Cheat sheet

SARIMAX

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ARIMA

A Forecasting Model consisting of 3 components: AutoRegressive, Integrated, and Moving Average

AutoRegressive

The Autoregressive model uses the previous observations to model the predictions.

Integrated

The number of times differencing is done to achieved stationarity

Differencing

Subtracting immediate observations. For instance, subtract yt by yt-1.

Stationarity

A stationary Time Series has a constant Mean, Variance and Co-Variance over time.

SARIMA

Seasonal ARIMA. The adaptation of ARIMA to seasonal data.

SARIMAX

Seasonal ARIMA with Exogenous Regressors.

Exogenous Regressors

Similar to Independent Variables. Used to help explain the Time-Series. Caution: if used to explain the past, they need to be used to explain the future.