ACF & PACF

|  |  |  |  |
| --- | --- | --- | --- |
|  | AR(p) | MA(p) | ARMA(p,q) |
| ACF | Tails off | Cut off lag (p) | Tails off |
| PACF | Cut off lag (p) | Tails off | Tails off |

Differencing HATI-HATI:

1. Under differencing: ACF tails off lama banget turunnya atau PACF lag 1 deket bgt sama 1
2. Over differencing : lag 1 ACF atau PACF mendekati -1

AIC vs BIC

AIC -> Lebih memilih model yang predictive

BIC -> Lebih memilih model yang simple

MODEL Diagnostics

Rt-RtPrediksi

4 plot:

1. Std residual, gak boleh ada patter dan min max harus sama
2. Histogram residual, Sebaran residual harus mirip sama sebaran normal
3. Normal Q-Q, residual harus nempel sama garis normal
4. Correlogram, gak boleh ada garis signifikan

Mean squared error, mean absolut error

Summary

Prob (Q) -> pvalue dan H0: residual tidak berkorelasi

Prob (JB) -> pvalue dan H0: residual menyebar normal

Box Jenkins Method

Data -> identifikasi -> estimasi -> model diagnostics -> decision -> forecast

1. Identifikasi , cek stationer, diff transformasi, pacf acf order arima
2. Estimasi, fit, aic bic
3. Model diagnostic, plot\_diagnostic, summary
4. Decision, NO: balik ke identifikasi, YES: lanjut
5. Forecast