

① Plot the data
(stationary, missing data, seasonality, ...)

Manual Arima
fit Arima()

2 Stationary

yes

$ndiffs = 0$

$d = 0$

$ndiffs > 0$ no

3. Plot the
ACF of the
diff + s

does the
ACF cut
off?

yes

MA process
of order
 $q = \text{lag where}$
 acf cuts off

no

3b. Plot the
PACF of
(diff) ts

cuts
off?

yes

AR process
of order p

no

iterate for p, q
 $q \Rightarrow \text{ARIMA}$
Process
(n d n)

automate
the Arima fit

`auto, arima()`

