Time Series Modeler

Notes

Output Created		24-MAR-2024 12:16:04
Comments		
Input	Active Dataset	DataSet1
	Filter	<none>
	Weight	<none>
	Split File	<none>
	Date	YEAR, not periodic, MONTH, period 12
Missing Value Handling	Definition of Missing	User-defined missing values are treated as missing.
	Cases Used	Only cases with valid data for the dependent variable are used in computing any statistics.

Notes

Syntax		TSMODEL
		  /MODELSUMMARY PRINT=[MODELFIT]
		  /MODELSTATISTICS DISPLAY=YES MODELFIT=[SRSQUARE]
		  /MODELDETAILS PRINT=[FORECASTS]
		  /SERIESPLOT OBSERVED FORECAST
		  /OUTPUTFILTER DISPLAY=ALLMODELS
		  /SAVE PREDICTED (Predicted) LCL(LCL) UCL (UCL) NRESIDUAL (NResidual)
		  /AUXILIARY CILEVEL=95 MAXACFLAGS=24
		  /MISSING USERMISSING=EXCLUDE
		  /MODEL DEPENDENT=V5 INDEPENDENT=YEAR_ MONTH_
		    PREFIX='Model'
		  /EXPERTMODELER TYPE=[ARIMA EXSMOOTH] TRYSEASONAL=YES
		  /AUTOOUTLIER DETECT=ON TYPE=[ADDITIVE INNOVATIONAL TRANSIENT ...

Resources	Processor Time	00:00:00.05
	Elapsed Time	00:00:00.13
Variables Created or Modified	Predicted_V5_Model_1_P	Predicted value from V5-Model_1
	LCL_V5_Model_1_P	LCL from V5-Model_1
	UCL_V5_Model_1_P	UCL from V5-Model_1
	NResidual_V5_Model_1_P	Noise residual from V5-Model_1
Use	From	First observation
	To	Last observation
Predict	From	First observation
	To	YEAR_ 2026, MONTH_ 12

Model Description

			Model Type
Model ID	V5	Model_1	ARIMA(0,1,0)(1,1,0)

Model Summary

Model Fit

Fit Statistic	Mean	SE	Minimum	Maximum	Percentile 5
Stationary R-squared	.937	.	.937	.937	.937
R-squared	.983	.	.983	.983	.983
RMSE	280461.473	.	280461.473	280461.473	280461.473
MAPE	7.749	.	7.749	7.749	7.749
MaxAPE	185.314	.	185.314	185.314	185.314
MAE	206811.849	.	206811.849	206811.849	206811.849
MaxAE	690003.729	.	690003.729	690003.729	690003.729
Normalized BIC	25.801	.	25.801	25.801	25.801

Model Fit

Fit Statistic	Percentile 10	25	50	75	90
Stationary R-squared	.937	.937	.937	.937	.937
R-squared	.983	.983	.983	.983	.983
RMSE	280461.473	280461.473	280461.473	280461.473	280461.473
MAPE	7.749	7.749	7.749	7.749	7.749
MaxAPE	185.314	185.314	185.314	185.314	185.314
MAE	206811.849	206811.849	206811.849	206811.849	206811.849
MaxAE	690003.729	690003.729	690003.729	690003.729	690003.729
Normalized BIC	25.801	25.801	25.801	25.801	25.801

Model Fit

Fit Statistic	Percentile 95
Stationary R-squared	.937
R-squared	.983
RMSE	280461.473
MAPE	7.749
MaxAPE	185.314
MAE	206811.849
MaxAE	690003.729
Normalized BIC	25.801

Model Statistics

Model	Number of Predictors	Model Fit statistics Stationary R-squared	Ljung-Box Q(18) Statistics	DF	Sig.	Number of Outliers
V5-Model_1	0	.937	14.747	17	.614	8

Forecast

Model

Number Of Passenger flown

	Forecast	UCL	LCL
Feb 2024	7749331	8304553	7194109
Mar 2024	8381425	9166627	7596222
Apr 2024	8341873	9303546	7380201
May 2024	8817136	9927580	7706693
Jun 2024	8435702	9677216	7194188
Jul 2024	8122427	9482437	6762416
Aug 2024	8226786	9695765	6757807
Sep 2024	8179323	9749728	6608918
Oct 2024	8427174	10092840	6761508
Nov 2024	8394275	10150041	6638509

Forecast

Number Of Passenger flown

	Forecast	UCL	LCL
Dec 2024	8963391	10804854	7121928
Jan 2025	8800886	10724231	6877541
Feb 2025	8634157	10752947	6515368
Mar 2025	9233974	11531642	6936306
Apr 2025	9236953	11700546	6773360
May 2025	9796407	12415434	7177380
Jun 2025	9474992	12240731	6709253
Jul 2025	9194852	12099904	6289801
Aug 2025	9329385	12367367	6291403
Sep 2025	9258504	12423839	6093168
Oct 2025	9459660	12747419	6171901
Nov 2025	9425072	12830857	6019288
Dec 2025	10025732	13545587	6505877
Jan 2026	9836979	13467322	6206636
Feb 2026	9661496	13521266	5801727
Mar 2026	10272927	14349231	6196623
Apr 2026	10257830	14539732	5975928
May 2026	10782723	15260793	6304653
Jun 2026	10436517	15102516	5770519
Jul 2026	10142421	14989066	5295776
Aug 2026	10264270	15285067	5243473
Sep 2026	10202173	15391280	5013066
Oct 2026	10421472	15773599	5069346
Nov 2026	10387121	15897447	4876796
Dec 2026	10974804	16638912	5310696

For each model, forecasts start after the last non-missing in the range of the requested estimation period, and end at the last period for which non-missing values of all the predictors are available or at the end date of the requested forecast period, whichever is earlier.