Identificação de Modelos ARMA(p,q)

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Importando dados

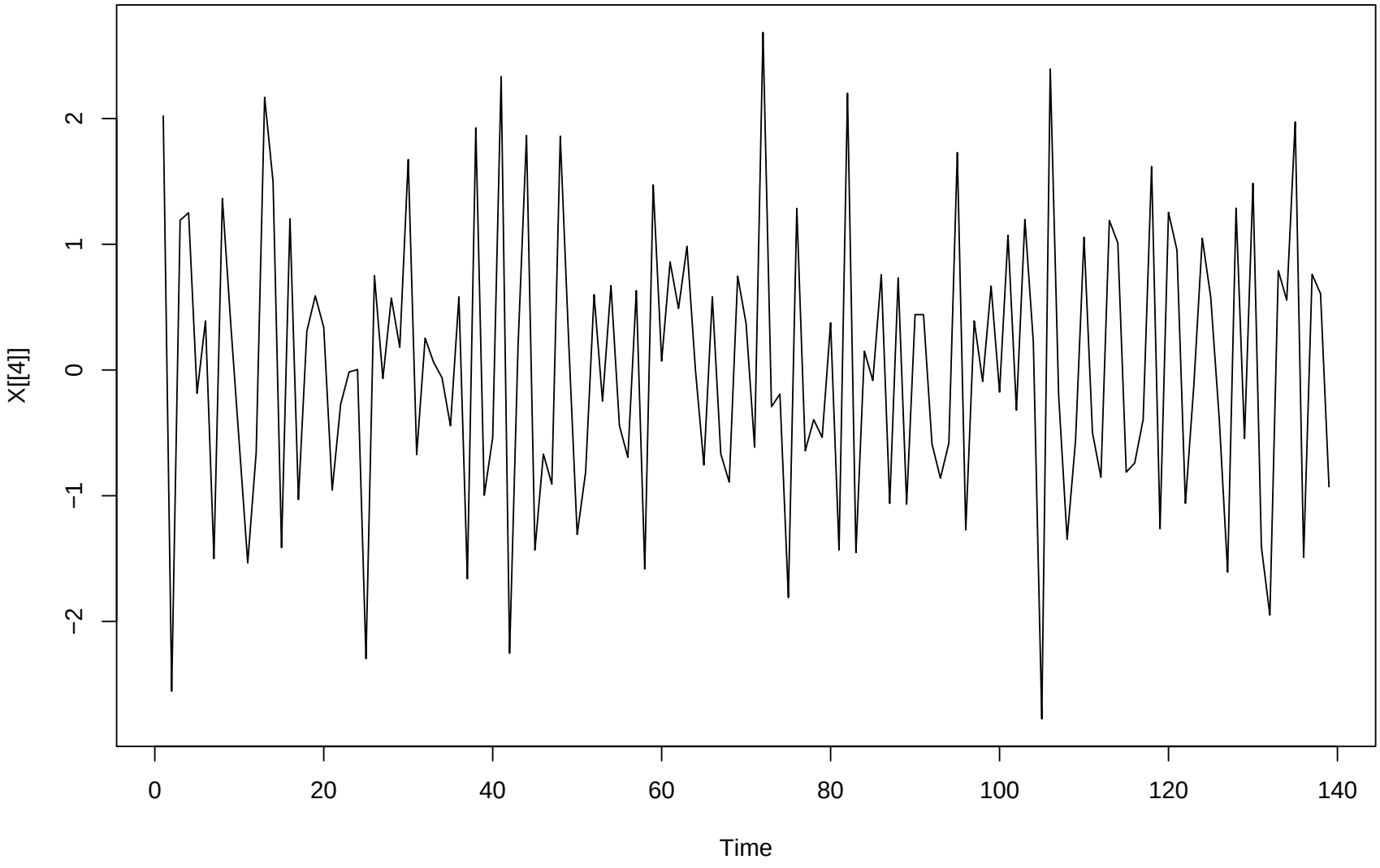
```
load('data/dados_arma_2.RData')
```

Metodologia

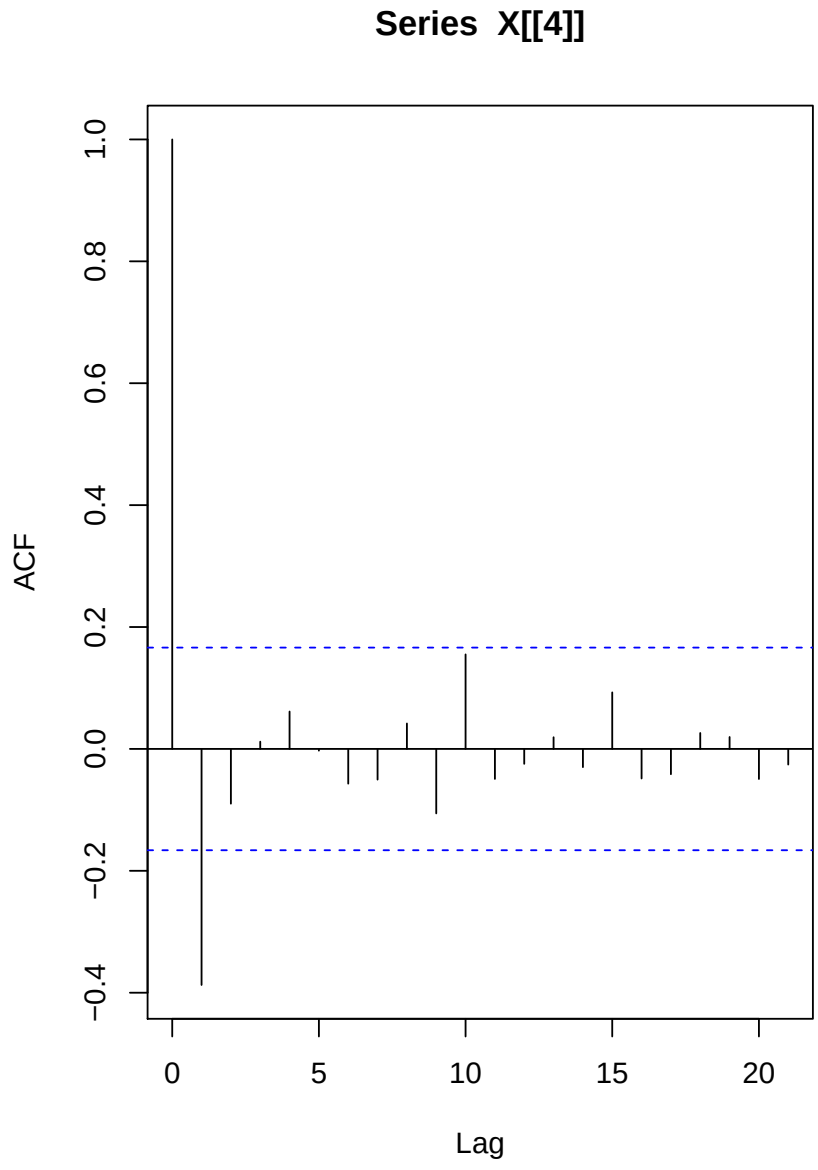
- Olhar para ACF e PACF segundo a tabela:

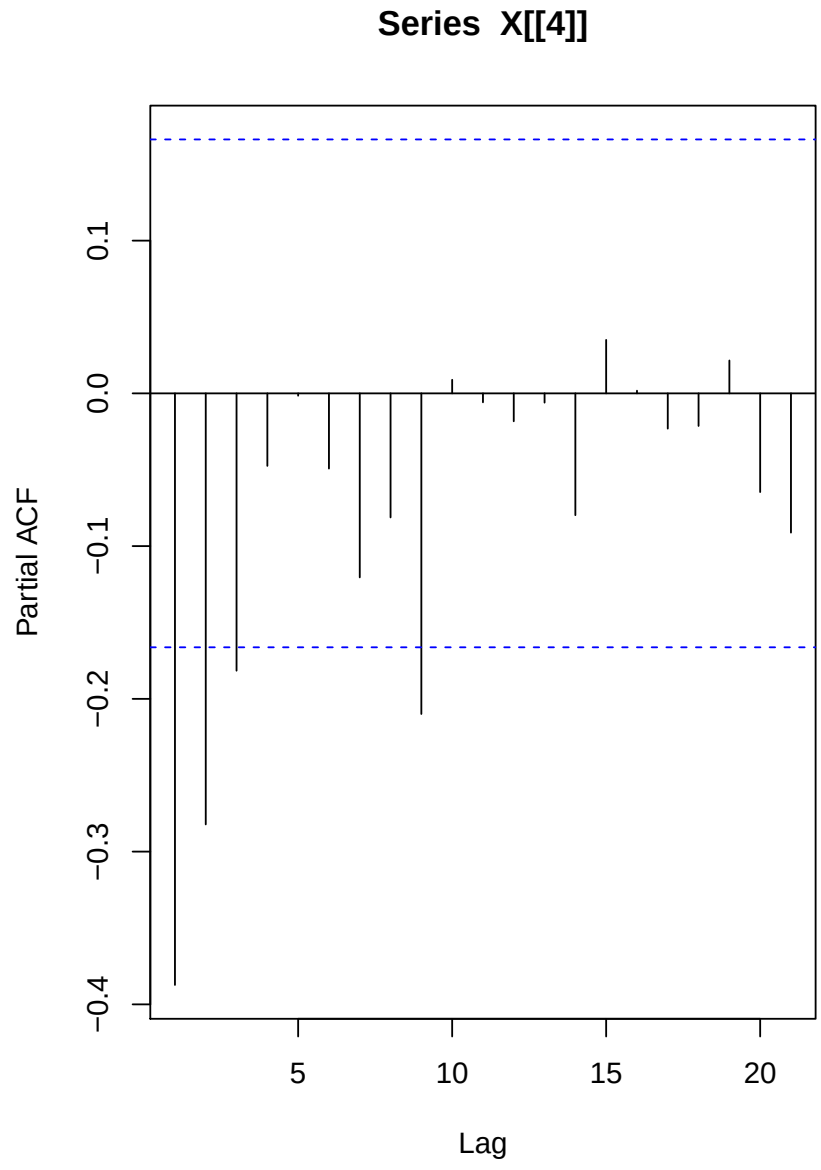
Modelo	ACF	PACF
AR(p)	Decai exp	Corte $> p$
MA(q)	Corte $> q$	Decai exp
ARMA(p,q)	Decai exp $> q - p$	Decai exp

Série 4



ACF e PACF

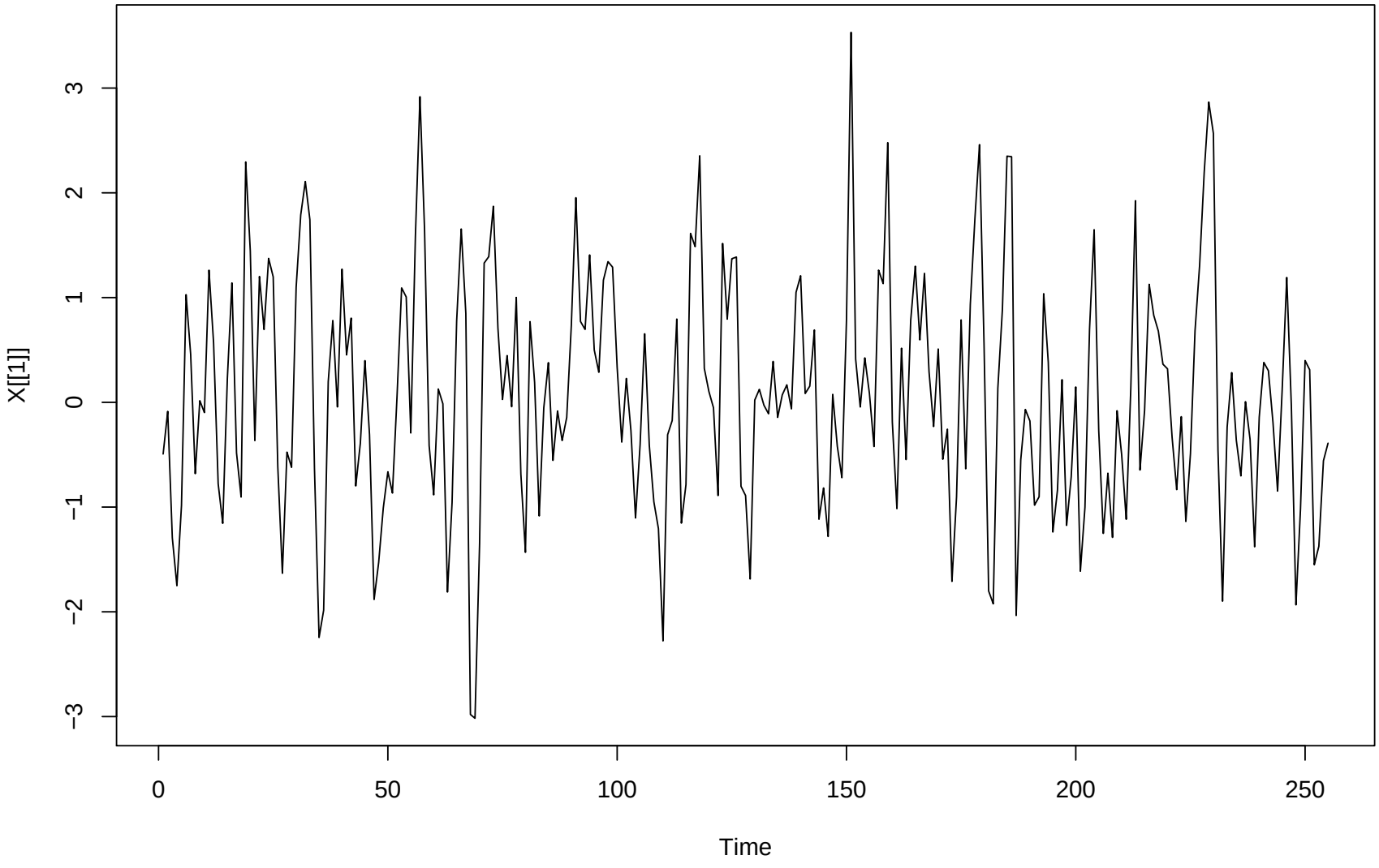

Series X[[4]]
ACF
1.0
0.8
0.6
0.4
0.2
0.0
−0.2
−0.4
0
5
10
15
20
Lag


Series X[[4]]
Partial ACF
0.1
0.0
−0.1
−0.2
−0.3
−0.4
5
10
15
20
Lag

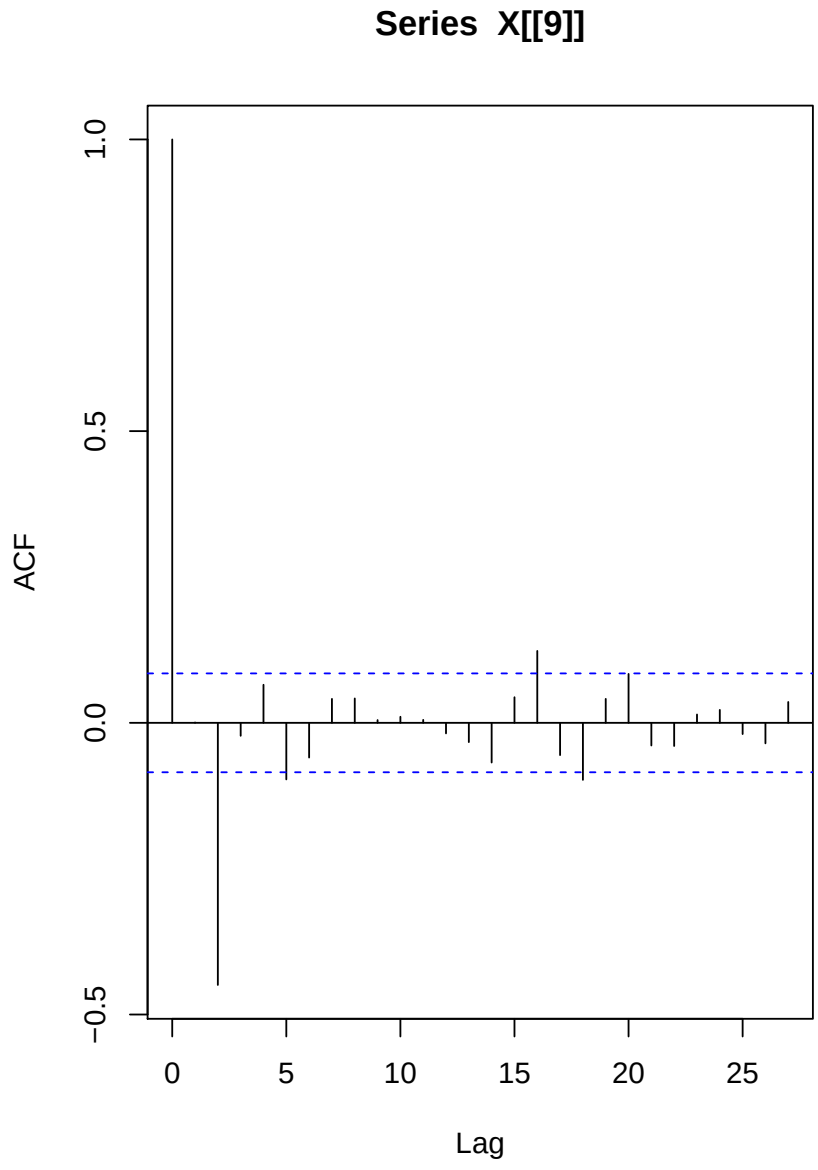
MA(1)

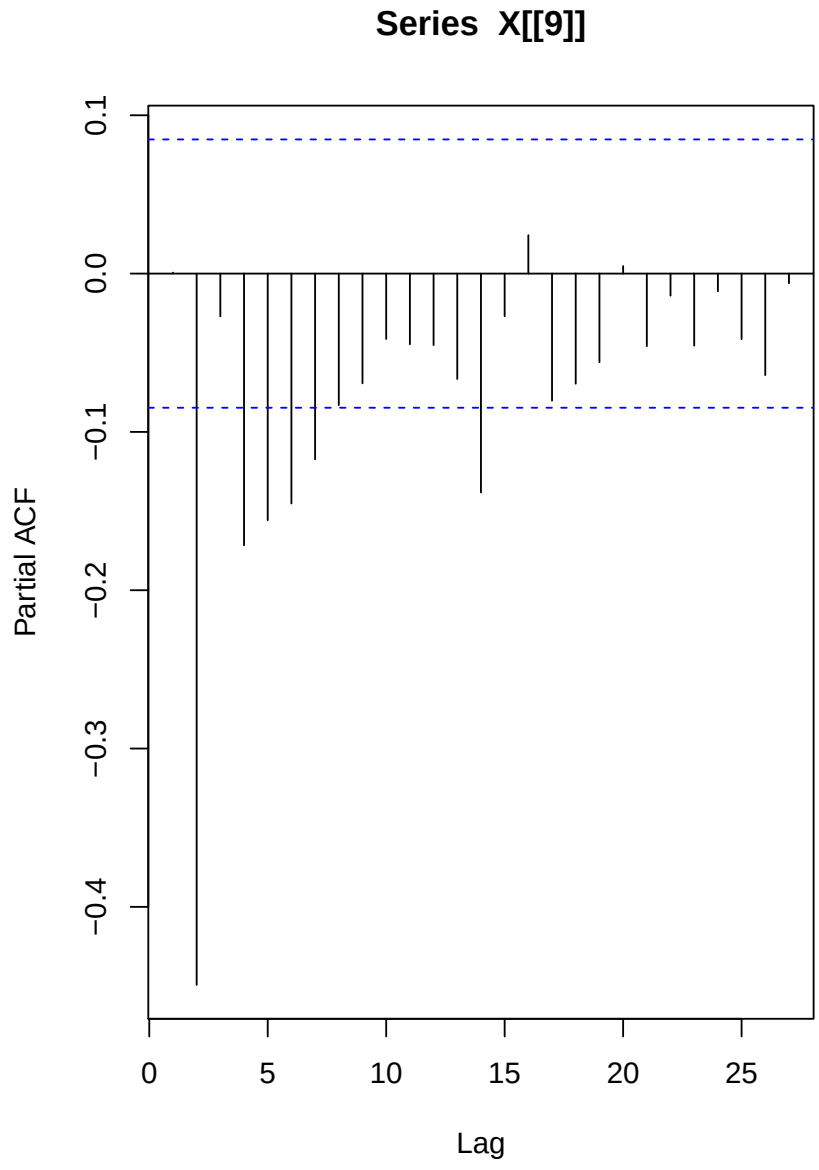
- Podemos observar que a PACF tem decaimento exponencial
- Pelo gráfico a ACF tem corte para lag > 1
- Propomos $MA(1)$

Série 9



ACF e PACF


Series X[[9]]
ACF
1.0
0.5
0.0
−0.5
0
5
10
15
20
25
Lag


Series X[[9]]
Partial ACF
0.1
0.0
−0.1
−0.2
−0.3
−0.4
0
5
10
15
20
25
Lag

MA(2)

- Podemos observar que há um corte na ACF quando $q > 2$
- A PACF tem decaimento exponencial
- Propomos $MA(2)$