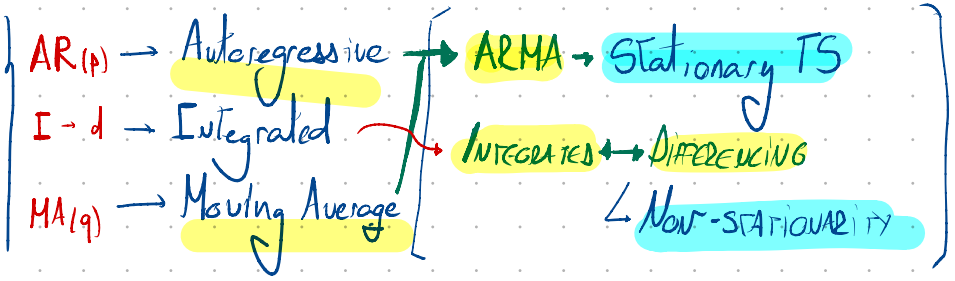
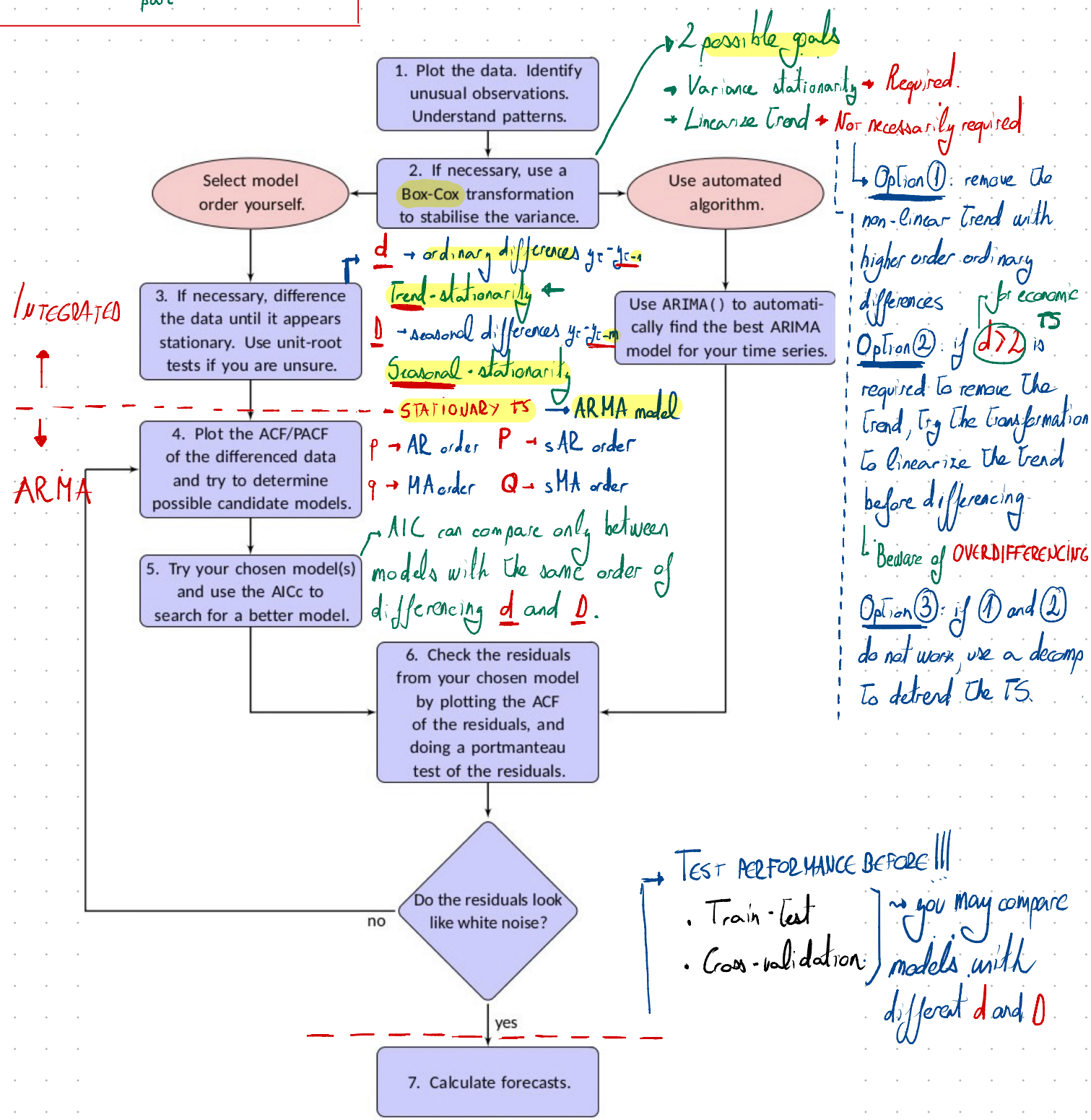


ARIMA Workflow



$ARIMA(p, d, q)(P, D, Q)_m$
 non-seasonal part seasonal part



| | $AR(p)(q=0)$ | $MA(q)(p=0)$ | $ARMA(p, q)$ |
|------|----------------|----------------|--------------|
| ACF | τ -off | cut-off at q | τ -off |
| PACF | cut-off at p | τ -off | τ -off |

TEST PERFORMANCE BEFORE!!!

- Train-test
- Cross-validation

\rightarrow you may compare models with different d and D