|  |  |  |  |
| --- | --- | --- | --- |
|  | Fable | Astsa | stats |
| fit AR(p) model |  |  |  |
| Fit MA(q) model |  |  |  |
| Fit ARMA(p,q) model |  |  |  |
| Plot acf and pacf of data | feasts::ACF and feasts::ACF with type = “partial” |  |  |
| Difference a time series d times | tsibble::difference with differences = d | base::diff with  differences = d | base::diff |
| Seasonally difference a time series | tsibble::difference with lag = S; S the seasonal period | base::diff with lag = S; S the seasonal period |  |
| Plot a differenced series |  |  |  |
| KPSS Unit root test |  |  |  |
| Fit an ARIMA model |  |  |  |
| Plot a time series | Ggplot::autoplot | tsplot | plot |
| Simulate from an ARIMA (AR, MA, ARI, IMA) model | ? | sarima.sim | arima.sim |
| Simulate from an SARIMA model | ? | sarima.sim | arima.sim |
| Time series and ACF plot of (S)ARIMA model residuals |  |  |  |
| Ljung-box test for (S)ARIMA model residuals |  |  |  |
| Plot of Ljung-box test for (S)ARIMA model residuals |  |  |  |