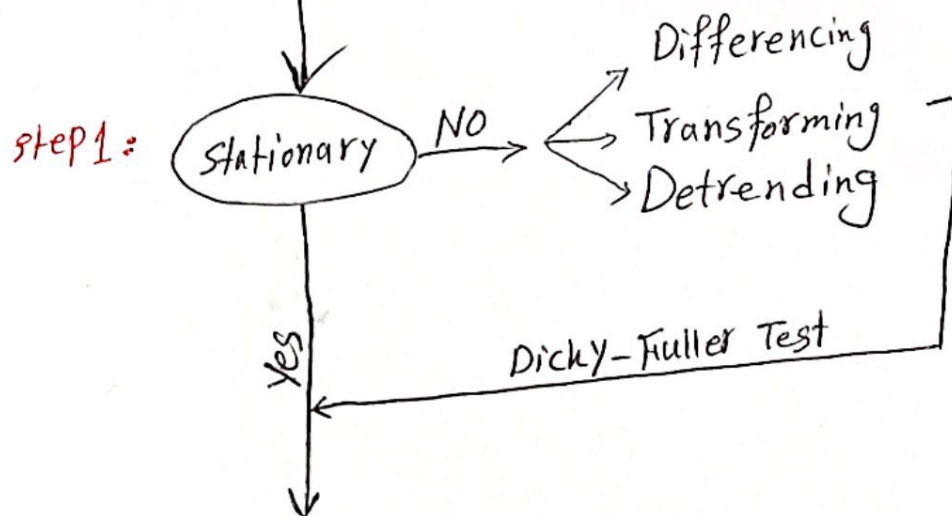


Box-Jenkins Models

TS Data

- TS plot
- ACF plot
- PACF plot



step 2:
Finding Models

of bars in ACF plot \Rightarrow MA(#)
of bars in PACF plot \Rightarrow AR(#)

EACF \Rightarrow ARIMA

step 3:
Parameter redundancy

suggested models

(s)ARIMA model 1
(s)ARIMA model 2
...

step 4:
Parameter Estimation

- * Para estimation with MLE, LS, ...
- * check significance of estimated para
- * Compare models using loglikelihood, AIC, BIC, ...

step 5:
Residual Analysis

- * ACF plot
- * histogram
- * qq plot
- * Shapiro-wilk test
- * Ljung-Box test

step 6:
Prediction

(Forecasting)