Final Project - ARIMA Models

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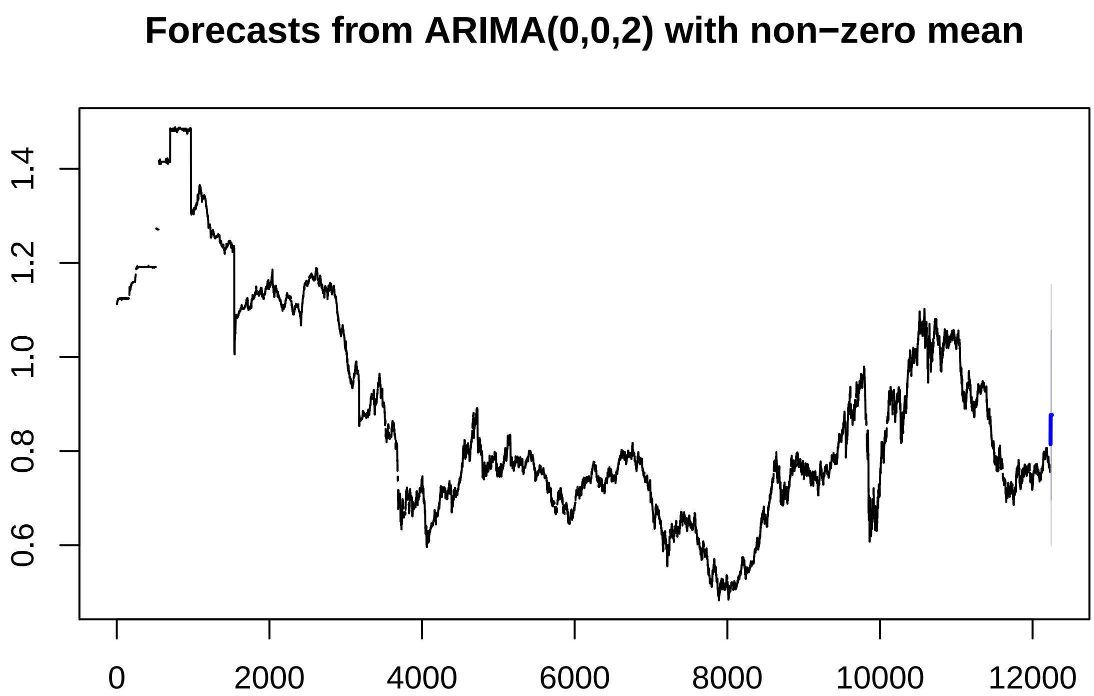
December 2017



AU

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ARIMA FIT

Series: y
ARIMA(0,0,2) with non-zero mean

Coefficients:
         ma1     ma2    mean
      1.7871  0.9469  0.8767
s.e.  0.0066  0.0041  0.0022

sigma^2 estimated as 0.003948:  log likelihood=14728.14
AIC=-29448.28   AICc=-29448.28   BIC=-29418.64
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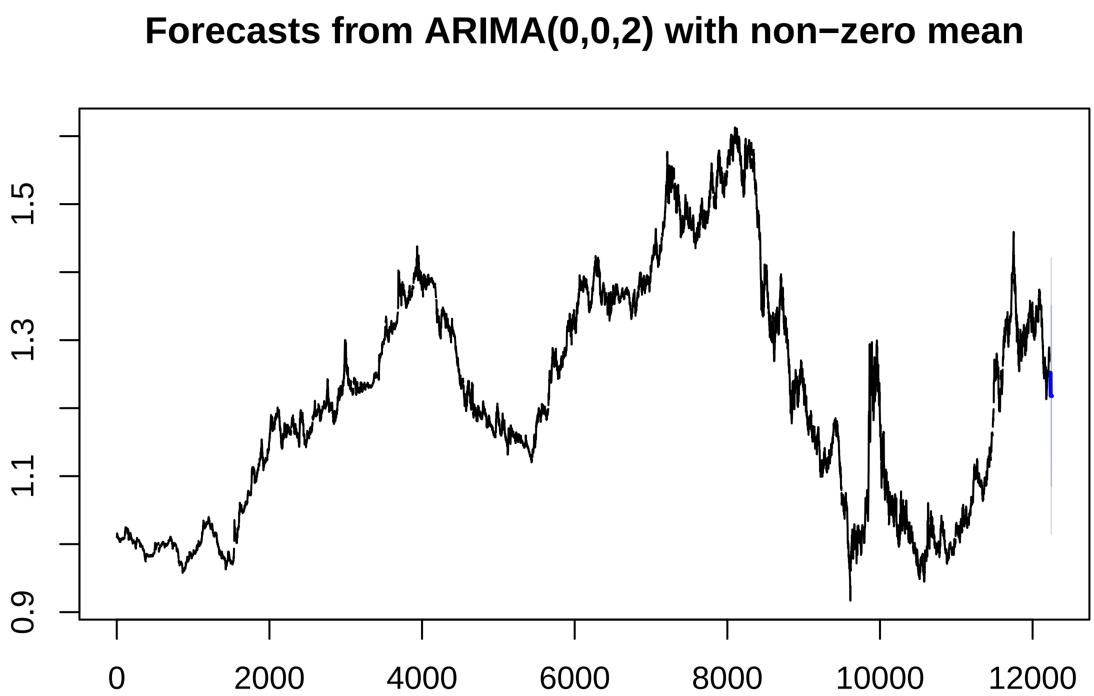

CA

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ARIMA FIT

Series: y
ARIMA(0,0,2) with non-zero mean

Coefficients:
         ma1     ma2    mean
      1.7454  0.9451  1.2179
s.e.  0.0056  0.0038  0.0016

sigma^2 estimated as 0.002199:  log likelihood=18264.67
AIC=-36521.34   AICc=-36521.34   BIC=-36491.69

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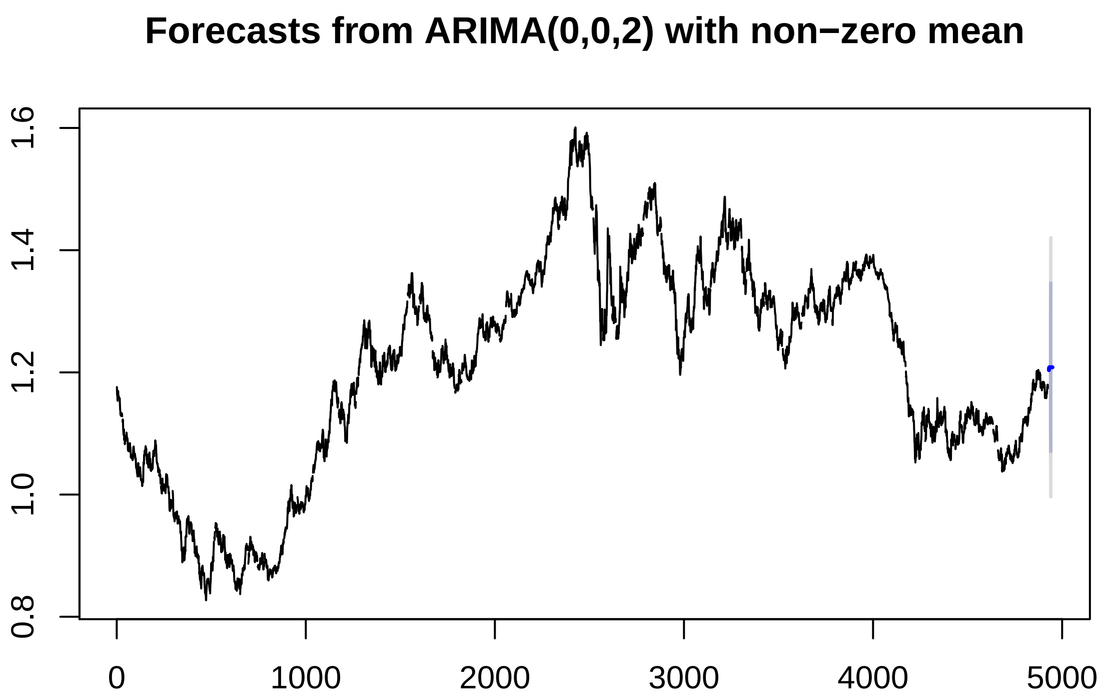

EU

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ARIMA FIT

Series: y
ARIMA(0,0,2) with non-zero mean

Coefficients:
         ma1     ma2    mean
      1.6703  0.9186  1.2083
s.e.  0.0087  0.0068  0.0026

sigma^2 estimated as 0.002577:  log likelihood=7044.6
AIC=-14081.2   AICc=-14081.19   BIC=-14055.18

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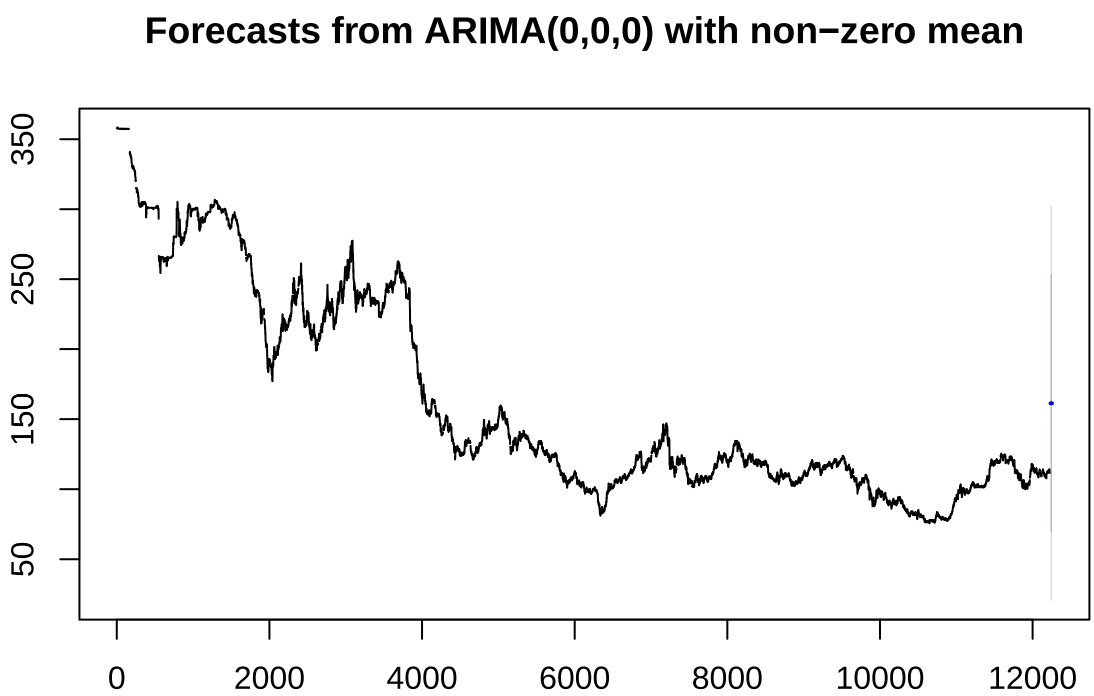

JP

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ARIMA FIT

Series: y
ARIMA(0,0,0) with non-zero mean

Coefficients:
          mean
      161.3986
s.e.    0.6762

sigma^2 estimated as 5171:  log likelihood=-67213.57
AIC=134431.1   AICc=134431.1   BIC=134446

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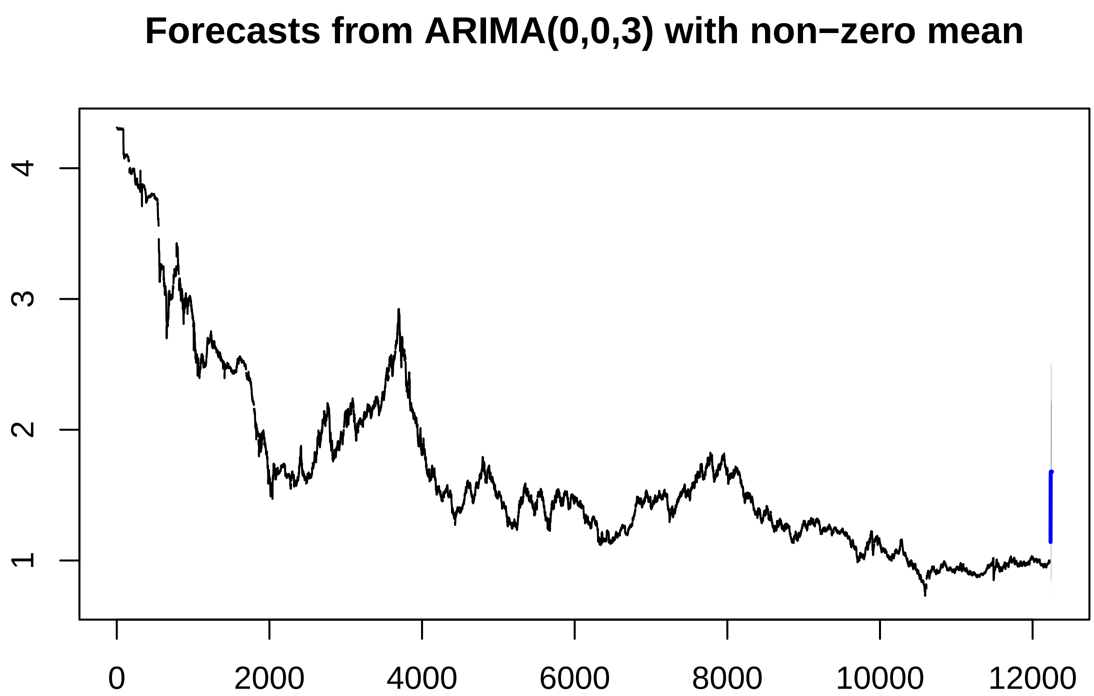

CH

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ARIMA FIT

Series: y
ARIMA(0,0,3) with non-zero mean

Coefficients:
         ma1     ma2     ma3    mean
      2.3208  2.2427  0.8955  1.6792
s.e.  0.0053  0.0068  0.0042  0.0072

sigma^2 estimated as 0.01453:  log likelihood=7039.83
AIC=-14069.66   AICc=-14069.65   BIC=-14032.6

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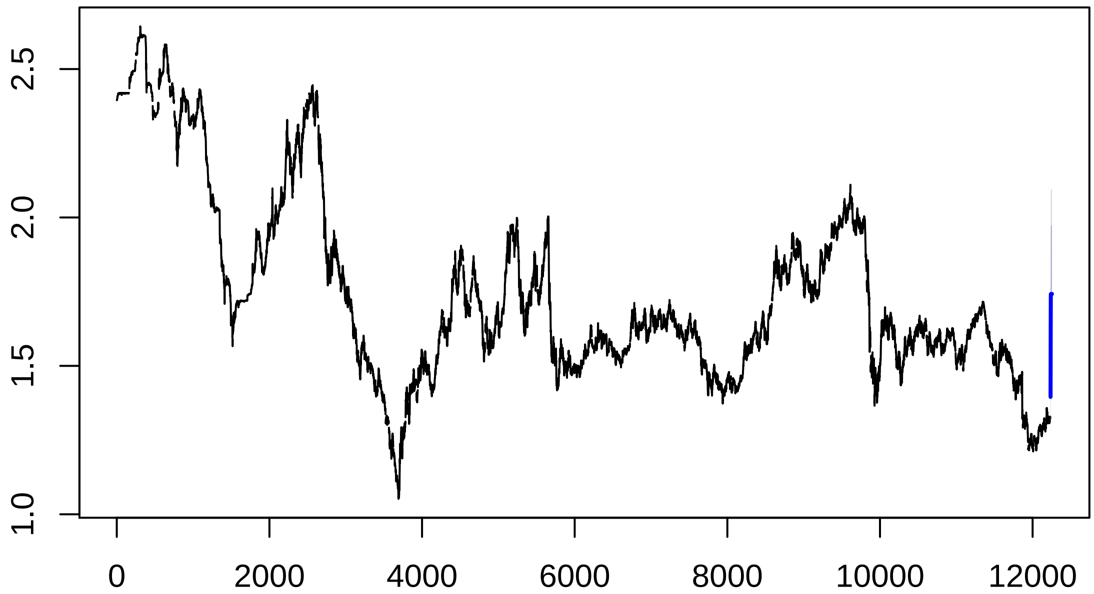
Forecasts from ARIMA(0,0,4) with non−zero mean



UK

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ARIMA FIT

Series: y
ARIMA(0,0,4) with non-zero mean

Coefficients:
         ma1     ma2     ma3     ma4    mean
      2.2902  2.7861  2.0108  0.7368  1.7422
s.e.  0.0086  0.0129  0.0098  0.0061  0.0034

sigma^2 estimated as 0.001725:  log likelihood=19827.84
AIC=-39643.69   AICc=-39643.68   BIC=-39599.22
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