SARIMA

Seasonal ARIMA (p,d,q)(P,D,Q,s)

P-> Autoregressive lag seasonal

D-> Difference lag seasonal

Q-> Moving Average lag seasonal

s-> jarak seasonal

SARIMA(1,0,1)(2,0,1,12)

Rt=π+α1Rt-1+β1ϵt-1 + α12Rt-12 + α24Rt-24 + β12ϵt-12 + ϵt

s/jarak seasonal -> ACF/PACF

P dan Q -> sama kayak ARMA, lags=[6,12,18,24,30,36]

D -> differencing seasonal