DataCamp

Course Outline

Exercise

which model is the best fit, using the AIC criterion. The AR(2) and ARMA(1,1) models have one more parameter than the AR(1) has.

The annual change in temperature is in a DataFrame `chg_temp`.

Instructions 100 XP

- For each ARMA model, create an instance of the `ARMA` class, passing the data and the `order=(p,q)`. *p is the autoregressive order; q is the moving average order.*
- Fit the model using the method `.fit()`.
- Print the AIC value, found in the `.aic` element of the results.

Take Hint (-30 XP)

script.py

```
1  # Import the
2  from statsmod
3
4  # Fit the dat
5  mod_ar1 = ARM
6  res_ar1 = mod
7  print("The AI
8
9  # Fit the dat
10 mod_ar2 = ARM
```

IPython Shell Slides

```
In [1]:
```