

ASSIGNMENT-6

ARMA AND ARIMA MODEL

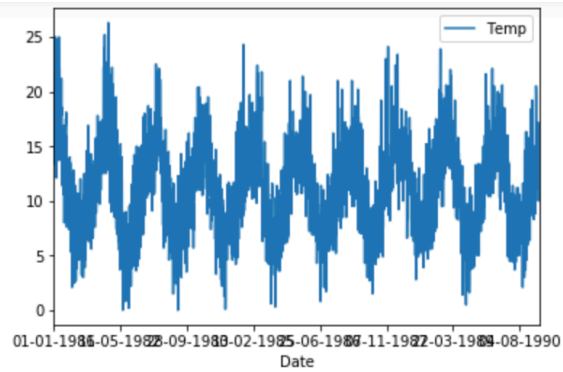
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Problem:

ARMA and ARIMA



Dataset 3643, Validation 7

ARMA Model Results

```
=====
Dep. Variable:          y      No. Observations:      3285
Model:                  ARMA(7, 1)  Log Likelihood      -8689.286
Method:                  css-mle   S.D. of innovations      3.408
Date:                   Sat, 19 Oct 2019  AIC              17398.571
Time:                   14:48:46    BIC              17459.542
Sample:                 0          HQIC              17420.401
=====
```

	coef	std err	z	P> z	[0.025	0.975]
const	0.0149	0.132	0.113	0.910	-0.244	0.274
ar.L1.y	1.1436	0.287	3.983	0.000	0.581	1.706
ar.L2.y	-0.4355	0.154	-2.835	0.005	-0.737	-0.134
ar.L3.y	0.0962	0.042	2.289	0.022	0.014	0.178
ar.L4.y	0.0126	0.029	0.436	0.663	-0.044	0.069
ar.L5.y	-0.0103	0.029	-0.352	0.725	-0.068	0.047

