Analyse des residus du modele 1

Residus du modele 1 sur les donnees d'entrainement

L'autocorelation du modele 1 sur les donnees d'entrainement

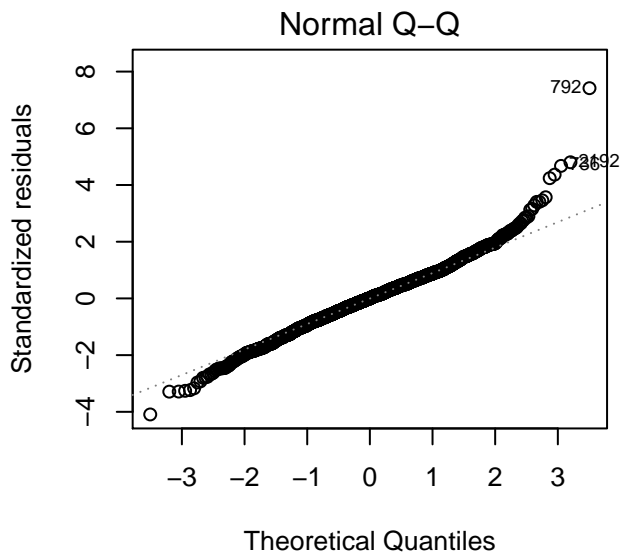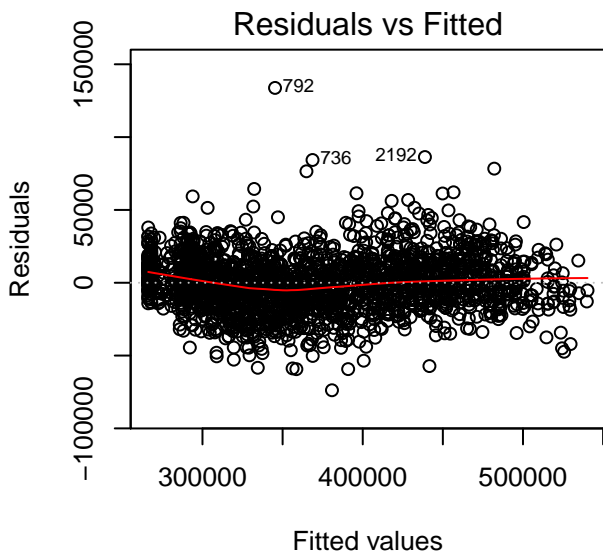**Couverture du modele 1 avec fenetre glissante : 95%**

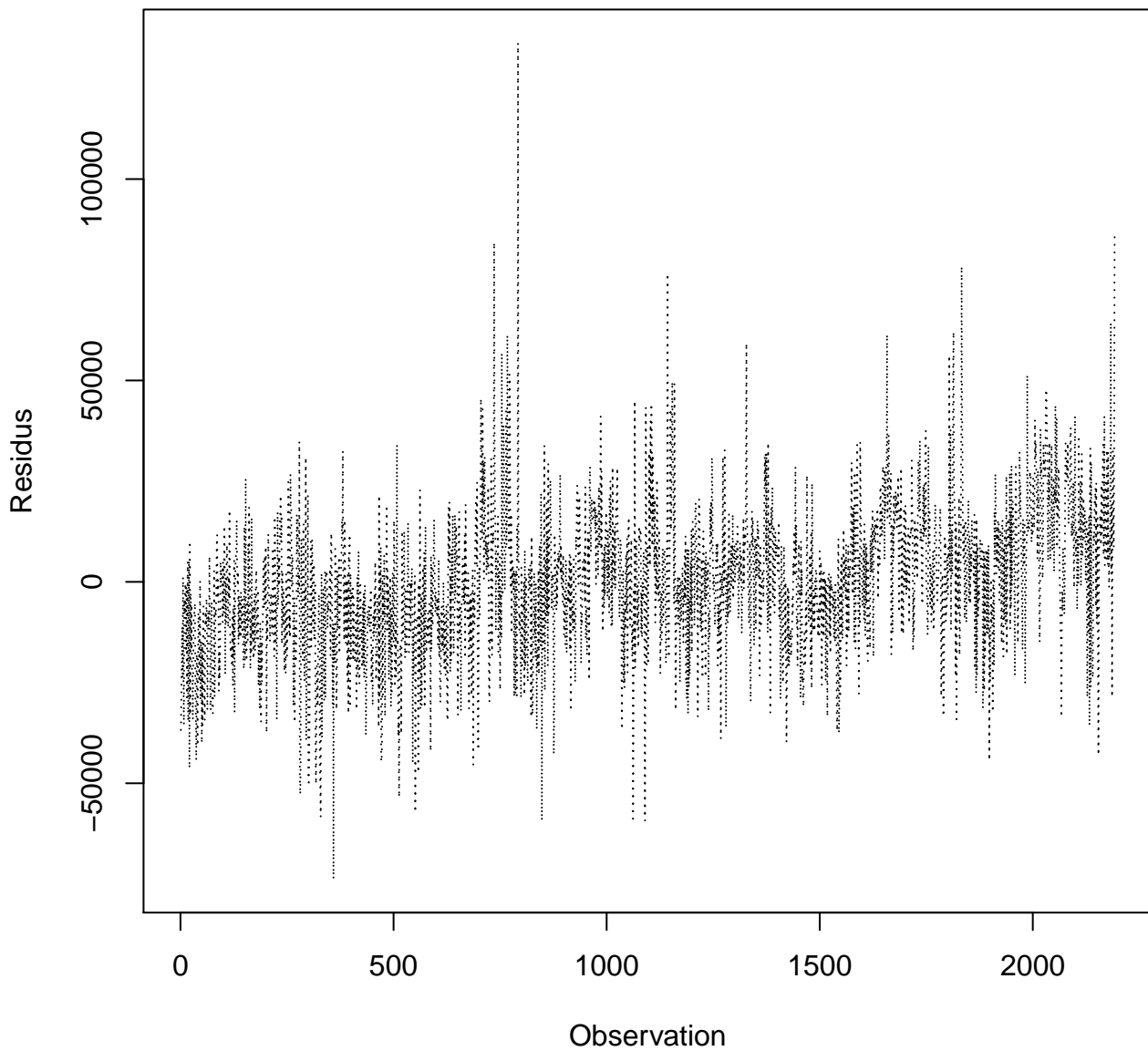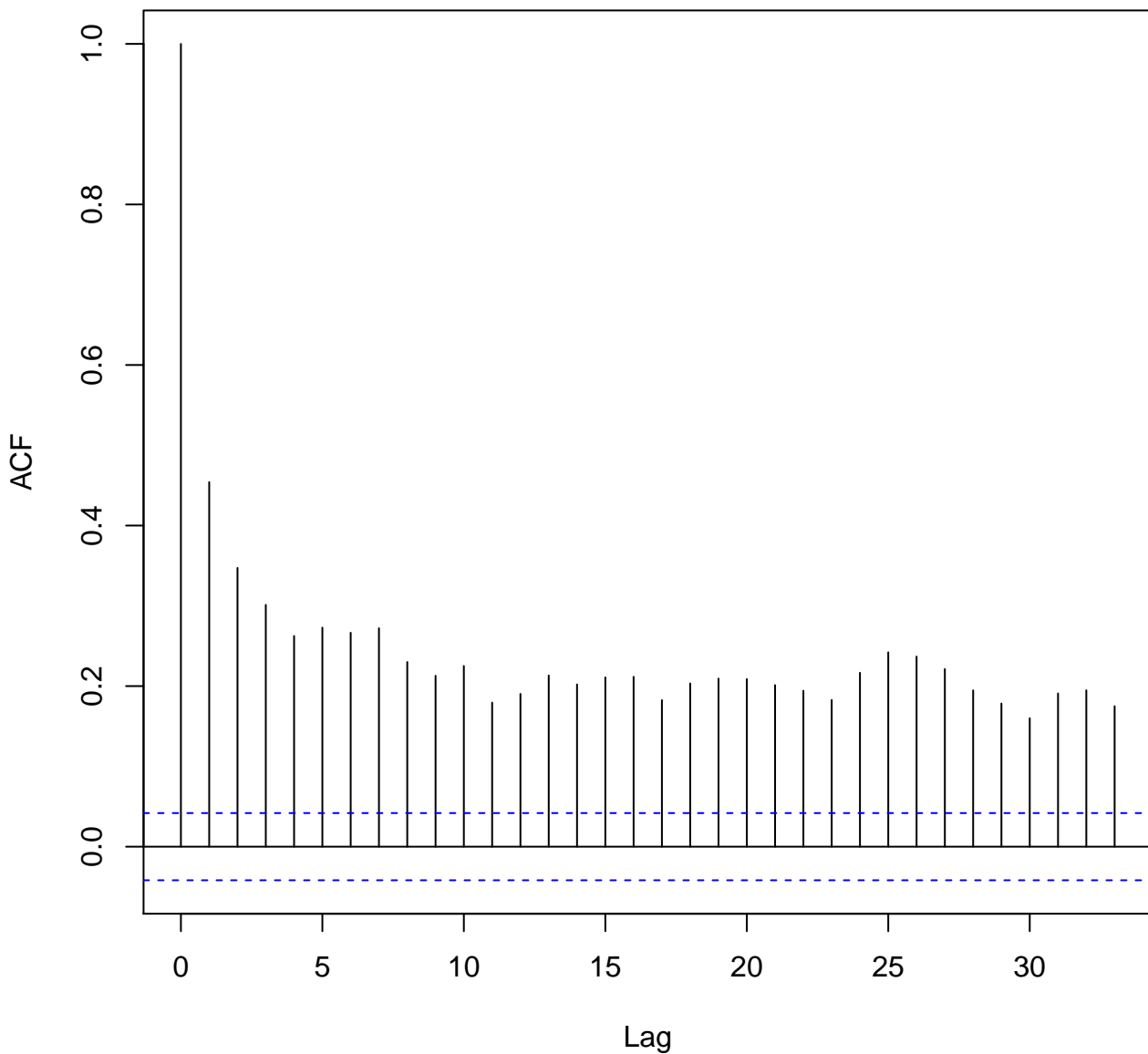Demande en electricite

Periode t des donnees de validation

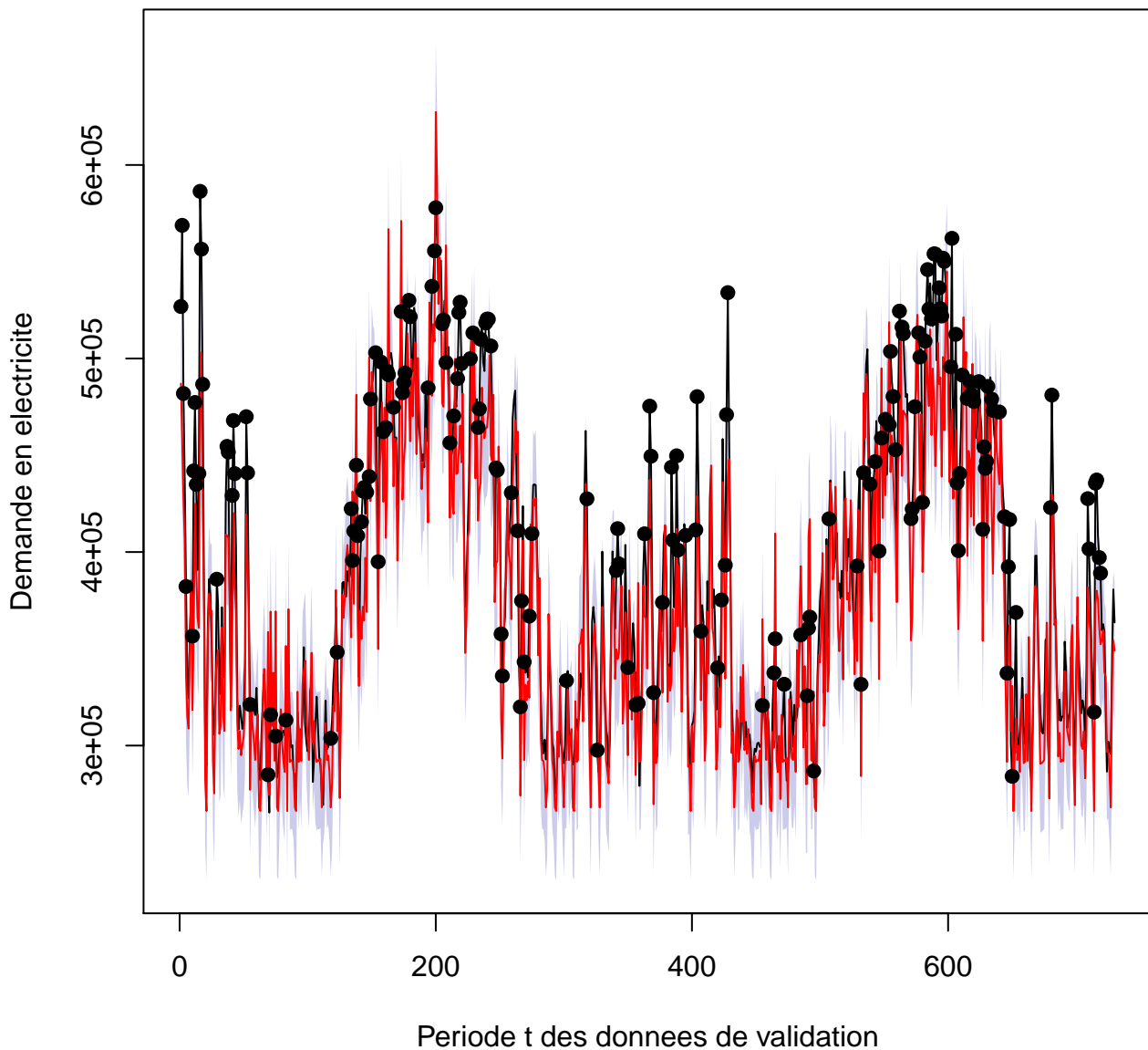Analyse des residus du modele 1.1
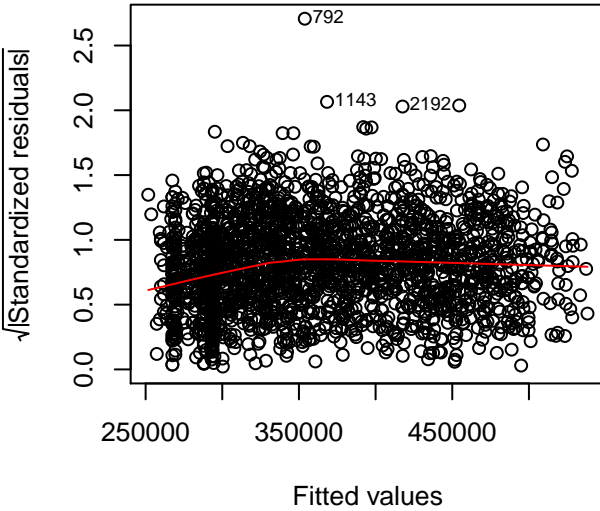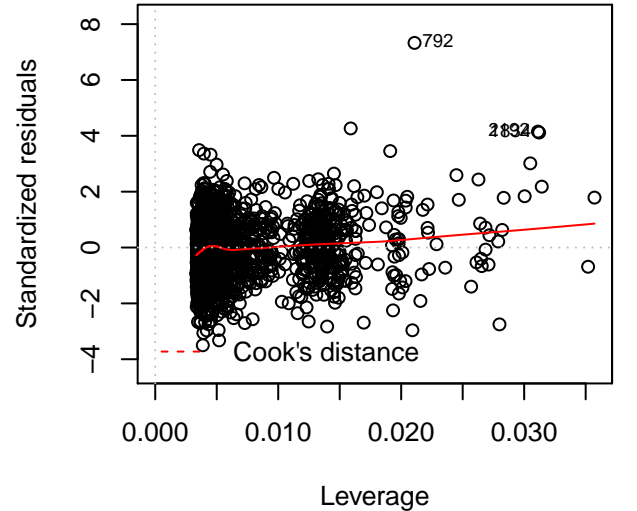
Residus du modele 1.1 sur les donnees d'entrainement
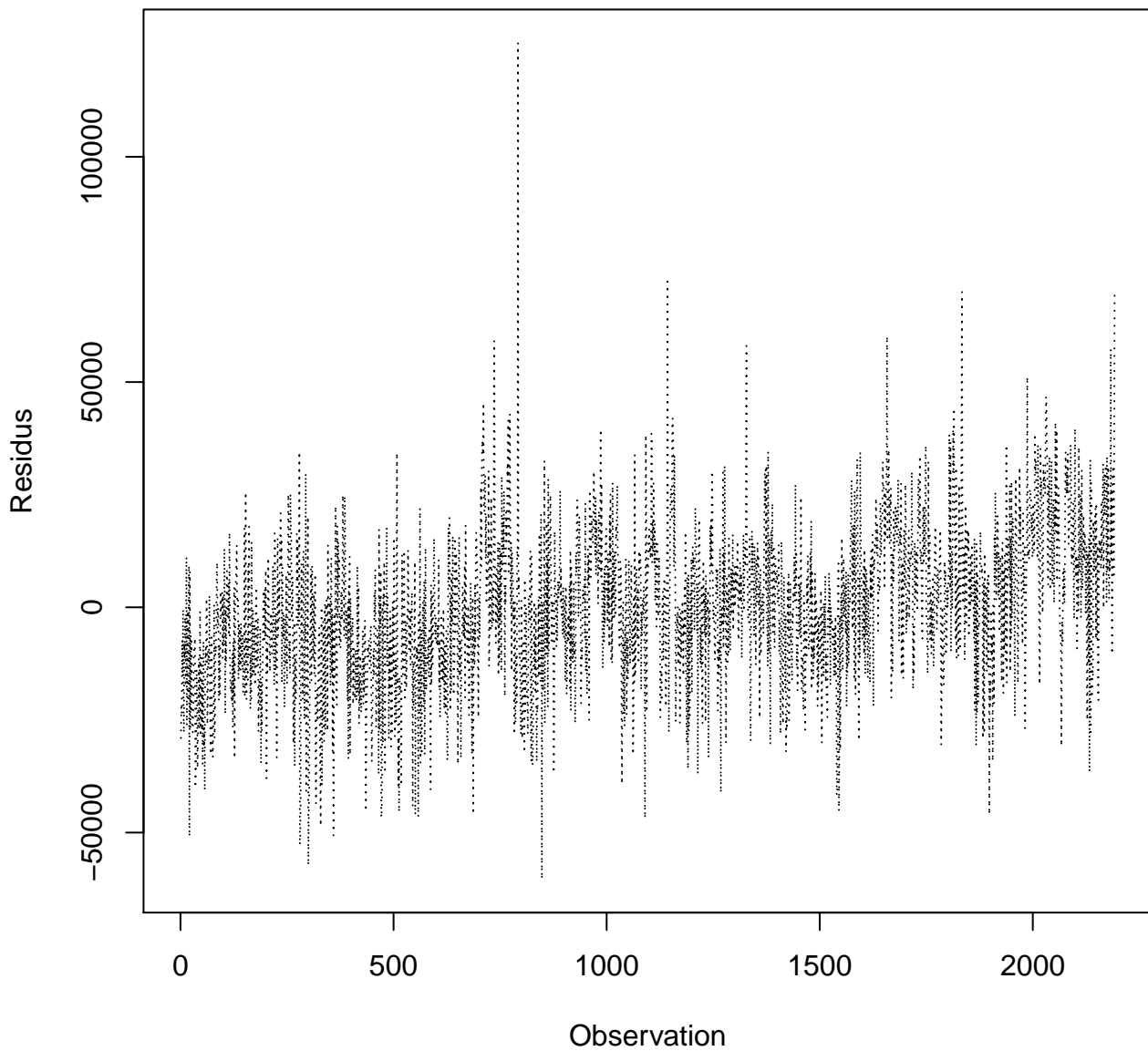
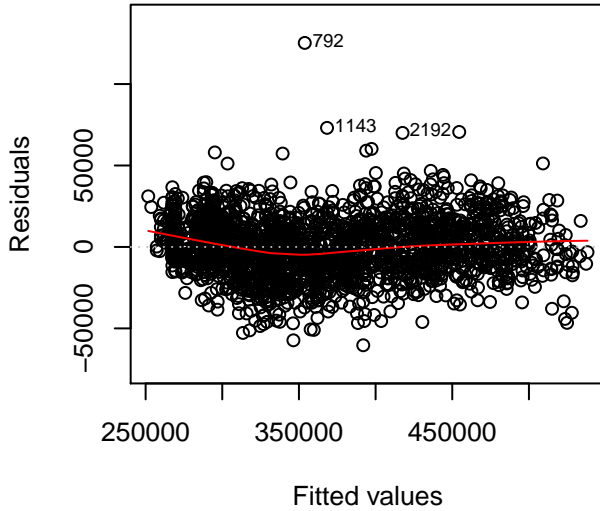L'autocorrelation du modele 1.1
sur les donnees d'entrainement

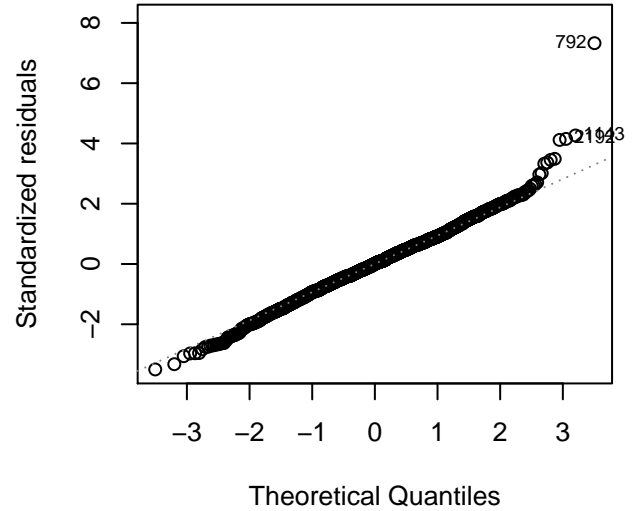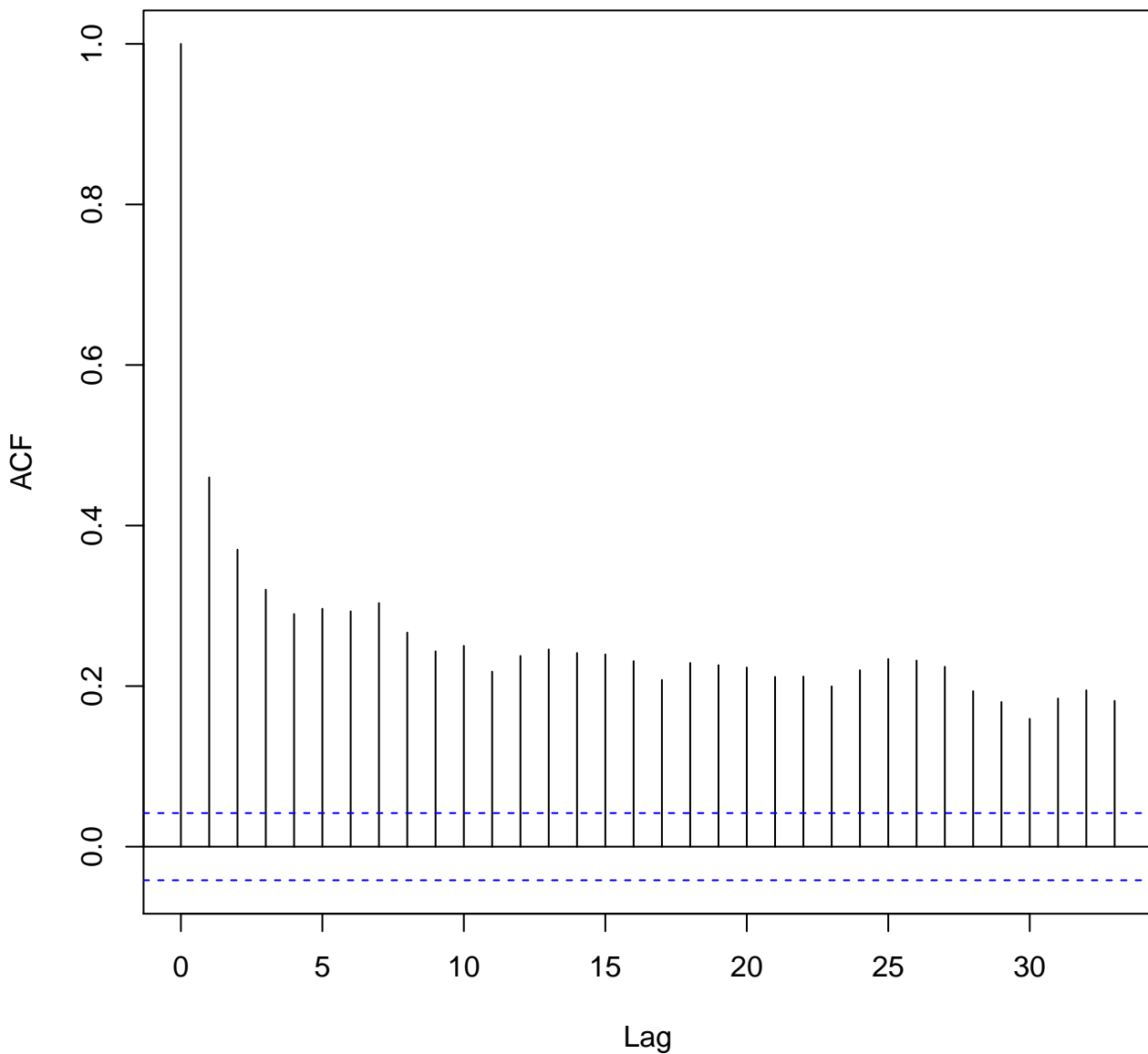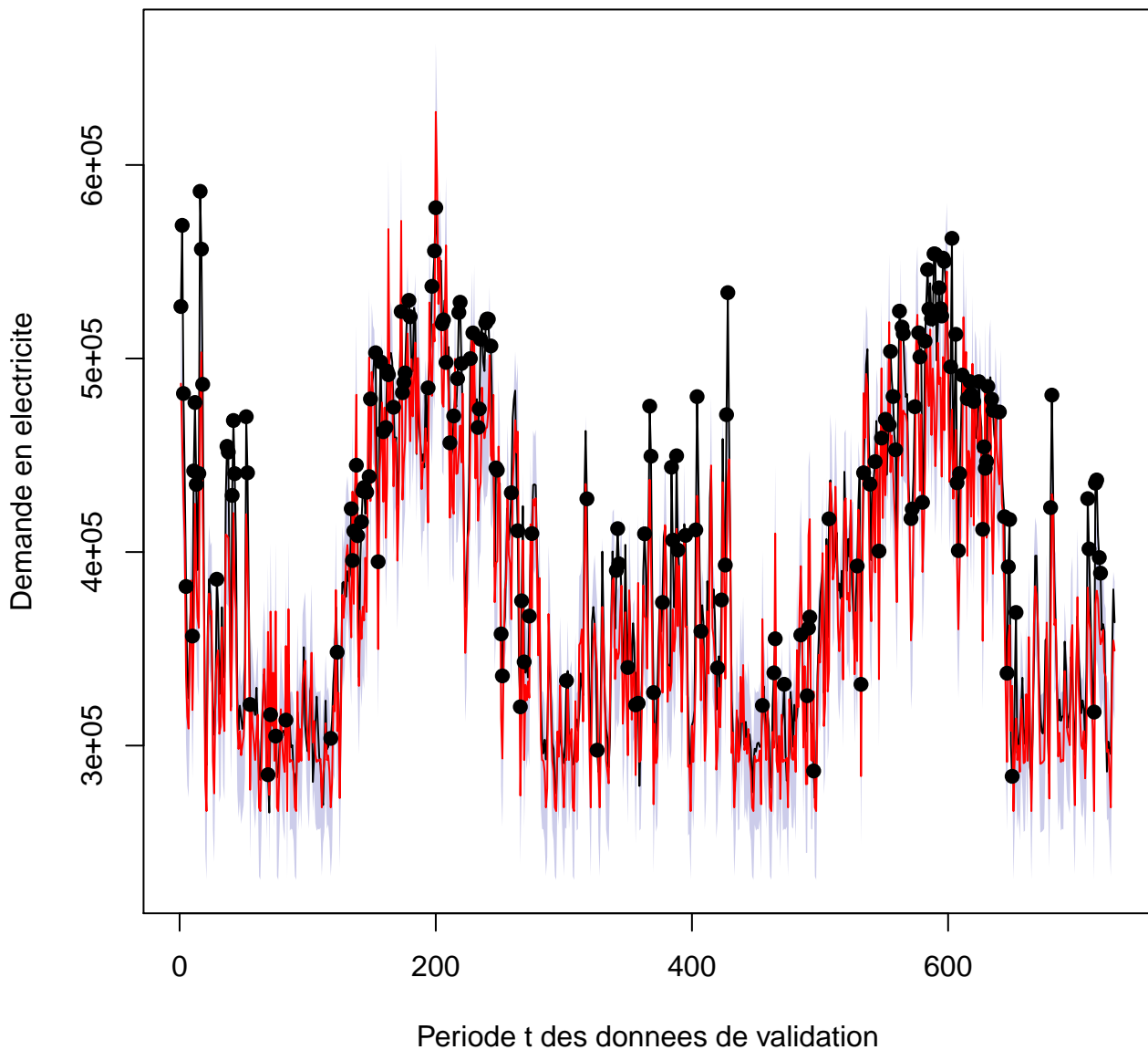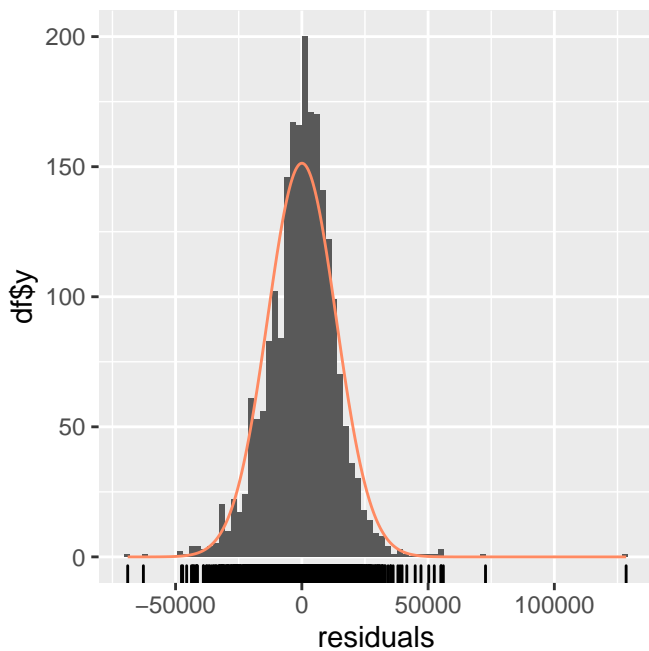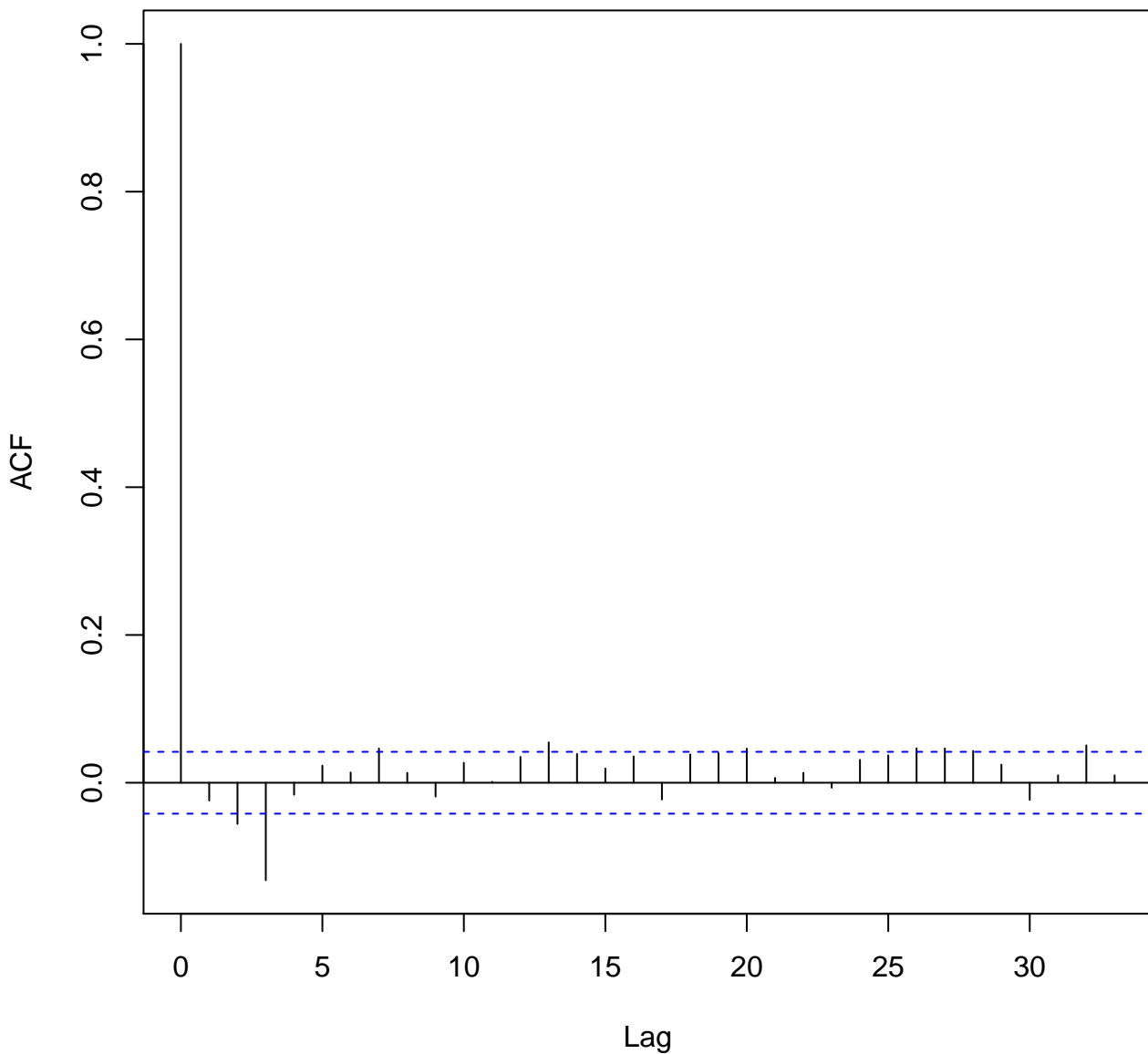**Couverture du modele 1 avec fenetre glissante : 95%**

Demande en electricite
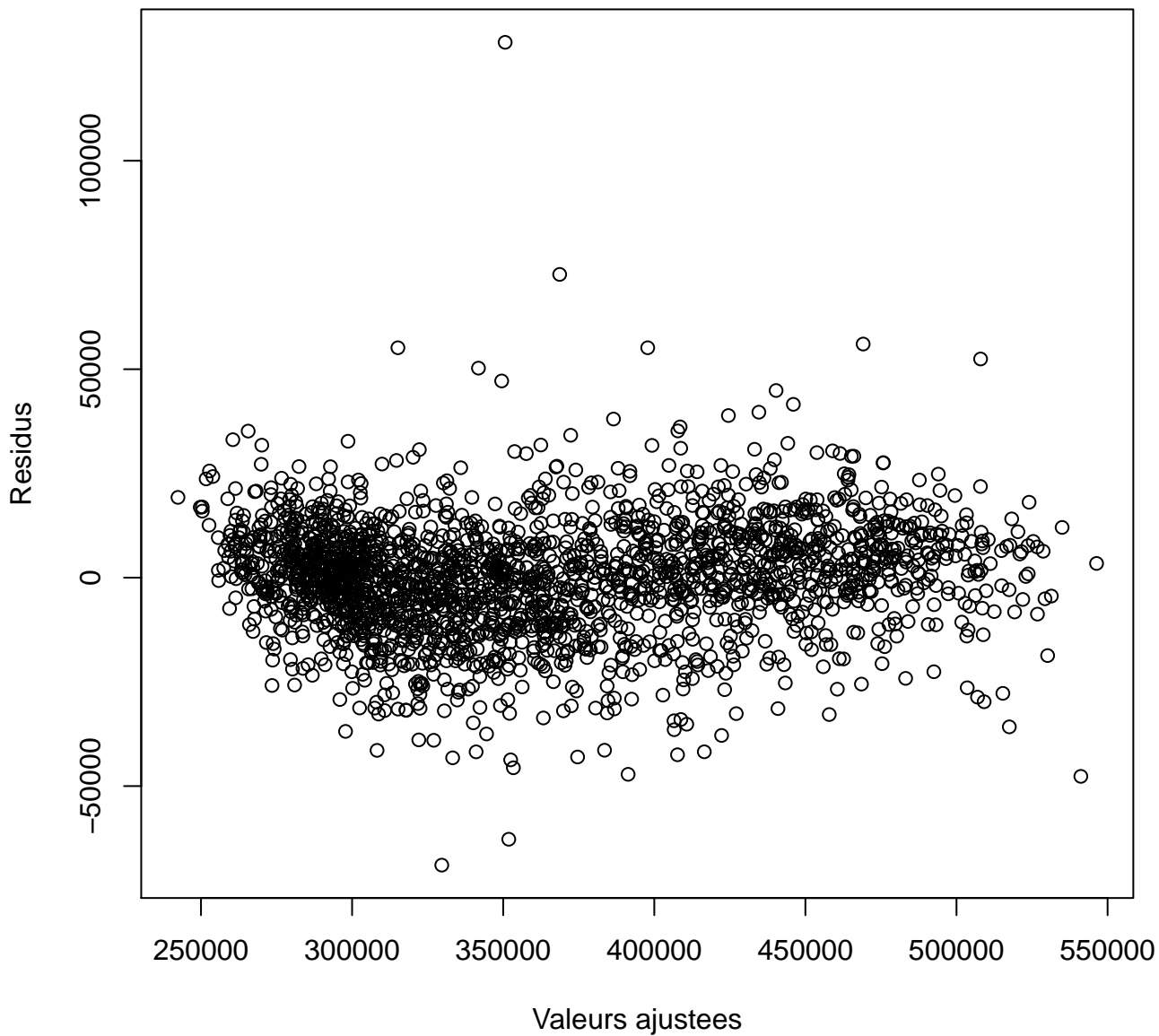
Periode t des donnees de validation
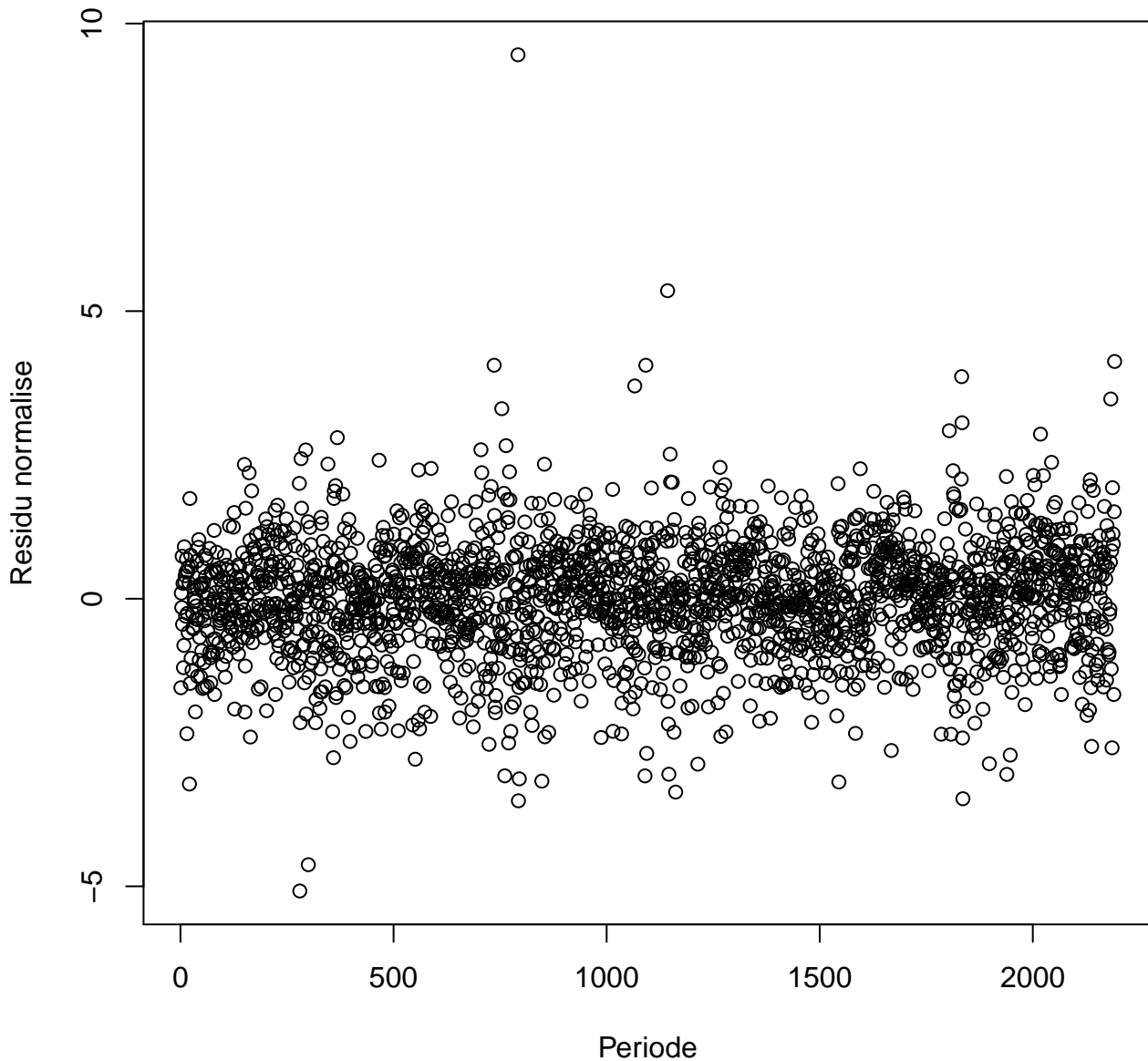
Residuals from ARIMA(3,0,0) with non−zero mean
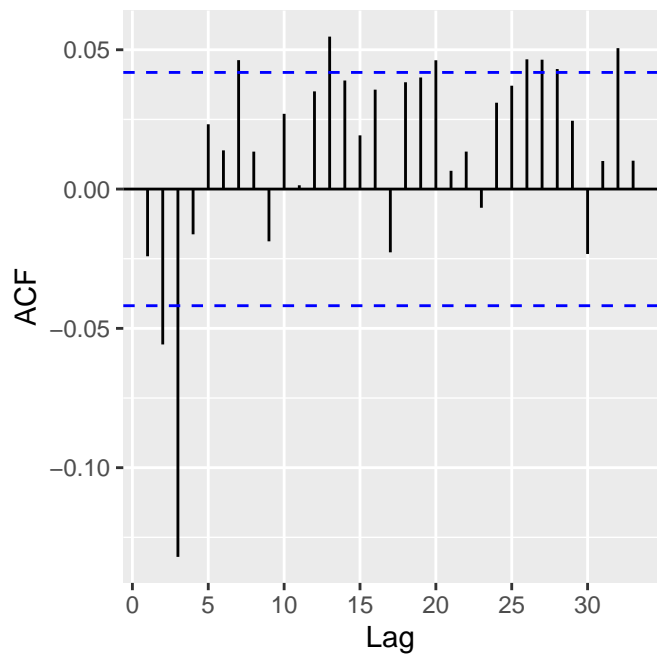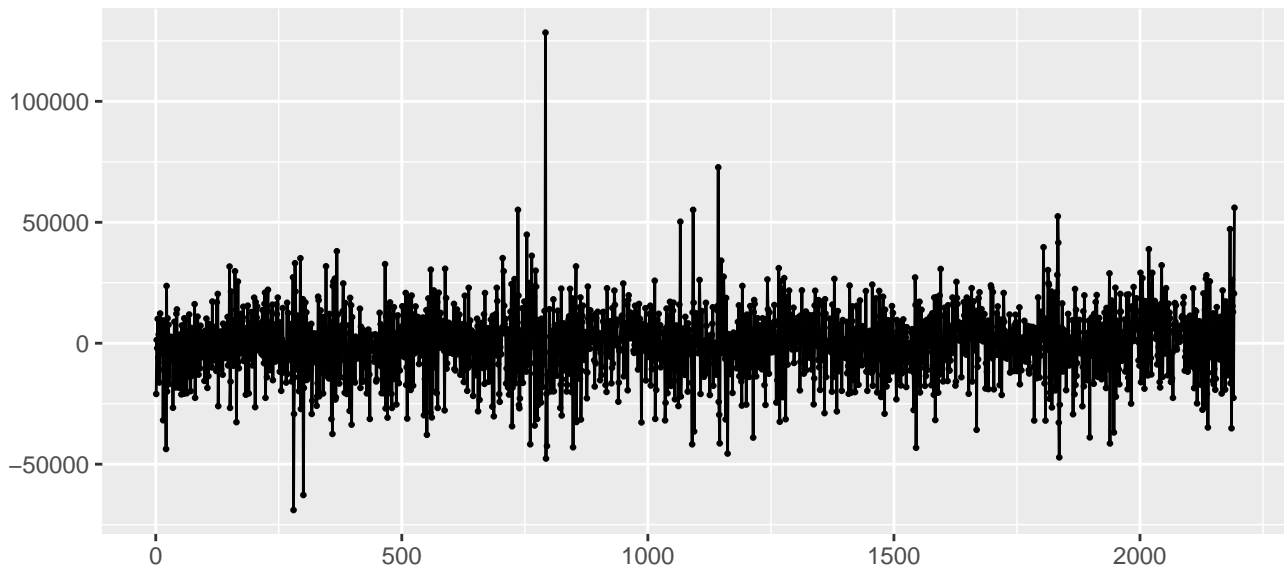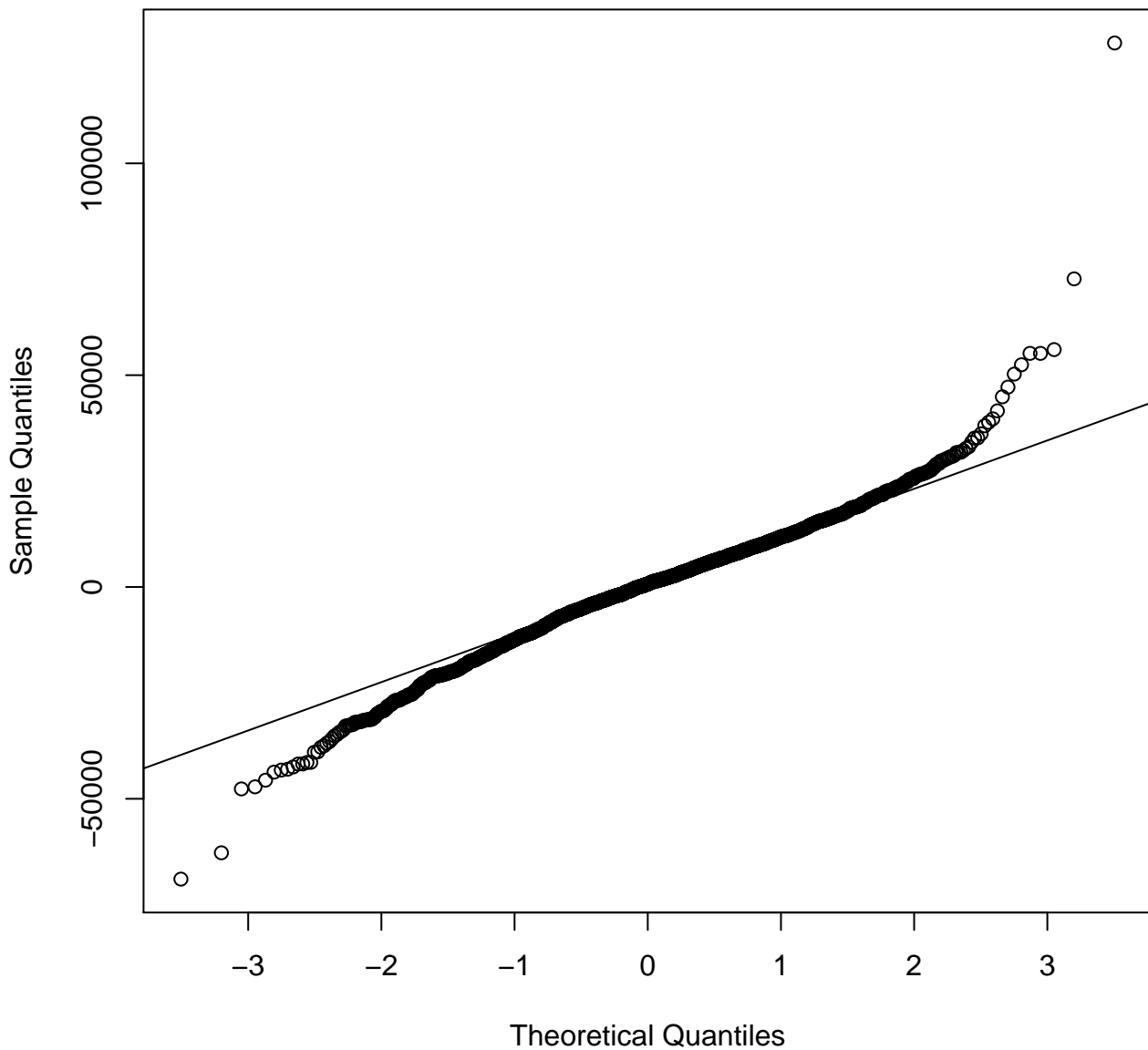
**Regression avec erreurs ARMA(3,0,0)**

**Diagnostic plot (model 2)**

**Residu normalise en fonction du temps du model_1.2**

**Normal Q–Q**

Sample Quantiles

Theoretical Quantiles

**Boxplot of standardized residuals by quarter**

# Residuals from Regression with ARIMA(1,1,2) errors

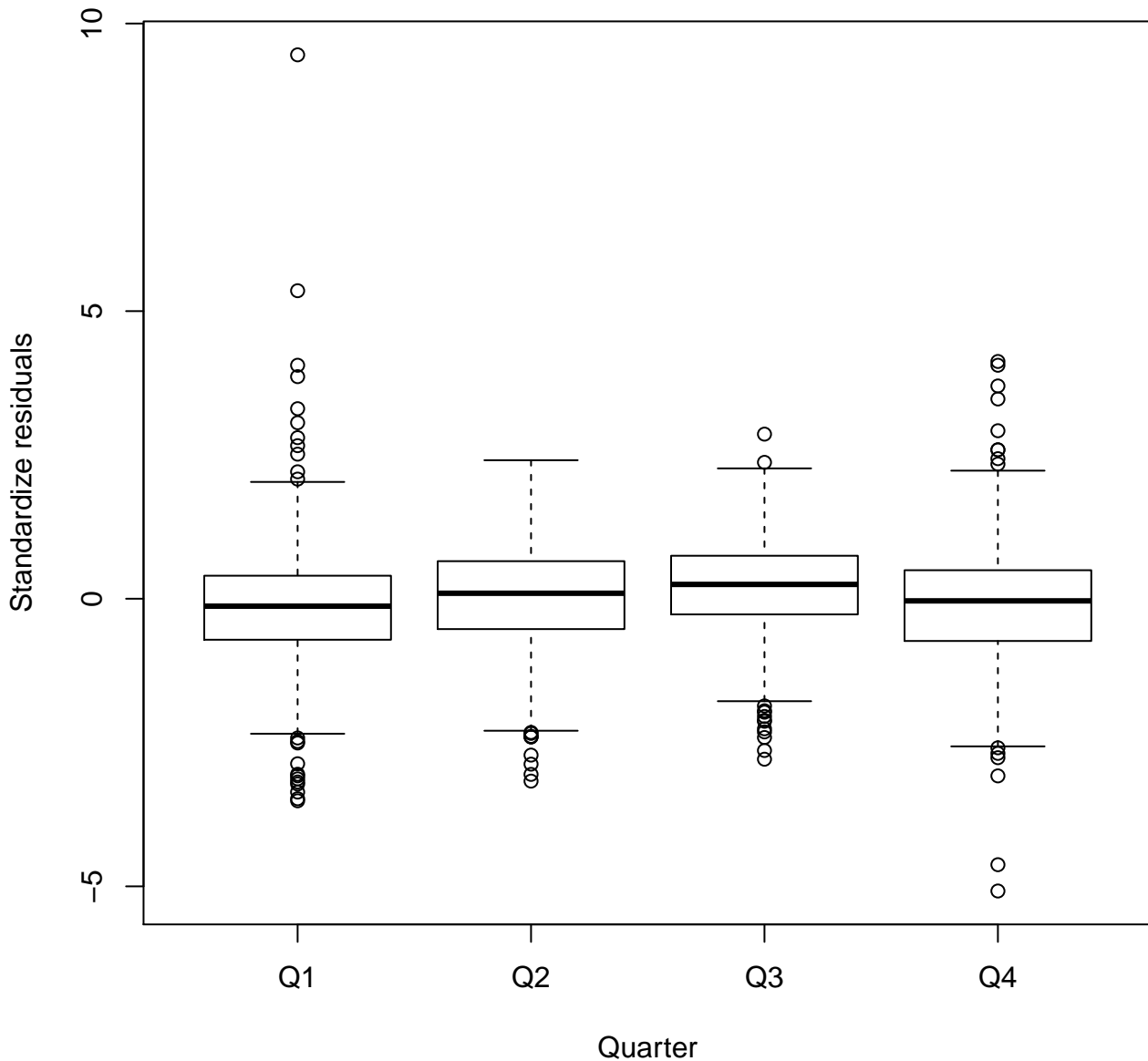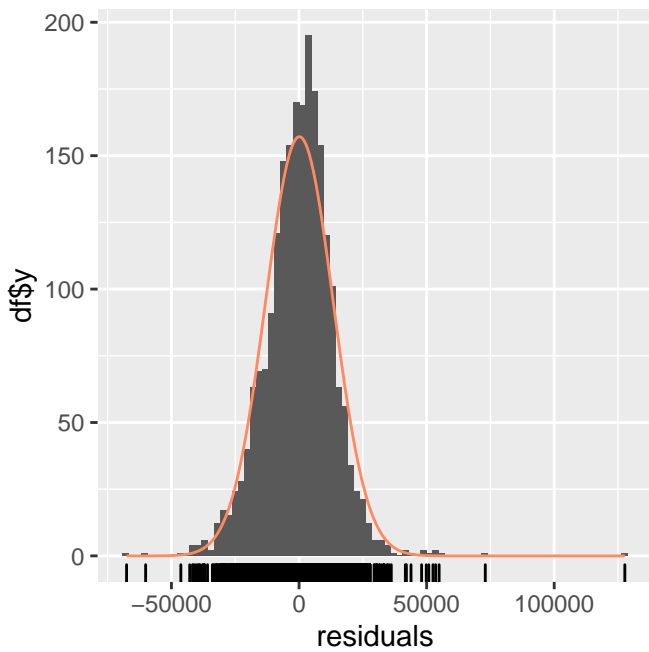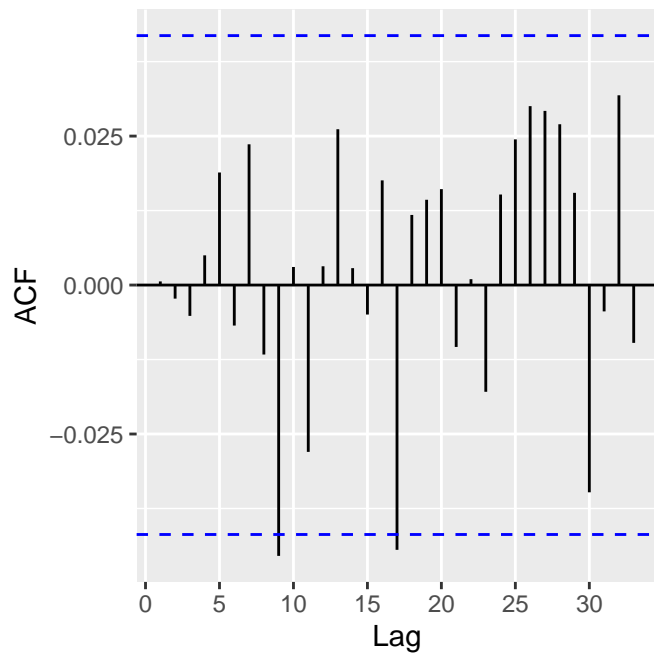**Regression with ARIMA(1,1,2) errors**

**Diagnostic plot (model 1.3)**

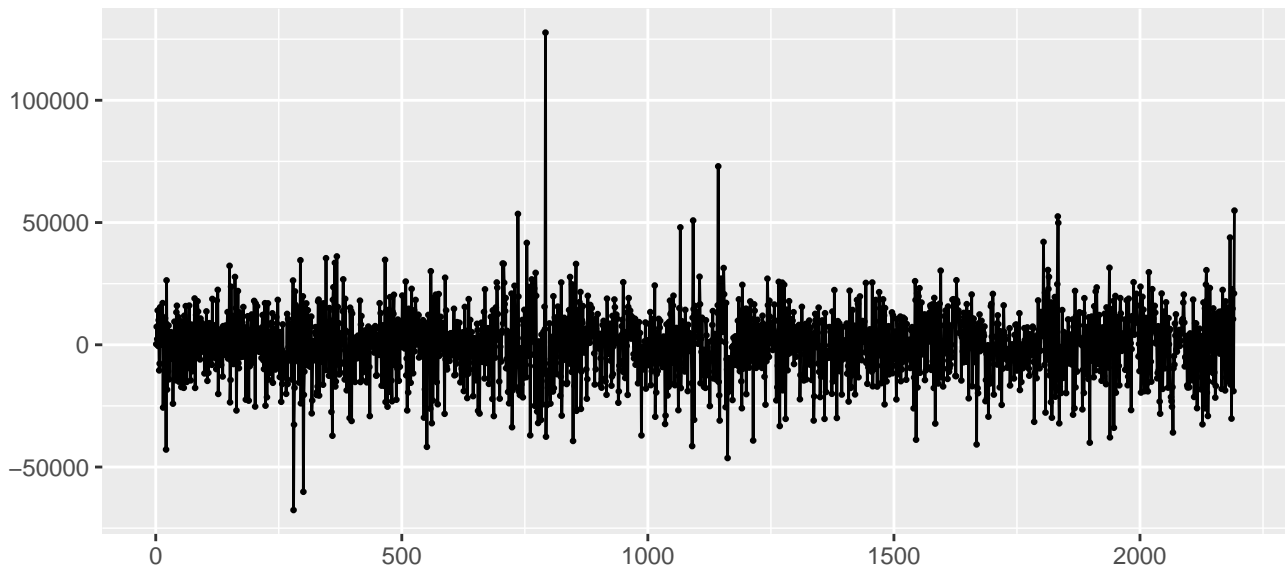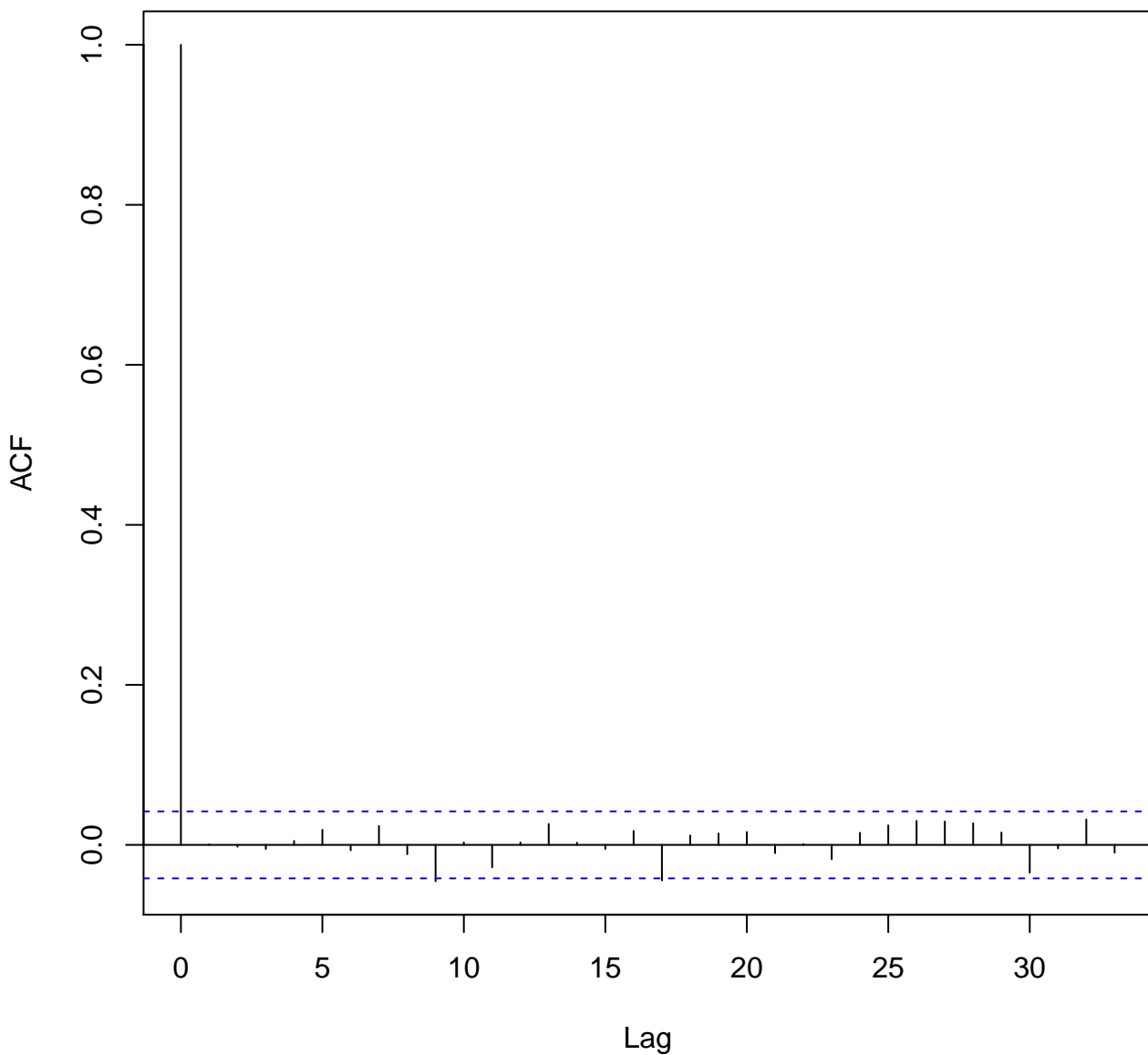**Residu normalise en fonction du temps du model_1.2**

**Normal Q–Q**

**Boxplot des residus normalise du modele
1.3 par semestre**

Residus par semestre

Q1   Q2   Q3   Q4

Semestre
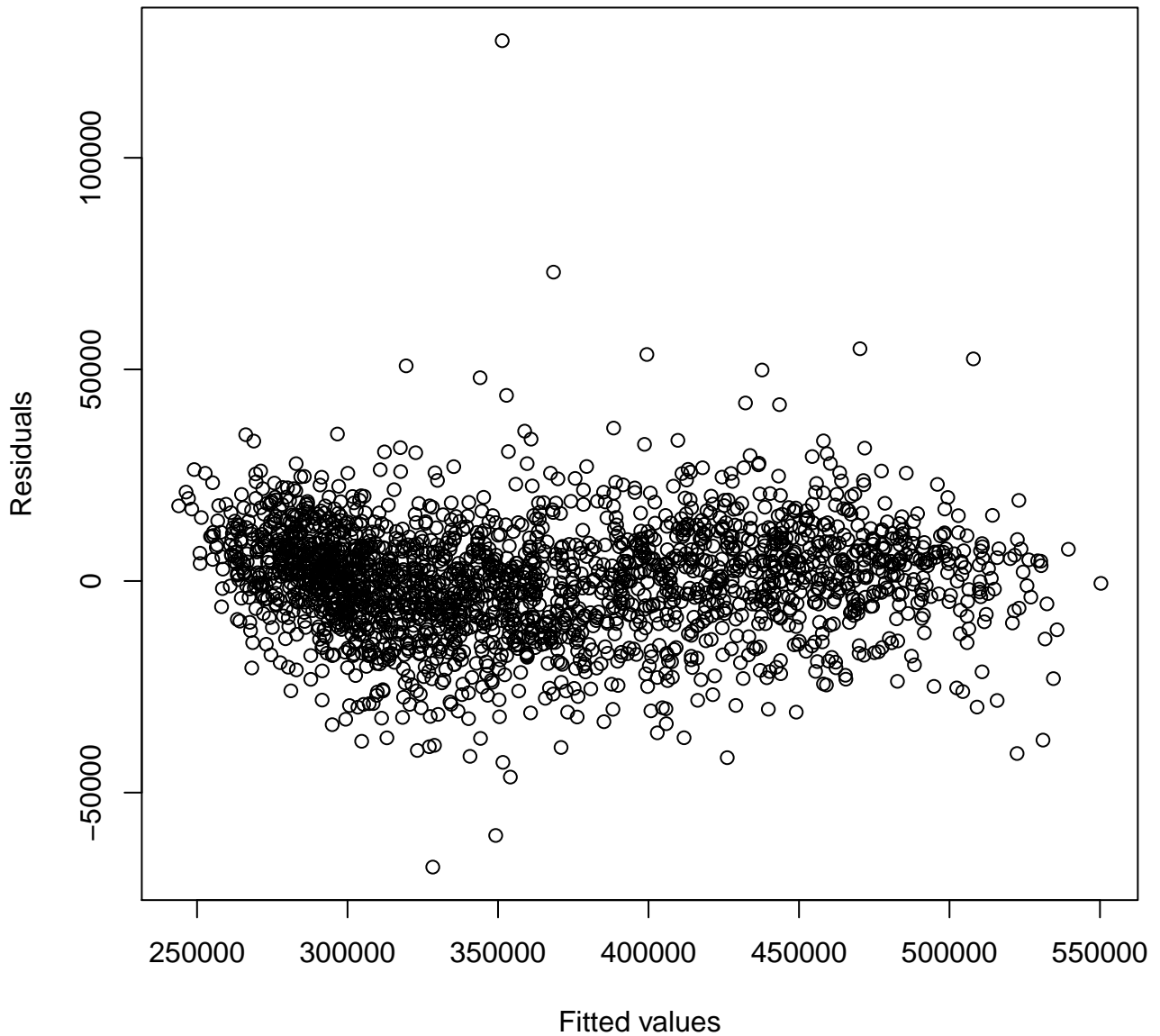
Residuals from Regression with ARIMA(5,1,0) errors
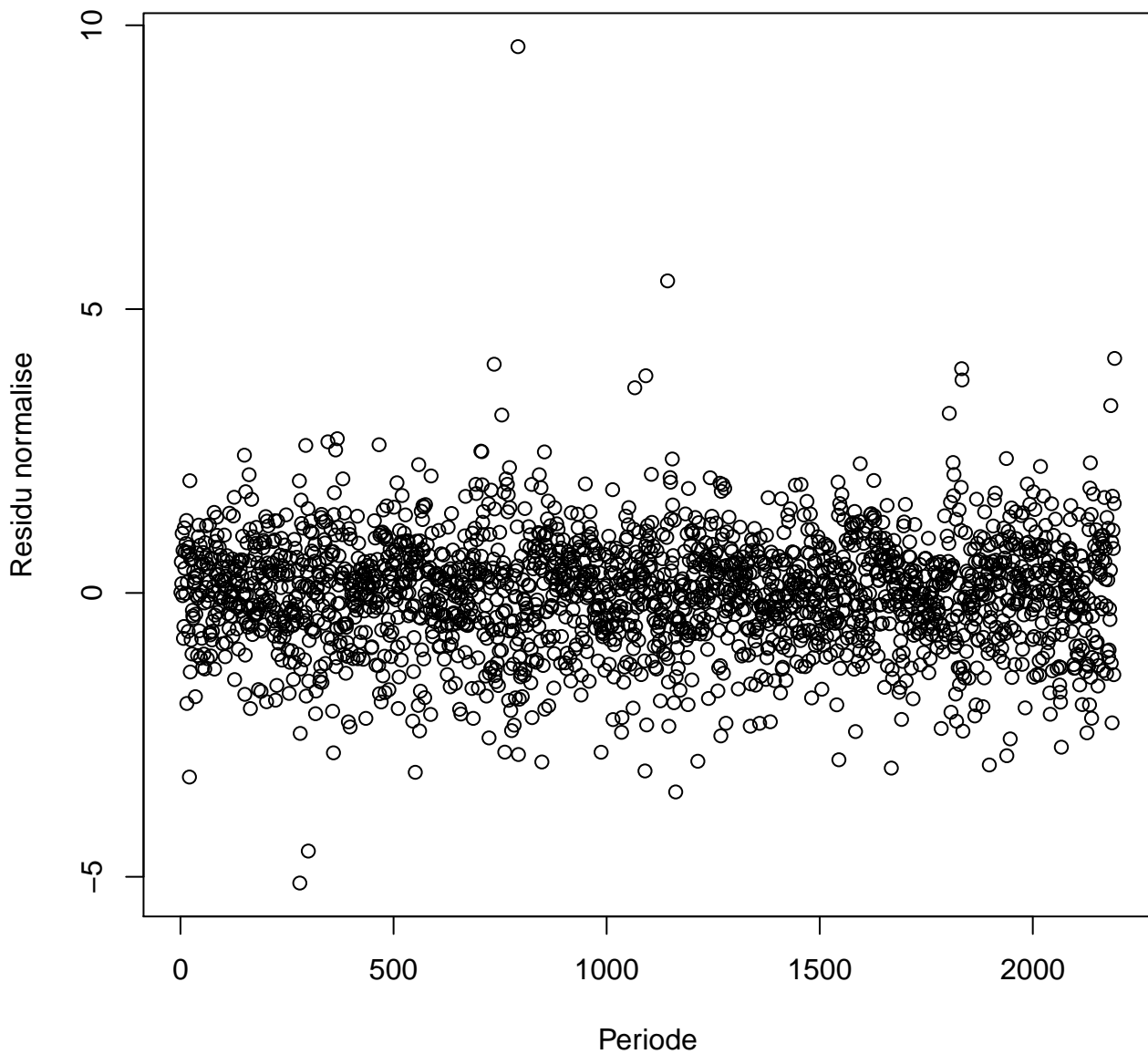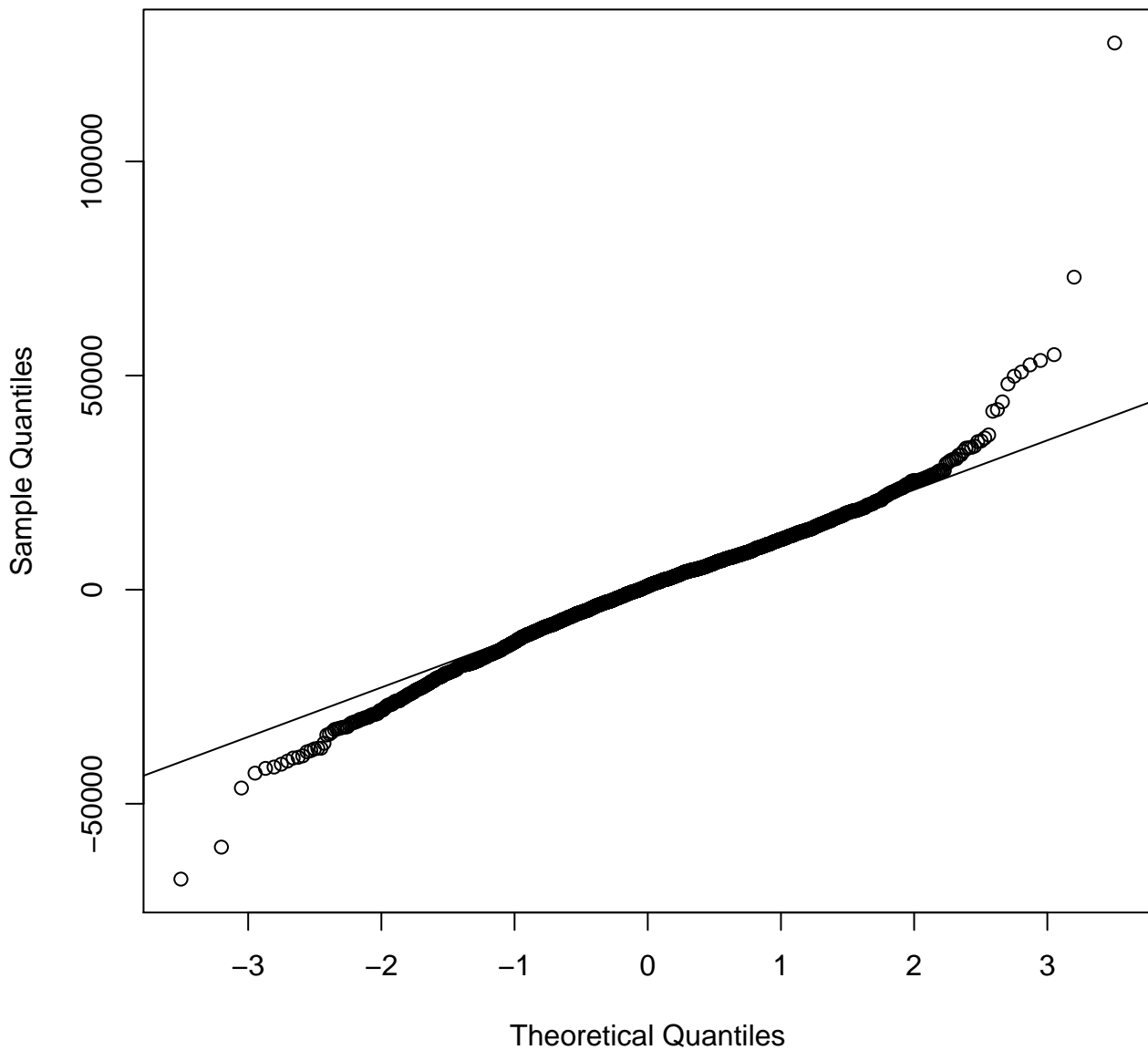
**Regression with ARIMA(5,1,0) errors**
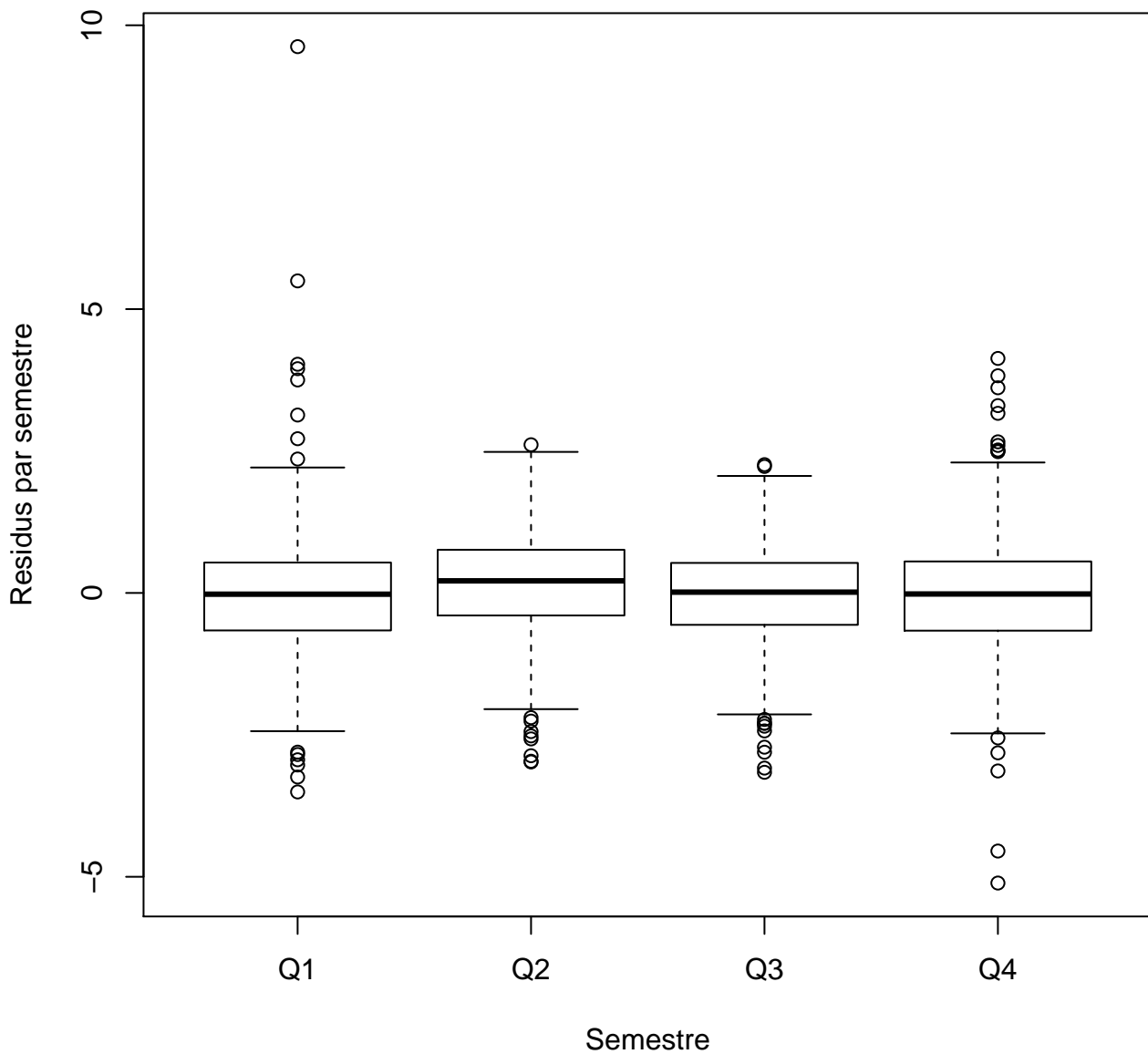
**Diagnostic plot (model 1.4)**
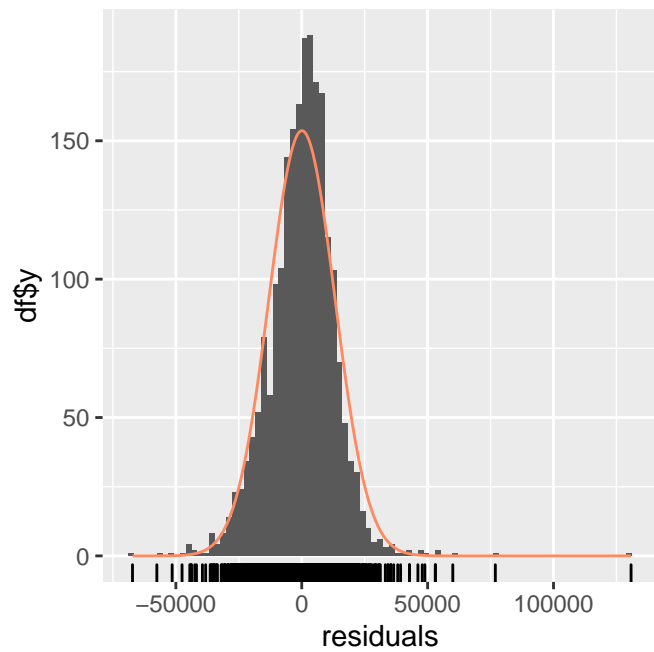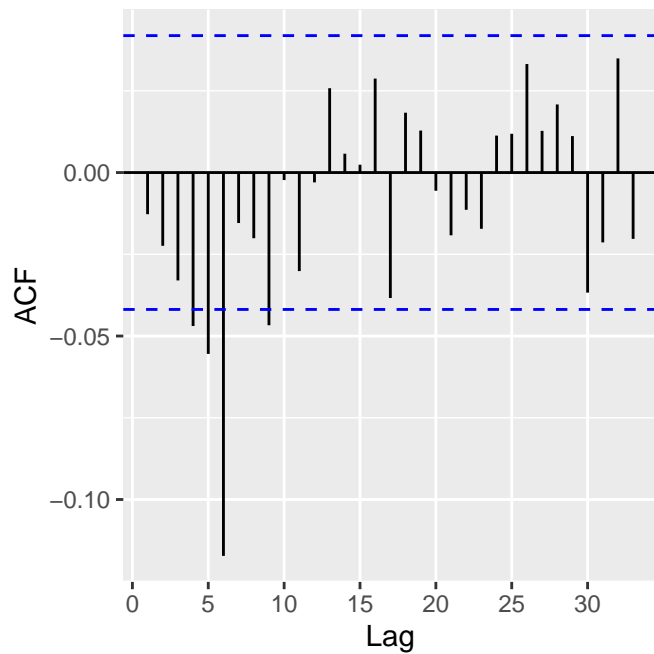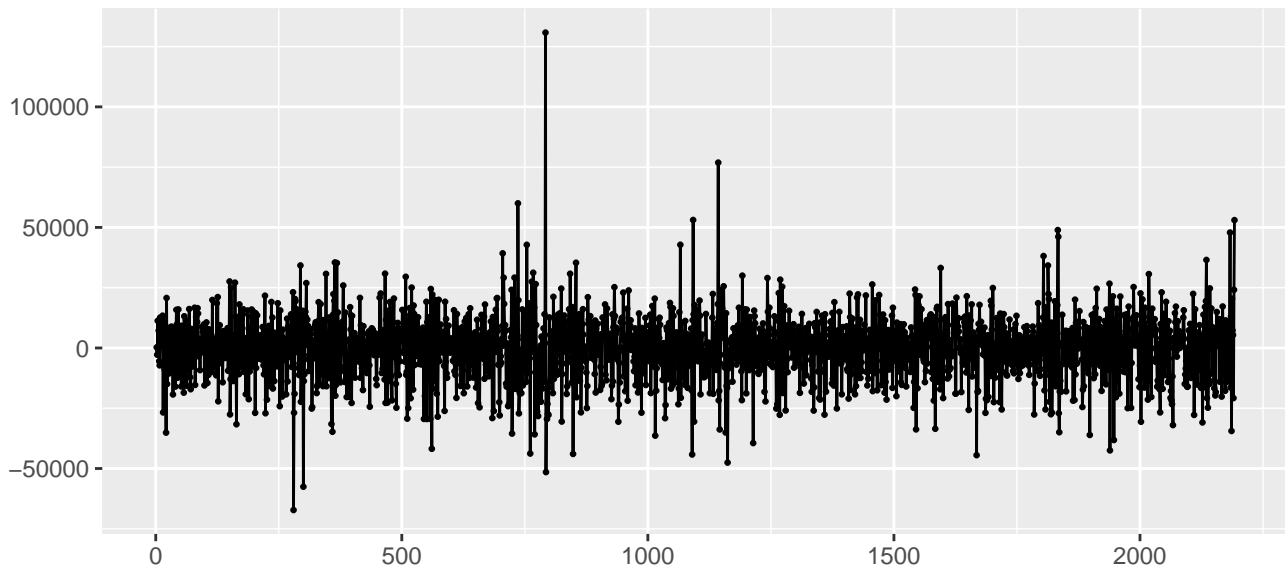
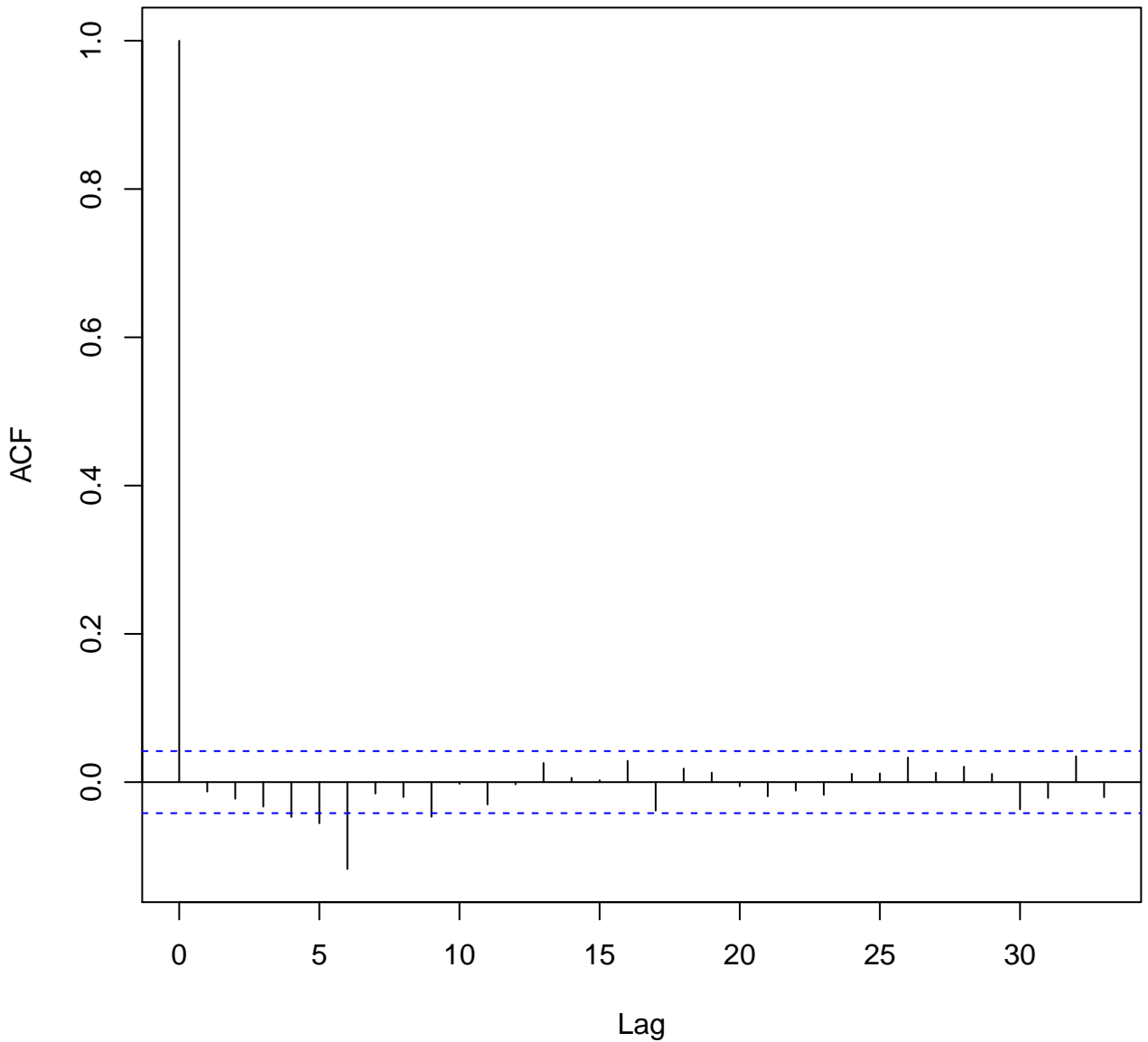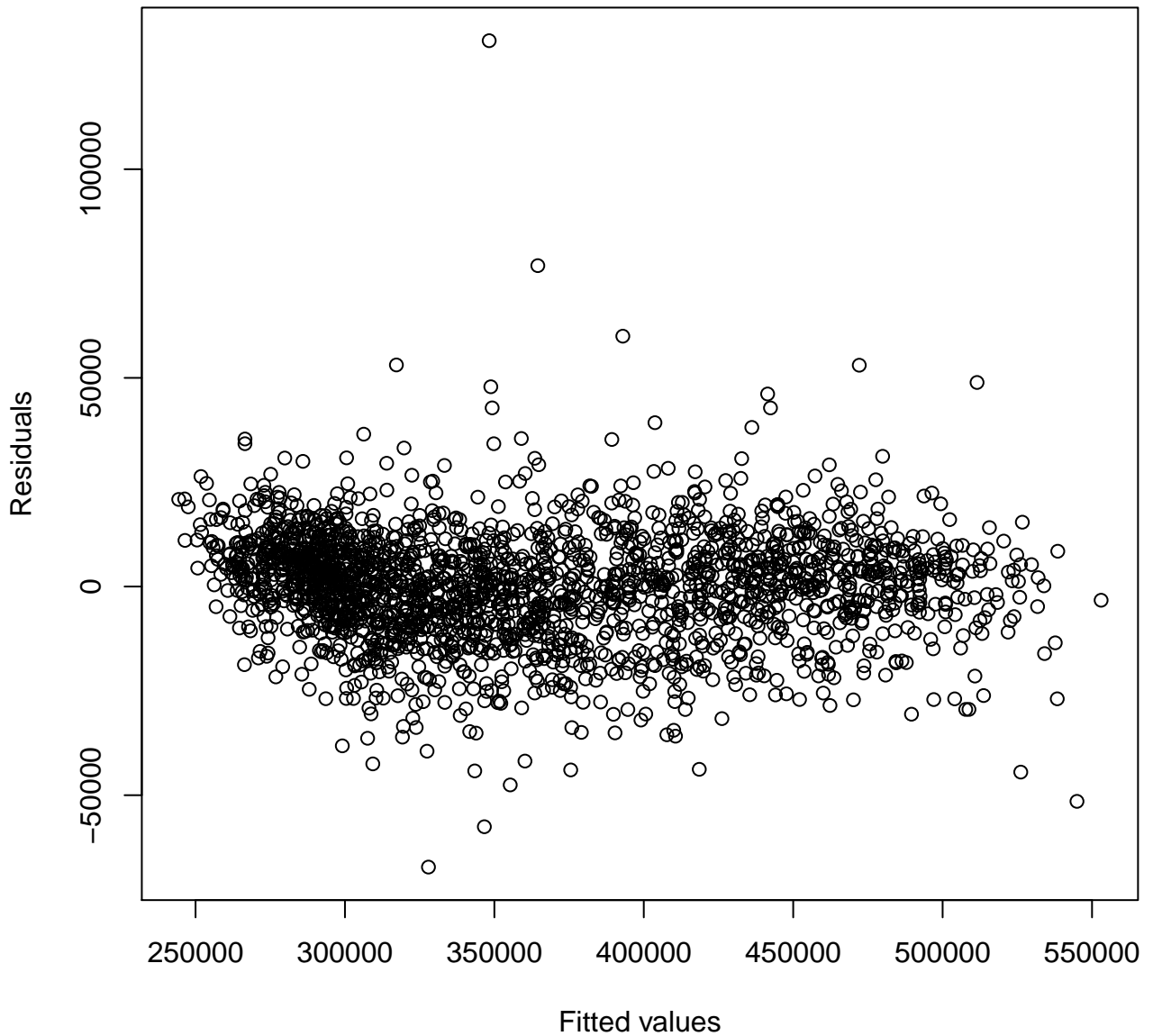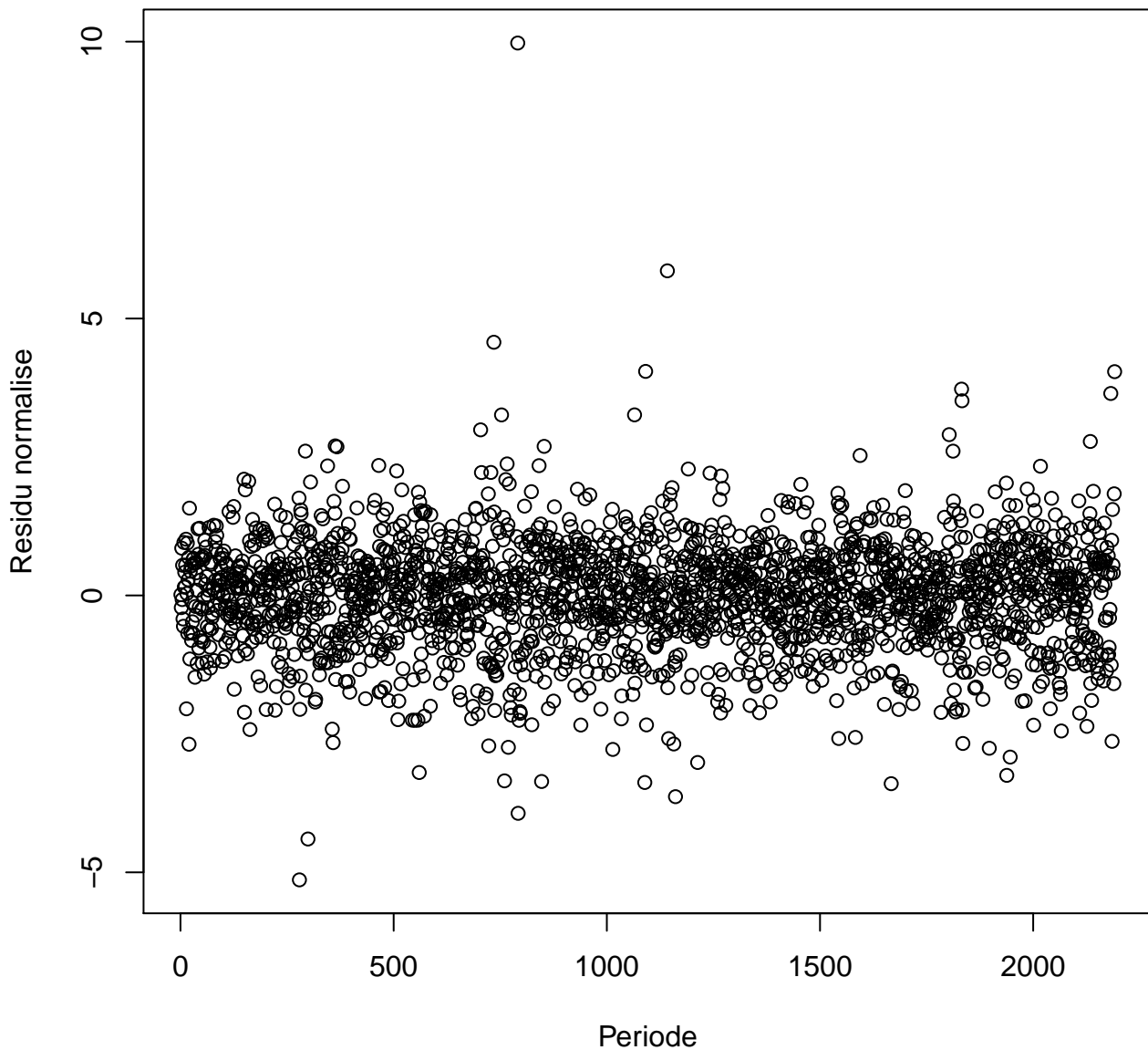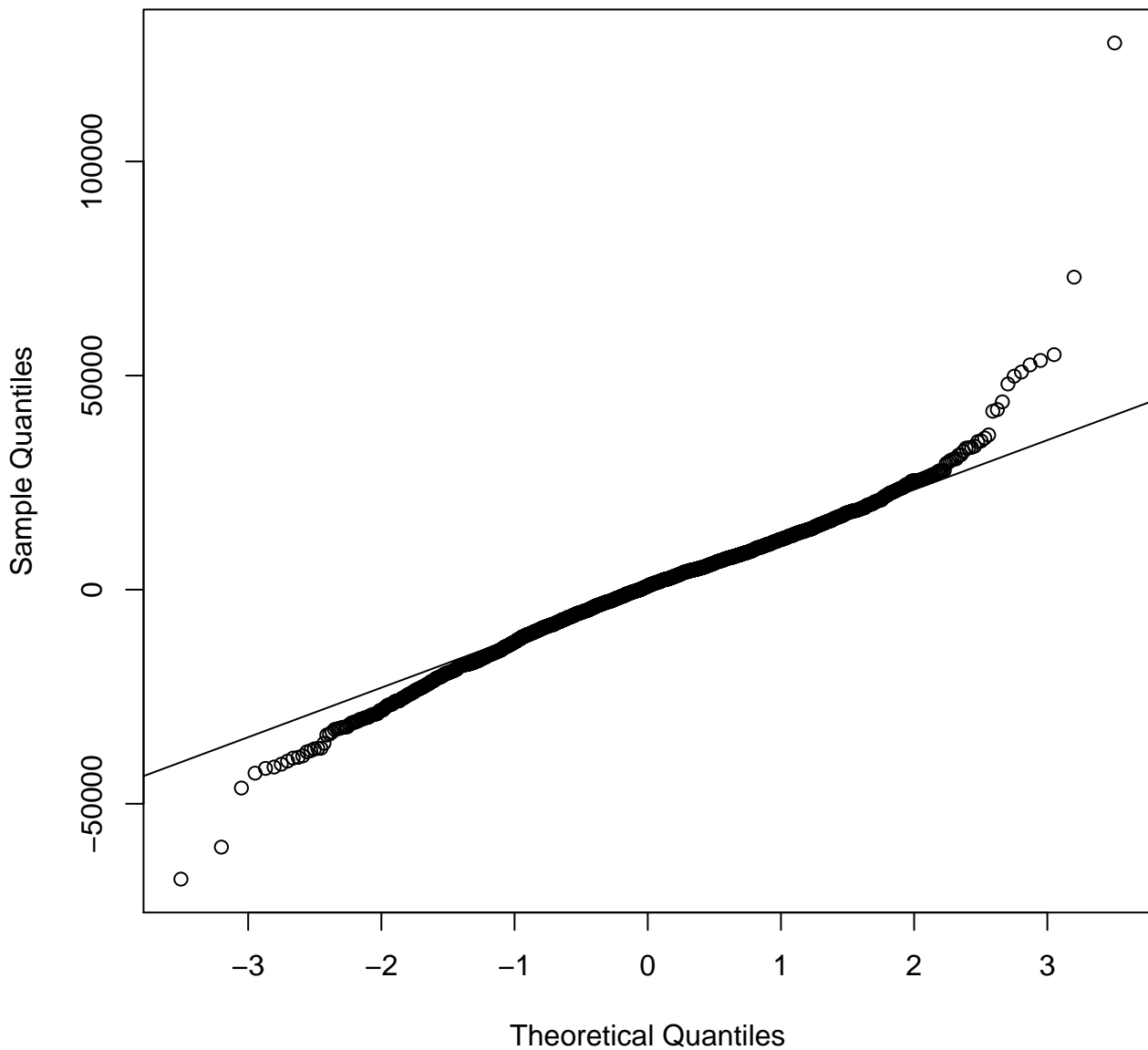**Residu normalise en fonction du temps du model_1.4**
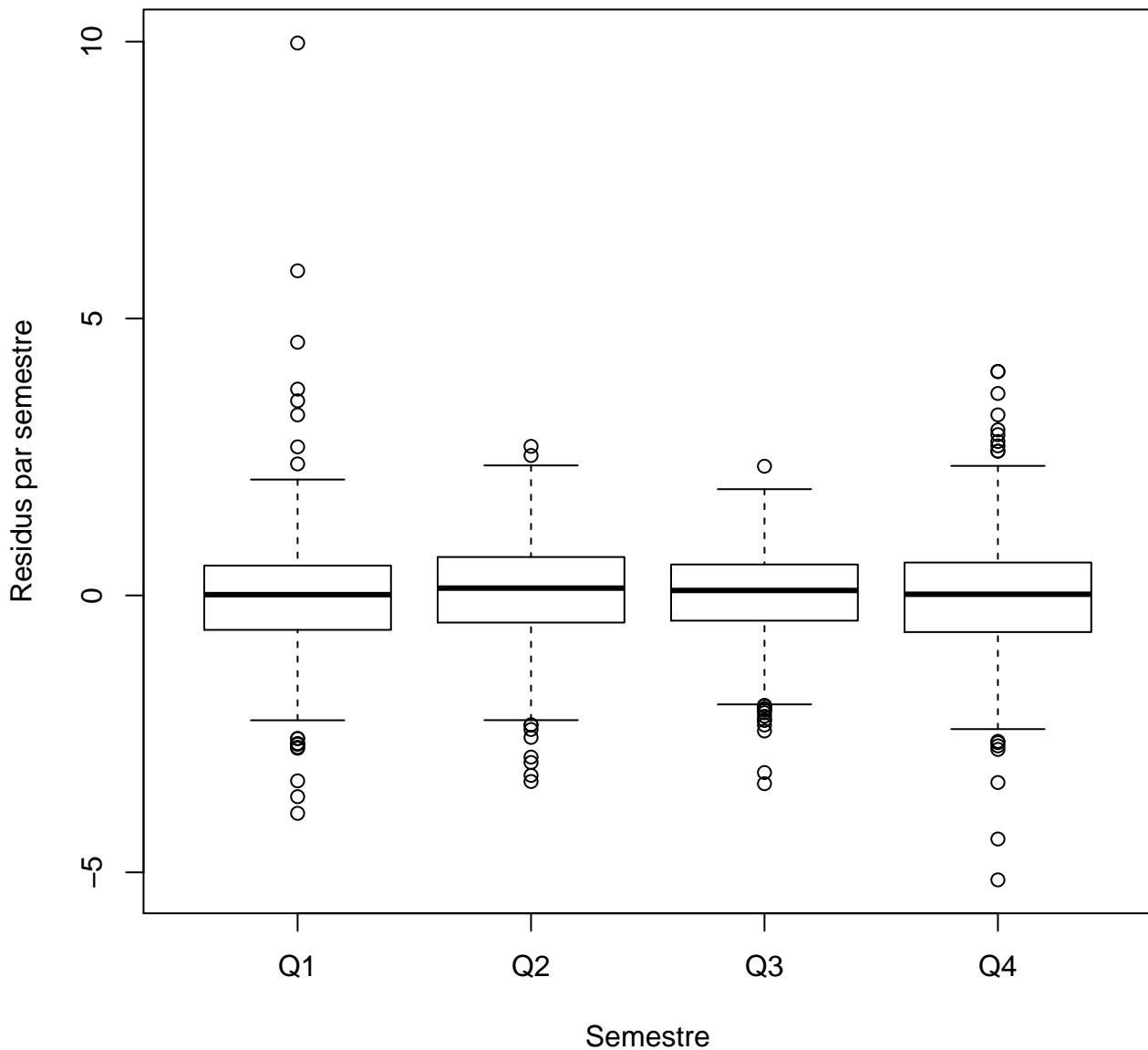
**Normal Q-Q**

Sample Quantiles (y-axis): -50000, 0, 50000, 100000

Theoretical Quantiles (x-axis): -3, -2, -1, 0, 1, 2, 3

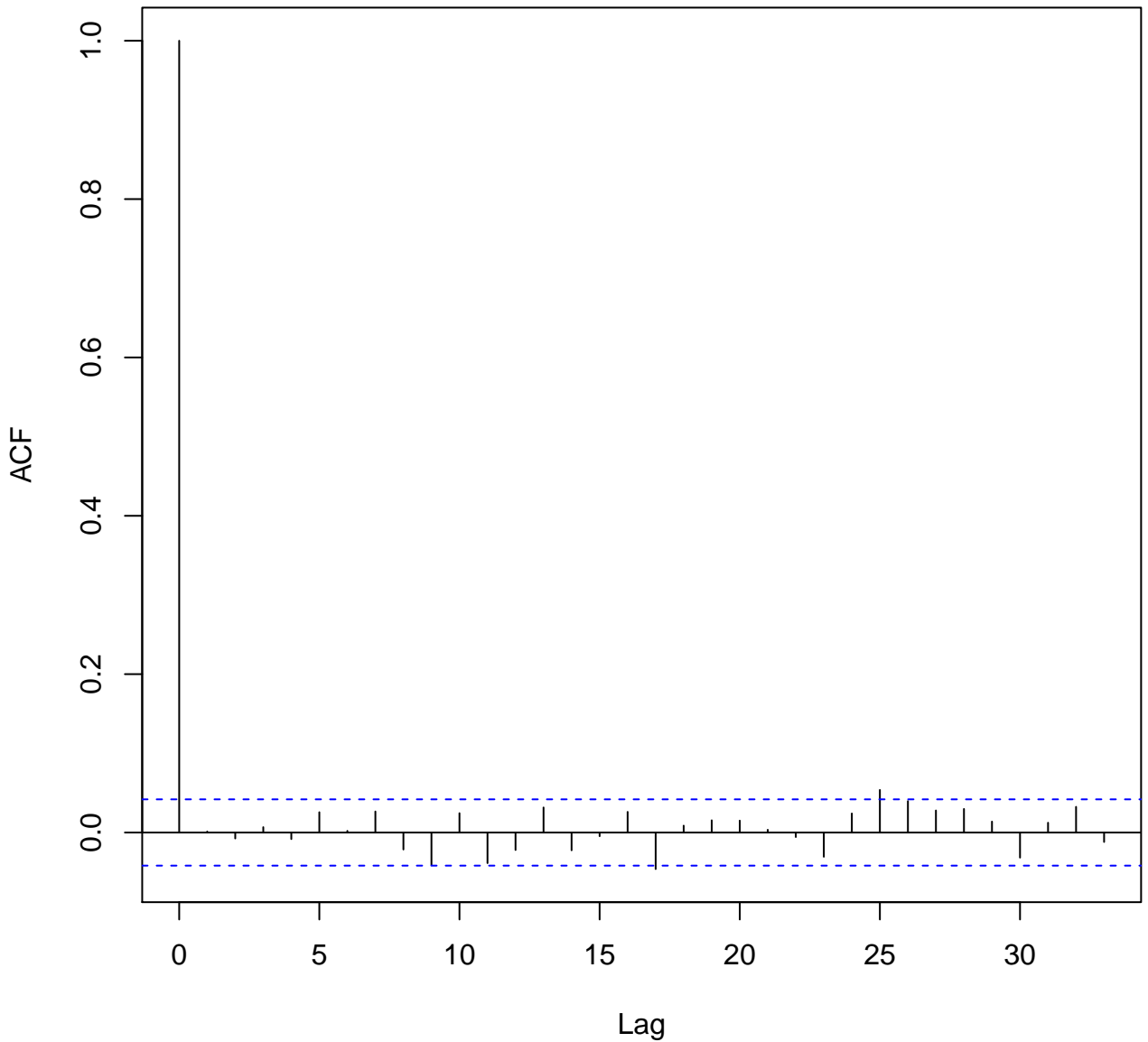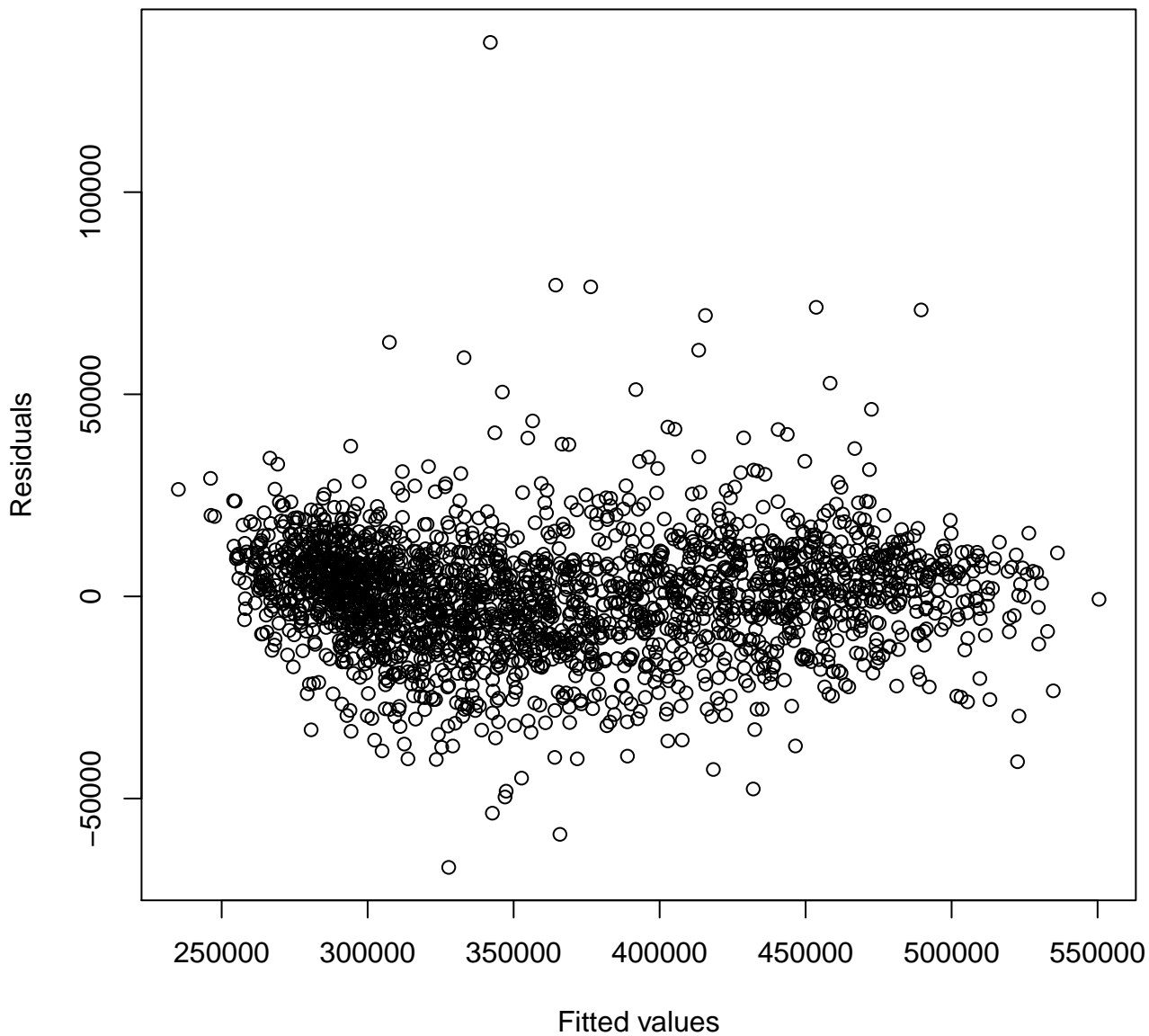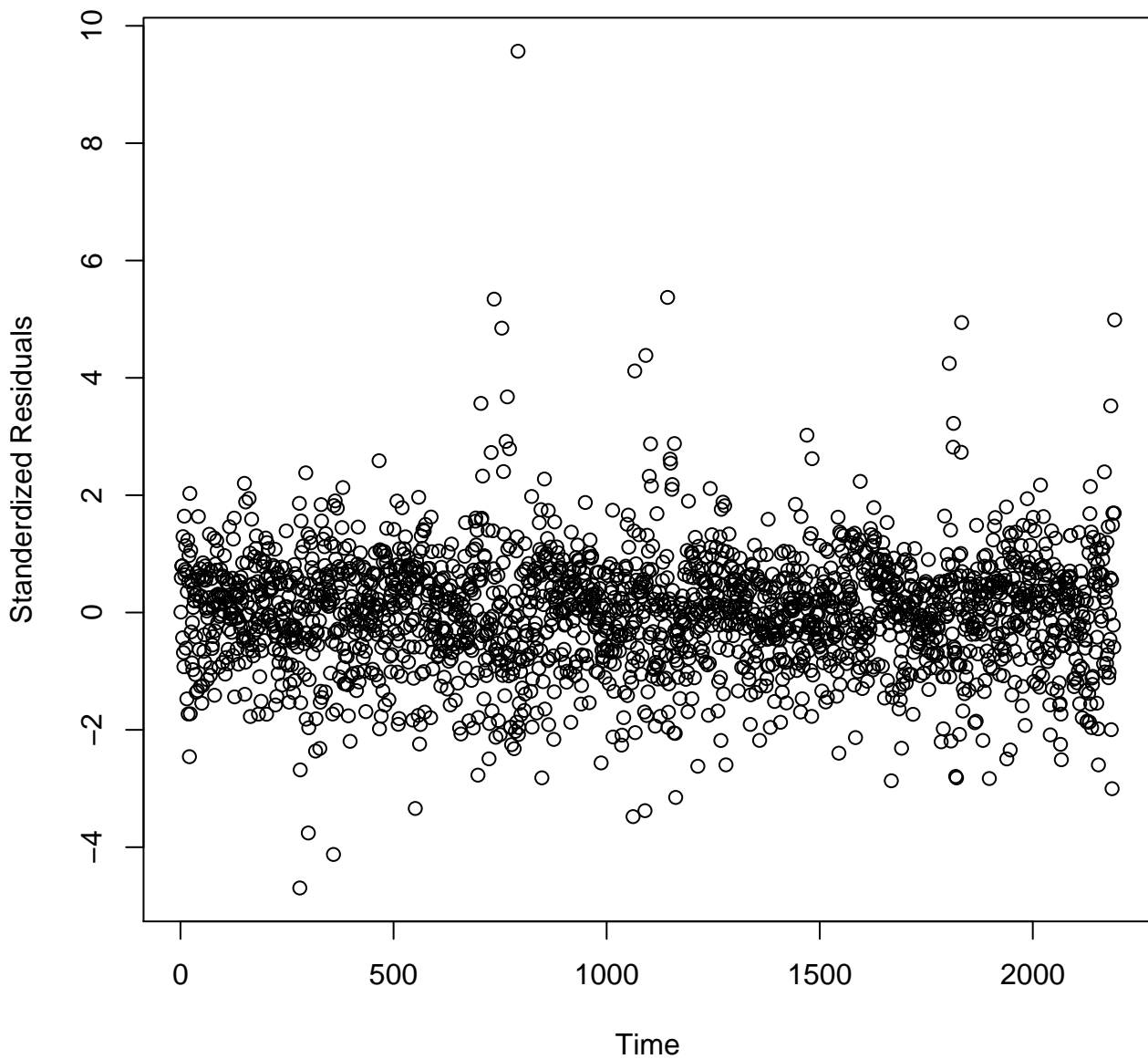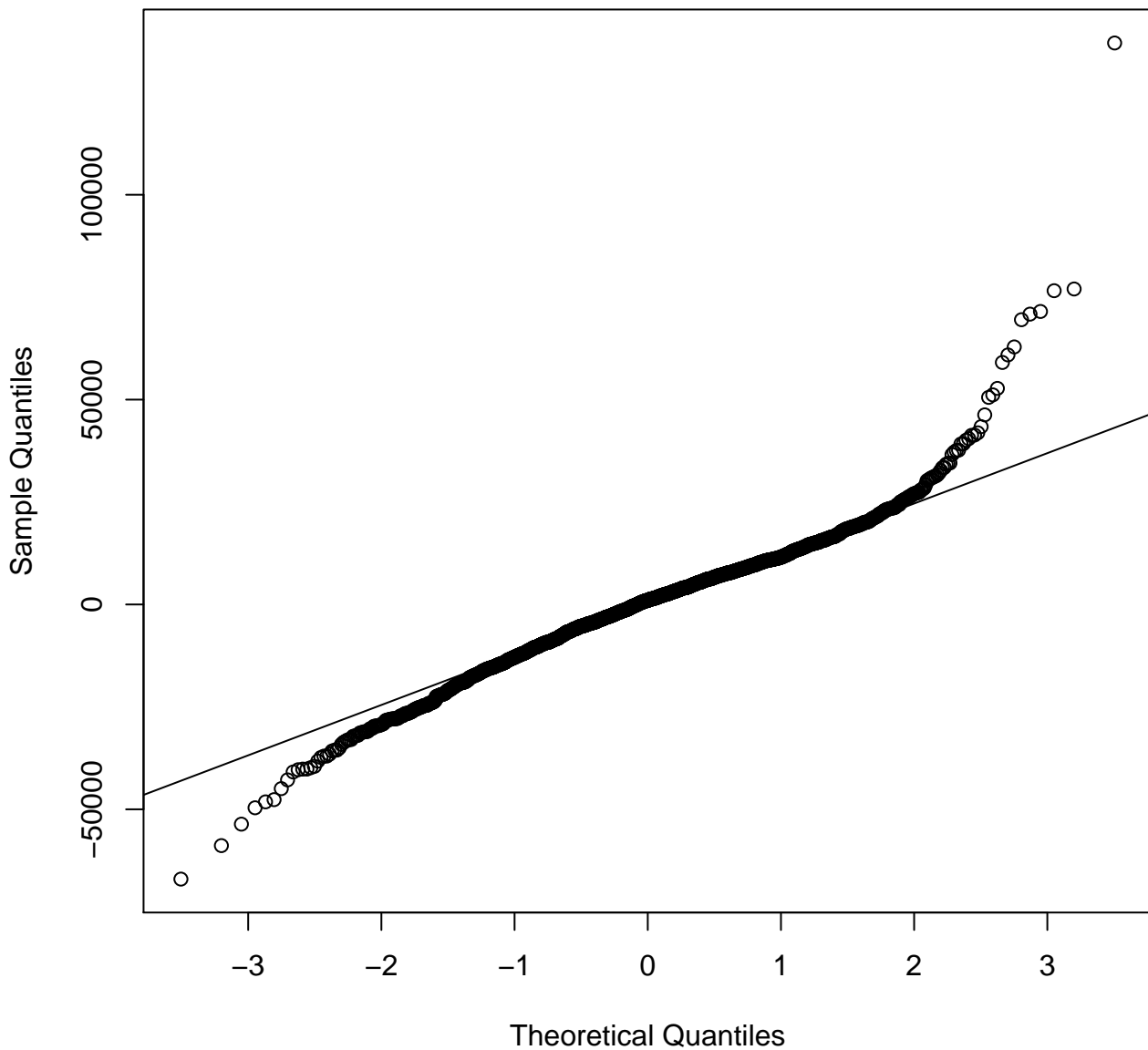**Boxplot des residus normalise du modele 1.4 par semestre**

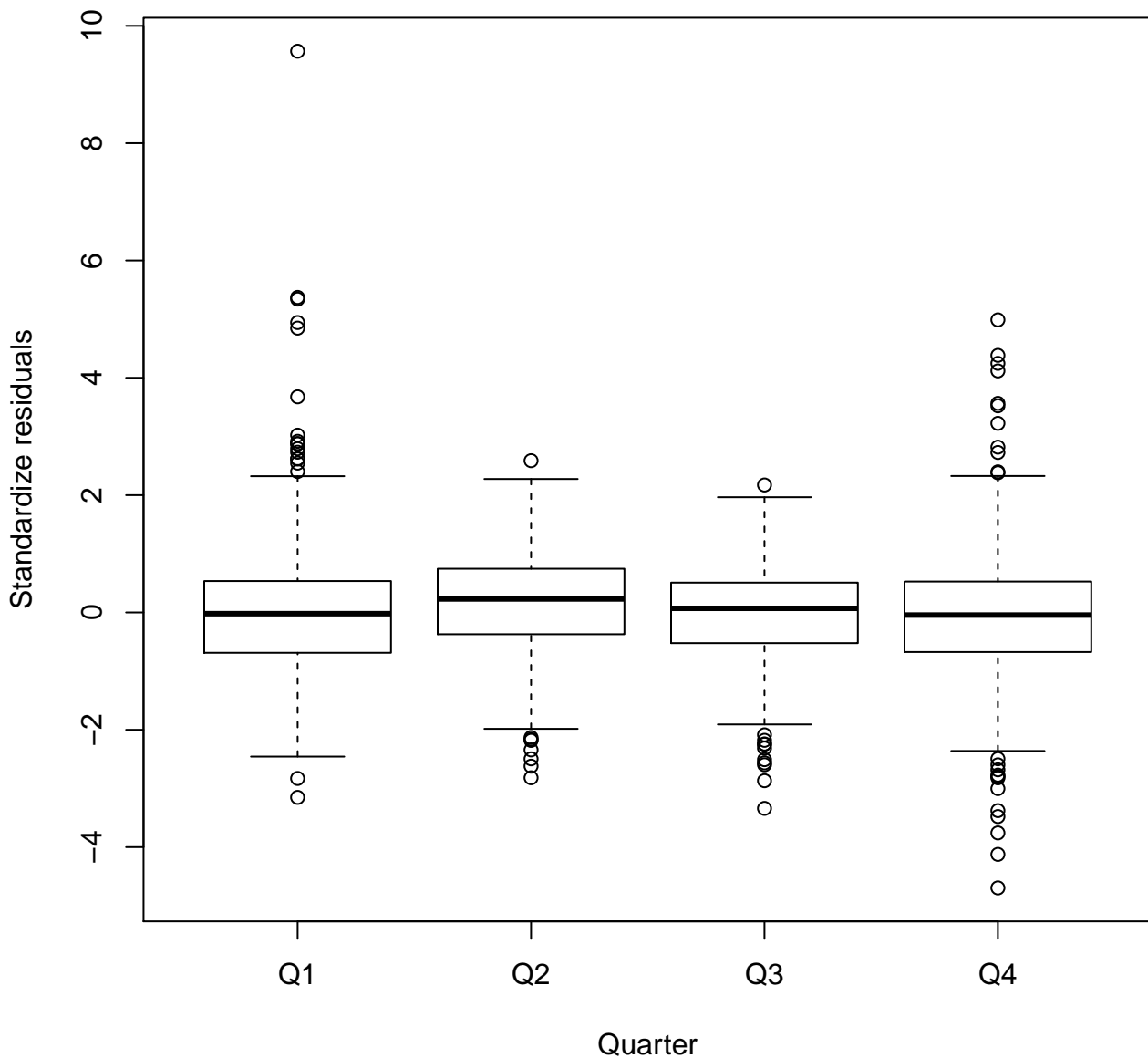# Regression with ARIMA(1,1,2) errors

**Diagnostic plot (model 2)**

**Standerdized residuals over time**

# Normal Q–Q



Sample Quantiles (y-axis)

Theoretical Quantiles (x-axis)
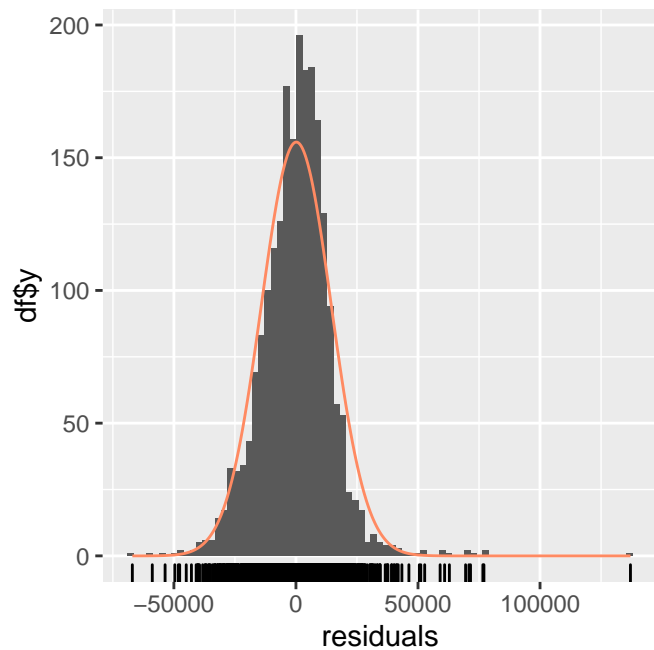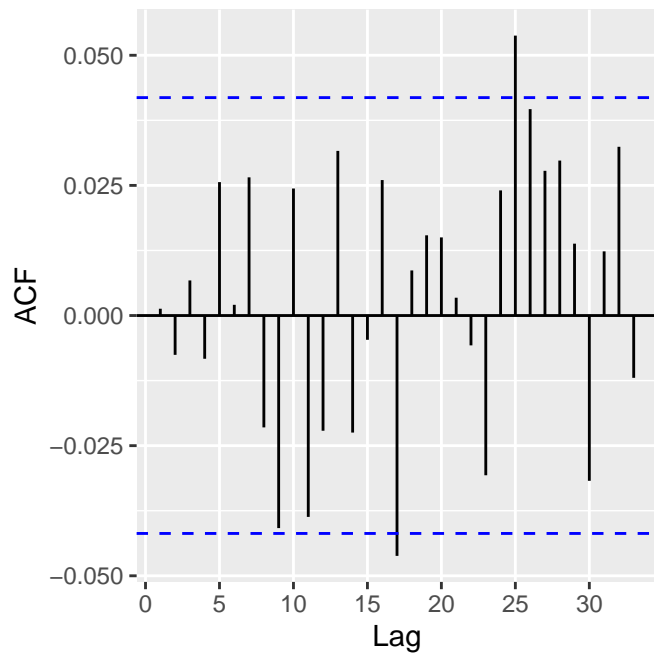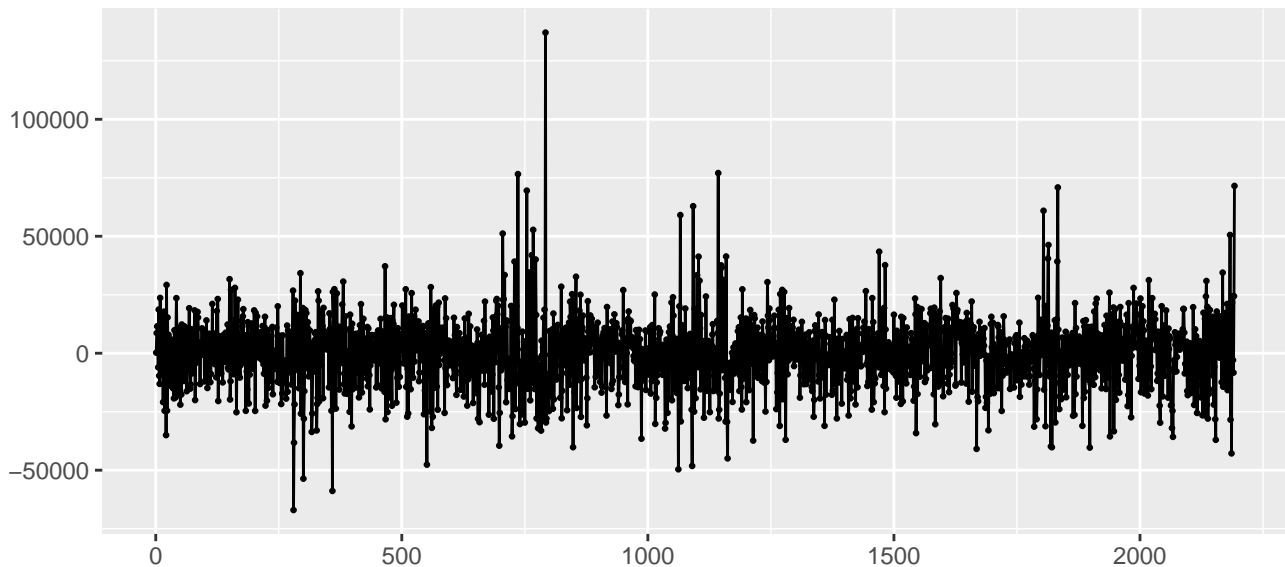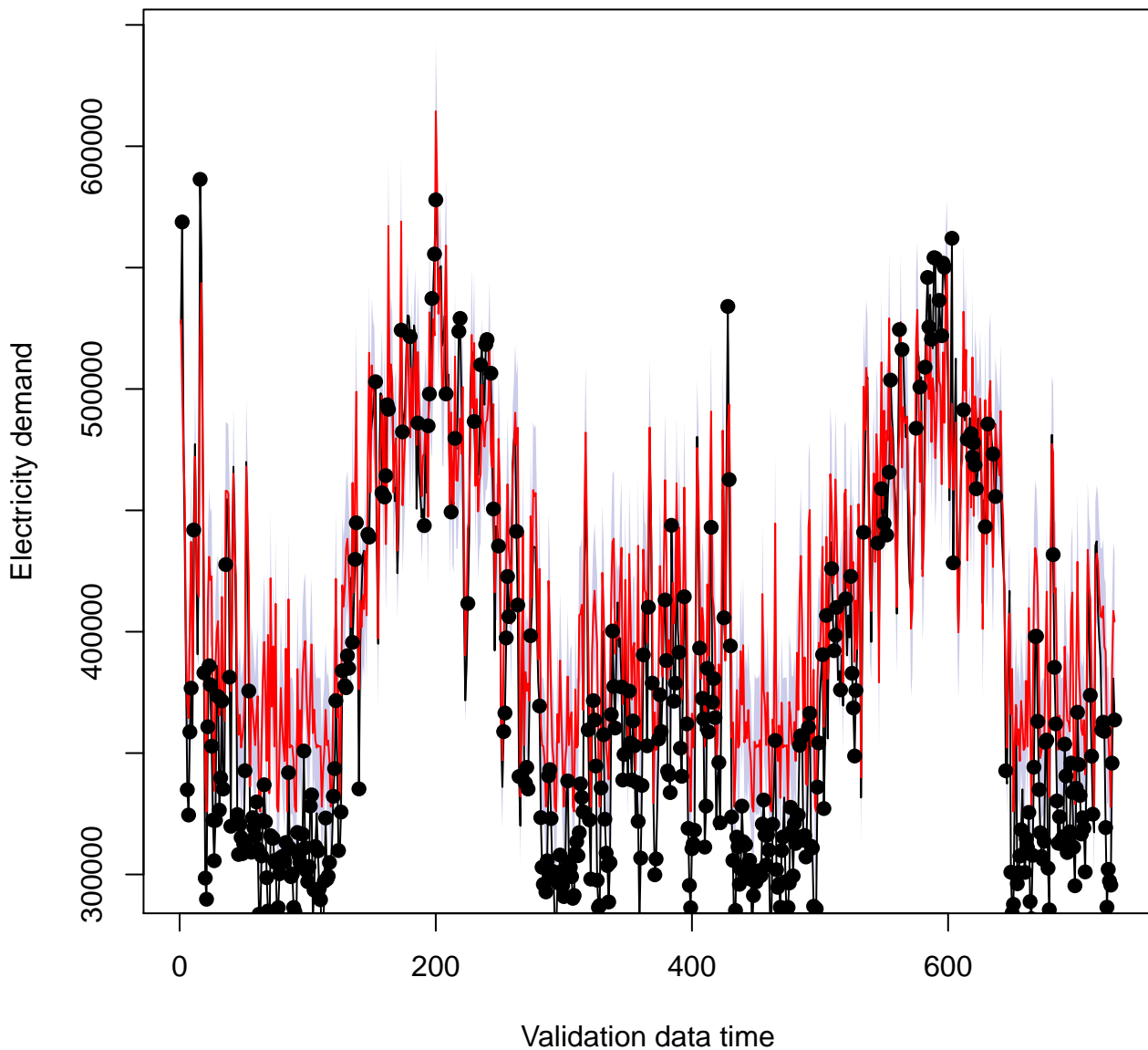
**Boxplot of standardized residuals by quarter**

Residuals from Regression with ARIMA(1,1,2) errors

**Coverage evaluation**

Electricity demand

Validation data time

**Coverage evaluation**

Electricity demand

Validation data time

**Coverage evaluation**

Electricity demand

Validation data time

**Regression with ARIMA(1,1,2) errors**

**Diagnostic plot (model 3)**

Fitted values

Residuals

**Standerdized residuals over time**

**Normal Q–Q**

Sample Quantiles

Theoretical Quantiles

**Boxplot of standardized residuals by quarter**

Residuals from Regression with ARIMA(1,1,2) errors

**Coverage evaluation**

Electricity demand

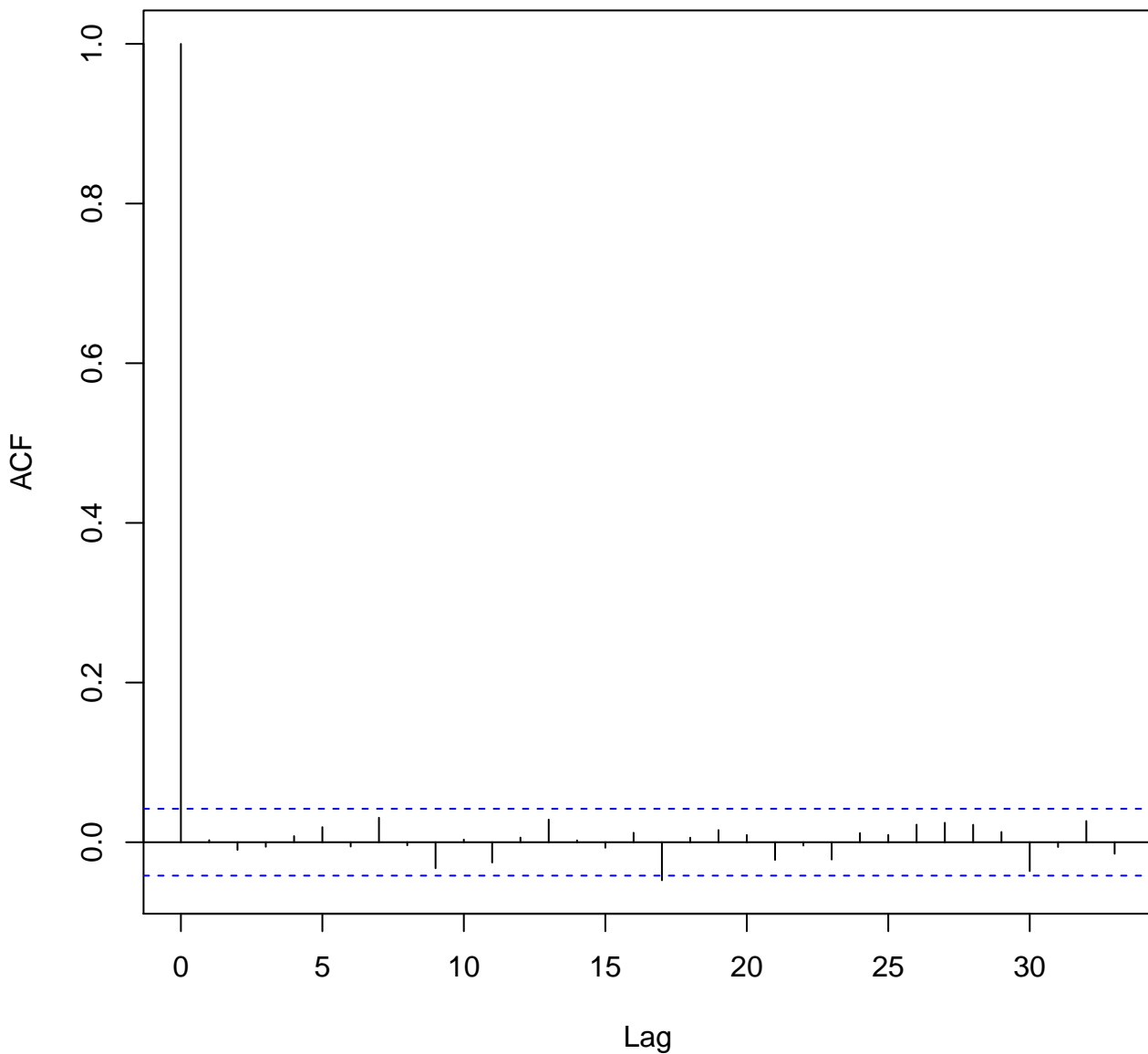Validation data time

**Coverage evaluation**

Electricity demand

Validation data time

**Coverage evaluation**

Electricity demand

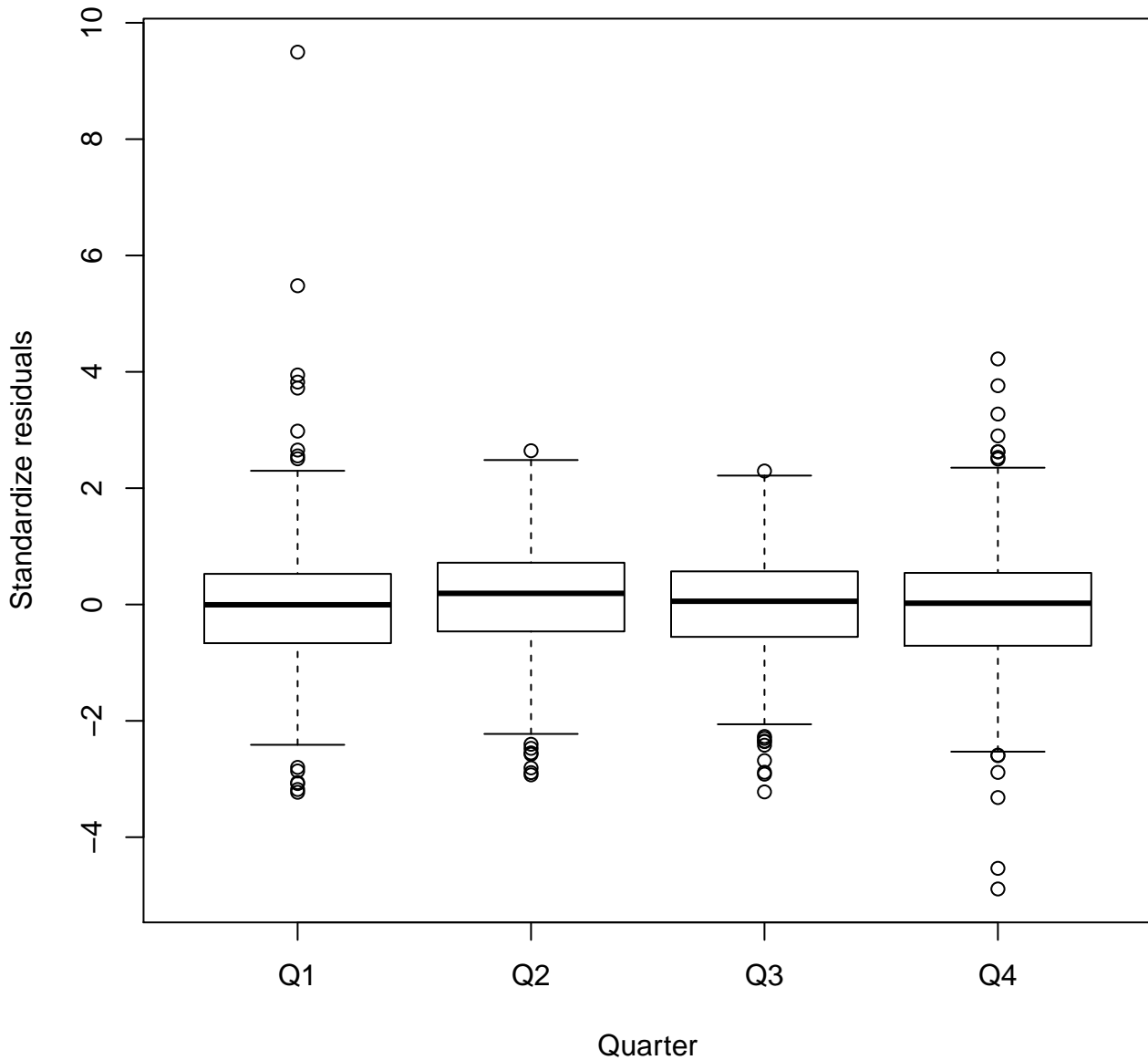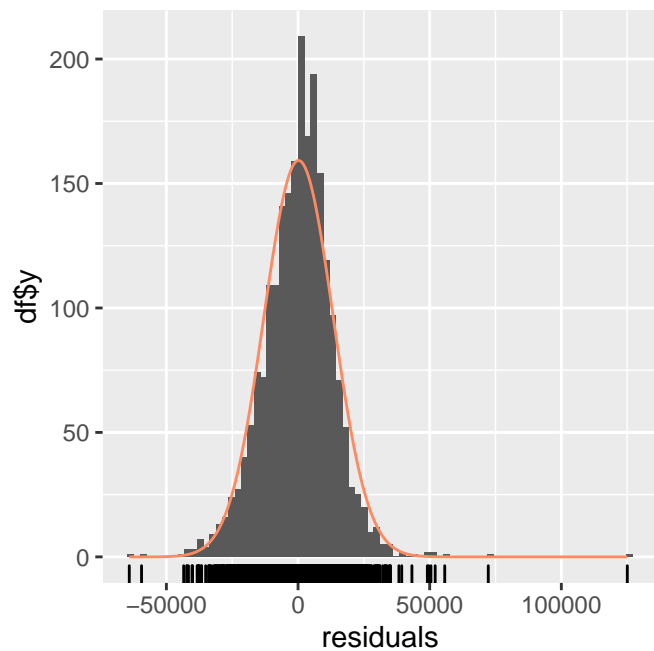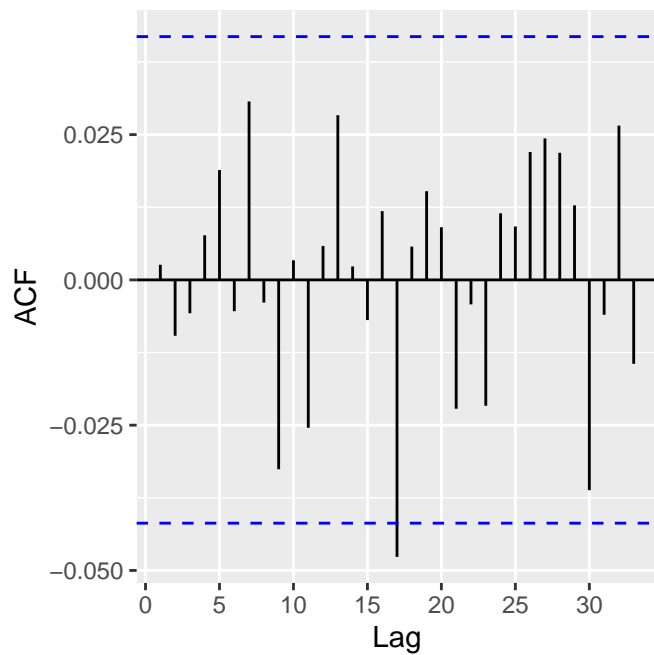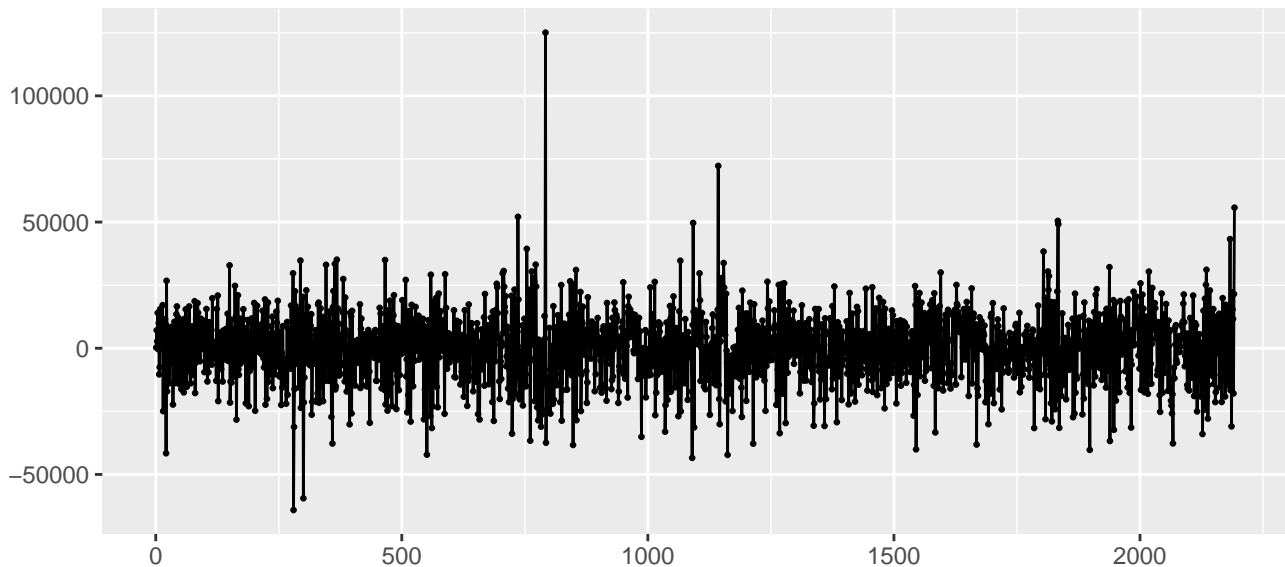Validation data time

**Regression with ARIMA(3,0,0) errors**

**Standerdized residuals over time**
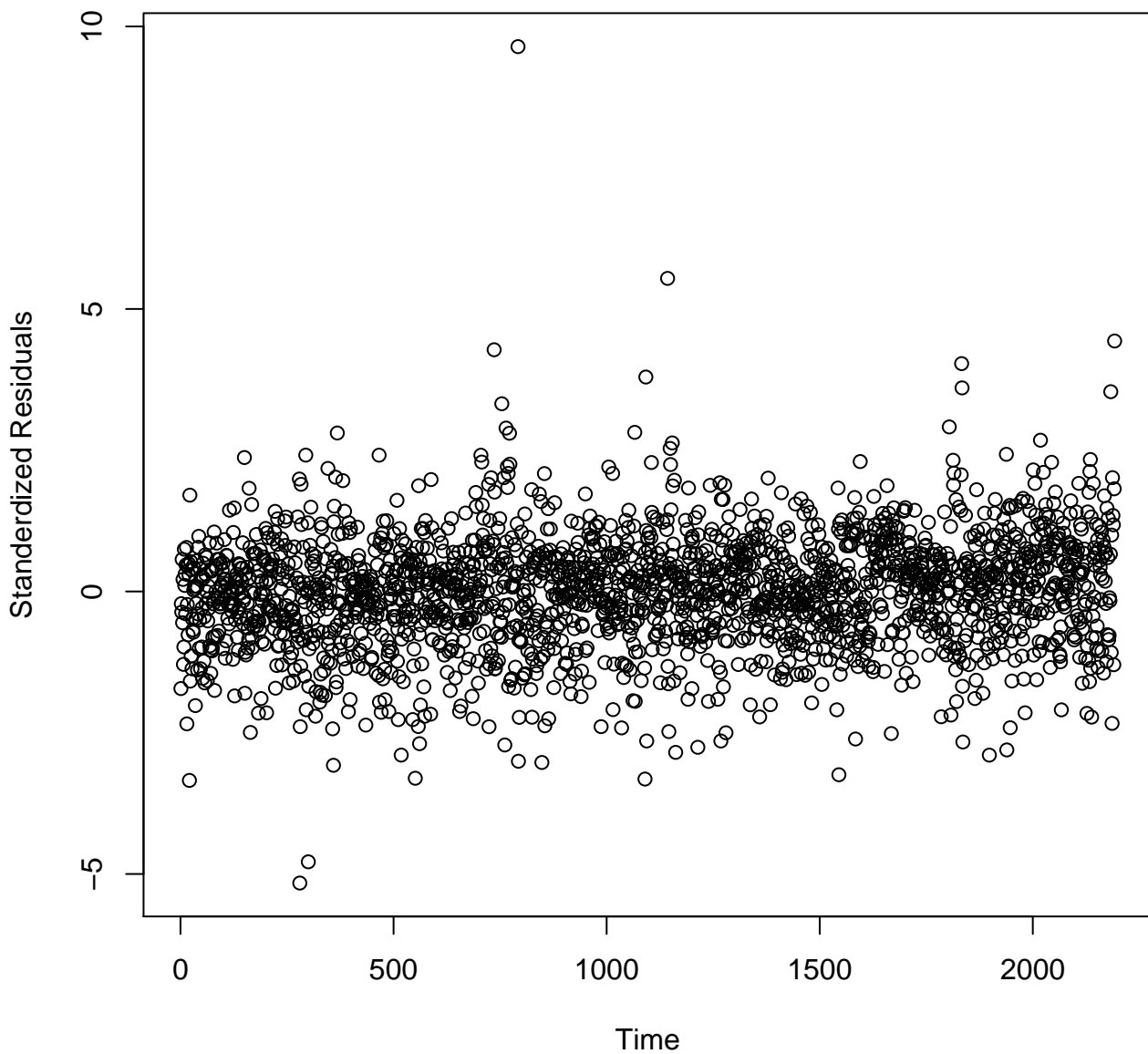
# Normal Q–Q
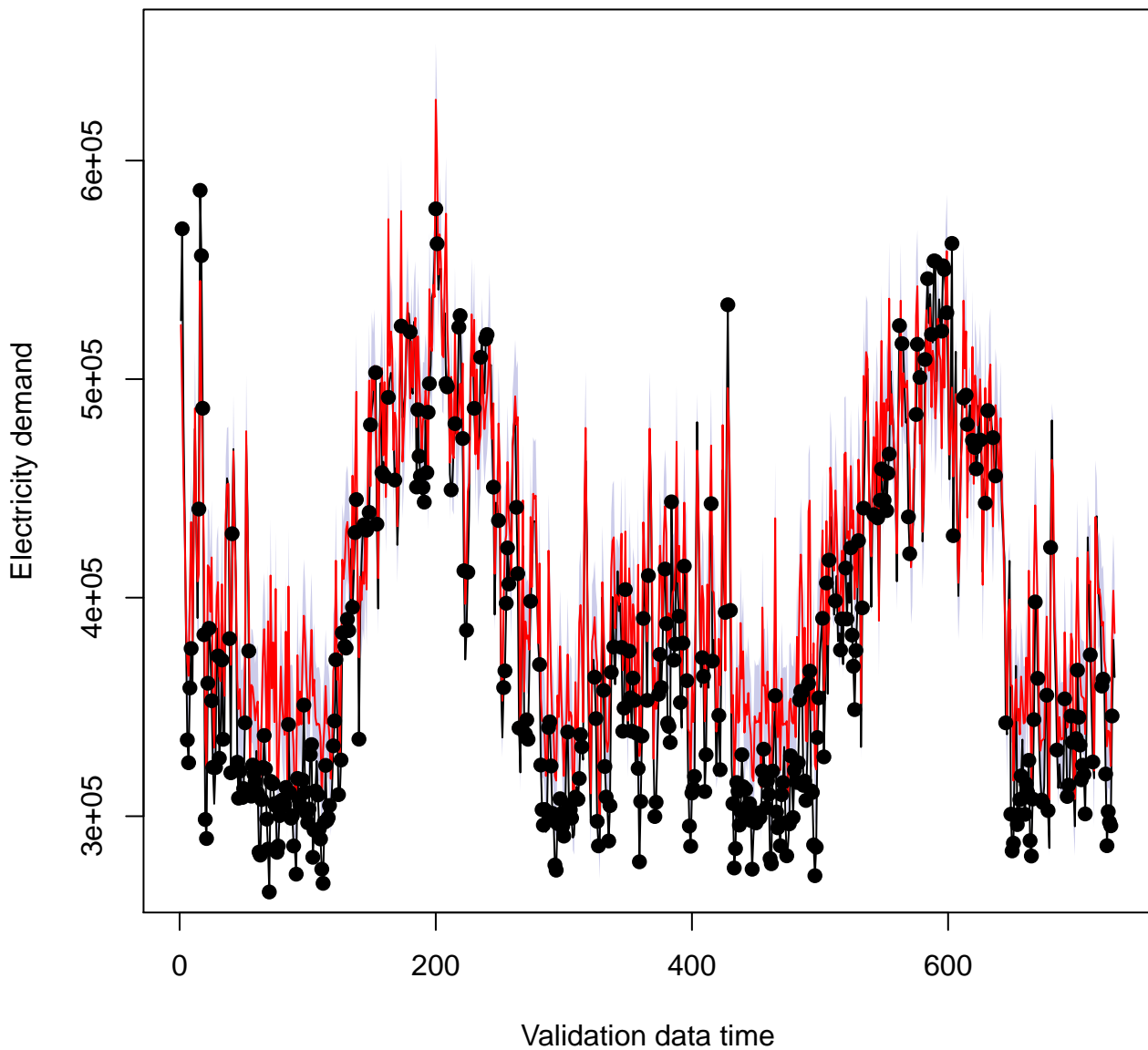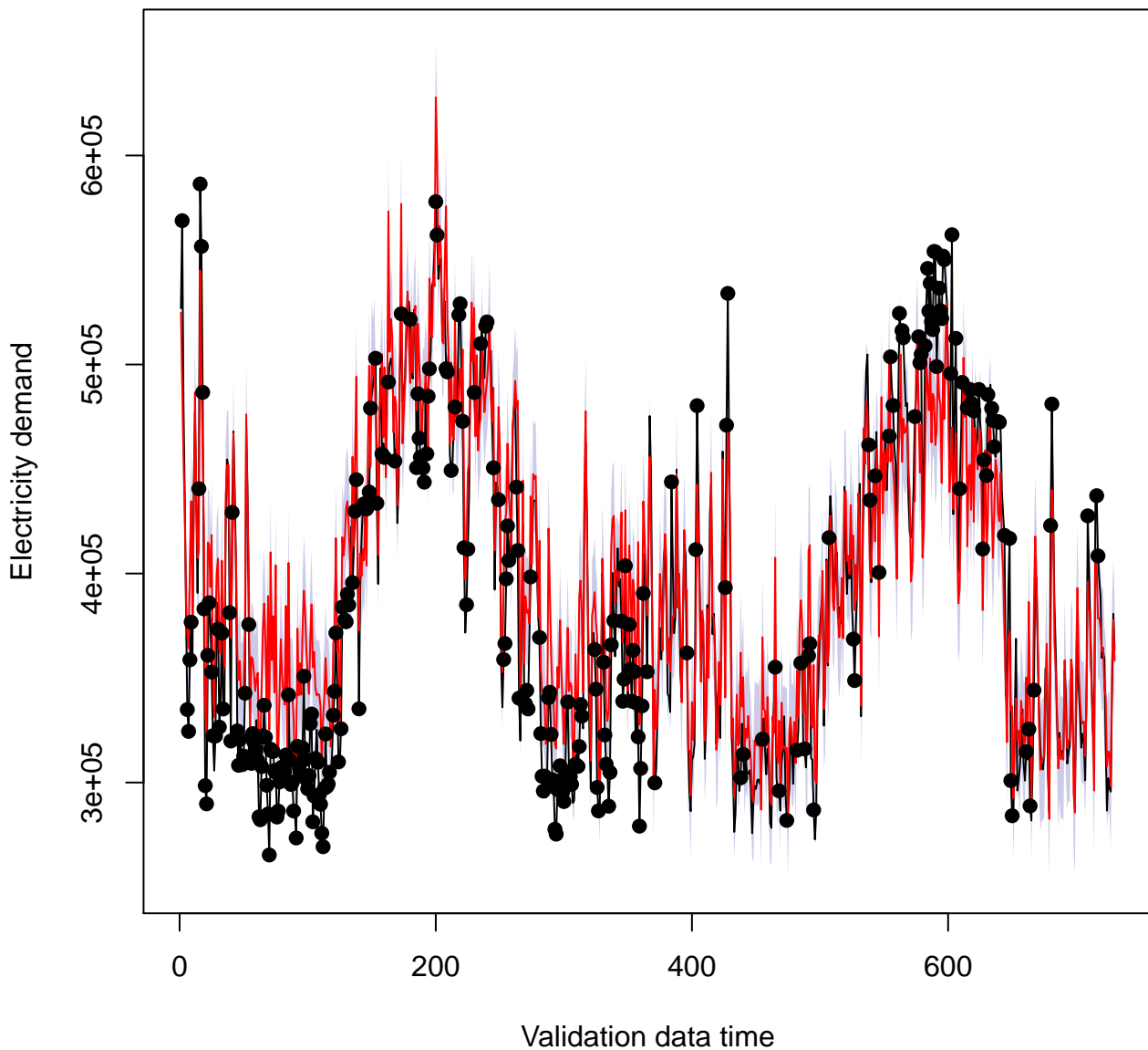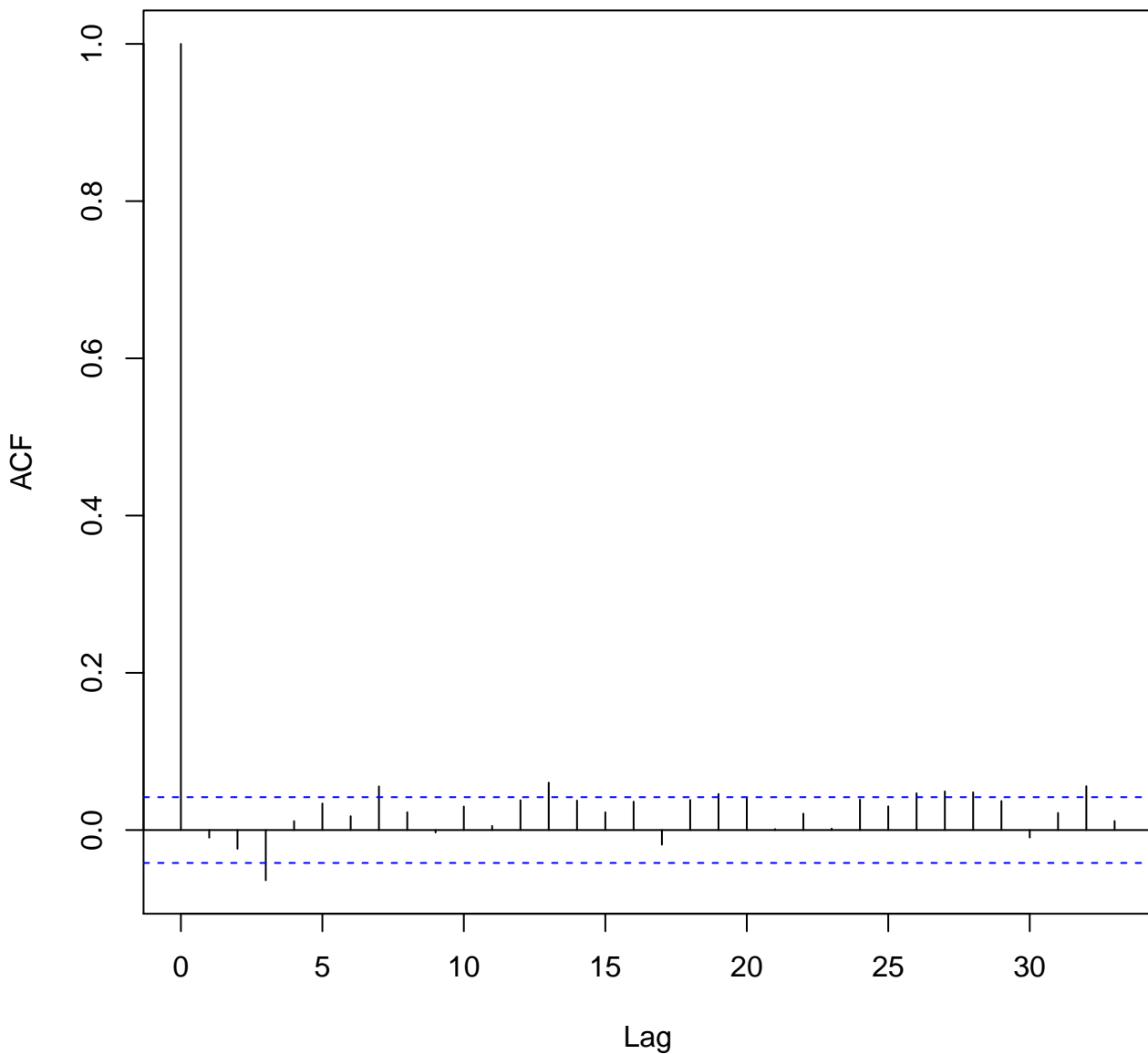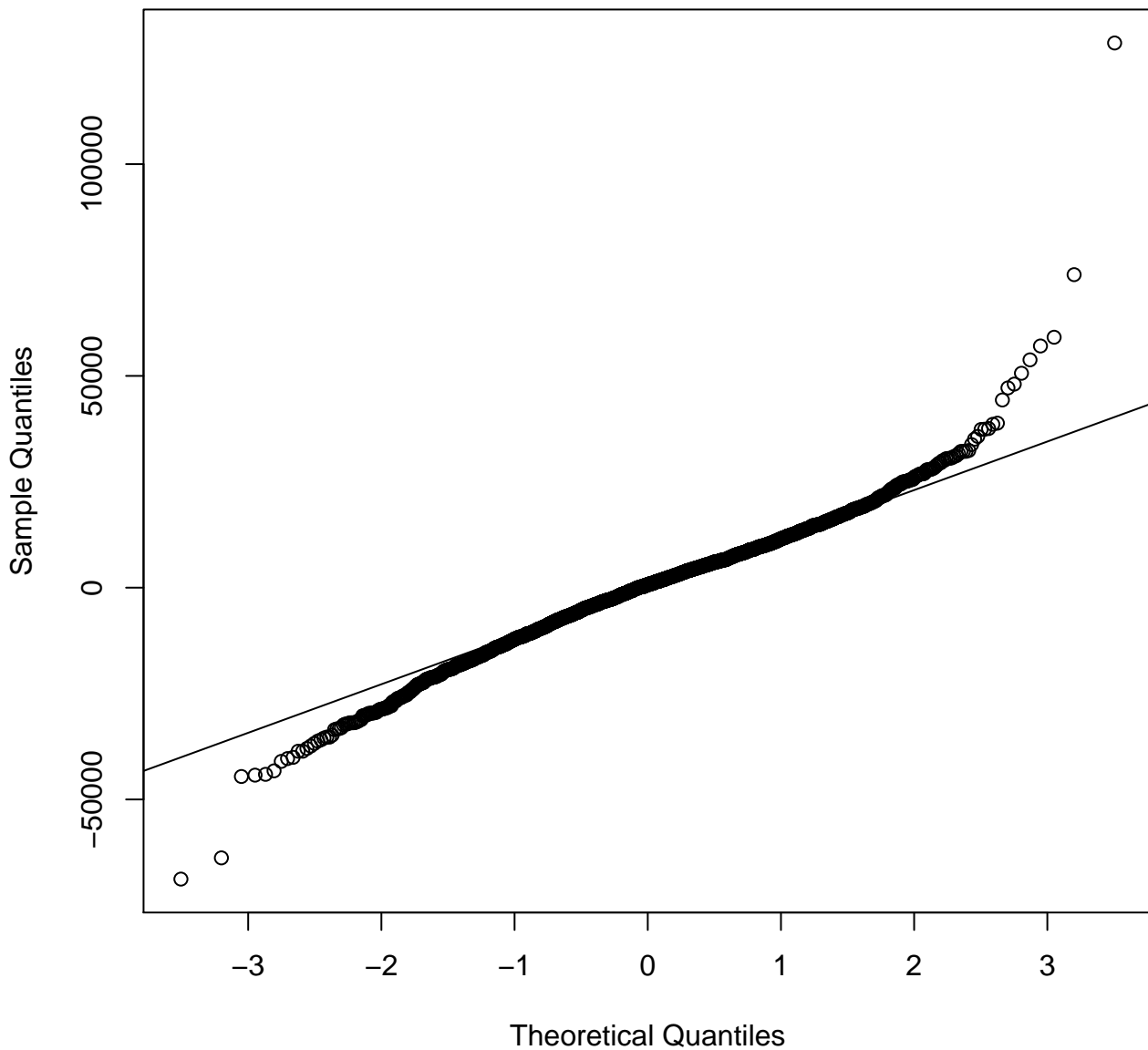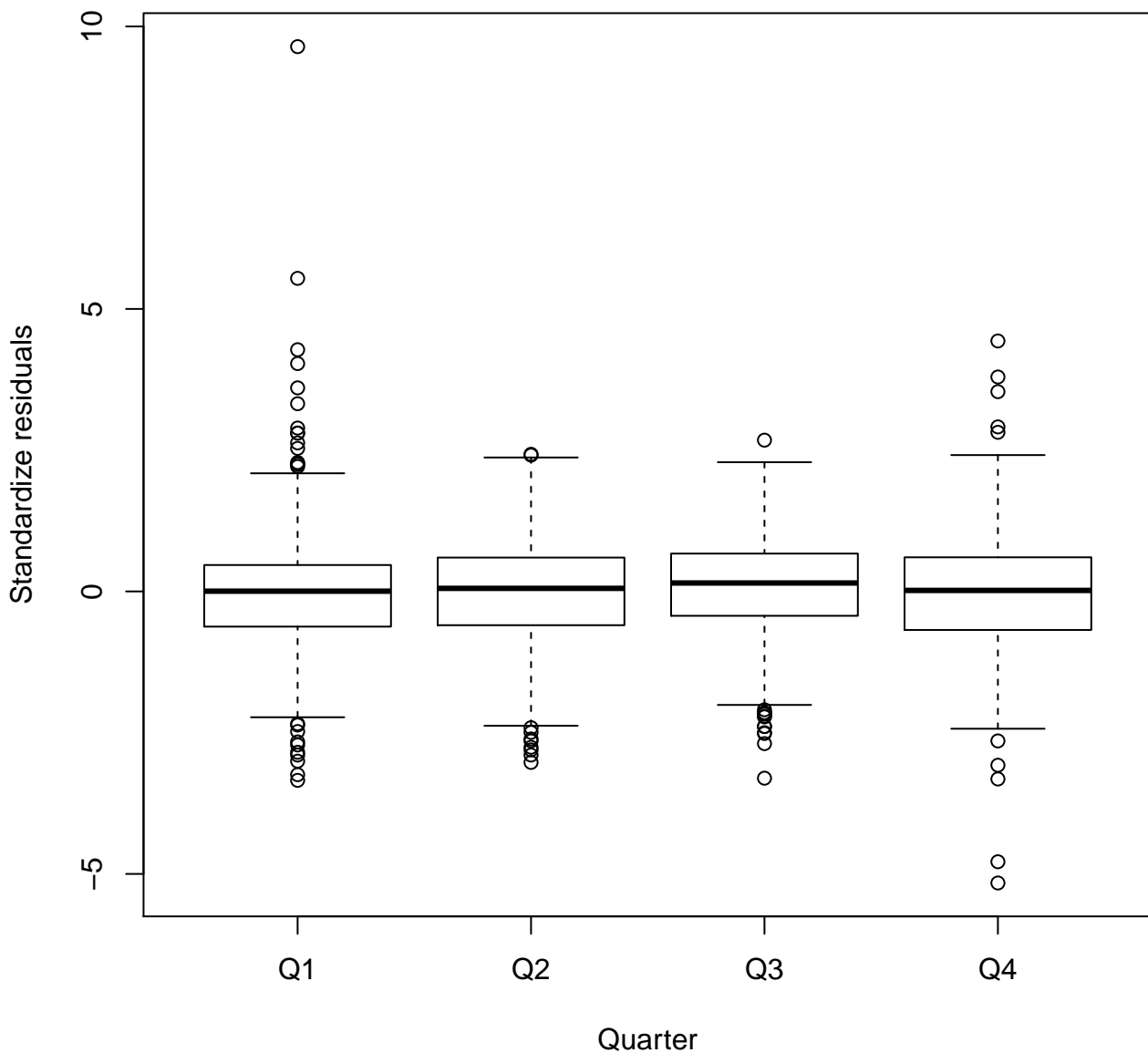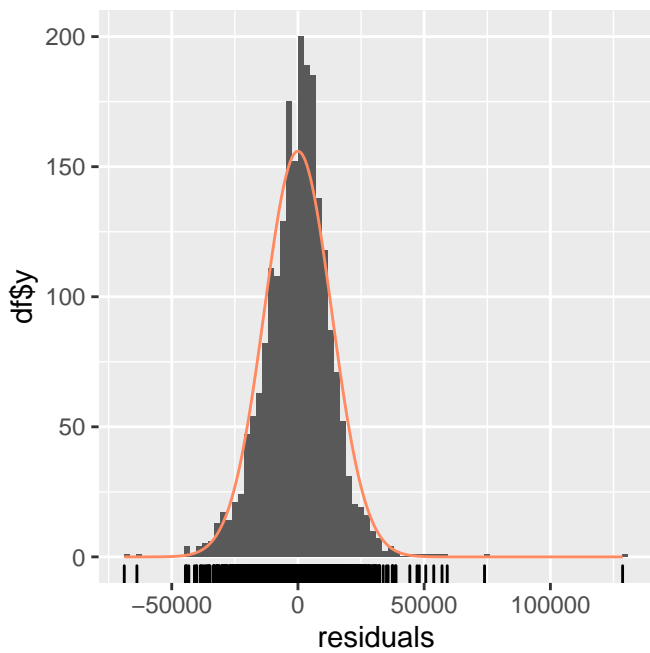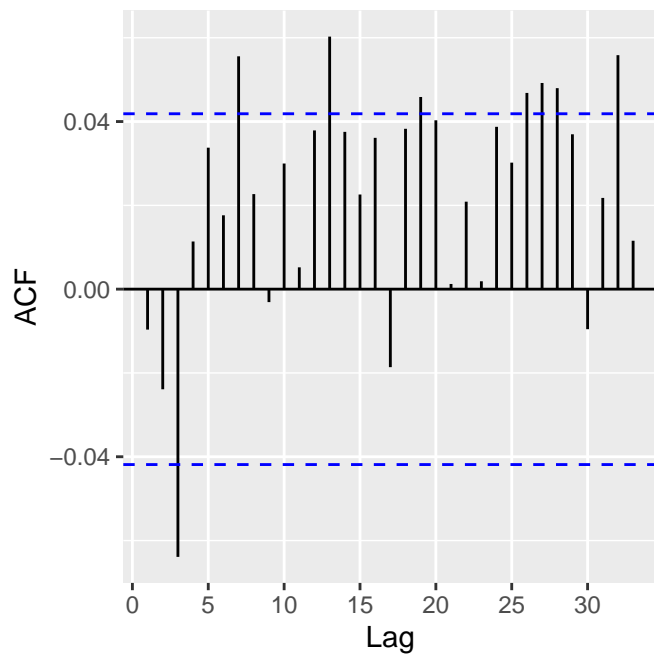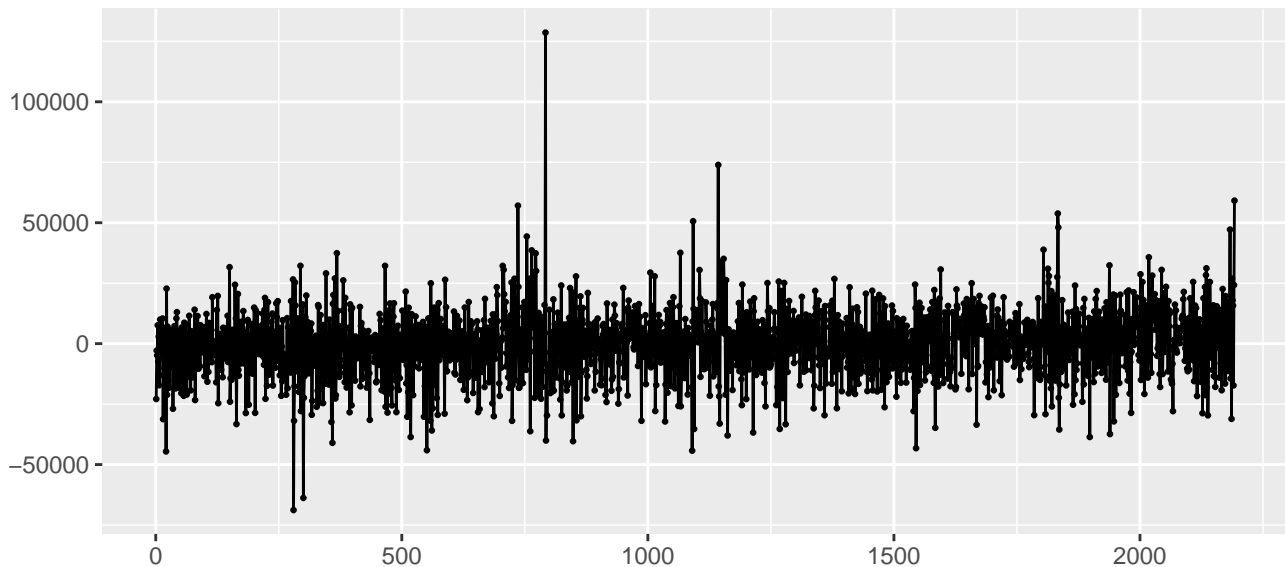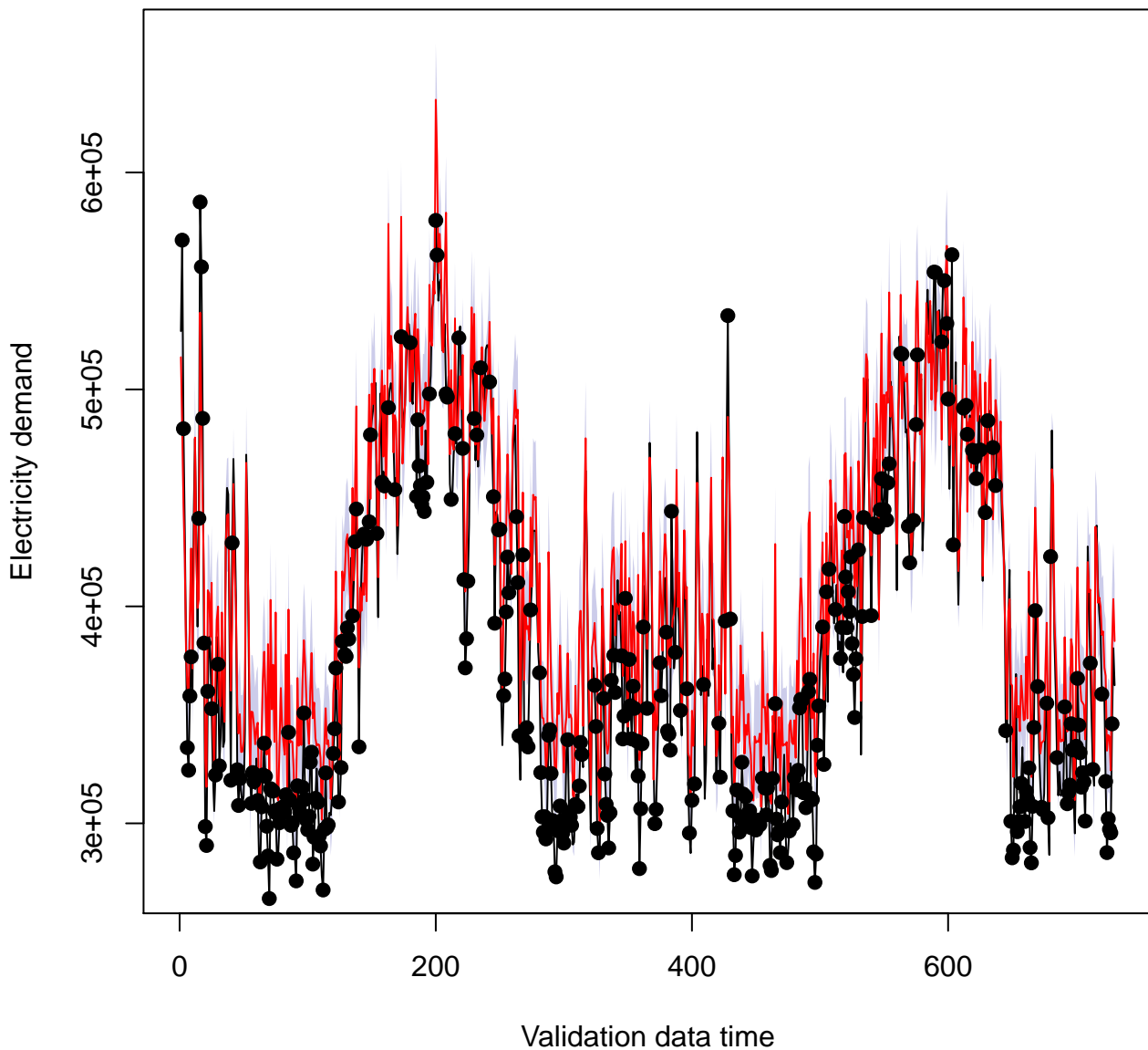
**Boxplot of standardized residuals by quarter**

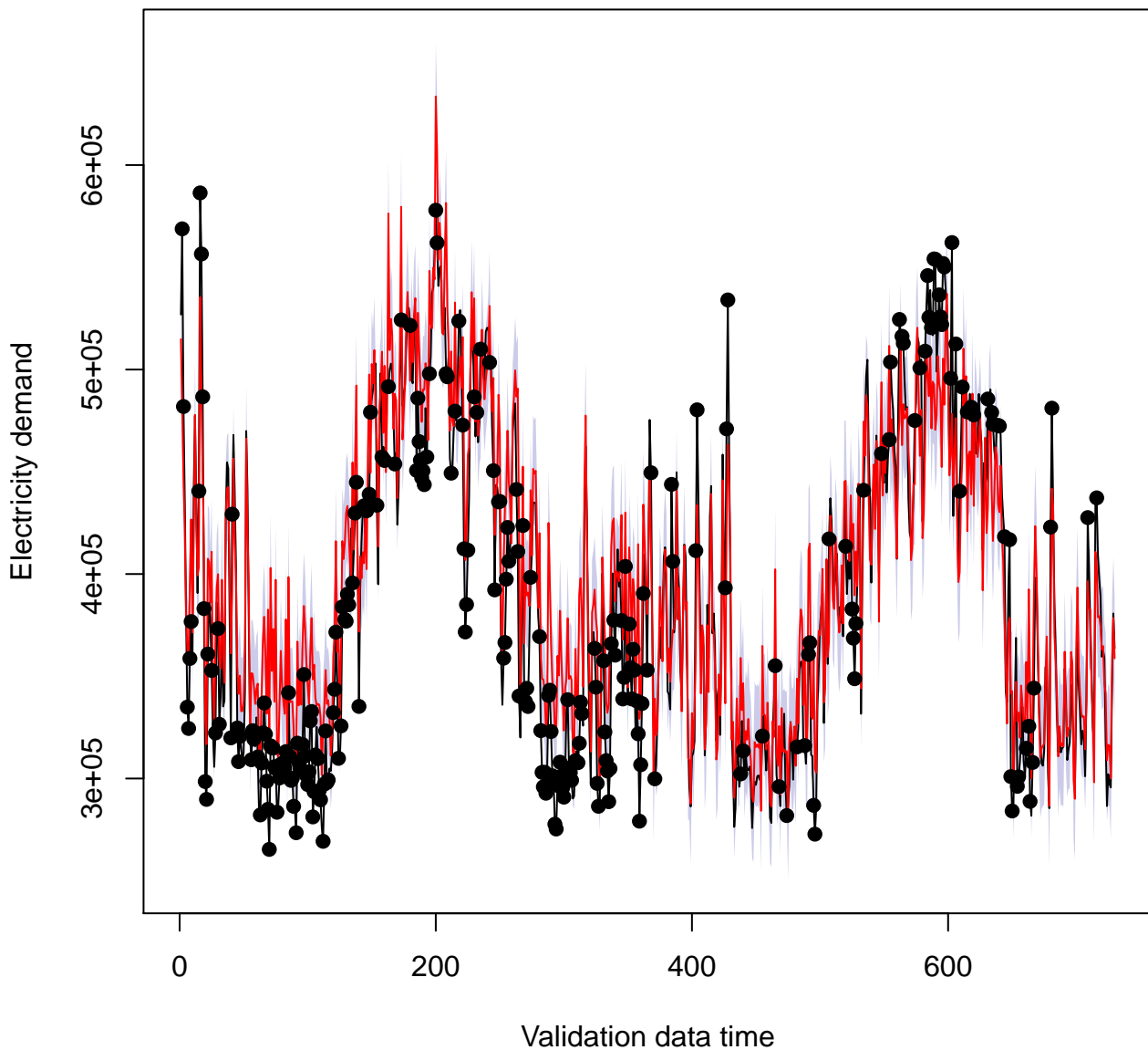Residuals from ARIMA(3,0,0) with non−zero mean

**Coverage evaluation**

Electricity demand

Validation data time

**Coverage evaluation**

Electricity demand

Validation data time

**Coverage evaluation**

Electricity demand

Validation data time