Interpreting the Example Output

Small Demo -- [Baseline]

ARIMA (1 1 0)

Auto-regression – the quality at one week depends on the quality of computers produced in the preceding week

Trend – the quality of computers is generally improving over time (original graph)

Parameter Estimates

Parameter =AR1 , -.6862

t-ratio=-3.598

P=.002 (correlation is sig* diff fm 0)

Forecasting – ARIMA (1 1 0) [Baseline]

Ljung-Box Q = .681 ← GOOD MODEL~!!!

Small Demo With Intervention – Apply full model ARIMA (1 1 0)

Parameter estimates

Estimates (B)/magnitude/slope = 14.044 (quality increased about 14 units as a result of the intervention)

t-ratio=4.298

p=.002 (peptalk is sig)