## Matlab实现

Arima class

<https://cn.mathworks.com/help/econ/arima-class.html>

Forecast

<https://cn.mathworks.com/help/econ/arima.forecast.html>

**This example shows how to estimate a seasonal ARIMA model:**

<https://cn.mathworks.com/help/econ/estimate-multiplicative-arima-model-using-seasonal-dummies.html?searchHighlight=Forecast%20Seasonal%20ARIMA&s_tid=doc_srchtitle>

This example shows how to forecast a multiplicative seasonal ARIMA model using forecast.

<https://cn.mathworks.com/help/econ/forecast-airline-passenger-counts.html?searchHighlight=Forecast%20Seasonal%20ARIMA&s_tid=doc_srchtitle>

This example shows how to forecast a multiplicative seasonal ARIMA model using forecast

<https://cn.mathworks.com/help/econ/forecast-regression-model-with-seasonal-arima-errors.html?searchHighlight=Forecast%20Seasonal%20ARIMA&s_tid=doc_srchtitle>

<http://cn.mathworks.com/help/econ/choose-arma-lags.html>

This example shows how to use the Bayesian information criterion (BIC) to select the degrees p and q of an ARMA model.

<http://cn.mathworks.com/help/ident/ug/estimating-arima-models.html>

5 steps estimate of ARIMA

## 模型原理

<http://blog.csdn.net/u013527419/article/details/52822666>

<https://www.cnblogs.com/bradleon/p/6827109.html> **(IMP)**

<http://www.cnblogs.com/bradleon/p/6832867.html> **(pandas python 分步实现IMP)**

(其中参考了<https://www.analyticsvidhya.com/blog/2016/02/time-series-forecasting-codes-python/>)

(中文版本 <http://www.36dsj.com/archives/44065> )

### Java实现

<http://blog.csdn.net/u010691898/article/details/43151171>

（据说缺少一个类）

（自己写的代码，类，太多了）

（而且好像非seasonal）

### R实现seasonal ARIMA

（直接调用API）<https://www.otexts.org/fpp/8/9>

### Statistical forecasting主页介绍

<http://people.duke.edu/~rnau/411home.htm>

### Python 实现

<http://blog.csdn.net/u010414589/article/details/49622625>

<https://www.cnblogs.com/bradleon/p/6827109.html> **(IMP)**

<http://www.cnblogs.com/bradleon/p/6832867.html> **(pandas python 分步实现IMP)**

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