# Análisis de series temporales

## Anexo Tema 5 (gráficos SARIMA)
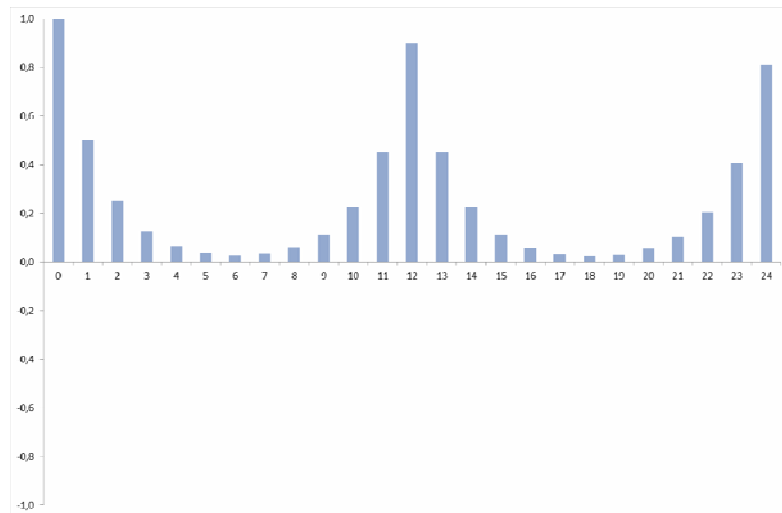
Autor: Prof. Ernest Pons Fanals

Grado en Estadística
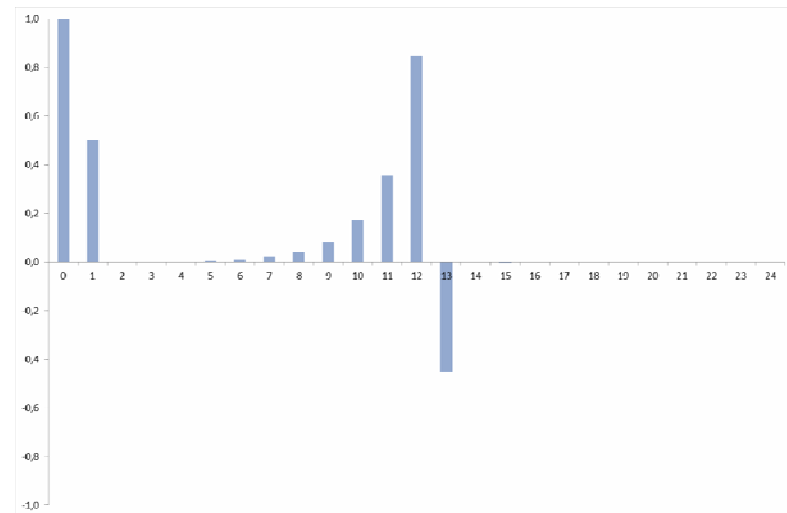
# SARIMA(1,0,0) (1,0,0)$_{12}$
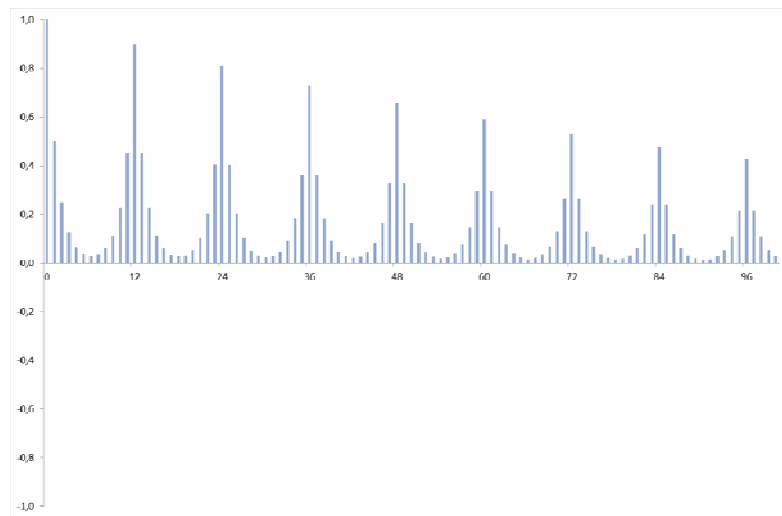
$$(1 - 0.5B)(1 - 0.9B^{12})y_t = \varepsilon_t$$

FAS

FAP

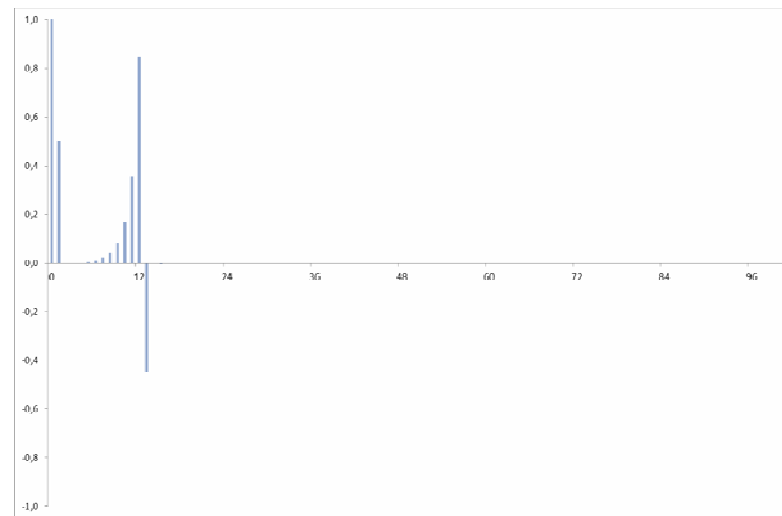# SARIMA(1,0,0) (1,0,0)$_{12}$

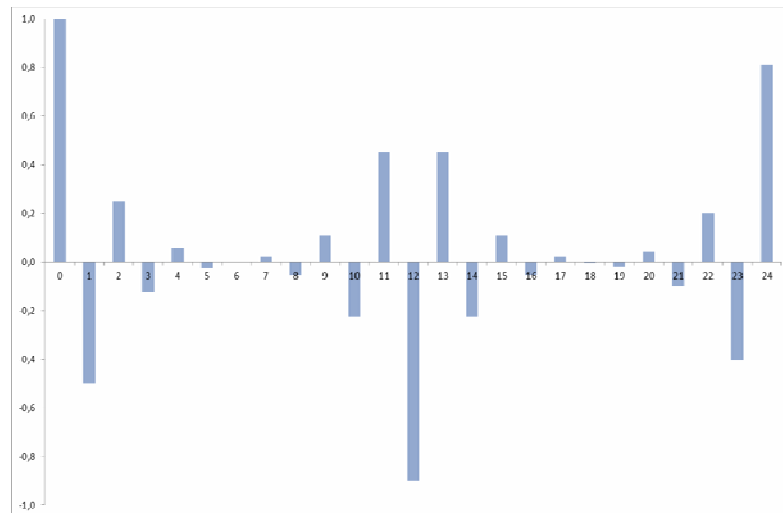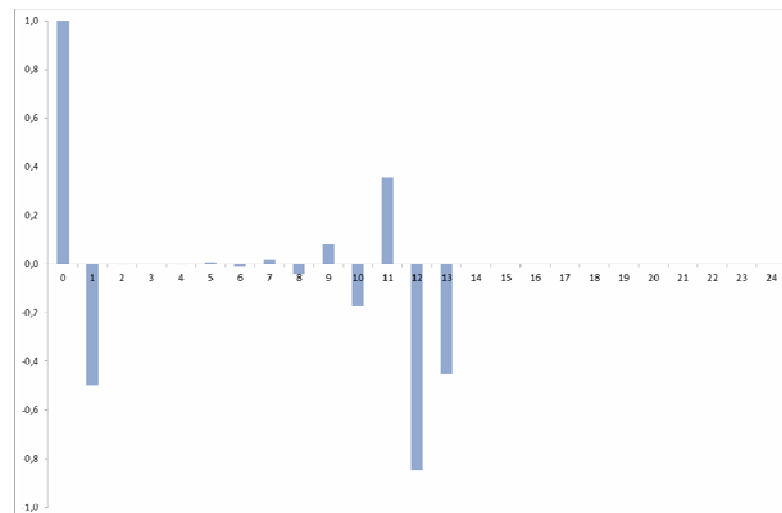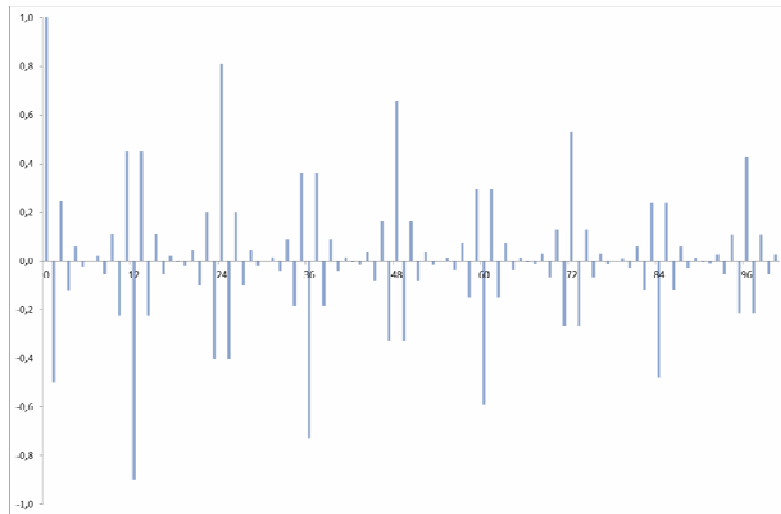$$(1 - 0.5B)(1 - 0.9B^{12}) y_t = \varepsilon_t$$

FAS

FAP

# SARIMA(1,0,0) (1,0,0)$_{12}$

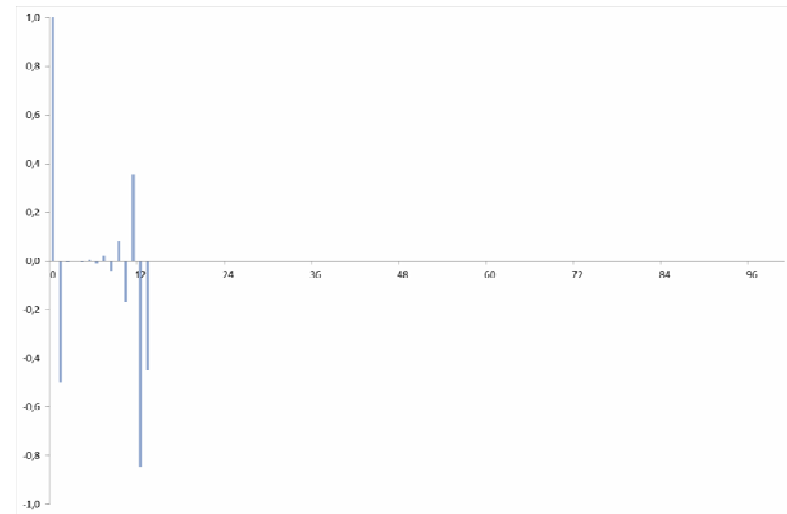$$(1+0.5B)(1+0.9B^{12})y_t = \varepsilon_t$$

FAS

FAP

# SARIMA(1,0,0) (1,0,0)$_{12}$

$$(1+0.5B)(1+0.9B^{12})y_t = \varepsilon_t$$

**FAS**

**FAP**

# SARIMA(0,0,1) (0,0,1)$_{12}$

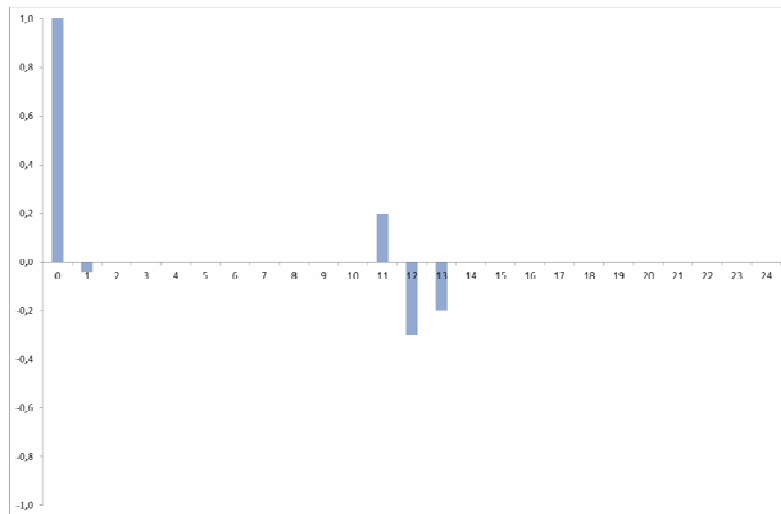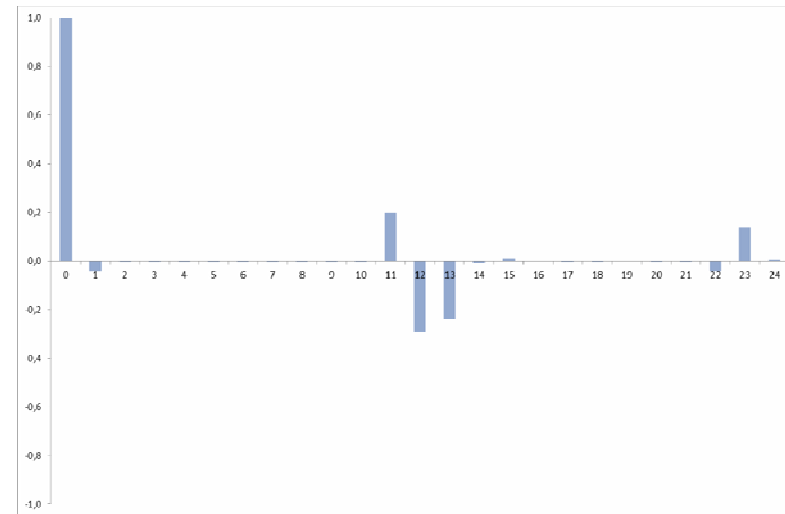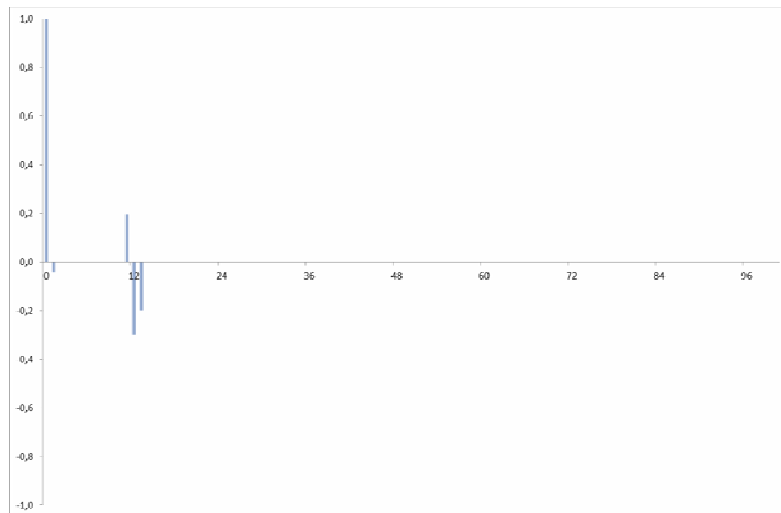$$y_t = (1 - 0.5B)(1 - 0.9B^{12})\varepsilon_t$$
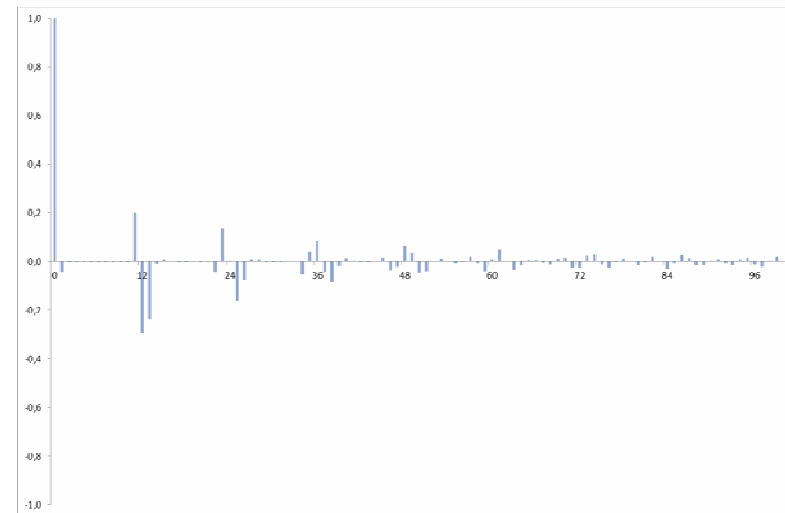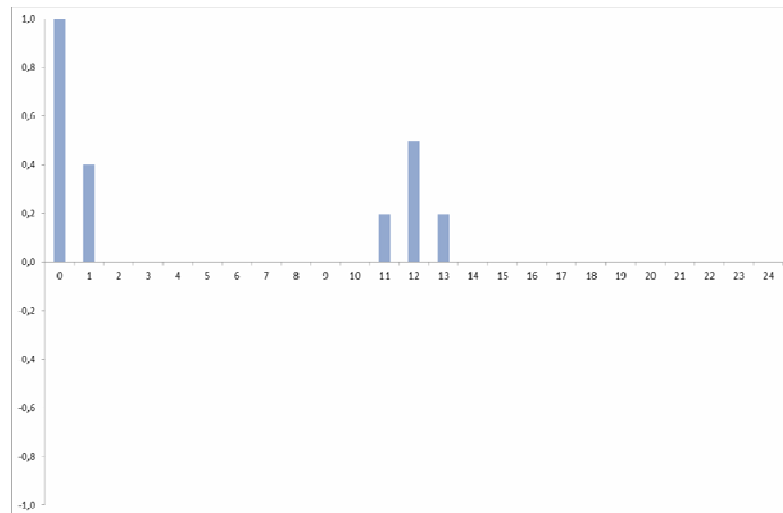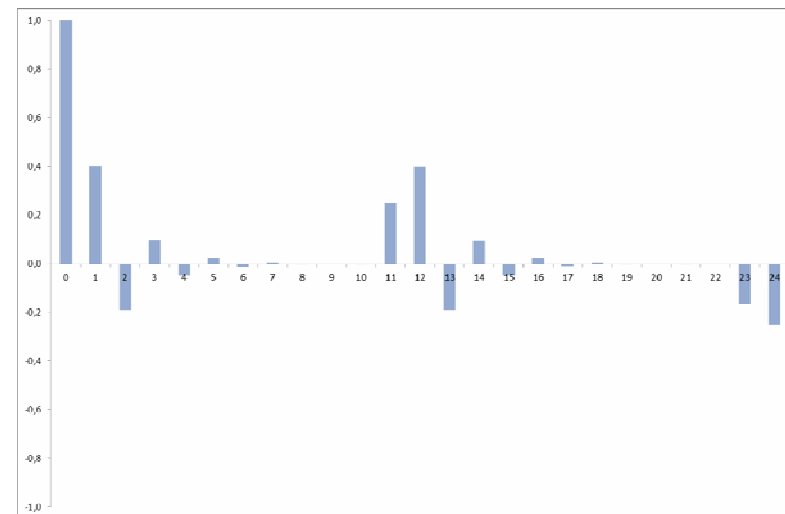
**FAS**

**FAP**

# SARIMA(0,0,1) (0,0,1)$_{12}$

$$y_t = (1 - 0.5B)(1 - 0.9B^{12})\varepsilon_t$$

FAS

FAP

# SARIMA(0,0,1) (0,0,1)₁₂
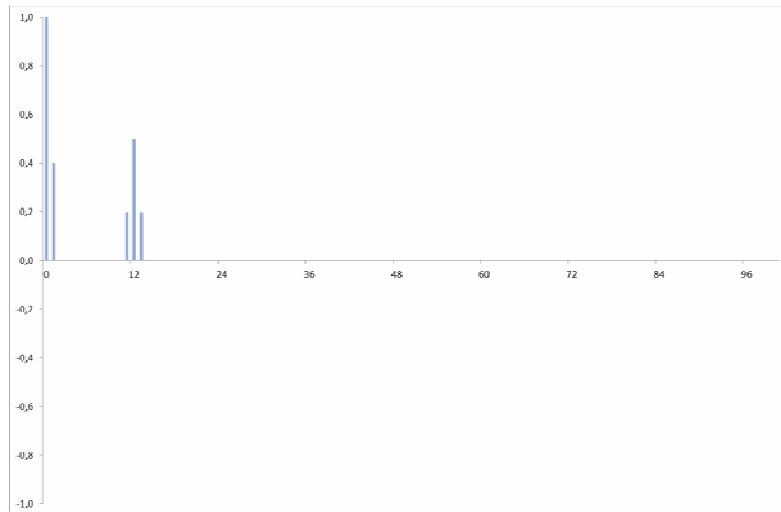
$$y_t = (1 + 0.5B)(1 + 0.9B^{12})\varepsilon_t$$

**FAS**

**FAP**

# SARIMA(0,0,1) (0,0,1)$_{12}$

$$y_t = (1+0.5B)(1+0.9B^{12})\varepsilon_t$$

**FAS**

**FAP**