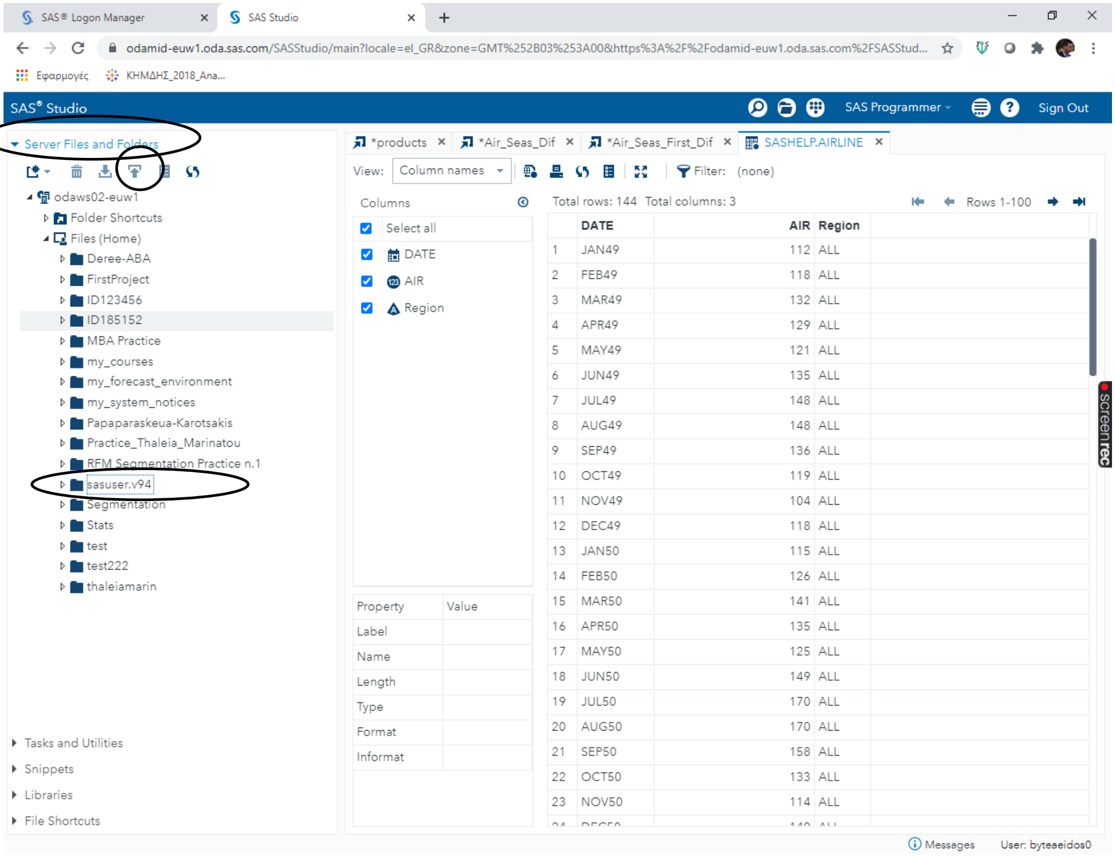
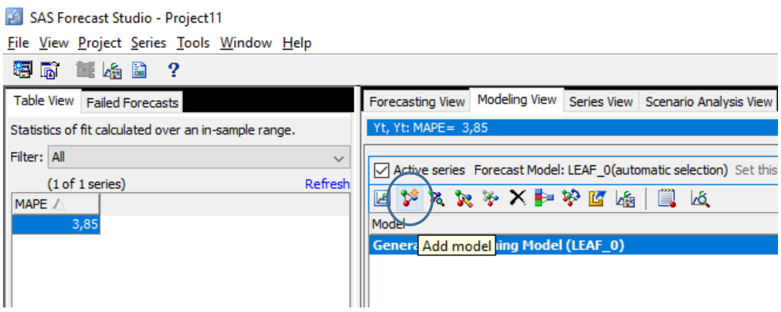
Demo ARIMA (2, 0, 0)

1) Open google chrome
2) Go to welcome.oda.sas.com
3) Select Europe in the drop down menu and press sign in
4) Insert your credentials
5) In the dashboard select SAS Studio
6) On the left hand side select Server Files and Folders and then sasuser.v94
7) Press the upload button (the one with the arrow heading upwards).



8) Select the file "ARIMA200_For_SAS.sas7bdat"
9) Press Upload
10) Open SAS Forecast Studio
11) In the projects window press New.
12) In step 1 name the project "ARIMA200" and press next.
13) In step 2 open the sasuser library, Select the "ARIMA200_For_SAS" data set and press next.
14) In step 3 press next

15) In step 4 select Date as the time id variable.
16) In step 5 select Y as the dependent variable.
17) In step 6 press next
18) In step 7 set 12 in the Change the number of periods to forecast (horizon).
19) In step 8 press finish
20) In the Forecast Summary window double click on the Model Type box. What do you observe? Press close.
21) In the Forecasting view window, comment on the characteristics of the time series.
22) Select the Series View window. Select plot Unit Root Test. Which one of the three windows should you look (Zero Mean, Single Mean, Trend)? What do you conclude?
23) Check the ACF plot and the PACF plot. Based on the instructions from the slides what model is appropriate?
24) Select the Modelling View window. Select Add Model.



25) Select ARIMA and press OK
26) Select the appropriate options for p, d, q.