Predicción IPC para los próximos 1 meses

1 Predicciones

Año	Mes	República	Región I	Región II	Región III	Región IV	Región V	Región VI	Región VII	Región VIII
2023	Diciembre	168.09	142.17	247.87	159.66	236.56	154.69	153.53	227.66	170.9

2 Gráficas

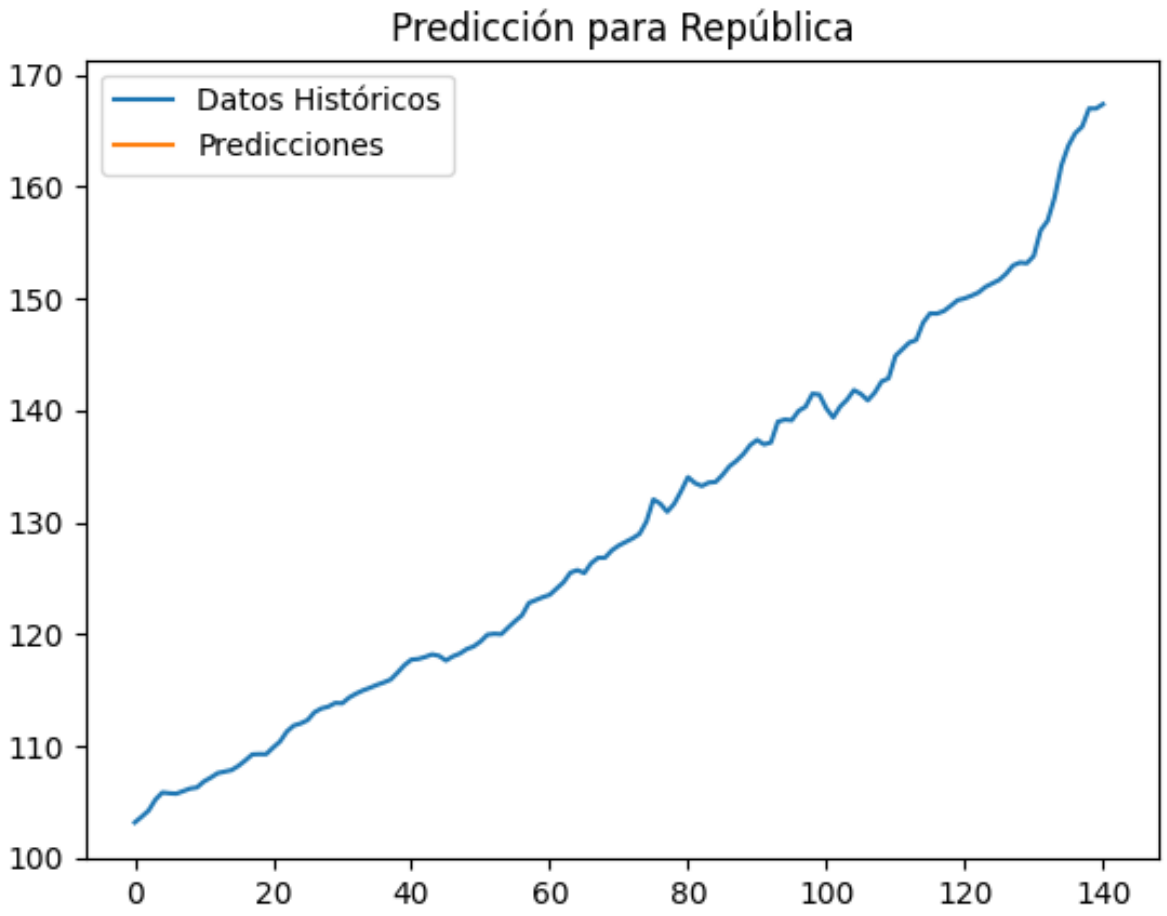

Figure 1: Gráfica de República

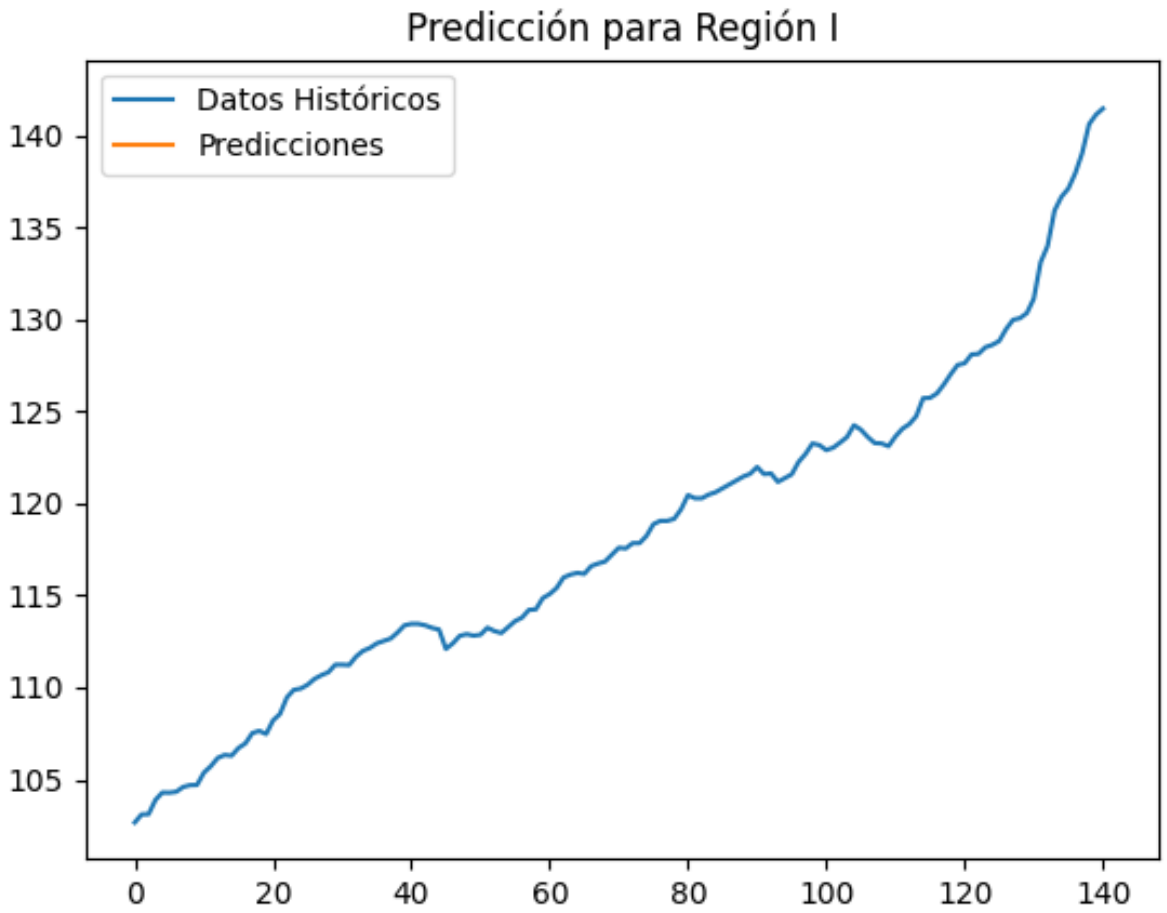

Figure 2: Gráfica de Región I

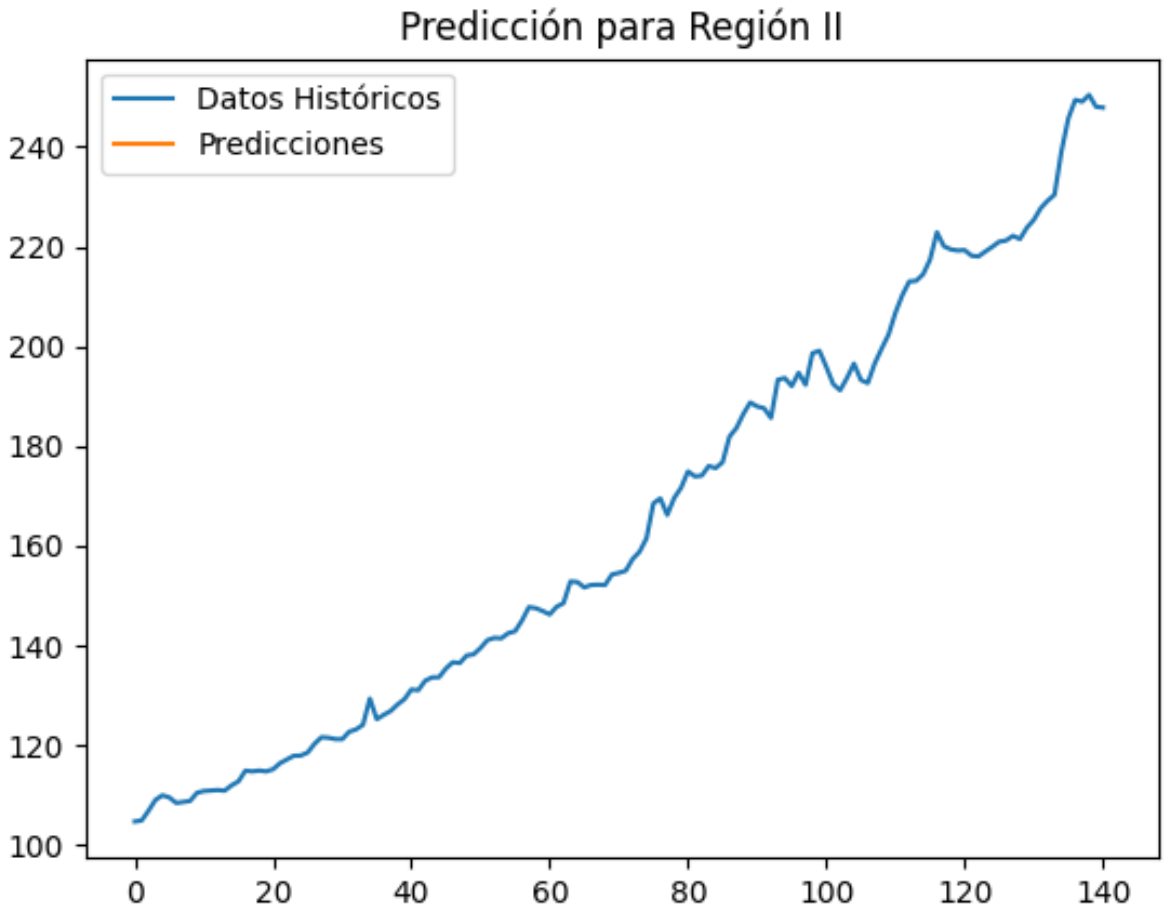

Figure 3: Gráfica de Región II

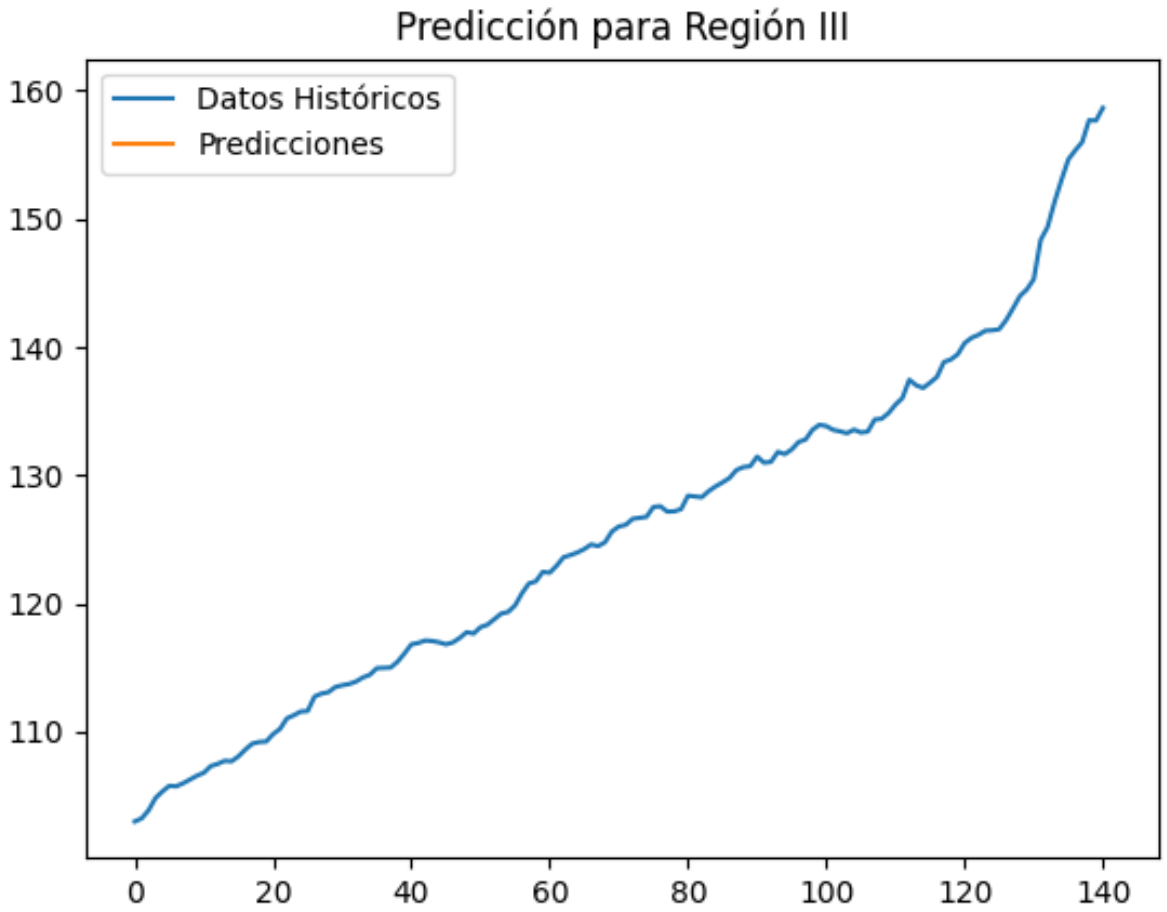

Figure 4: Gráfica de Región III

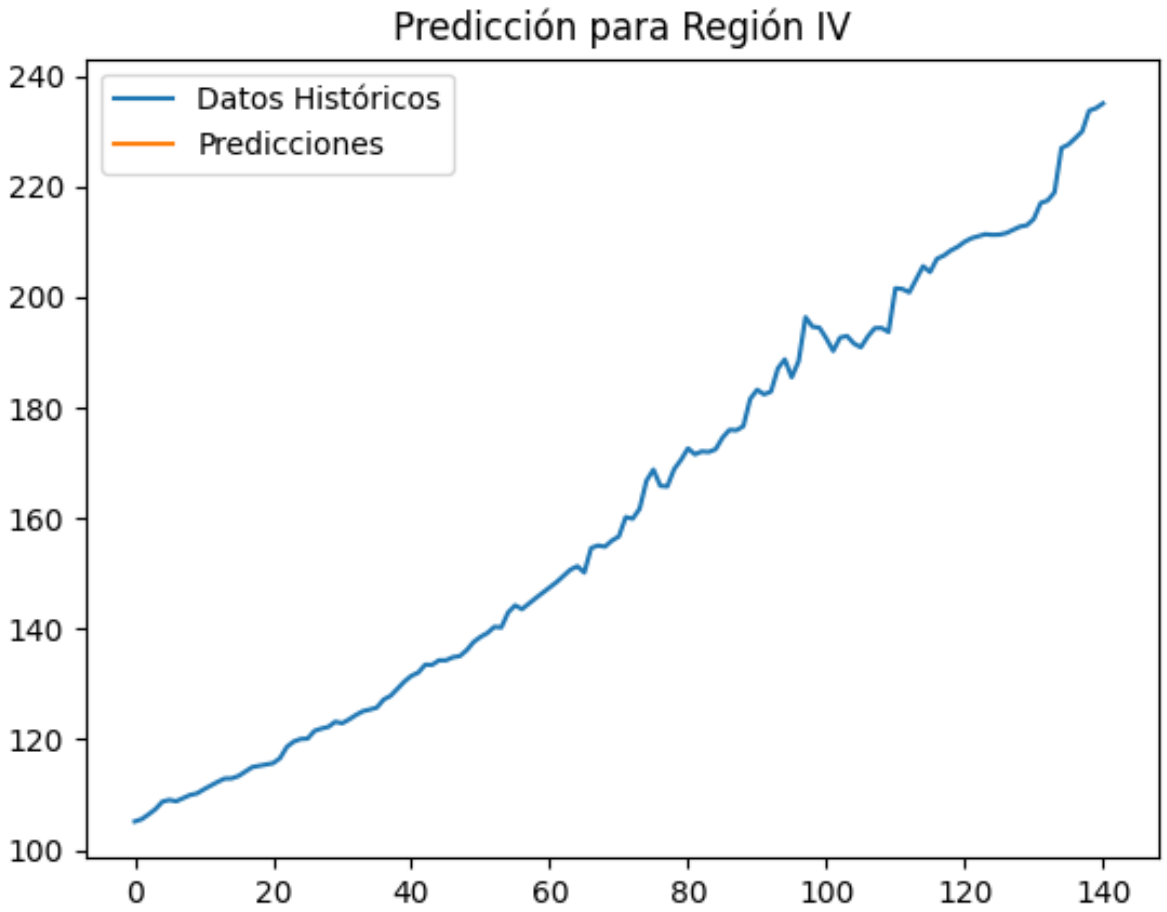

Figure 5: Gráfica de Región IV

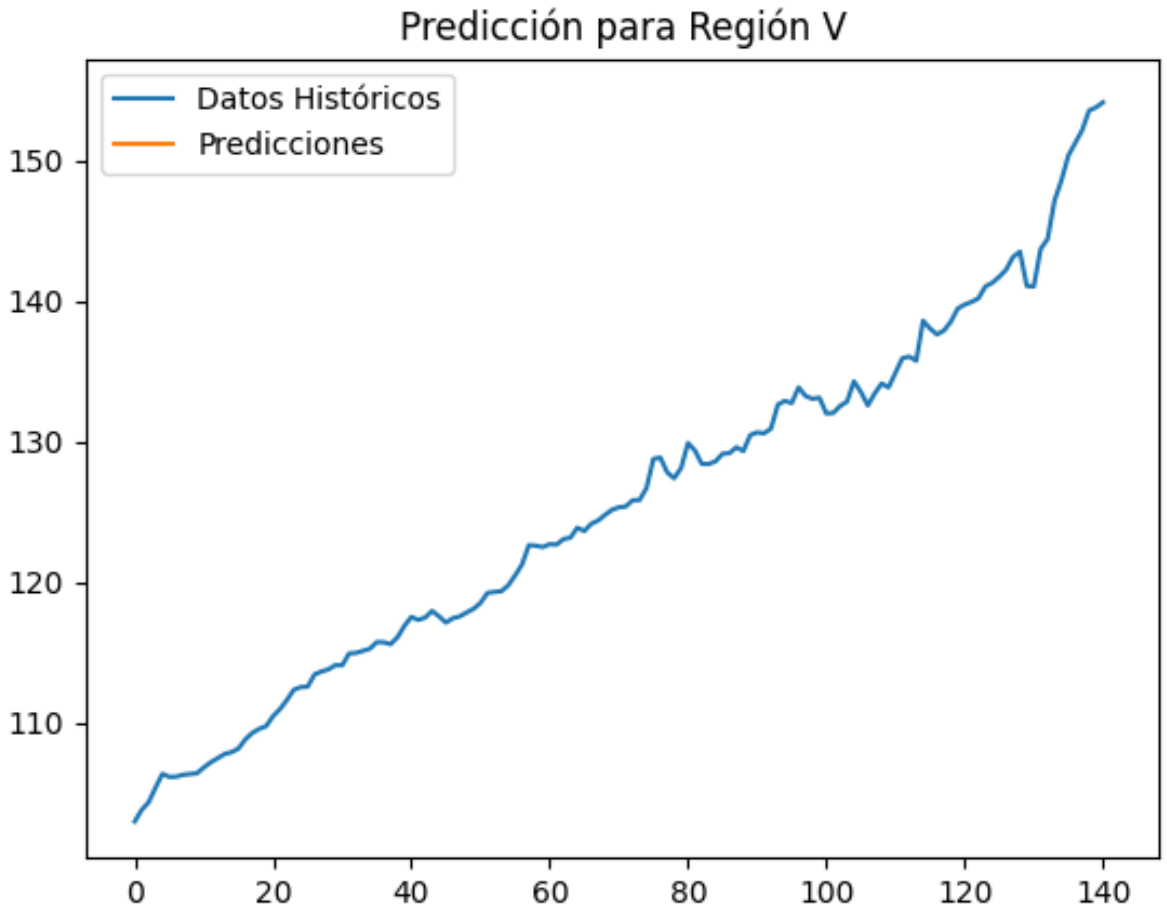

Figure 6: Gráfica de Región V

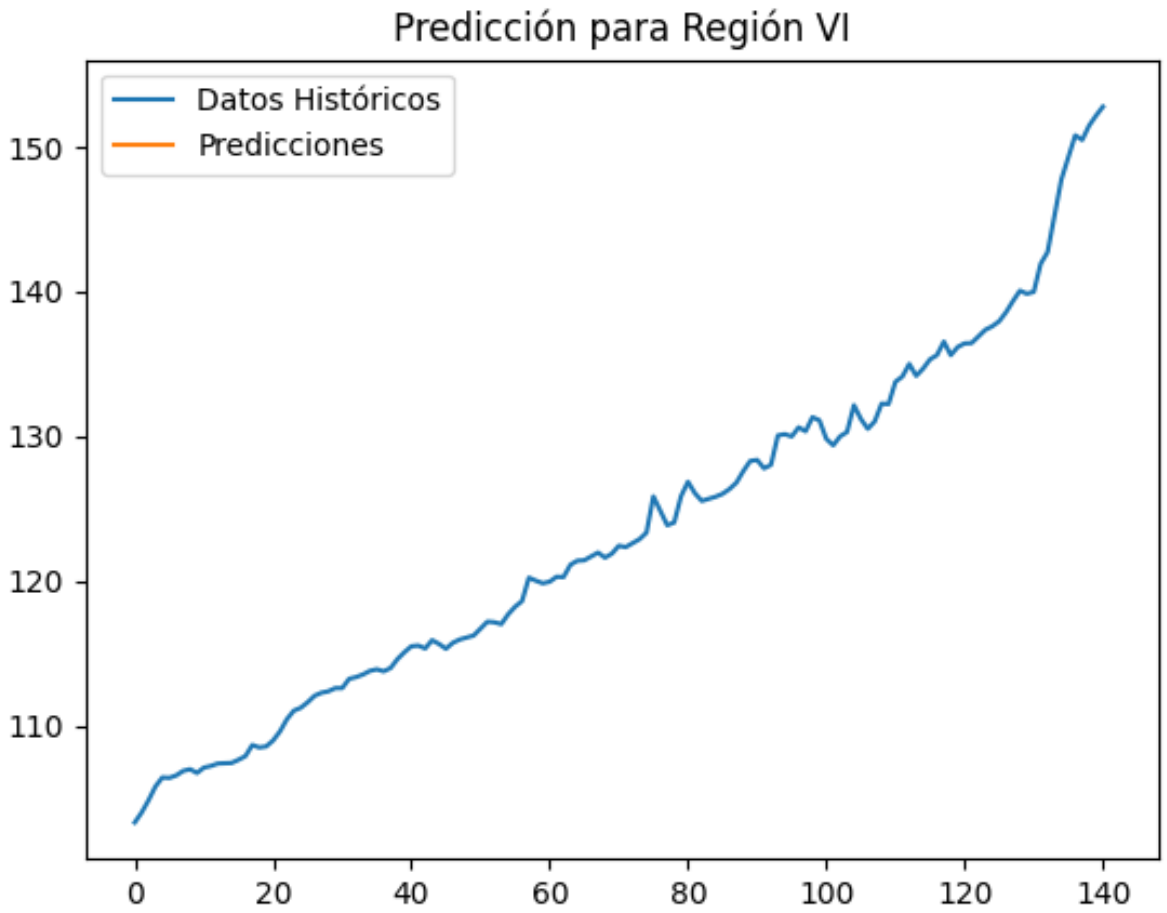

Figure 7: Gráfica de Región VI

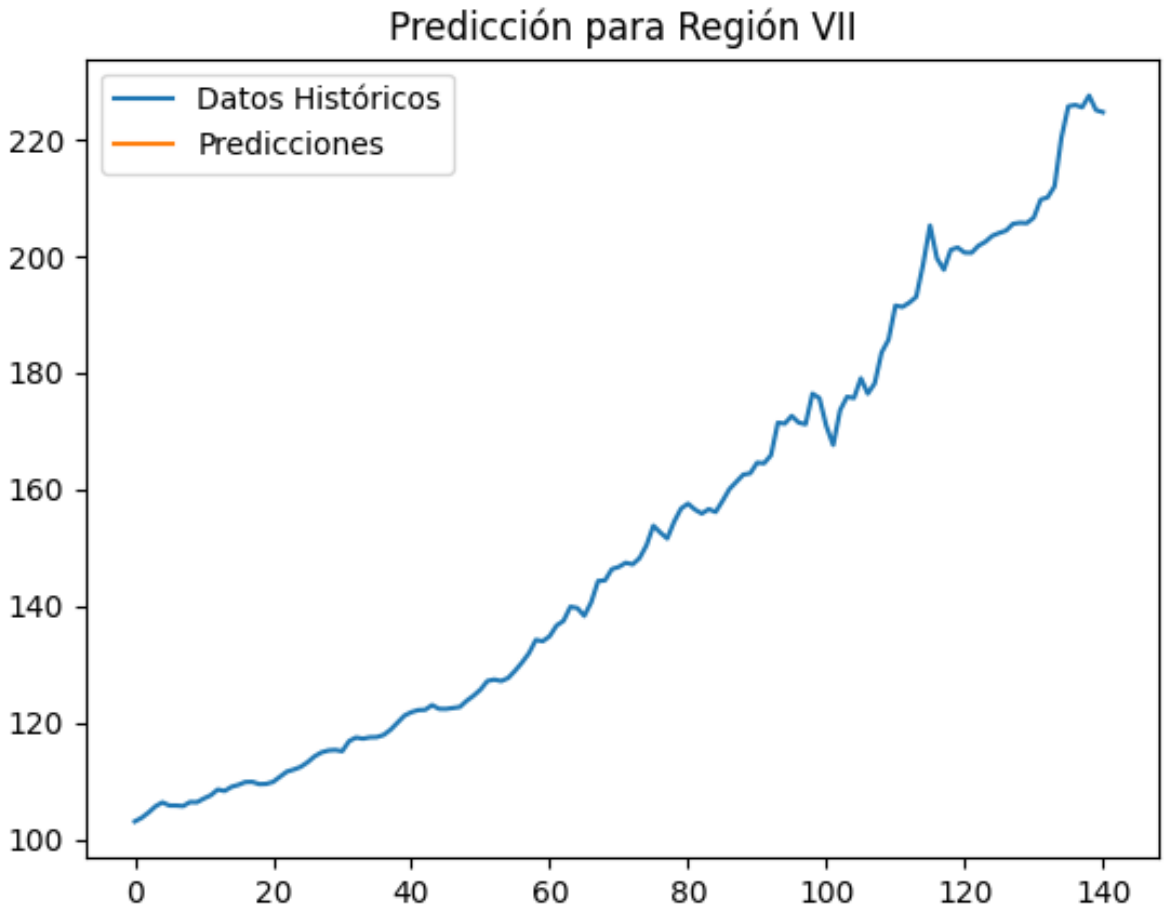

Figure 8: Gráfica de Región VII

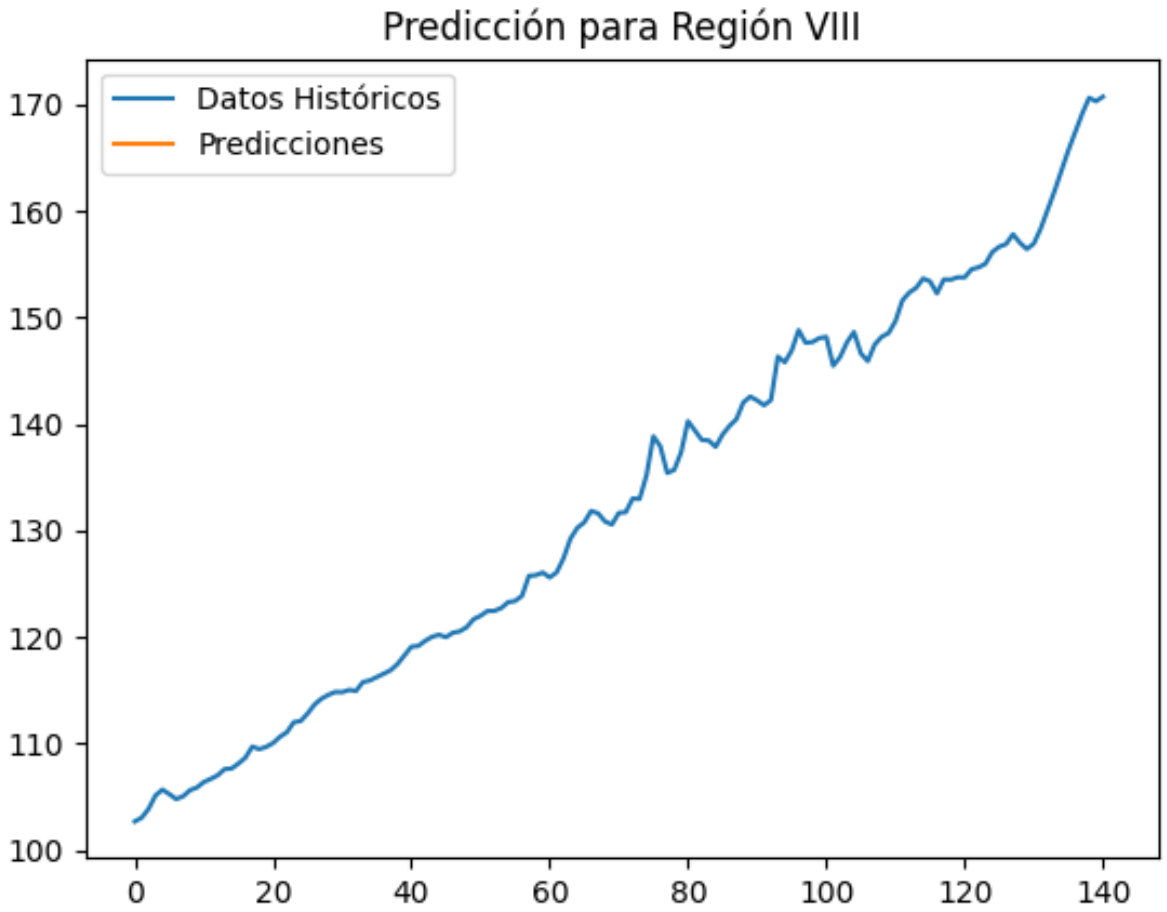

Figure 9: Gráfica de Región VIII

3 Tablas de resumen

República

Dep. Variable:	República	**No. Observations:**	141
Model:	ARIMA(0, 2, 2)	**Log Likelihood**	-112.529
Date:	Wed, 22 Nov 2023	**AIC**	231.058
Time:	11:52:30	**BIC**	239.862
Sample:	0	**HQIC**	234.636
	- 141		
Covariance Type:	opg		

	coef	**std err**	**z**	**P> |z|**	**[0.025**	**0.975]**
ma.L1	-0.5955	0.054	-11.024	0.000	-0.701	-0.490
ma.L2	-0.3488	0.066	-5.309	0.000	-0.478	-0.220
sigma2	0.2912	0.024	11.995	0.000	0.244	0.339

Ljung-Box (L1) (Q):	0.22	**Jarque-Bera (JB):**	35.95
Prob(Q):	0.64	**Prob(JB):**	0.00
Heteroskedasticity (H):	8.32	**Skew:**	0.70
Prob(H) (two-sided):	0.00	**Kurtosis:**	5.06

Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Región I

Dep. Variable:	Región I	**No. Observations:**	141
Model:	ARIMA(1, 2, 1)	**Log Likelihood**	-50.463
Date:	Wed, 22 Nov 2023	**AIC**	106.926
Time:	11:52:30	**BIC**	115.730
Sample:	0	**HQIC**	110.504
	- 141		
Covariance Type:	opg		

	coef	**std err**	**z**	**P> |z|**	**[0.025**	**0.975]**
ar.L1	0.1670	0.114	1.466	0.143	-0.056	0.390
ma.L1	-0.8754	0.046	-19.138	0.000	-0.965	-0.786
sigma2	0.1200	0.011	11.065	0.000	0.099	0.141

Ljung-Box (L1) (Q):	0.01	**Jarque-Bera (JB):**	66.74
Prob(Q):	0.92	**Prob(JB):**	0.00
Heteroskedasticity (H):	2.01	**Skew:**	0.76
Prob(H) (two-sided):	0.02	**Kurtosis:**	6.04

Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Región II

Dep. Variable:	Región II	**No. Observations:**	141
Model:	ARIMA(0, 1, 0)	**Log Likelihood**	-315.550
Date:	Wed, 22 Nov 2023	**AIC**	633.100
Time:	11:52:30	**BIC**	636.041
Sample:	0	**HQIC**	634.295
	- 141		
Covariance Type:	opg		

	coef	std err	z	P> |z|	[0.025	0.975]
sigma2	5.3121	0.434	12.232	0.000	4.461	6.163

Ljung-Box (L1) (Q):	1.52	**Jarque-Bera (JB):**	39.84
Prob(Q):	0.22	**Prob(JB):**	0.00
Heteroskedasticity (H):	4.17	**Skew:**	0.79
Prob(H) (two-sided):	0.00	**Kurtosis:**	5.08

Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Región III

Dep. Variable:	Región III	**No. Observations:**	141
Model:	ARIMA(1, 2, 2)	**Log Likelihood**	-81.421
Date:	Wed, 22 Nov 2023	**AIC**	170.842
Time:	11:52:30	**BIC**	182.580
Sample:	0	**HQIC**	175.612
	- 141		
Covariance Type:	opg		

	coef	std err	z	P> |z|	[0.025	0.975]
ar.L1	-0.8515	0.091	-9.401	0.000	-1.029	-0.674
ma.L1	0.0990	0.065	1.520	0.128	-0.029	0.227
ma.L2	-0.8021	0.065	-12.354	0.000	-0.929	-0.675
sigma2	0.1870	0.013	14.447	0.000	0.162	0.212

Ljung-Box (L1) (Q):	0.29	**Jarque-Bera (JB):**	250.41
Prob(Q):	0.59	**Prob(JB):**	0.00
Heteroskedasticity (H):	4.45	**Skew:**	1.25
Prob(H) (two-sided):	0.00	**Kurtosis:**	9.08

Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Región IV

Dep. Variable:	Región IV			**No. Observations:**	141	
Model:	ARIMA(3, 1, 2)			**Log Likelihood**	-260.319	
Date:	Wed, 22 Nov 2023			**AIC**	532.638	
Time:	11:52:30			**BIC**	550.287	
Sample:	0			**HQIC**	539.810	
	- 141					
Covariance Type:	opg					

	coef	**std err**	**z**	**P> |z|**	**[0.025**	**0.975]**
ar.L1	0.7888	0.186	4.232	0.000	0.423	1.154
ar.L2	-0.1427	0.192	-0.745	0.456	-0.518	0.233
ar.L3	0.3527	0.062	5.730	0.000	0.232	0.473
ma.L1	-0.8338	0.177	-4.700	0.000	-1.182	-0.486
ma.L2	-0.1261	0.175	-0.721	0.471	-0.469	0.217
sigma2	2.3675	0.200	11.811	0.000	1.975	2.760

Ljung-Box (L1) (Q):	0.02	**Jarque-Bera (JB):**	214.32
Prob(Q):	0.88	**Prob(JB):**	0.00
Heteroskedasticity (H):	16.90	**Skew:**	1.30
Prob(H) (two-sided):	0.00	**Kurtosis:**	8.48

Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Región V

Dep. Variable:	Región V			**No. Observations:**	141	
Model:	ARIMA(1, 1, 1)			**Log Likelihood**	-148.042	
Date:	Wed, 22 Nov 2023			**AIC**	302.083	
Time:	11:52:30			**BIC**	310.908	
Sample:	0			**HQIC**	305.669	
	- 141					
Covariance Type:	opg					

	coef	**std err**	**z**	**P> |z|**	**[0.025**	**0.975]**
ar.L1	0.9984	0.005	201.347	0.000	0.989	1.008
ma.L1	-0.9637	0.041	-23.378	0.000	-1.045	-0.883
sigma2	0.4789	0.035	13.650	0.000	0.410	0.548

Ljung-Box (L1) (Q):	0.96	**Jarque-Bera (JB):**	92.34
Prob(Q):	0.33	**Prob(JB):**	0.00
Heteroskedasticity (H):	7.40	**Skew:**	0.48
Prob(H) (two-sided):	0.00	**Kurtosis:**	6.86

Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Región VI

Dep. Variable:	Región VI	**No. Observations:**	141
Model:	ARIMA(0, 2, 1)	**Log Likelihood**	-137.849
Date:	Wed, 22 Nov 2023	**AIC**	279.698
Time:	11:52:31	**BIC**	285.567
Sample:	0	**HQIC**	282.083
	- 141		
Covariance Type:	opg		

	coef	**std err**	**z**	**P> |z|**	**[0.025**	**0.975]**
ma.L1	-0.9335	0.029	-32.656	0.000	-0.990	-0.877
sigma2	0.4193	0.035	11.926	0.000	0.350	0.488

Ljung-Box (L1) (Q):	0.95	**Jarque-Bera (JB):**	36.47
Prob(Q):	0.33	**Prob(JB):**	0.00
Heteroskedasticity (H):	6.78	**Skew:**	0.74
Prob(H) (two-sided):	0.00	**Kurtosis:**	5.02

Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Región VII

Dep. Variable:	Región VII	**No. Observations:**	141
Model:	ARIMA(0, 2, 3)	**Log Likelihood**	-276.724
Date:	Wed, 22 Nov 2023	**AIC**	561.449
Time:	11:52:31	**BIC**	573.187
Sample:	0	**HQIC**	566.219
	- 141		
Covariance Type:	opg		

	coef	**std err**	**z**	**P> |z|**	**[0.025**	**0.975]**
ma.L1	-0.7475	0.053	-14.173	0.000	-0.851	-0.644
ma.L2	-0.6334	0.061	-10.370	0.000	-0.753	-0.514
ma.L3	0.4112	0.056	7.281	0.000	0.300	0.522
sigma2	3.0592	0.251	12.188	0.000	2.567	3.551

Ljung-Box (L1) (Q):	0.35	**Jarque-Bera (JB):**	39.45
Prob(Q):	0.55	**Prob(JB):**	0.00
Heteroskedasticity (H):	20.73	**Skew:**	0.38
Prob(H) (two-sided):	0.00	**Kurtosis:**	5.49

Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex-step).

Región VIII

Dep. Variable:	Región VIII	**No. Observations:**	141
Model:	ARIMA(2, 1, 0)	**Log Likelihood**	-196.460
Date:	Wed, 22 Nov 2023	**AIC**	398.919
Time:	11:52:31	**BIC**	407.744
Sample:	0	**HQIC**	402.506
	- 141		
Covariance Type:	opg		

	coef	**std err**	**z**	**P> |z|**	**[0.025**	**0.975]**
ar.L1	0.3612	0.057	6.293	0.000	0.249	0.474
ar.L2	-0.0747	0.070	-1.070	0.285	-0.211	0.062
sigma2	0.9683	0.088	11.004	0.000	0.796	1.141

Ljung-Box (L1) (Q):	2.16	**Jarque-Bera (JB):**	34.82
Prob(Q):	0.14	**Prob(JB):**	0.00
Heteroskedasticity (H):	6.20	**Skew:**	-0.14
Prob(H) (two-sided):	0.00	**Kurtosis:**	5.43

Warnings:
[1] Covariance matrix calculated using the outer product of gradients (complex-step).