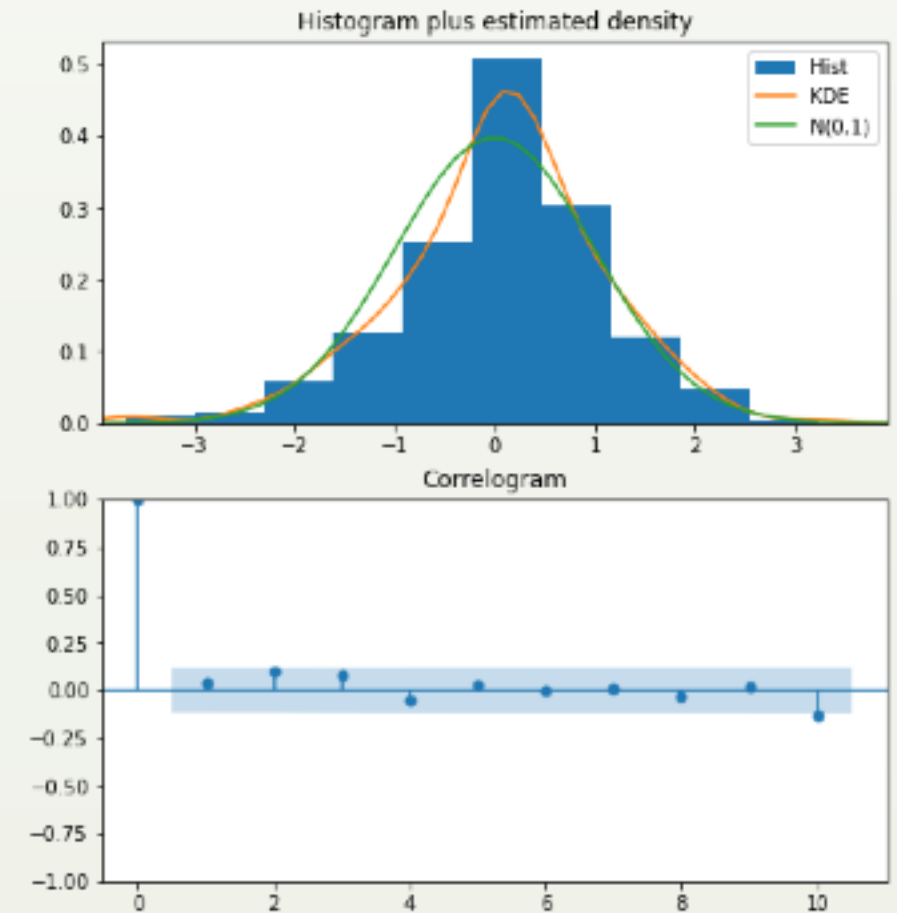
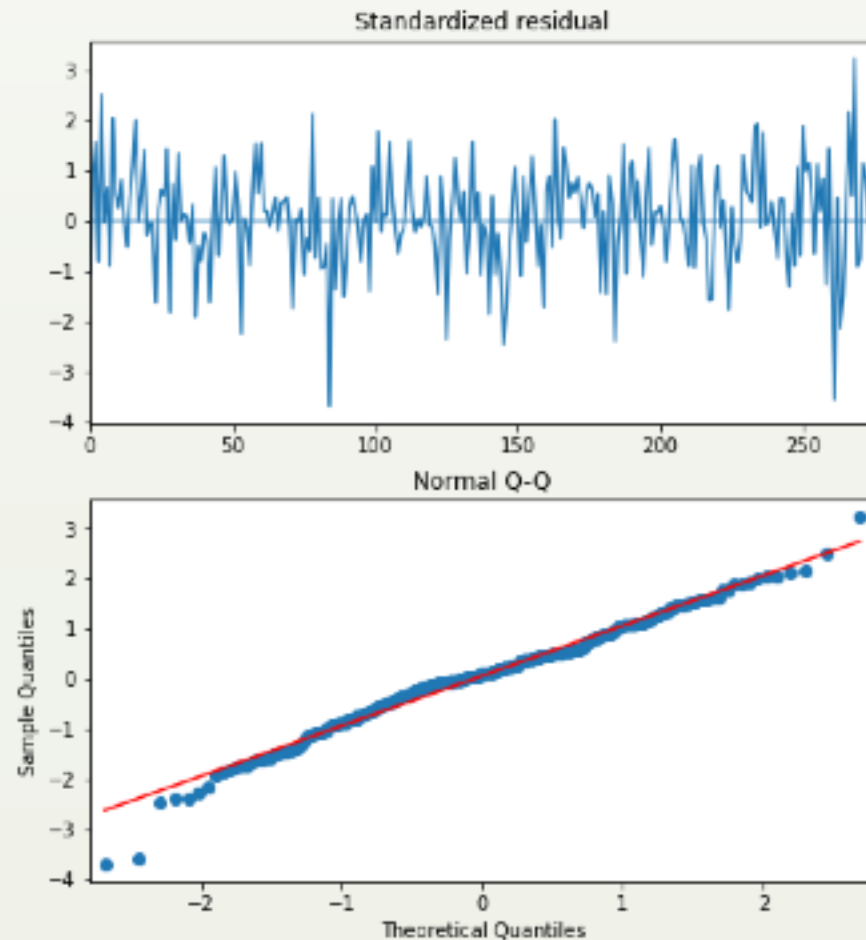


# ARIMA 모델

## 모델 검증



# ARIMA 모델

## 모델 검증

		Prob(Q)	Prob(JB)	Prob(H)	
단기훈련	ARIMA(2,3,1)	0.81	0.88	0.02	분산성 미충족
중기훈련	ARIMA(2,3,1)	0.76	0.93	0.41	채택
장기훈련	ARIMA(0,1,0)	0.48	0	0.39	정규성 미충족

		귀무가설
독립성검정	Prob(Q)	자기상관성 없다
정규성검정	Prob(JB)	정규분포를 따른다
분산성검정	Prob(H)	분산이 일정하다

```
1 # 2020/1/1 ~ 2020/2/17 @ train
2 print(model_2.summary())
```

SARIMAX Results						
Dep. Variable:	y	No. Observations:	31			
Model:	SARIMAX(2, 3, 1)	Log Likelihood	77.881			
Date:	Sat, 30 Apr 2022	AIC	-147.763			
Time:	20:30:10	BIC	-142.434			
Sample:	0	HQIC	-146.134			
	- 31					
Covariance Type:	opg					
	coef	std err	z	P> z	[0.025	0.975]
ar.L1	-0.7361	0.212	-3.470	0.001	-1.151	-0.321
ar.L2	-0.3251	0.210	-1.551	0.121	-0.736	0.086
ma.L1	-0.9620	0.358	-2.691	0.007	-1.664	-0.262
sigma2	0.0002	0.9e-05	2.107	0.035	1.31e-05	0.000
Ljung-Box (L1) (Q):	0.10	Jarque-Bera (JB):	0.14			
Prob(Q):	0.76	Prob(JB):	0.93			
Heteroskedasticity (H):	1.78	Skew:	-0.09			
Prob(H) (two-sided):	0.41	Kurtosis:	2.70			
Warnings:						
[1] Covariance matrix calculated using the outer product of gradients (complex step).						