

## Exercise

differencing), which is identical to using the ARMA module on *changes* in temperature, followed by taking cumulative sums of these changes to get the temperature forecast.

The data is preloaded in a DataFrame called `temp_NY`.

## Instructions

100 XP

- Create an instance of the `ARIMA` class called `mod` for an integrated ARMA(1,1) model
  - The `d` in `order(p,d,q)` is one, since we first differenced once
  - Fit `mod` using the `.fit()` method and call the results `res`
- Forecast the series using the `plot_predict()` method on `res`
  - Choose the start date as `1872-01-01` and the end date as `2046-01-01`

 Take Hint (-30 XP)

script.py

```
1 # Import the
2 from statsmoc
3
4 # Forecast te
5 mod = ARIMA(t
6 --- = ----.---
7
8 # Plot the or
9 ----.---(start
10 plt.show()
```

IPython Shell

Slides

In [1]: |