Box-Jenkins

# P and q

### PACF and ACF plots of forecast package

### AIC criterion to choose – auto.arima?

### Findfrequency() in forecast to find seasonality/cyclicity? Adf.test() in tseries

### Seasadj in forecast to remove seasonal components

# Estimation of parameters

### Function arima() - stats

### Arima in forecast (wrapper on stats function)

Auto.arima für reine zeitreihe zum vgl

Auto.arima zum check, ob sich p und q ändern bei exogenen variablen

# Model diagnostics

## Residual plots checkresiduals() of forecast package

## Box-Ljung-Test checkresiduals() of forecast package

## Jarque-Bera-Test jarque.bera.tst() in tseries

## ADF-Test adf.test() in tseries, ndiffs() in forecast

## Ggf. choose model by AIC – auto.arima in forecast?

# Forecast

### Forecast() in forecast

### Accuracy in forecast!

# Das ganze mit X

https://www.datascience.com/blog/introduction-to-forecasting-with-arima-in-r-learn-data-science-tutorials