OUTLIER DETECTION IN TIMESERIES

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INTRODUCTION

THEORETICAL RESULTS

Types of outlier in ARIMA model

We say that x_t folows an ARIMA (p,d,q) model if x_t can be written

Additive outliers (AO)

An additive outlier (AO) correspond to an exogenous change of a single observation of the time series. It is associated with inciden like measurement errors or impulse effect due to external effect.

Innovative Outliers

Temporal Change outliers

Level Shifts Outliers

OUTLIER DETECTION AND ESTIMATION PROCEDURE

EXPERIMENTS

CONCULSION

REFERENCE

APPENDIX