ARIMA 모델

모델 검정

		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

```
# 2020/1/1 ~ 2020/2/17을 train
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         -0.9629      0.358     -2.691      0.007      -1.664      -0.262
sigma2         0.0002   8.9e-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).
```

ARIMA 모델

예측 결과