

Time Series Case Analysis

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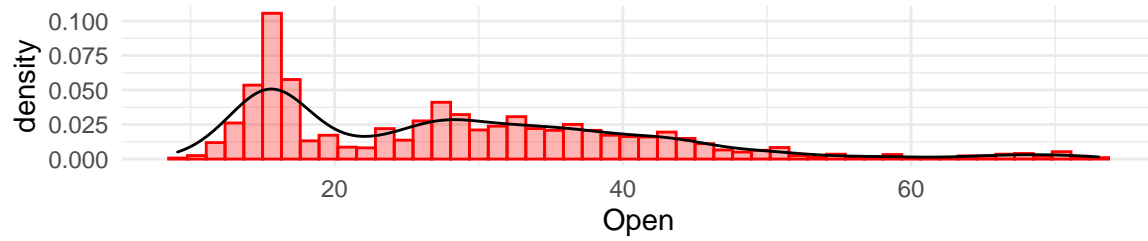
Abstract

Introduction

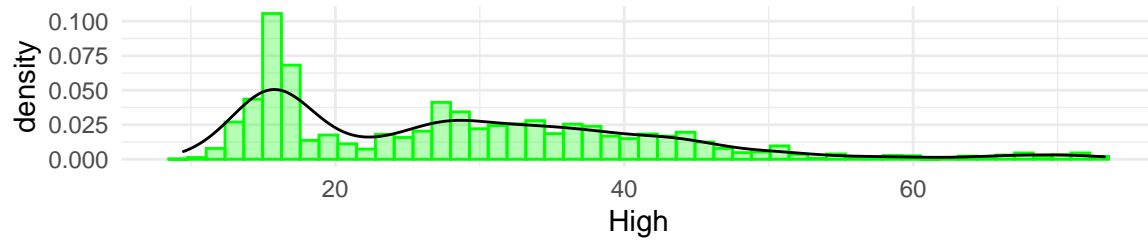
Date	Open	High	Low	Close	Volume	Name
Min. :2006-01-03	Min. : 9.10	Min. : 9.48	Min. : 8.94	Min. : 8.95	Min. : 1939061	Length:3019
1st Qu.:2009-01-01	1st Qu.:16.18	1st Qu.:16.39	1st Qu.:15.97	1st Qu.:16.13	1st Qu.: 12480251	Class :character
Median :2011-12-30	Median :27.18	Median :27.49	Median :26.82	Median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

Data

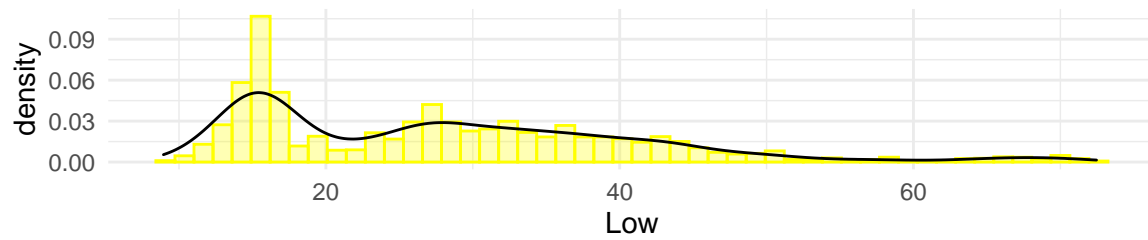
Univariate Distribution of Opening Prices



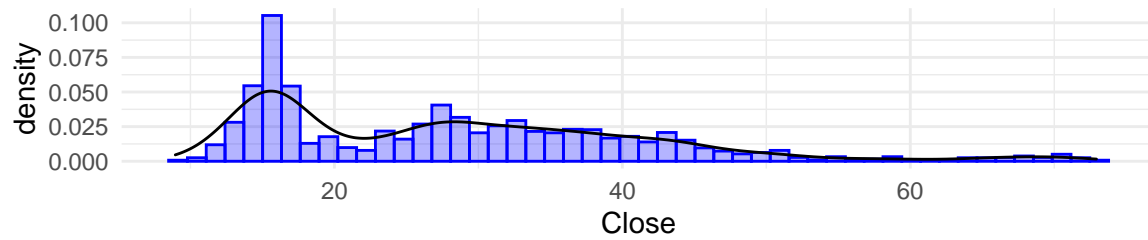
Univariate Distribution of Highest Prices



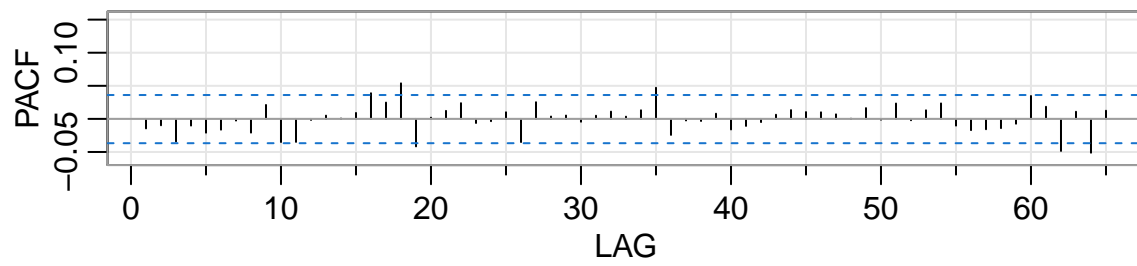
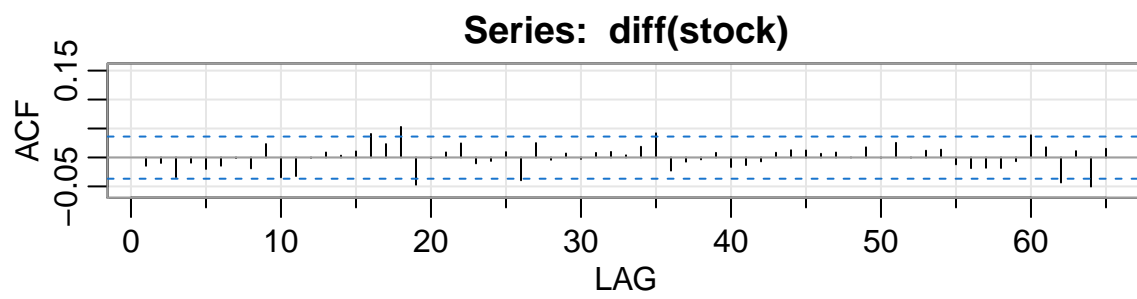
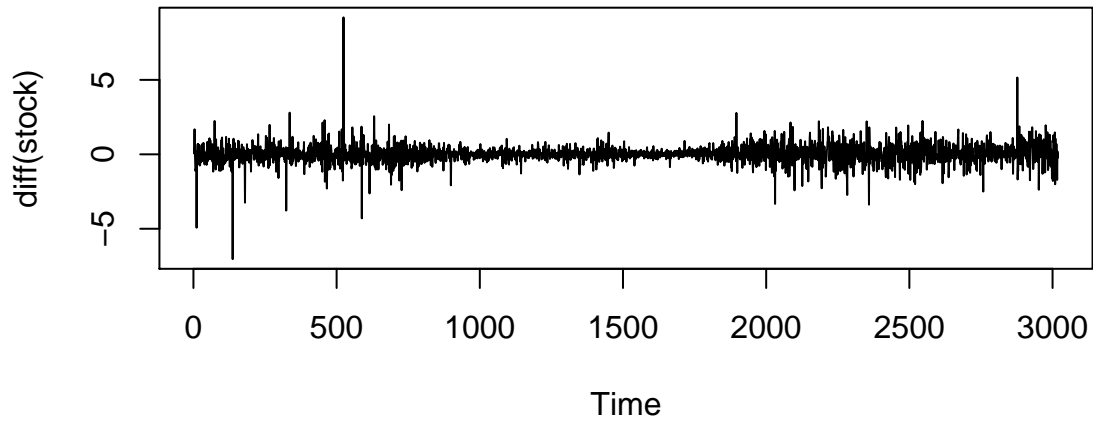
Univariate Distribution of Lowest Prices



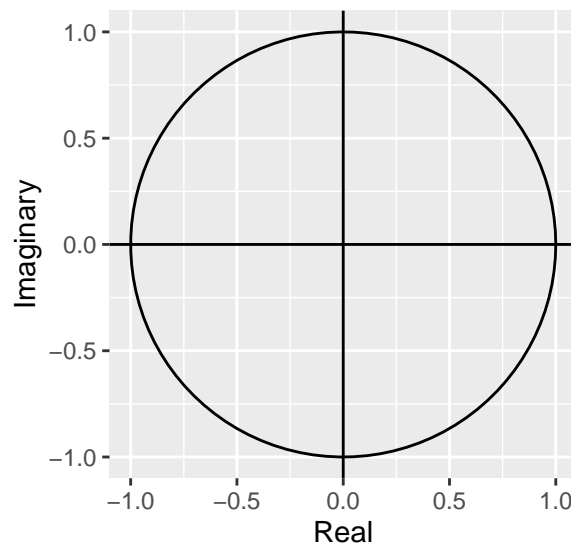
Univariate Distribution of Closing Prices



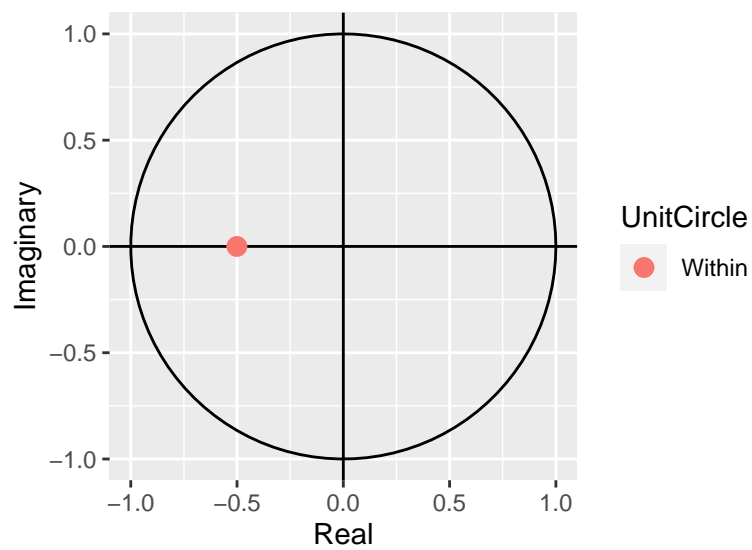
Method



No AR or MA roots

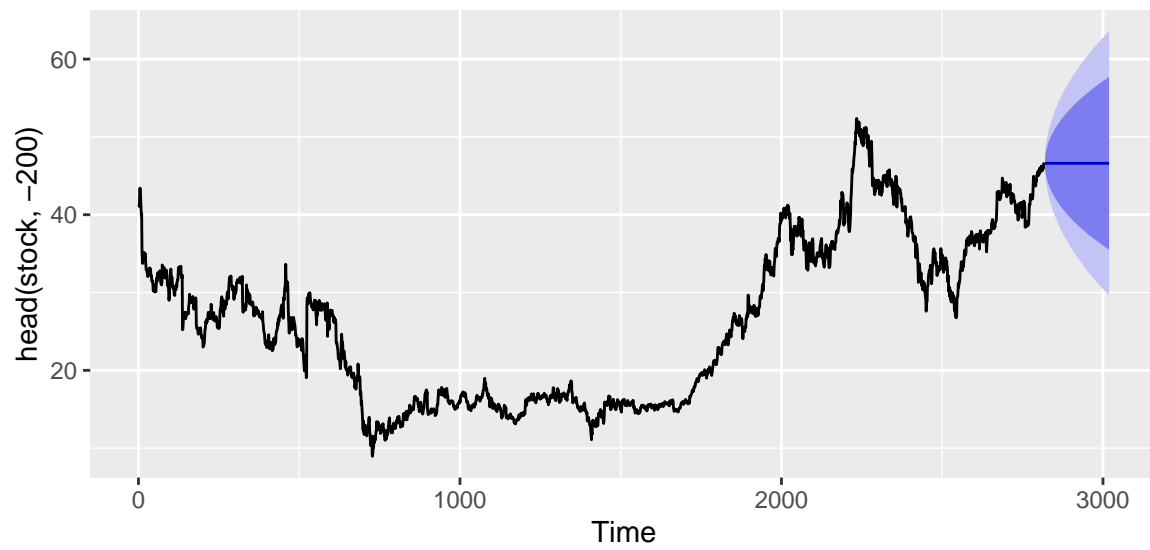


Inverse AR roots

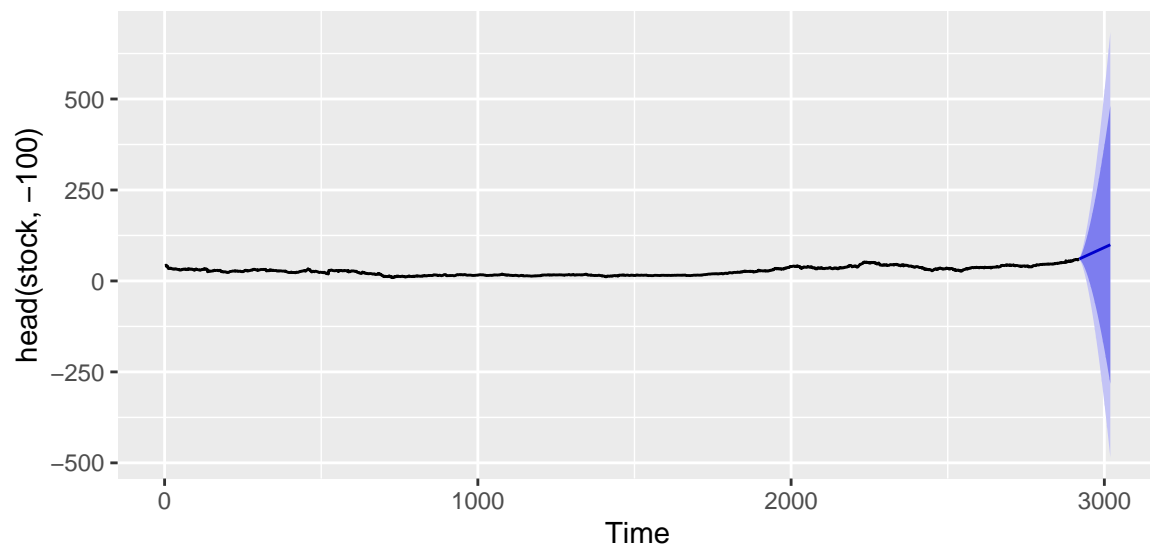


Results

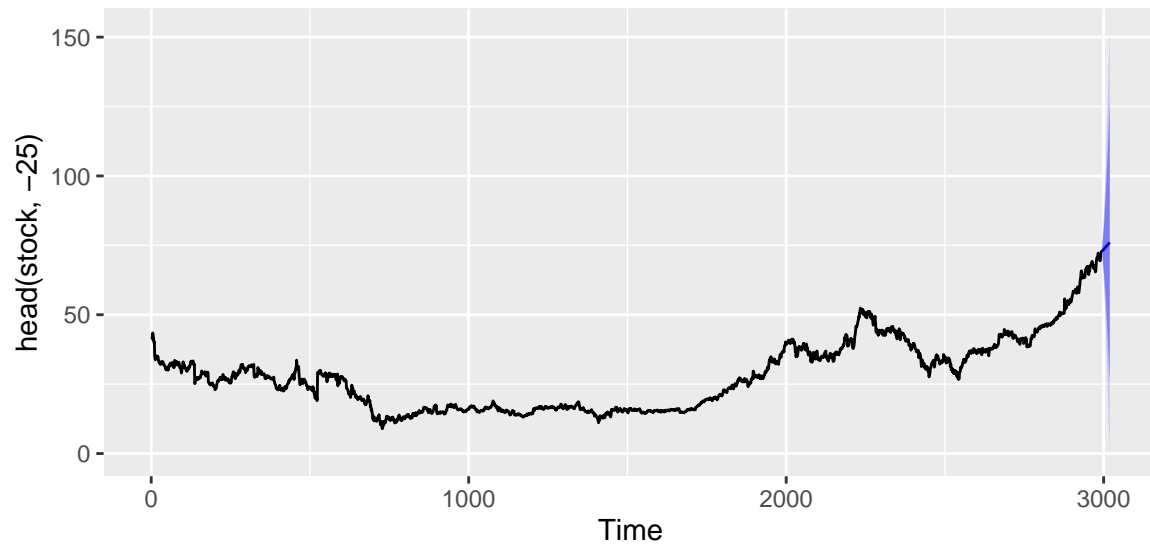
Forecasts from ARIMA(0,1,0)



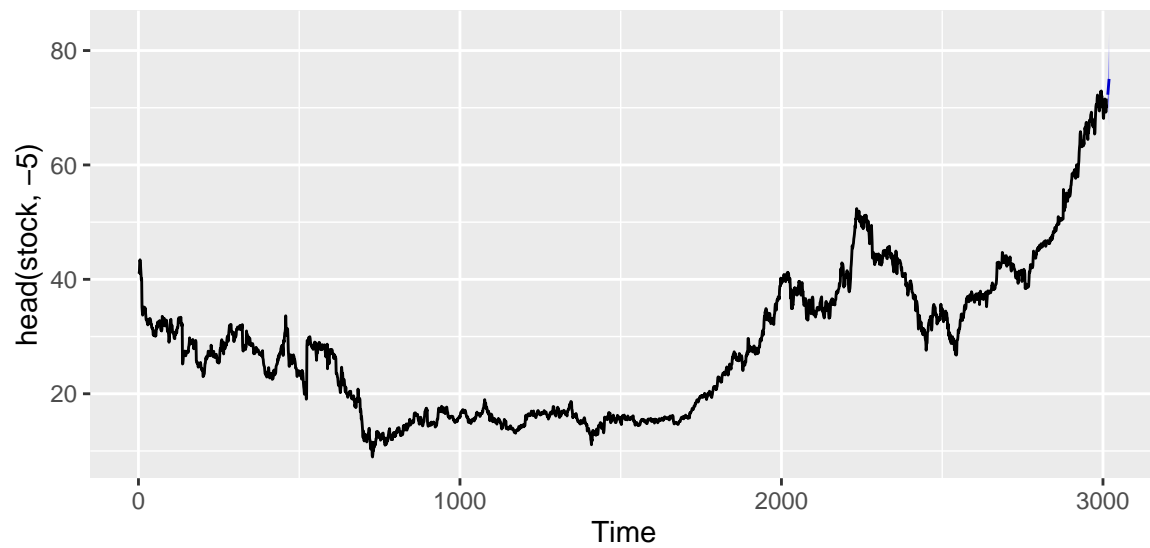
Forecasts from ARIMA(1,2,0)



Forecasts from ARIMA(1,2,0)



Forecasts from ARIMA(1,2,0)



Discussion

