

# Time Series Case Analysis

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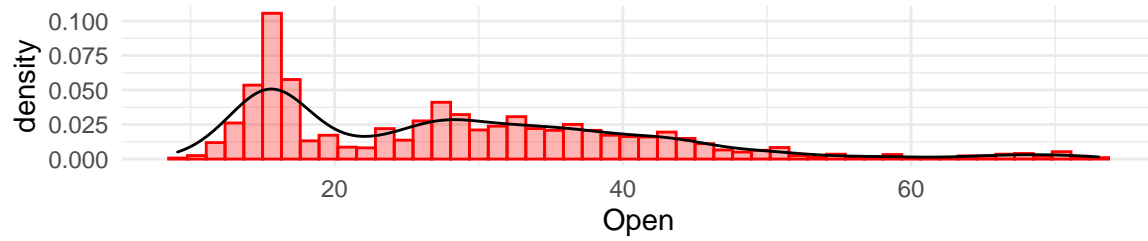
## Abstract

## Introduction

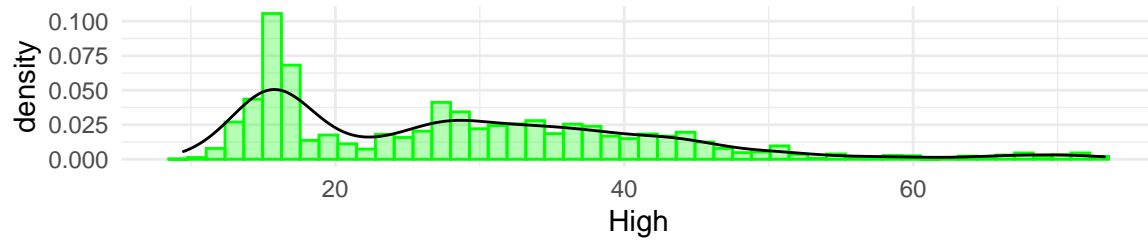
Date	Open	High	Low	Close	Volume	Name
Min.	Min. :	Min. :	Min. :	Min. :	Min. :	Length:3019
:2006-01-03	9.10	9.48	8.94	8.95	1939061	
1st	1st	1st	1st	1st	1st Qu.:	Class
Qu.:2009-01-01	Qu.:16.18	Qu.:16.39	Qu.:15.97	Qu.:16.13	12480251	:character
Median	Median	Median	Median	Median	Median :	Mode
:2011-12-30	:27.18	:27.49	:26.82	:27.10	17321301	:character
Mean	Mean	Mean	Mean	Mean	Mean :	NA
:2012-01-01	:28.43	:28.77	:28.07	:28.41	21583912	
3rd	3rd	3rd	3rd	3rd	3rd Qu.:	NA
Qu.:2015-01-01	Qu.:36.66	Qu.:37.03	Qu.:36.30	Qu.:36.63	25127569	
Max.	Max.	Max.	Max.	Max.	Max.	NA
:2017-12-29	:73.02	:73.25	:72.46	:72.93	:438231658	

## Data

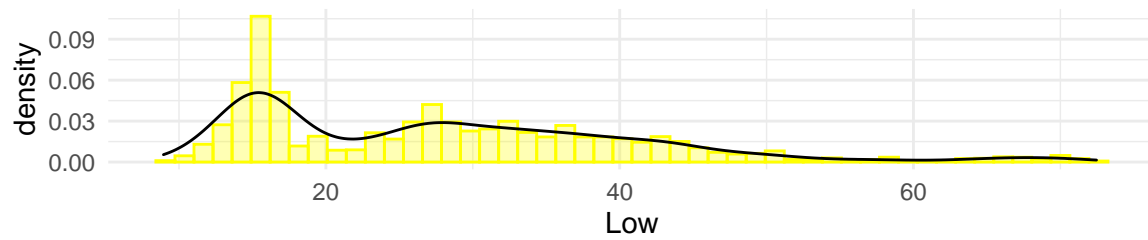
### Univariate Distribution of Opening Prices



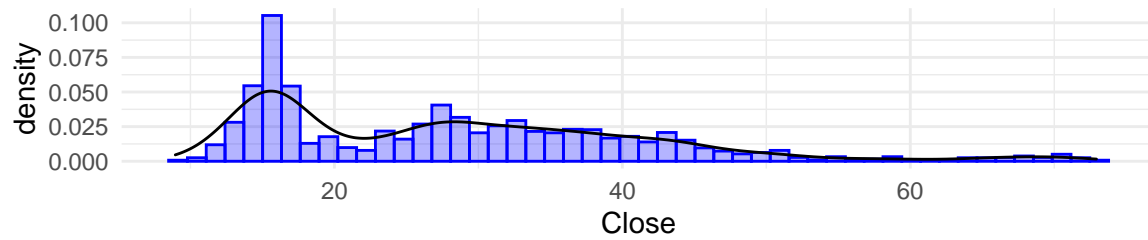
### Univariate Distribution of Highest Prices



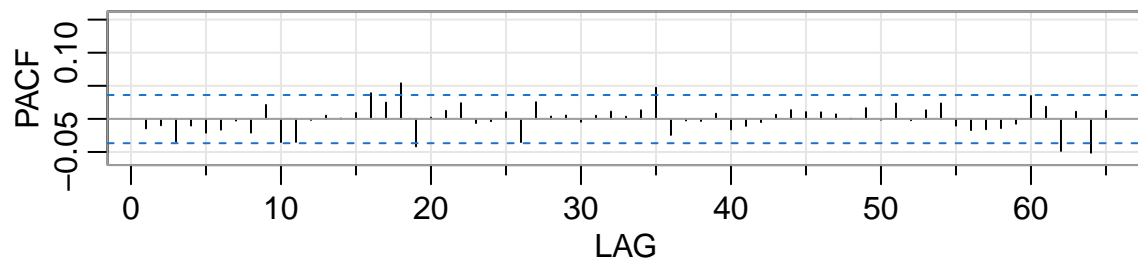
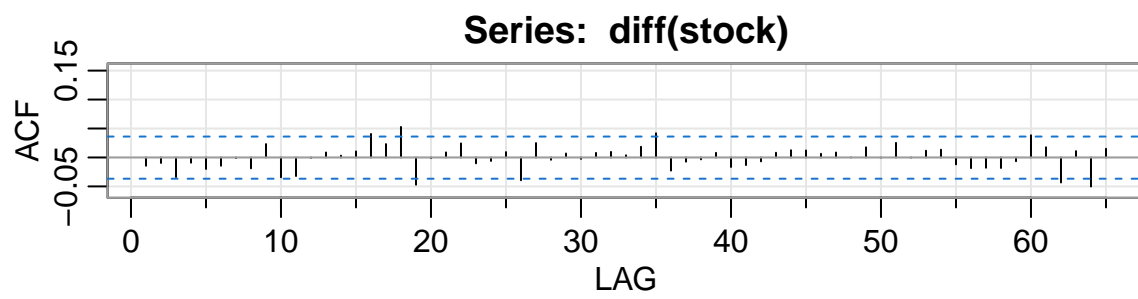
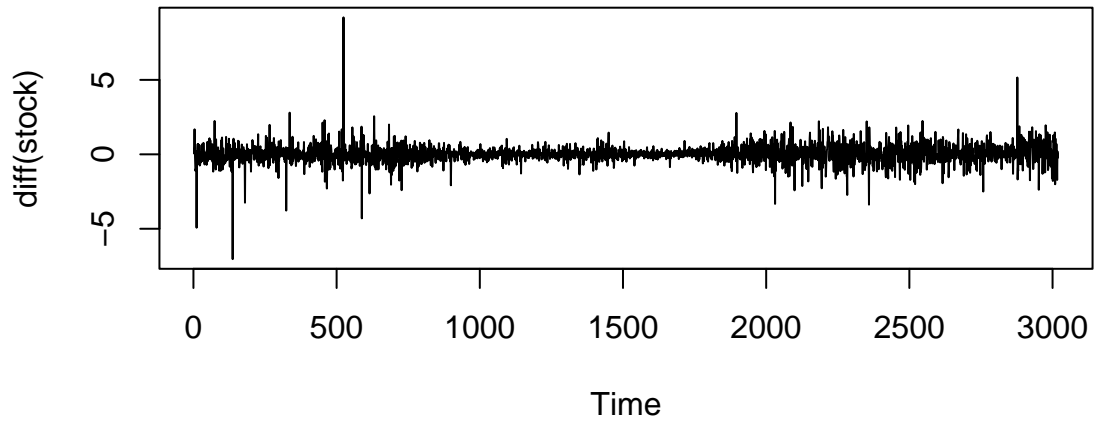
### Univariate Distribution of Lowest Prices



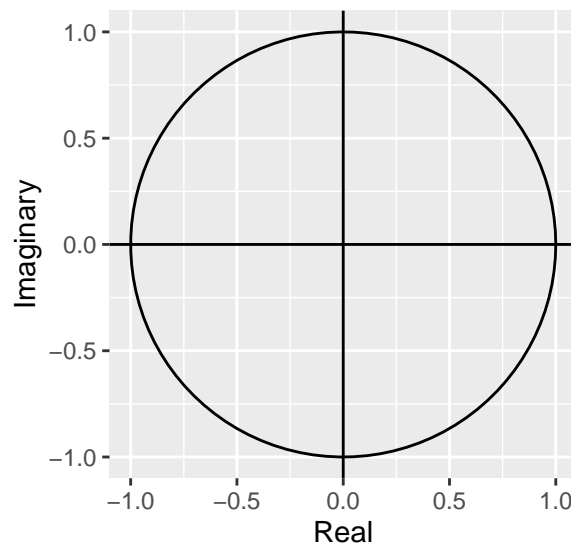
### Univariate Distribution of Closing Prices



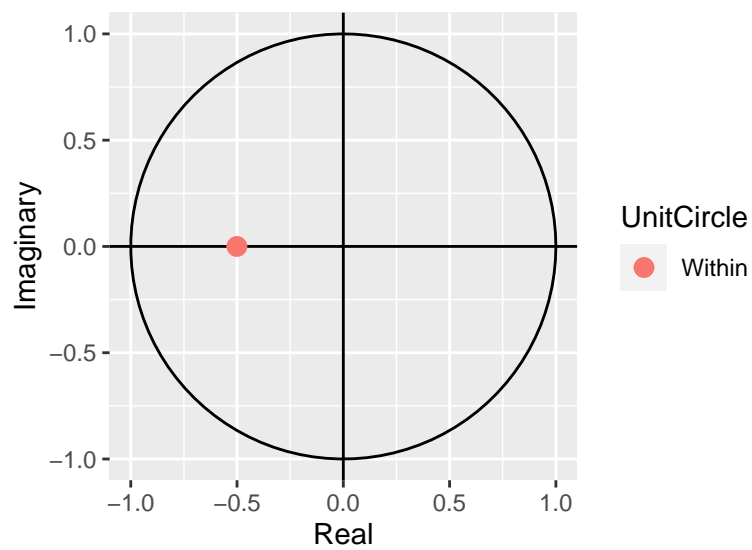
## Method



No AR or MA roots

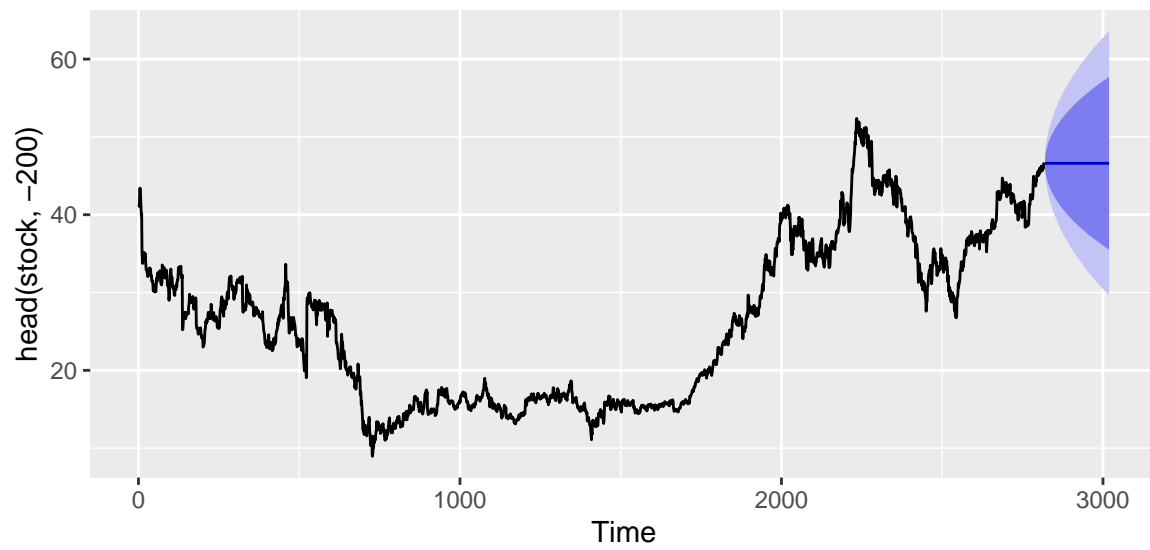


Inverse AR roots

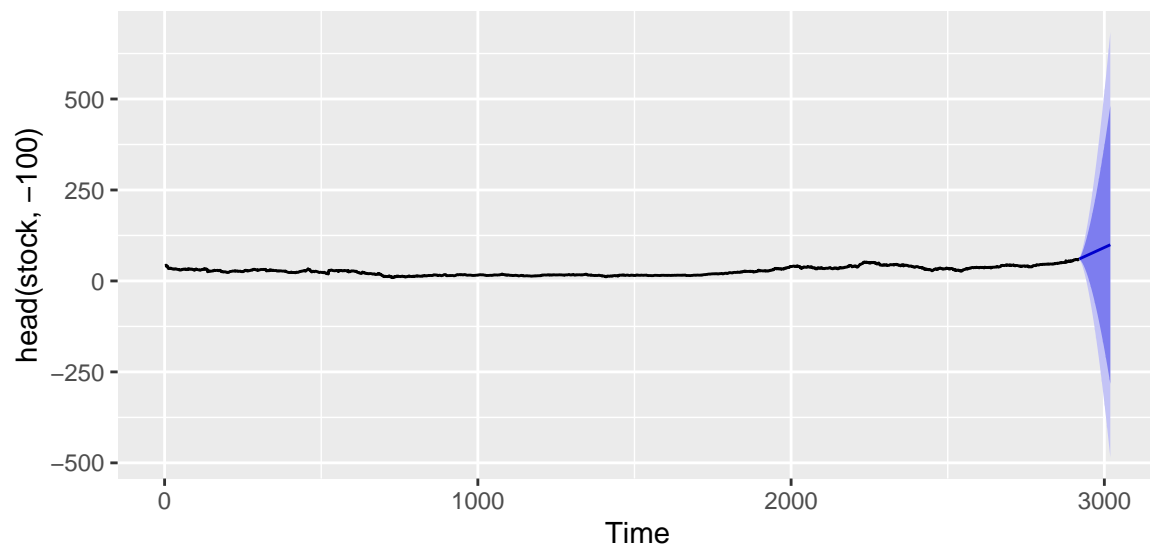


## Results

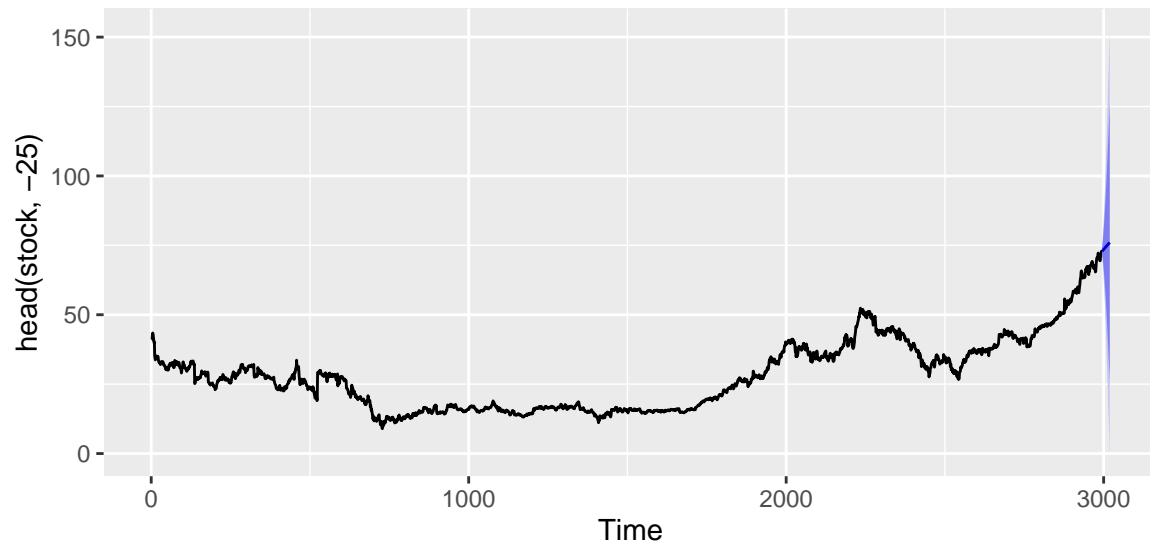
Forecasts from ARIMA(0,1,0)



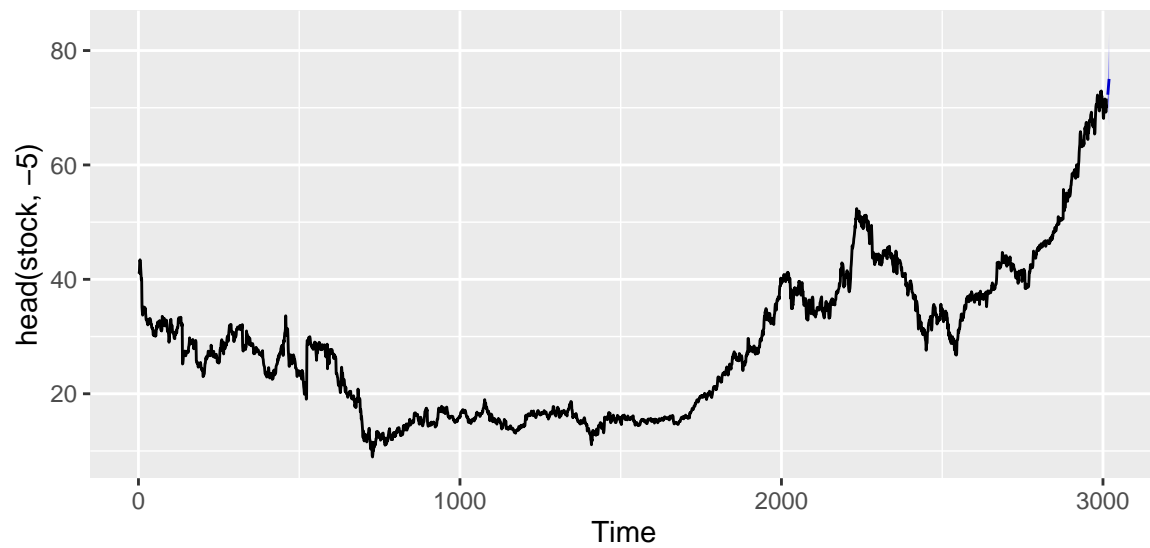
Forecasts from ARIMA(1,2,0)



Forecasts from ARIMA(1,2,0)



Forecasts from ARIMA(1,2,0)



Discussion

