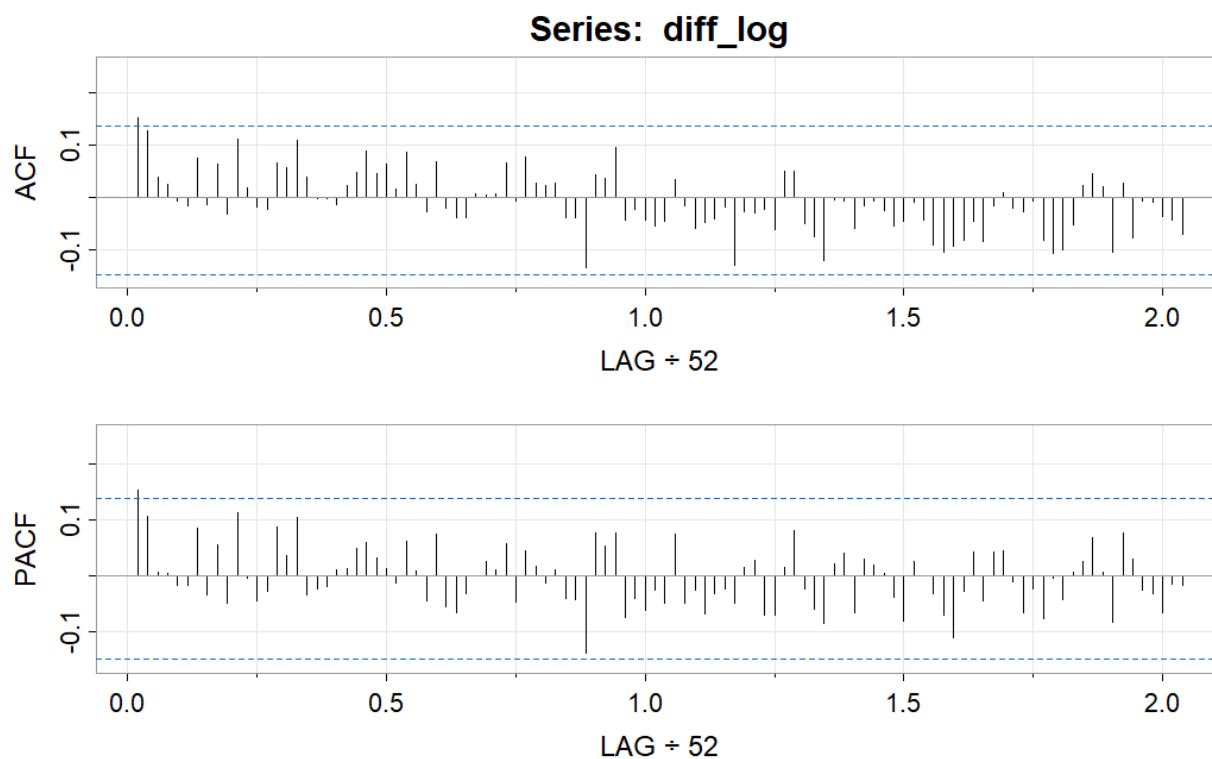


Augmented Dickey-Fuller Test

data: diff_log
Dickey-Fuller = -5.8226, Lag order = 5, p-value = 0.01
alternative hypothesis: stationary



Series: 1e
ARIMA(2,1,0)

Coefficients:
 ar1 ar2
 0.1410 0.1113
 s.e. 0.0712 0.0714

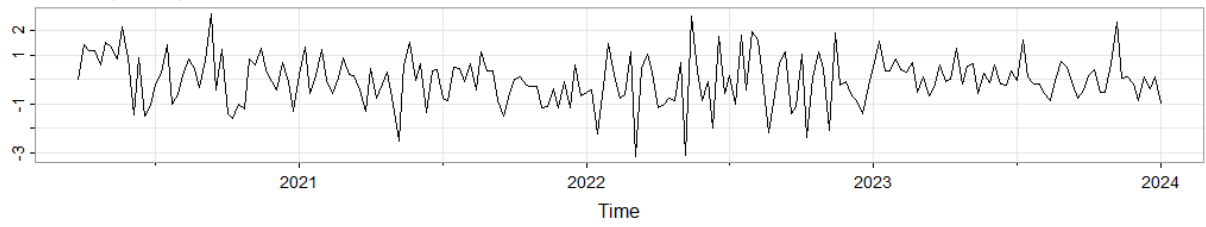
sigma^2 = 0.007035: log likelihood = 208.64
 AIC=-411.28 AICc=-411.16 BIC=-401.45

Training set error measures:

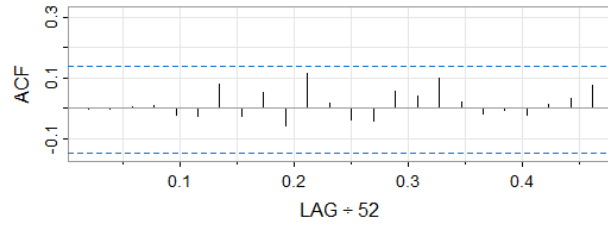
	ME	RMSE	MAE	MPE	MAPE	MASE	ACF1
Training set	0.003699769	0.08323336	0.06418506	0.09986111	2.01514	0.08551293	-0.004989392

Model: (2,1,0)

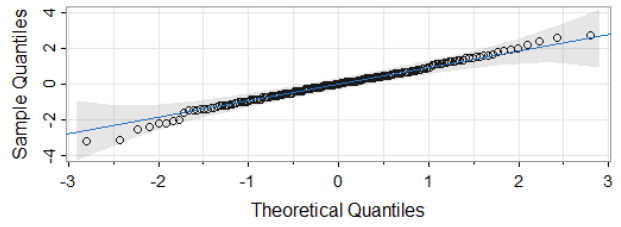
Standardized Residuals



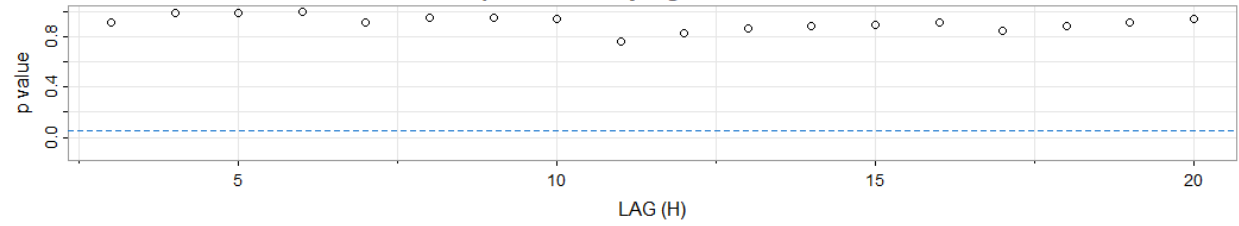
ACF of Residuals



Normal Q-Q Plot of Std Residuals



p values for Ljung-Box statistic

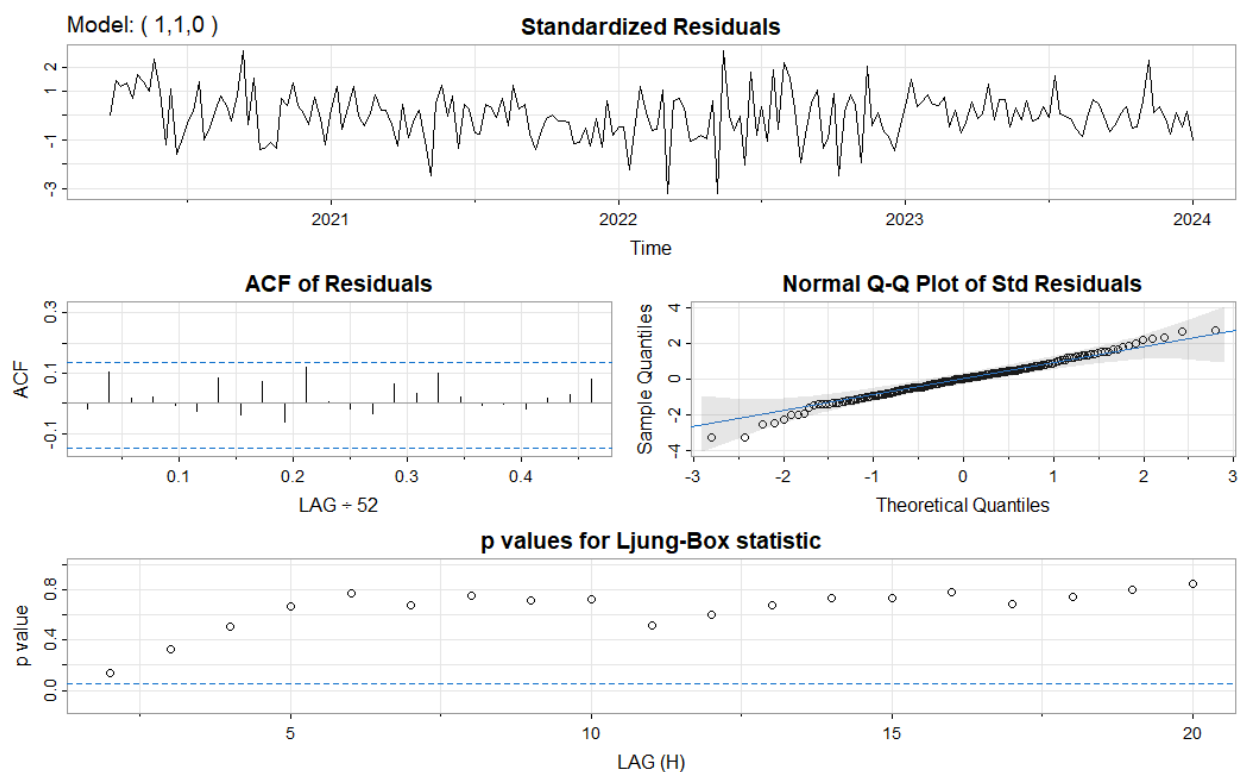


\$ttable

	Estimate	SE	t.value	p.value
ar1	0.1386	0.0712	1.9464	0.0531
ar2	0.1093	0.0714	1.5302	0.1276
constant	0.0053	0.0079	0.6677	0.5051

\$ICs

	AIC	AICc	BIC
	-2.090440	-2.089802	-2.023540

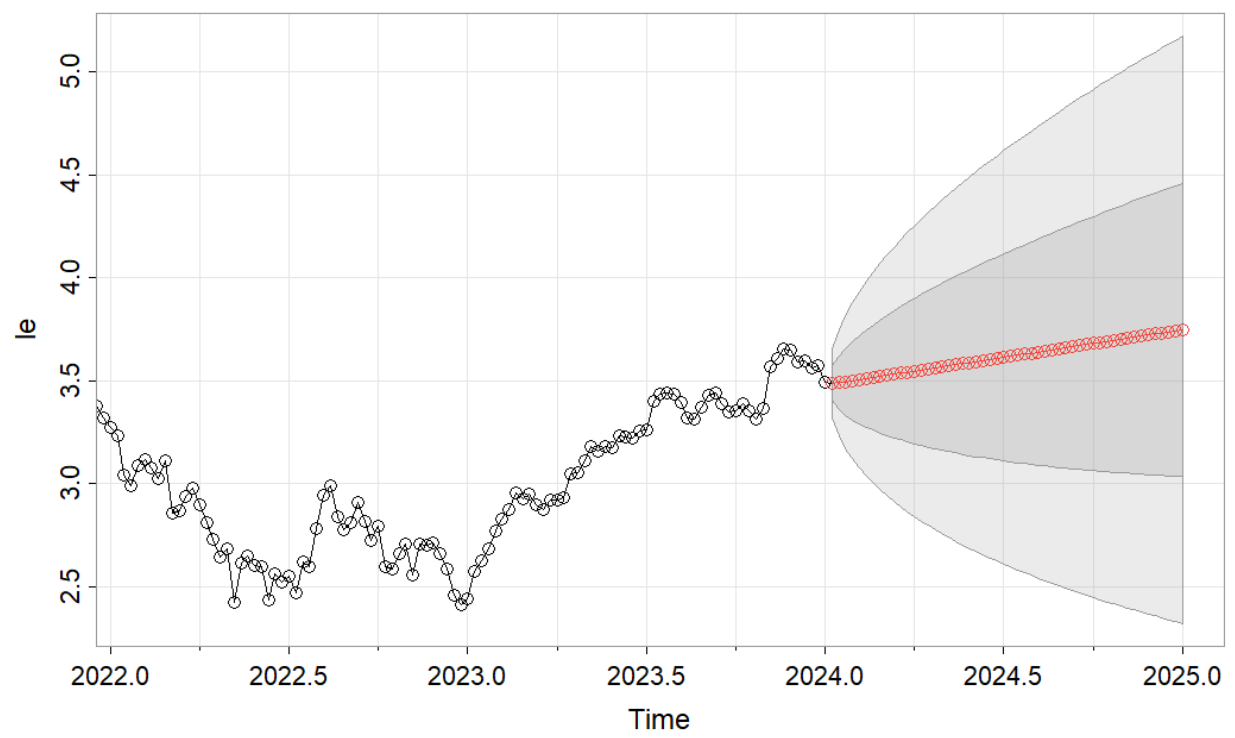


\$ttable

	Estimate	SE	t.value	p.value
ar1	0.1546	0.0709	2.1804	0.0304
constant	0.0052	0.0071	0.7281	0.4674

\$ICs

	AIC	AICc	BIC
	-2.088774	-2.088457	-2.038599



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	ME	RMSE	MAE	MPE	MAPE
Test set	0.1924548	0.2139065	0.1946508	5.177415	5.241385