Difference

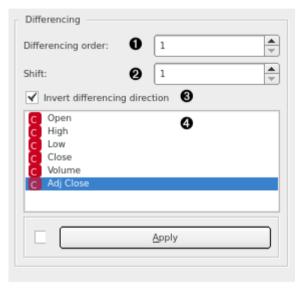
Make the time series stationary by replacing it with 1st or 2nd order discrete difference along its values.

Inputs

■ Time series: Time series as output by As Timeseries widget.

Outputs

• Time series: Differences of input time series.



- 1. Order of differencing. Can be 1 or 2.
- 2. The shift before differencing. Value of 1 equals to discrete differencing. You can use higher values to compute the difference between now and this many steps ahead.
- 3. Invert the differencing direction.
- 4. Select the series to difference.

To integrate the differences back into the original series (e.g. the forecasts), use the Moving Transform widget.