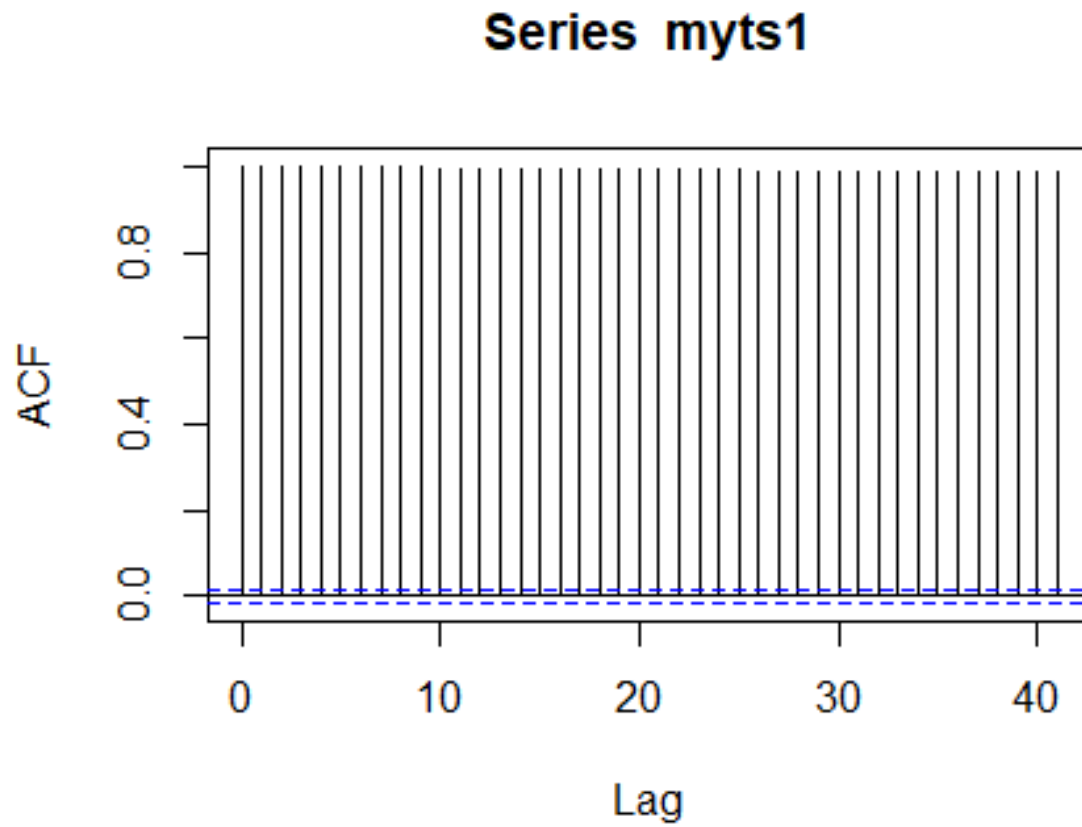


## Financial Data ARIMA Model(Gaussian Processes)

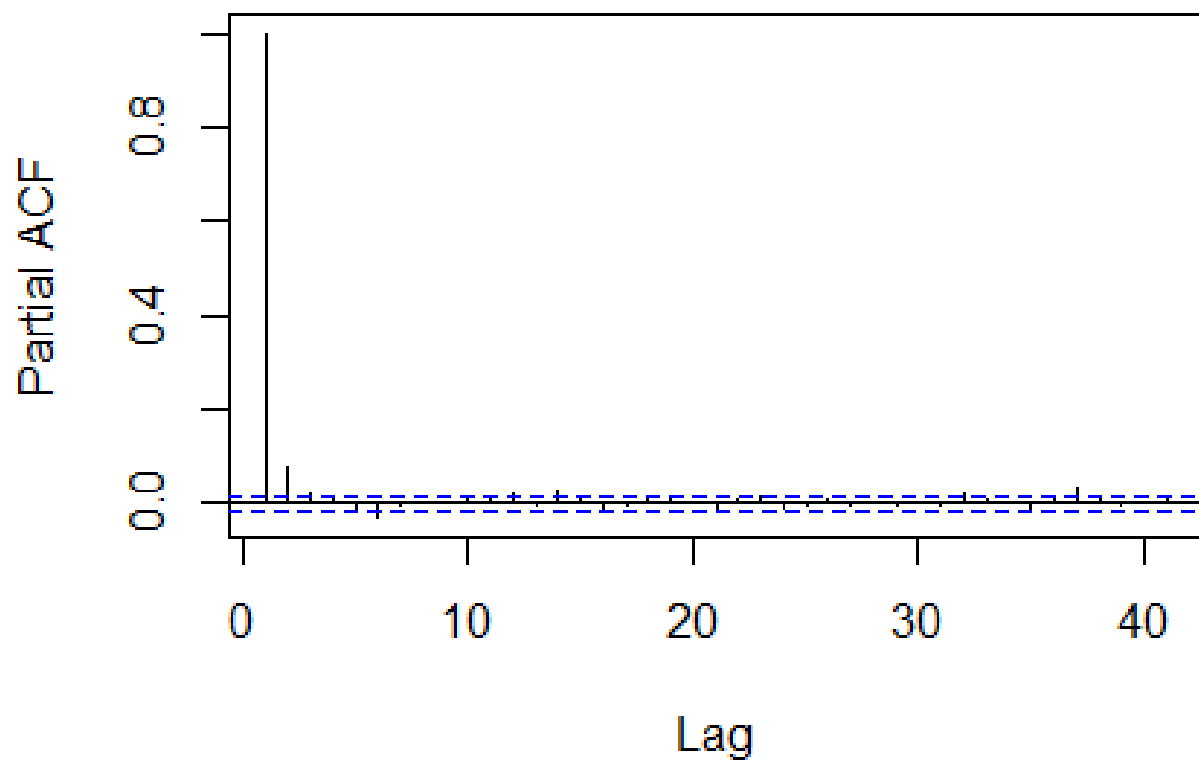
AR(Autocorrelation),I(Integerated),MA(Moving Average)

ACF(Autocorrelation) (P=2)



PCF(Partial Autocorrelation)(Q=2)

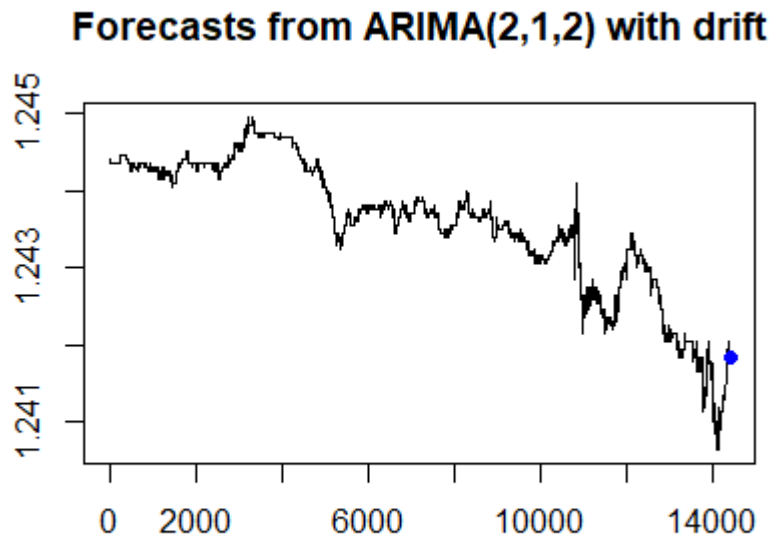
## Series myts1



I(Integrated)(D=1)

Find the value of D to check data is stationary or non-stationary If data is stationary then value will be 0 but if is non stationary then it will have some value to make data stationary

## Result of Arima Model



Series: myts1

ARIMA(2,1,2) with drift

Coefficients:

	ar1	ar2	ma1	ma2	drift
	0.9920	-0.4339	-1.1074	0.5093	0
s.e.	0.0902	0.0538	0.0884	0.0547	0

sigma<sup>2</sup> estimated as 5.985e-10: log likelihood=133891

AIC=-267769.9 AICc=-267769.9 BIC=-267724.4

Mean Absolute Percentage Error(MAPE)->0.0006435241