Record Report

1 # Summary of ARIMA Model ARIMA

2 Method: ARIMA(0,1,1)(0,1,0)[12]

3 Call:
Arima(Monthly.Sales, order = c(0, 1, 1), seasonal = list(order = c(0, 1, 0), period = 12))

4 Coefficients:

	ma1
Value	-0.378032
Std Err	0.146228

5

sigma^2 estimated as 1722385234.94439: log likelihood = -626.29834

6 Information Criteria:

AIC	AICc	BIC
1256.5967	1256.8416	1260.4992

7

In-sample error measures:

ME	RMSE	MAE	MPE	MAPE	MASE	ACF1
-356.2665104	36761.5281724	24993.041976	-1.8021372	9.824411	0.3646109	0.0164145

8

Ljung-Box test of the model residuals:
Chi-squared = 16.4458, df = 23, p-value = 0.83553

9

Plots

Autocorrelation Function Plots