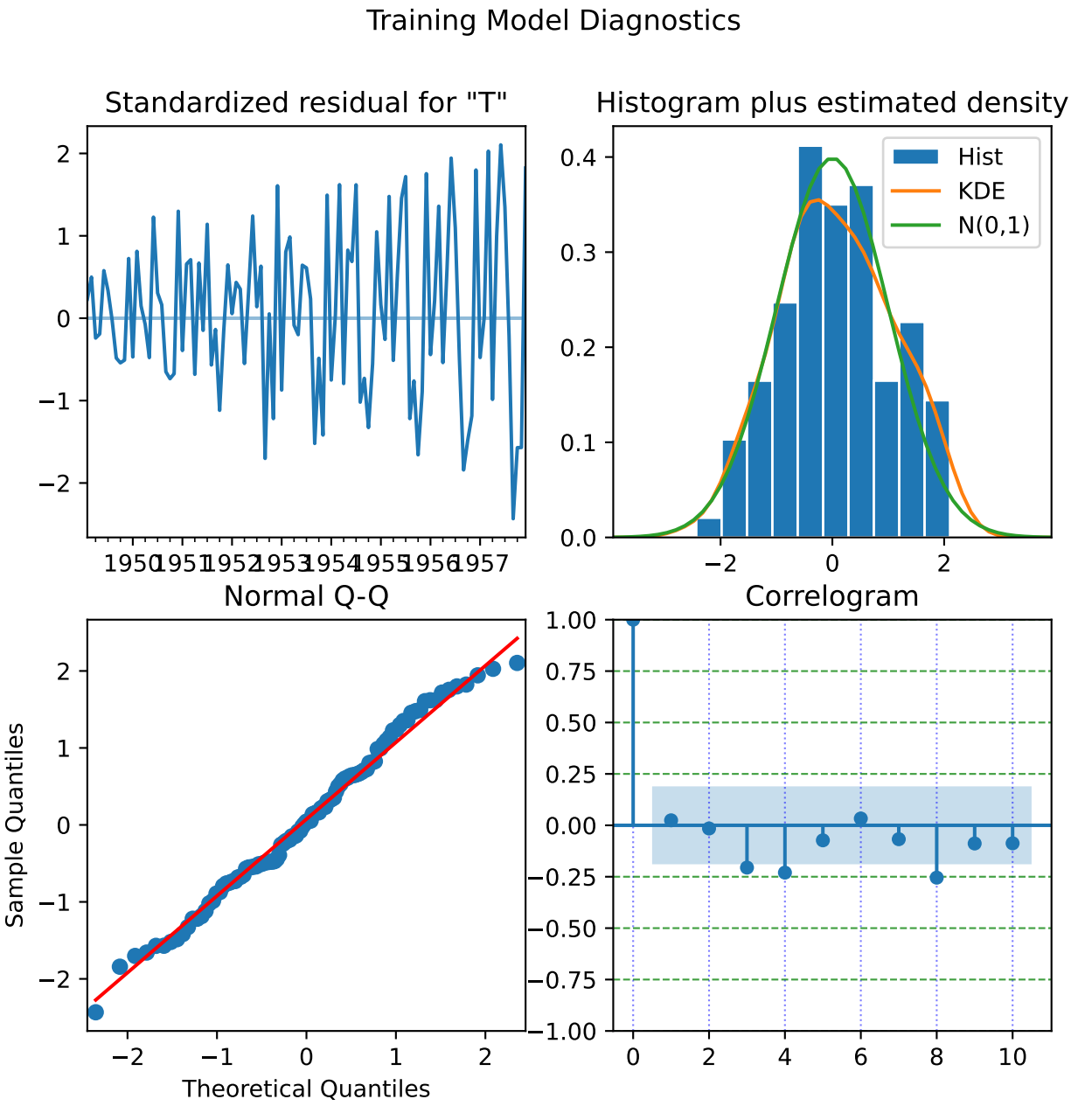
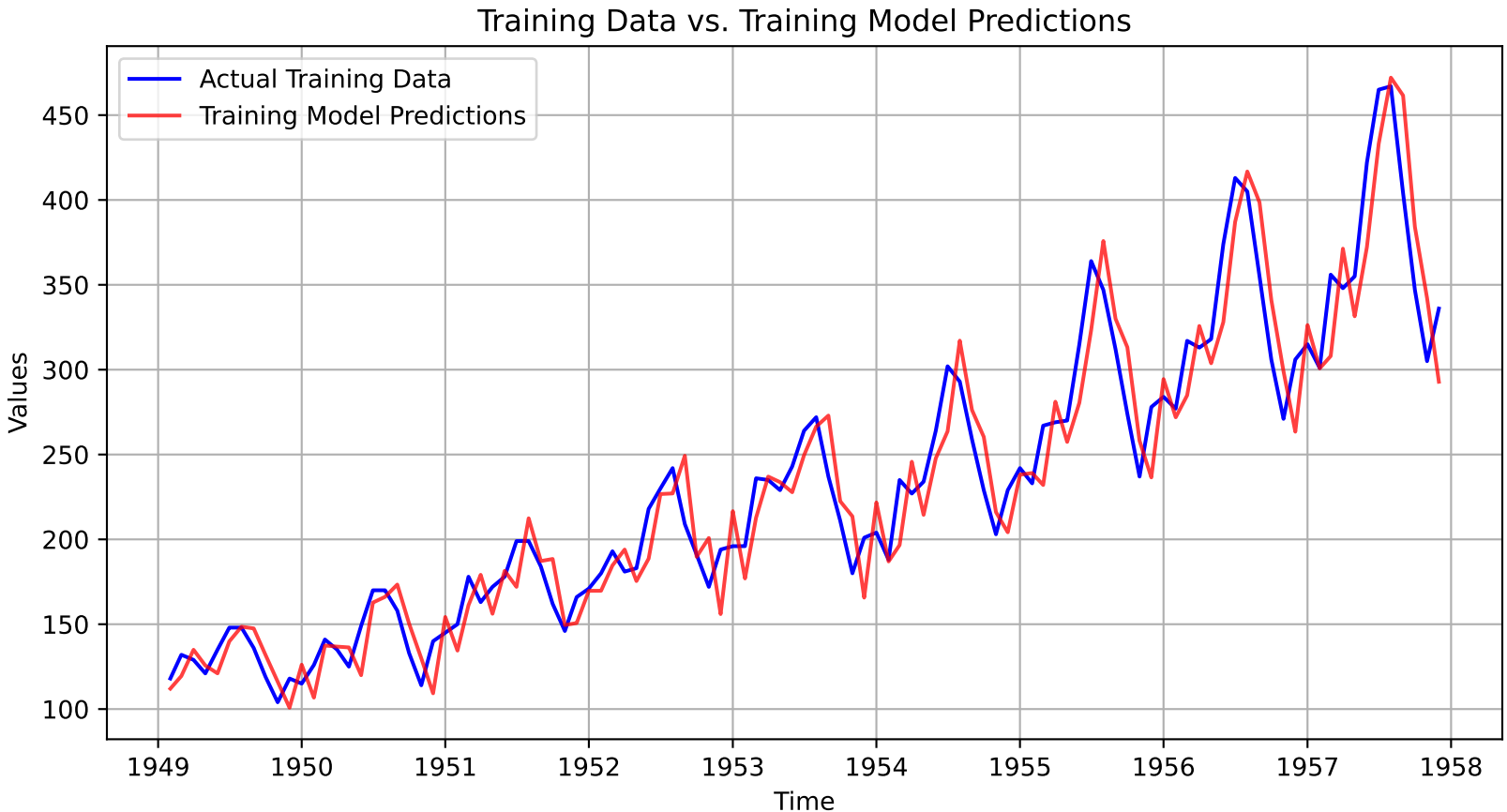
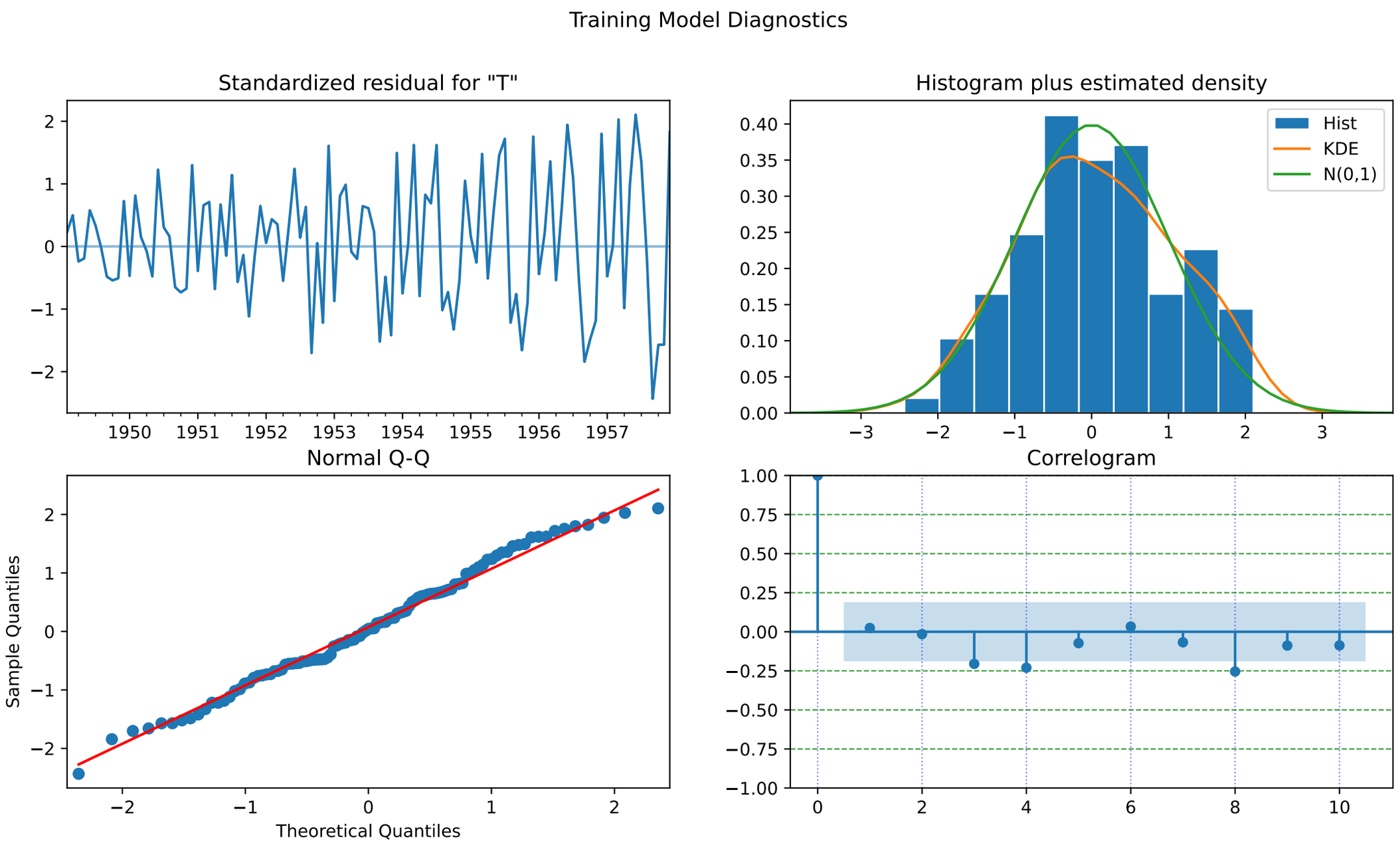
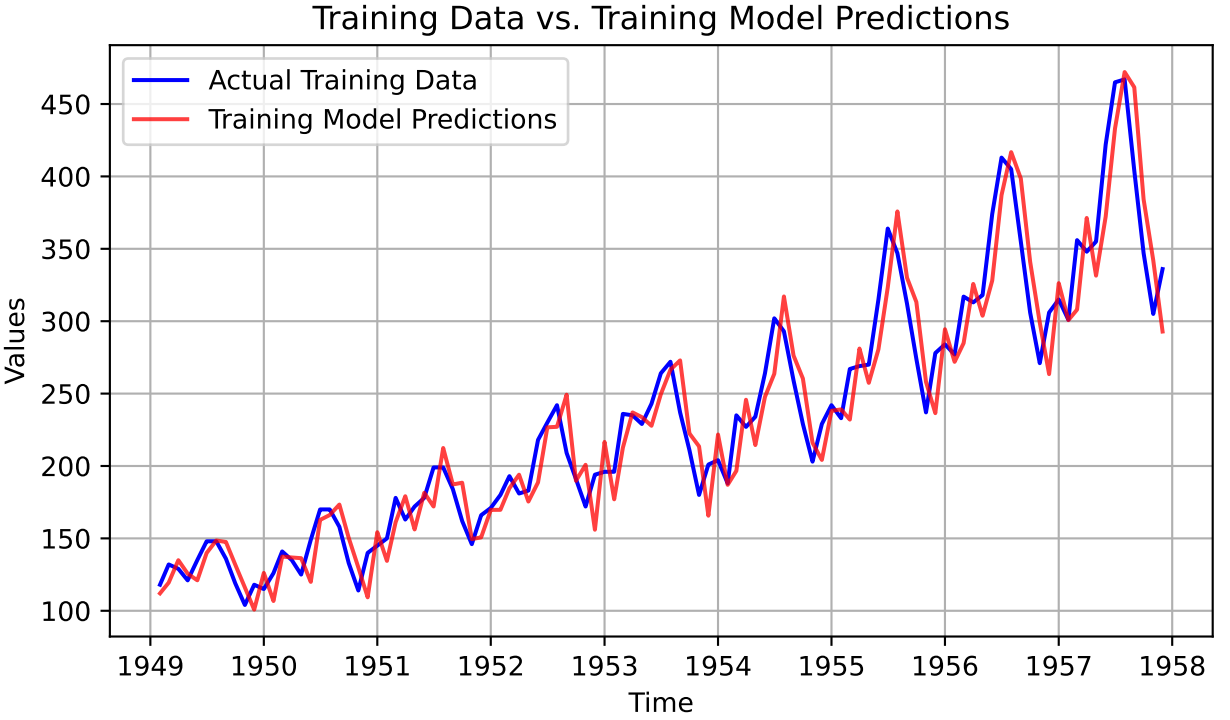

Training Model Diagnostics
Standardized residual for "T"
Histogram plus estimated density
Hist
KDE
N(0,1)
Normal Q-Q
Sample Quantiles
Theoretical Quantiles
Correlogram


Training Data vs. Training Model Predictions
Actual Training Data
Training Model Predictions
Values
Time
100
150
200
250
300
350
400
450
1949
1950
1951
1952
1953
1954
1955
1956
1957
1958


Training Model Diagnostics
Standardized residual for "T"
1950
1951
1952
1953
1954
1955
1956
1957
Histogram plus estimated density
Hist
KDE
N(0,1)
Normal Q-Q
Sample Quantiles
Theoretical Quantiles
Correlogram


Training Data vs. Training Model Predictions
Actual Training Data
Training Model Predictions
Values
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400
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1949
1950
1951
1952
1953
1954
1955
1956
1957
1958

SARIMAX Results

Dep. Variable:	Thousands of Passengers	No. Observations:	108
Model:	ARIMA(1, 1, 1)	Log Likelihood	-490.640
Date:	Sat, 06 Apr 2024	AIC	987.280
Time:	05:13:39	BIC	995.299
Sample:	01-01-1949 - 12-01-1957	HQIC	990.531
Covariance Type:	opg		

	coef	std err	z	P>|z|	[0.025	0.975]
ar.L1	-0.4856	0.136	-3.567	0.000	-0.752	-0.219
ma.L1	0.8760	0.078	11.289	0.000	0.724	1.028
sigma2	559.5788	94.858	5.899	0.000	373.661	745.496

Ljung-Box (L1) (Q):	0.07	Jarque-Bera (JB):	1.75
Prob(Q):	0.80	Prob(JB):	0.42
Heteroskedasticity (H):	4.60	Skew:	0.03
Prob(H) (two-sided):	0.00	Kurtosis:	2.38

Warnings:

[1] Covariance matrix calculated using the outer product of gradients (complex-step).