**Time Series Modeler**

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| --- | --- | --- |
| **Notes** |  |  |
| Output Created |  | 08-SEP-2023 19:11:41 |
| Comments |  |  |
| Input | Data | C:\Users\allan\OneDrive\Desktop\Tesl\archive\Tesla ADj.sav |
| Active Dataset | DataSet1 |
| Filter | <none> |
| Weight | <none> |
| Split File | <none> |
| N of Rows in Working Data File | 3313 |
| Date | <none> |
| Missing Value Handling | Definition of Missing | User-defined missing values are treated as missing. |
| Cases Used | Only cases with valid data for the dependent variable are used in computing any statistics. |
| Syntax |  | TSMODEL /MODELSUMMARY PRINT=[MODELFIT] /MODELSTATISTICS DISPLAY=YES MODELFIT=[ SRSQUARE] /SERIESPLOT OBSERVED FORECAST /OUTPUTFILTER DISPLAY=ALLMODELS /AUXILIARY CILEVEL=95 MAXACFLAGS=24 /MISSING USERMISSING=EXCLUDE /MODEL DEPENDENT=close INDEPENDENT=low high volume open PREFIX='Model' /EXPERTMODELER TYPE=[ARIMA EXSMOOTH] /AUTOOUTLIER DETECT=OFF. |
| Resources | Processor Time | 00:00:06.28 |
| Elapsed Time | 00:00:13.42 |
| Use | From | First observation |
| To | Last observation |
| Predict | From | First observation |
| To | Last observation |

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| --- | --- | --- | --- |
| **Model Description** |  |  |  |
|  |  |  | Model Type |
| Model ID | close | Model\_1 | ARIMA(0,1,2) |

**Model Summary**

|  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- |
| **Model Fit** |  |  |  |  |  |  |  |
| Fit Statistic | Mean | SE | Minimum | Maximum | Percentile |  |  |
| 5 | 10 | 25 |
| Stationary R-squared | .877 | . | .877 | .877 | .877 | .877 | .877 |
| R-squared | 1.000 | . | 1.000 | 1.000 | 1.000 | 1.000 | 1.000 |
| RMSE | 1.927 | . | 1.927 | 1.927 | 1.927 | 1.927 | 1.927 |
| MAPE | .902 | . | .902 | .902 | .902 | .902 | .902 |
| MaxAPE | 22.357 | . | 22.357 | 22.357 | 22.357 | 22.357 | 22.357 |
| MAE | .705 | . | .705 | .705 | .705 | .705 | .705 |
| MaxAE | 46.313 | . | 46.313 | 46.313 | 46.313 | 46.313 | 46.313 |
| Normalized BIC | 1.337 | . | 1.337 | 1.337 | 1.337 | 1.337 | 1.337 |

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| **Model Fit** |  |  |  |  |
| Fit Statistic | Percentile |  |  |  |
| 50 | 75 | 90 | 95 |
| Stationary R-squared | .877 | .877 | .877 | .877 |
| R-squared | 1.000 | 1.000 | 1.000 | 1.000 |
| RMSE | 1.927 | 1.927 | 1.927 | 1.927 |
| MAPE | .902 | .902 | .902 | .902 |
| MaxAPE | 22.357 | 22.357 | 22.357 | 22.357 |
| MAE | .705 | .705 | .705 | .705 |
| MaxAE | 46.313 | 46.313 | 46.313 | 46.313 |
| Normalized BIC | 1.337 | 1.337 | 1.337 | 1.337 |

|  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- |
| **Model Statistics** |  |  |  |  |  |  |
| Model | Number of Predictors | Model Fit statistics | Ljung-Box Q(18) |  |  | Number of Outliers |
| Stationary R-squared | Statistics | DF | Sig. |
| close-Model\_1 | 3 | .877 | 27.465 | 16 | .037 | <.001 |

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