# **DATASET VIRGEN**

#### 1. DATASET1:

- Estadística de prueba Dickey-Fuller: -0.53961
- Valor p: 0.9801
- No hay suficiente evidencia para rechazar la hipótesis nula. La serie de tiempo no es estacionaria.

#### 2. DATASET2:

- Estadística de prueba Dickey-Fuller: 0.70973
- Valor p: 0.99
- No hay suficiente evidencia para rechazar la hipótesis nula. La serie de tiempo no es estacionaria.

#### 3. DATASET3:

- Estadística de prueba Dickey-Fuller: -1.6147
- Valor p: 0.7416
- No hay suficiente evidencia para rechazar la hipótesis nula. La serie de tiempo no es estacionaria.

#### 4. DATASET4:

- Estadística de prueba Dickey-Fuller: -2.0678
- Valor p: 0.5497
- No hay suficiente evidencia para rechazar la hipótesis nula. La serie de tiempo no es estacionaria.

#### 5. DATASET5:

- Estadística de prueba Dickey-Fuller: -1.4252
- Valor p: 0.8219
- No hay suficiente evidencia para rechazar la hipótesis nula. La serie de tiempo no es estacionaria.

# **DATASET LOG**

#### 1. **DATASET1**:

- Estadística de prueba Dickey-Fuller: -0.55926
- Valor p: 0.9792
- Hipótesis: No hay suficiente evidencia para rechazar la hipótesis nula.
   La serie de tiempo no es estacionaria.

#### 2. **DATASET2**:

- Estadística de prueba Dickey-Fuller: 0.6608
- Valor p: 0.99
- Hipótesis: No hay suficiente evidencia para rechazar la hipótesis nula.
   La serie de tiempo no es estacionaria.

#### 3. **DATASET3**:

- Estadística de prueba Dickey-Fuller: -1.5946
- Valor p: 0.7501
- Hipótesis: No hay suficiente evidencia para rechazar la hipótesis nula.
   La serie de tiempo no es estacionaria.

#### 4. **DATASET4**:

- Estadística de prueba Dickey-Fuller: -2.0574
- Valor p: 0.5541
- Hipótesis: No hay suficiente evidencia para rechazar la hipótesis nula.
   La serie de tiempo no es estacionaria.

#### 5. **DATASET5**:

- Estadística de prueba Dickey-Fuller: -1.4438
- Valor p: 0.814
- Hipótesis: No hay suficiente evidencia para rechazar la hipótesis nula.
   La serie de tiempo no es estacionaria.

### DATASET DIFF

#### 1. **DATASET1**:

- Estadística de prueba Dickey-Fuller: -21.808
- Valor p: 0.01
- Hipótesis: Se rechaza la hipótesis nula. La serie de tiempo es estacionaria.

#### 2. **DATASET2**:

- Estadística de prueba Dickey-Fuller: -25.715
- Valor p: 0.01
- Hipótesis: Se rechaza la hipótesis nula. La serie de tiempo es estacionaria.

#### 3. **DATASET3**:

- Estadística de prueba Dickey-Fuller: -21.186
- Valor p: 0.01
- Hipótesis: Se rechaza la hipótesis nula. La serie de tiempo es estacionaria.

#### 4. **DATASET4**:

- Estadística de prueba Dickey-Fuller: -21.767
- Valor p: 0.01
- Hipótesis: Se rechaza la hipótesis nula. La serie de tiempo es estacionaria.

#### 5. **DATASET5**:

- Estadística de prueba Dickey-Fuller: -18.737
- Valor p: 0.01
- Hipótesis: Se rechaza la hipótesis nula. La serie de tiempo es estacionaria.

### **ARIMA**

```
call:
arima(x = dataframe[[parametro]], order = c(1, 1, 1))
Coefficients:
        ar1
                  ma1
              -0.7592
      0.0025
      0.0137
              0.0084
s.e.
sigma^2 estimated as 0.001805: log likelihood = 15027.2, aic = -30048.4
call:
arima(x = dataframe[[parametro]], order = c(1, 1, 1))
Coefficients:
          ar1
                   ma1
      -0.0039
               -0.7750
     0.0141
                0.0092
s.e.
sigma^2 estimated as 0.002161: log likelihood = 14250.43, aic = -28494.
call:
arima(x = dataframe[[parametro]], order = c(1, 1, 1))
Coefficients:
          ar1
                   ma1
      -0.0769
               -0.5355
s.e. 0.0167
               0.0134
sigma^2 estimated as 0.001916: log likelihood = 14769.69, aic = -29533.
call:
arima(x = dataframe[[parametro]], order = c(1, 1, 1))
Coefficients:
          ar1
                   ma1
               -0.7034
      -0.0038
      0.0150
                0.0104
sigma^2 estimated as 0.001814: log likelihood = 15005.12, aic = -30004.
arima(x = dataframe[[parametro]], order = c(1, 1, 1))
Coefficients:
          ar1
                   ma1
      -0.0594
               -0.5954
     0.0163
                0.0126
sigma^2 estimated as 0.001616: log likelihood = 15085.57, aic = -30165.
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            Point Forecast
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