

Predict 411 Predictive Modeling II Rules of Thumb

Table 1: Rules of Thumb.

Function	MA(q)	AR(p)	ARMA(p, q)	White Noise
ACF	D(q)	T	T	0
PACF	T	D(p)	T	0
IACF	T	D(p)	T	0

Where

Table 2: Interpretation

Term	Meaning
D(\cdot)	the function drops off to 0 after lag q or p
T	the function tails off exponentially
0	the function is 0 at all non-zero lags