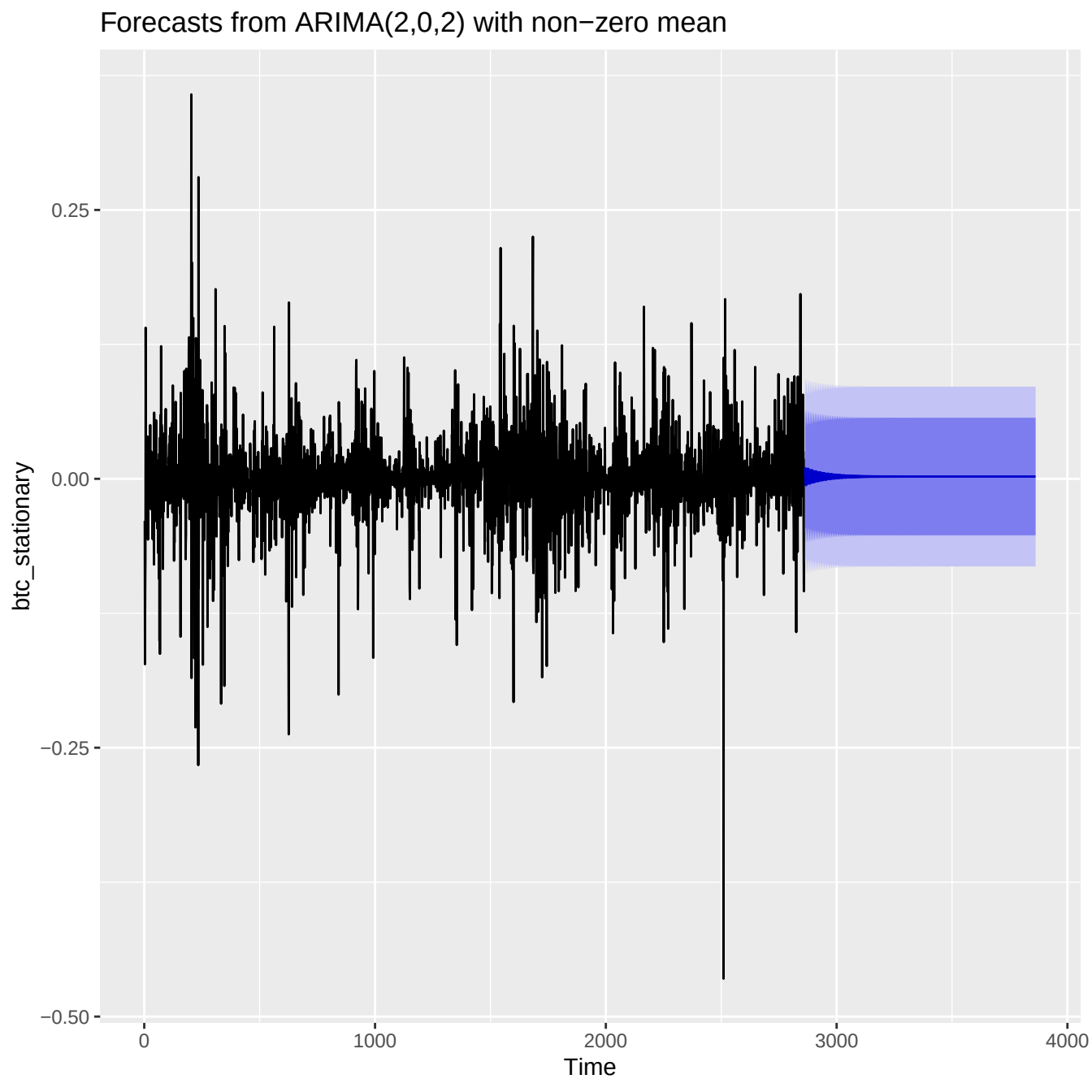
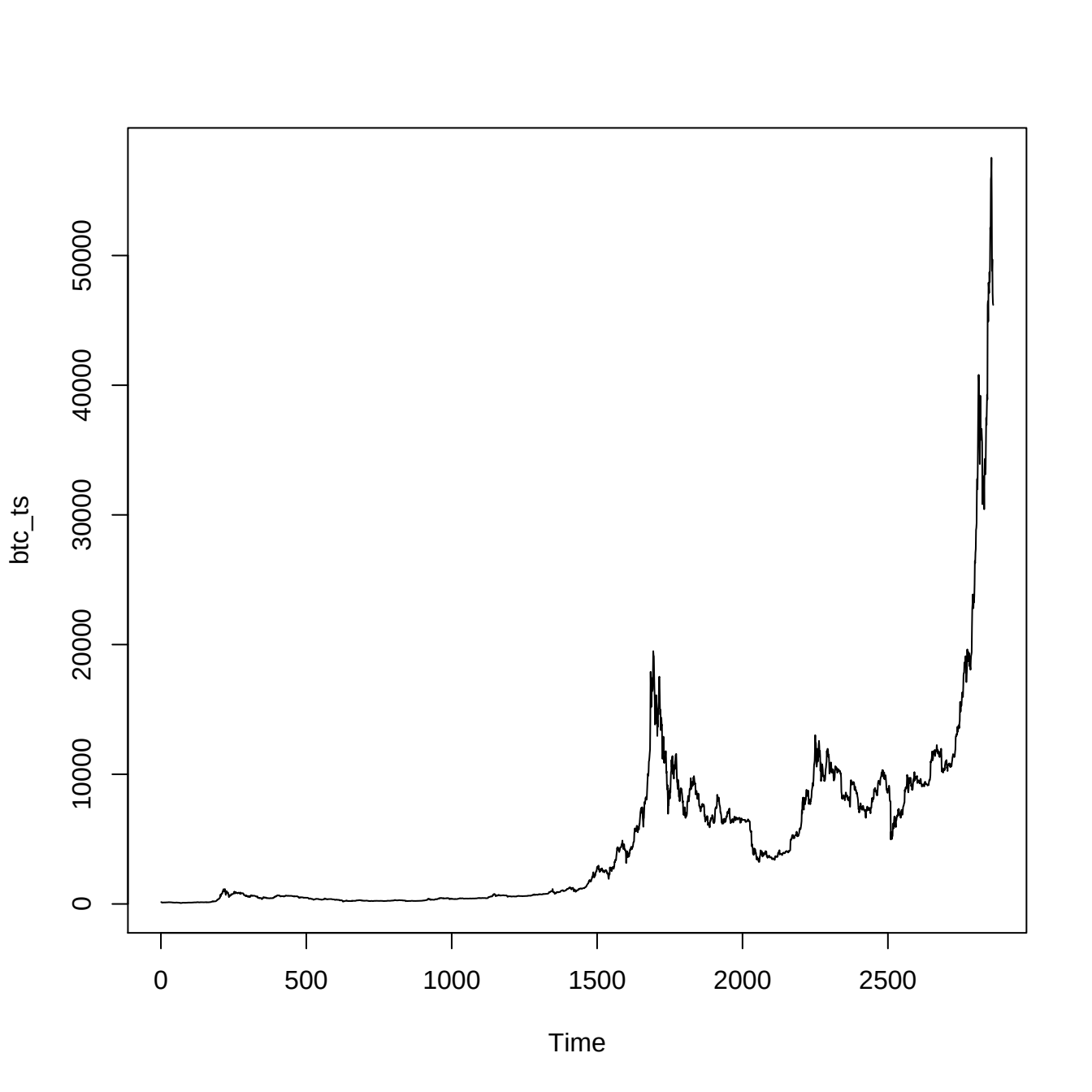
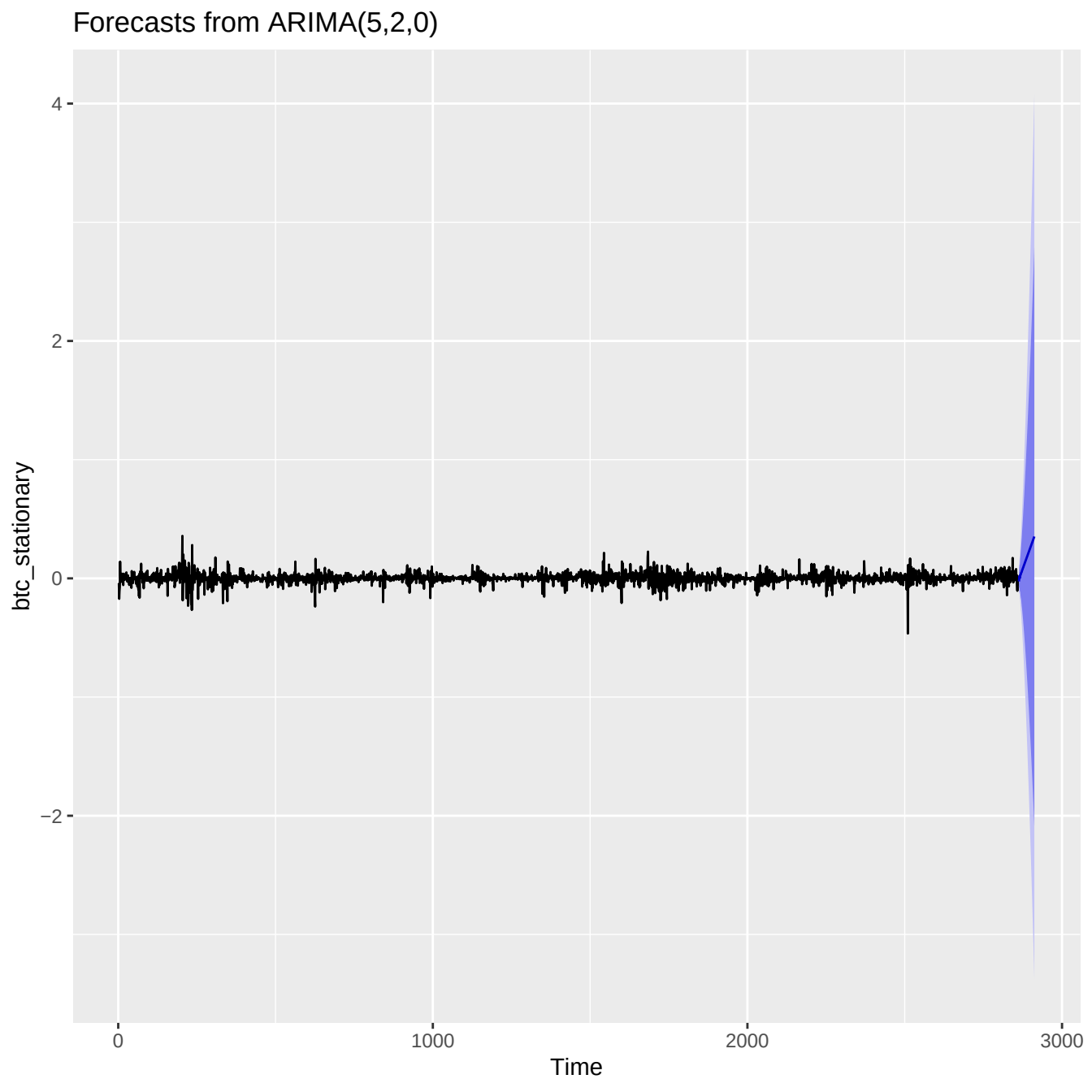

btc_ts
0
10000
20000
30000
40000
50000
0
500
1000
1500
2000
2500
Time

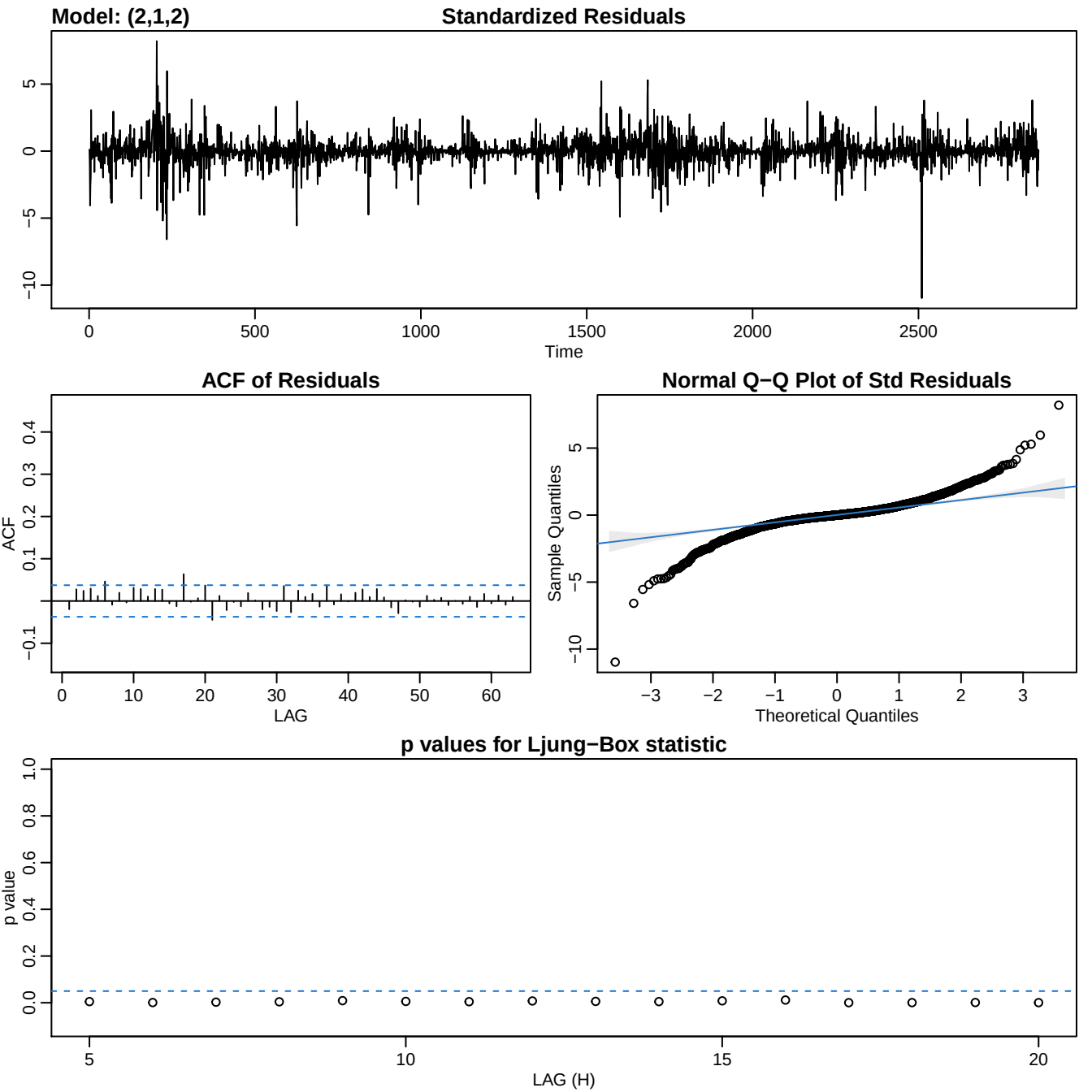

btc_stationary
0.2
0.0
−0.2
−0.4
0
500
1000
1500
2000
2500
Time

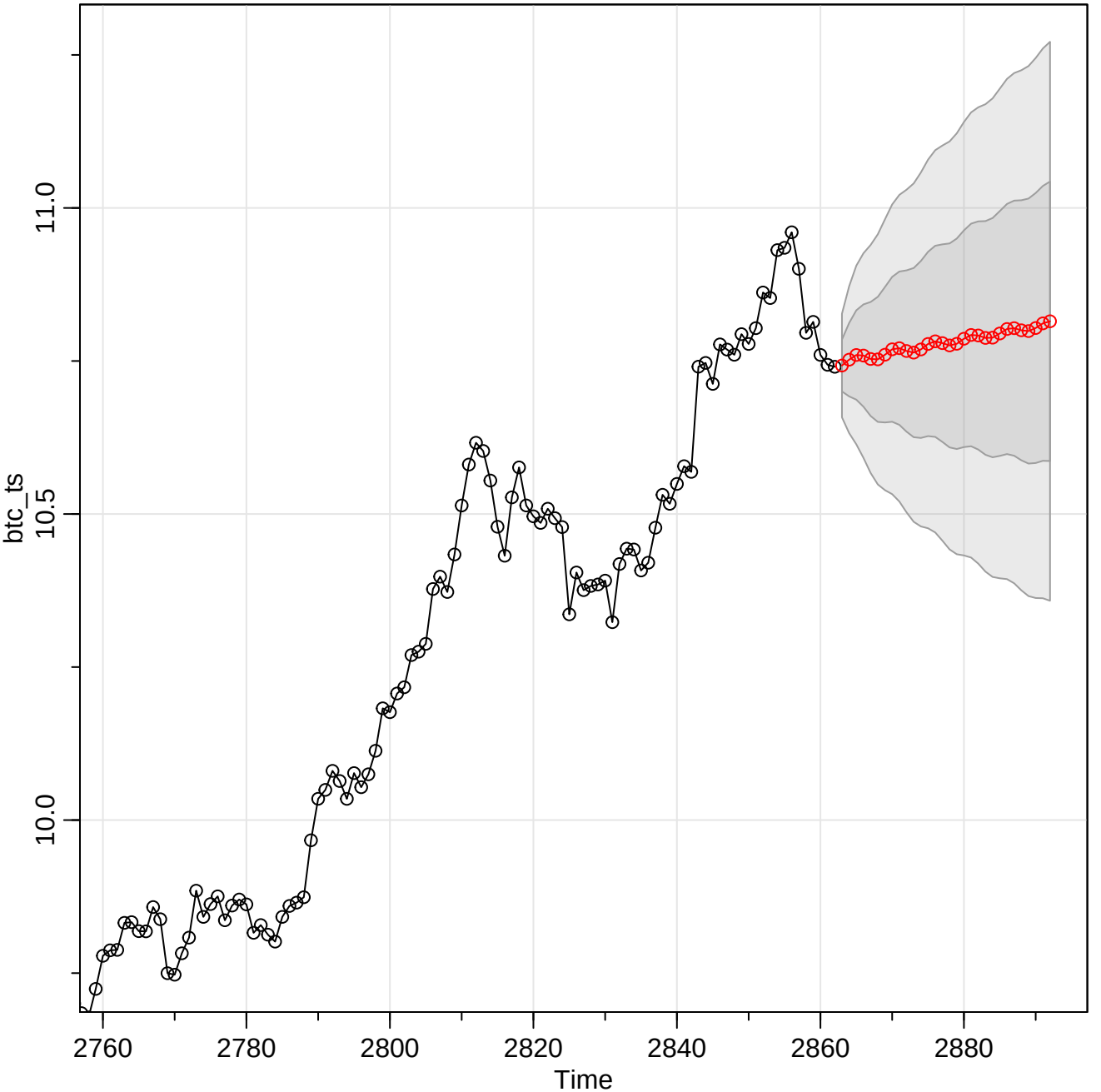

Forecasts from ARIMA(2,0,2) with non−zero mean
btc_stationary
0.25
0.00
−0.25
−0.50
0
1000
2000
3000
4000
Time


btc_ts
0
10000
20000
30000
40000
50000
0
500
1000
1500
2000
2500
Time

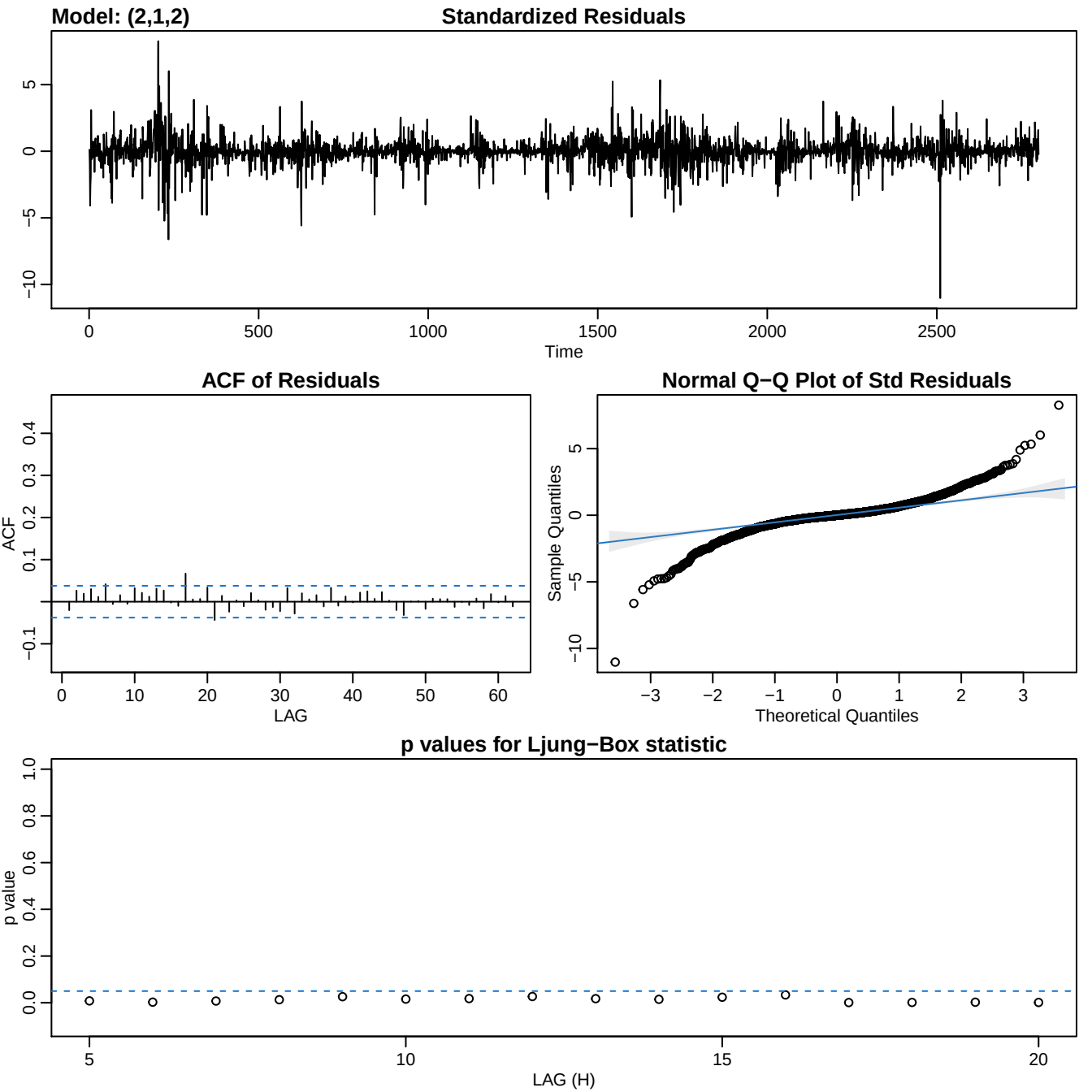

Forecasts from ARIMA(5,2,0)
btc_stationary
4
2
0
−2
0
1000
2000
3000
Time

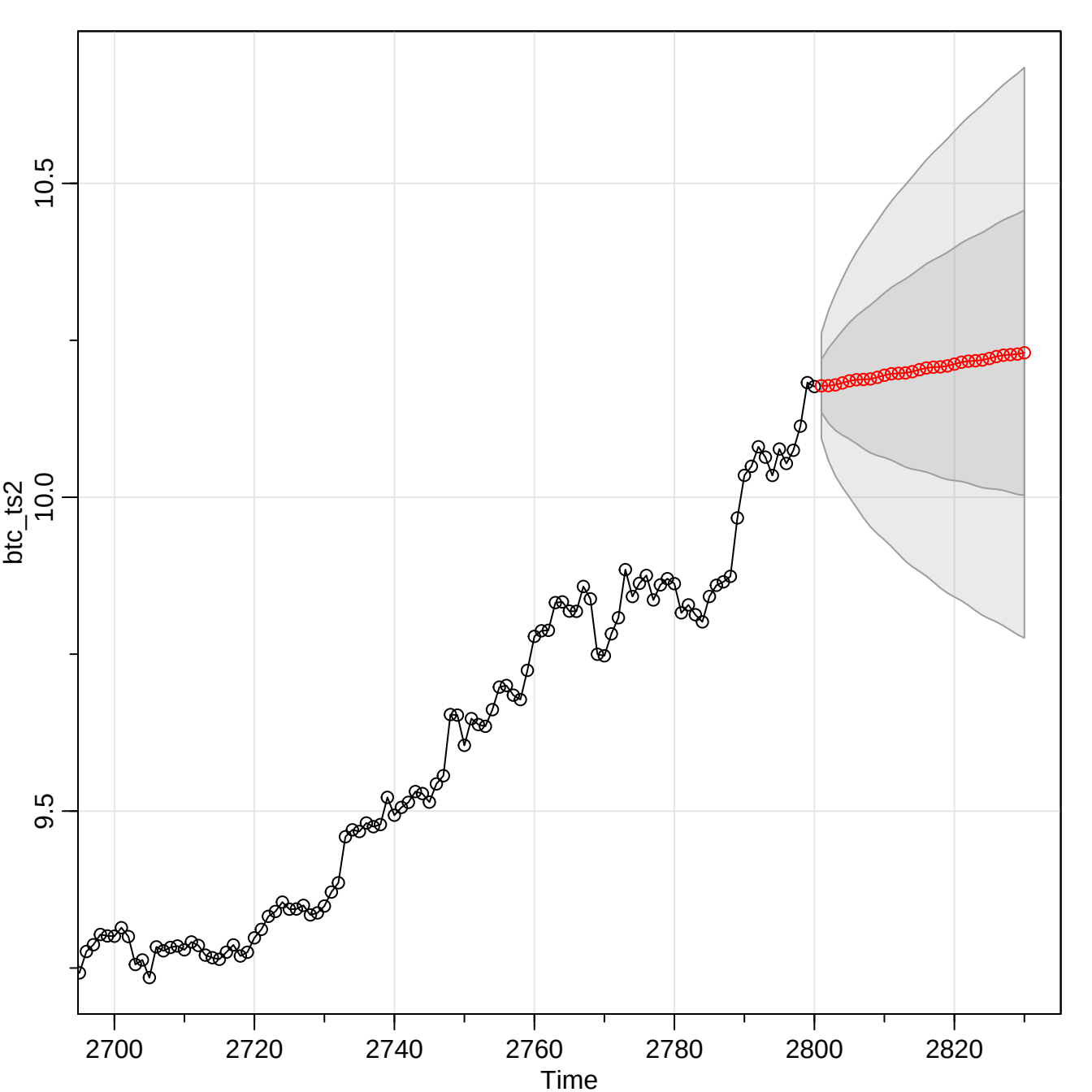
btc_ts
4
5
6
7
8
9
10
11
0
500
1000
1500
2000
2500
Time


Model: (2,1,2)
Standardized Residuals
Time
ACF of Residuals
ACF
LAG
Normal Q−Q Plot of Std Residuals
Sample Quantiles
Theoretical Quantiles
p values for Ljung−Box statistic
p value
LAG (H)


btc_ts
10.0
10.5
11.0
2760
2780
2800
2820
2840
2860
2880
Time

btc_ts2
5
6
7
8
9
10
0
500
1000
1500
2000
2500
Time


Model: (2,1,2)
Standardized Residuals
Time
ACF of Residuals
ACF
LAG
Normal Q−Q Plot of Std Residuals
Sample Quantiles
Theoretical Quantiles
p values for Ljung−Box statistic
p value
LAG (H)


btc_ts2
10.5
10.0
9.5
2700
2720
2740
2760
2780
2800
2820
Time