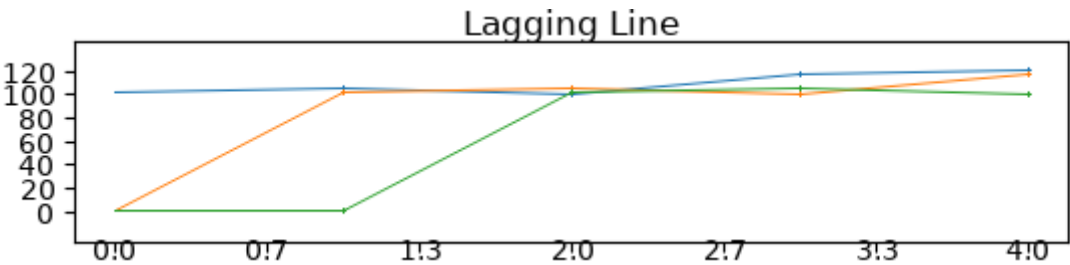


arr count=5

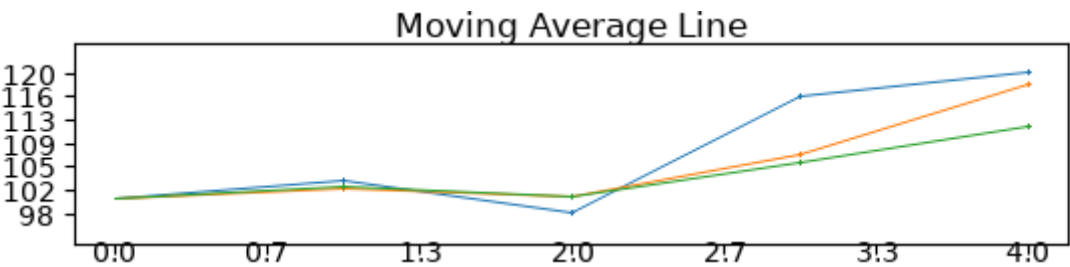
Auto-regressive Component Lag

0	100	0	0
1	103	100	0
2	98	103	100
3	116	98	103
4	120	116	98



Auto-regressive Component Moving Average

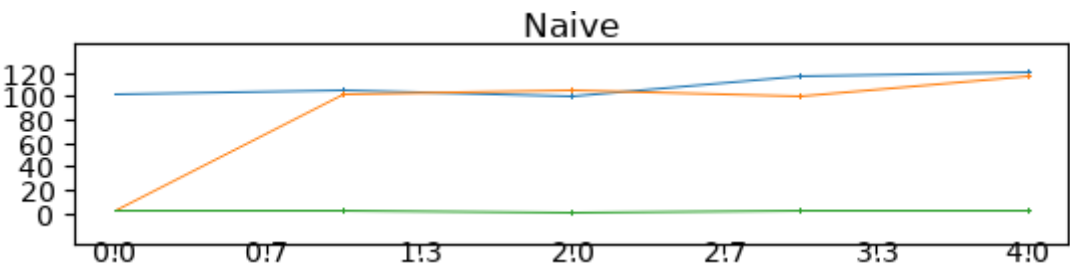
0	100	100	100
1	103	101.5	102
2	98	100.5	100.33
3	116	107	105.67
4	120	118	111.33



01234

Naive Forecast = (t2 / t1) - 1

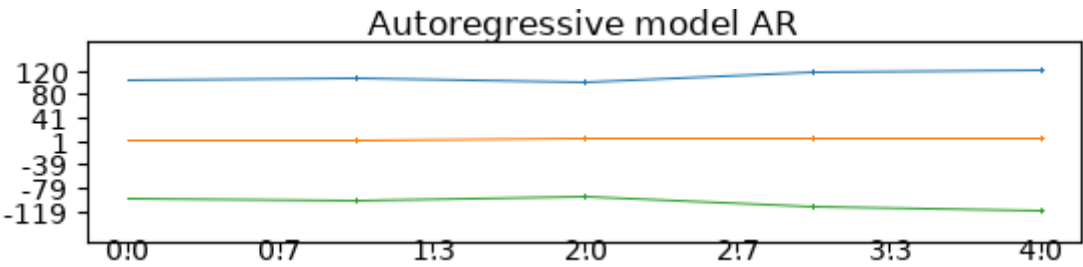
0	100	0	0
1	103	100	0.03
2	98	103	-0.05
3	116	98	0.18
4	120	116	0.03



Autoregressive model AR - alpha 0.3 [value,AR,err]

0	100	-99.7	0
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1	103	0.6	-102.4
2	98	0.9	-97.1
3	116	1.2	-114.8
4	120	1.5	-118.5



SSE sum of the squared errors: 536  
MSE mean of the squared errors: 107.2