

Stock Price Decomposition, Diagnostics & Forecasting

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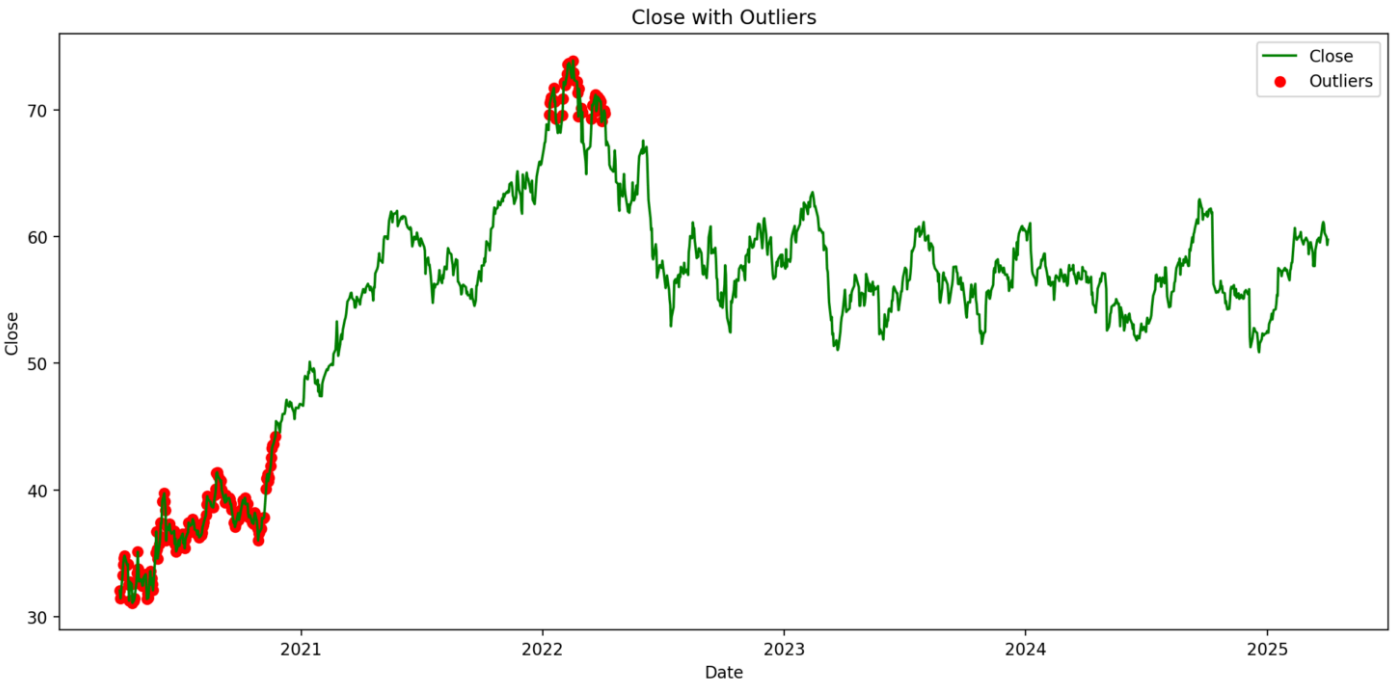
TD.csv 111.5KB



Time Series Plot



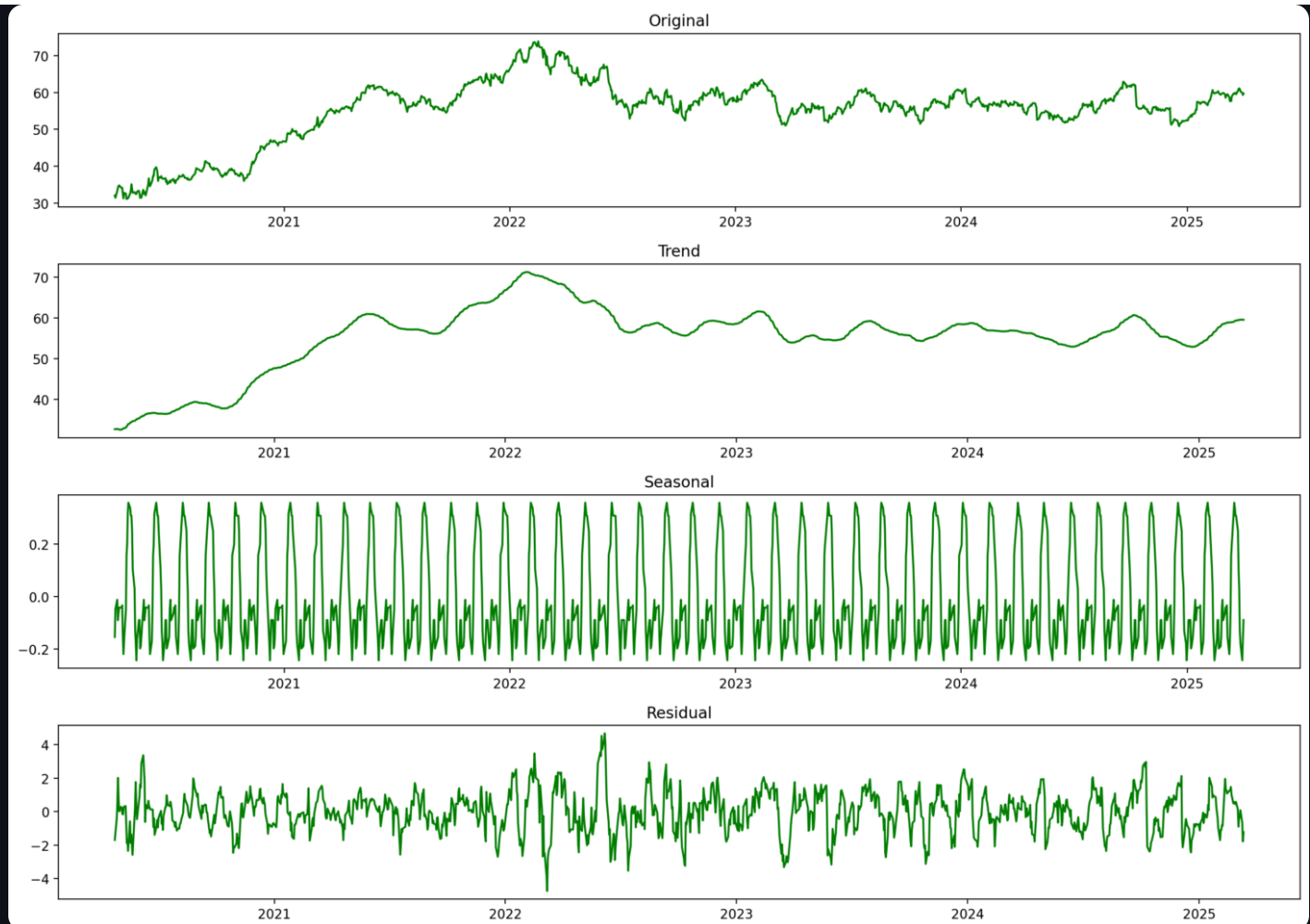
Outlier Detection



Time Series Decomposition

Choose Decomposition Method

Additive



Stationarity Test (ADF) on Original Series

ADF Statistic: -2.7900583288277625

p-value: 0.05970795771823254

Lags Used: 1

Observations Used: 1255

✗ The series is non-stationary (fail to reject null hypothesis)

First Order Differencing & ACF Plot

ADF Test on the first differenced series:

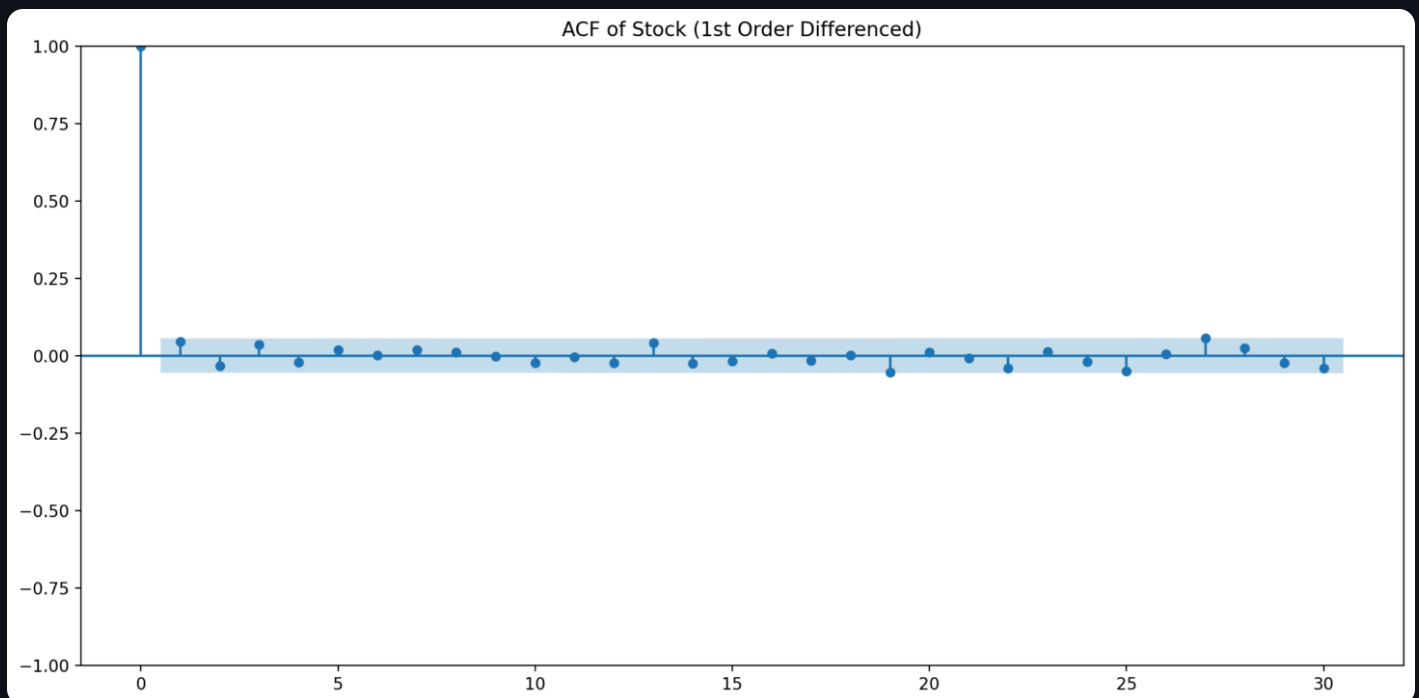
ADF Statistic: -33.85596589293972

p-value: 0.0

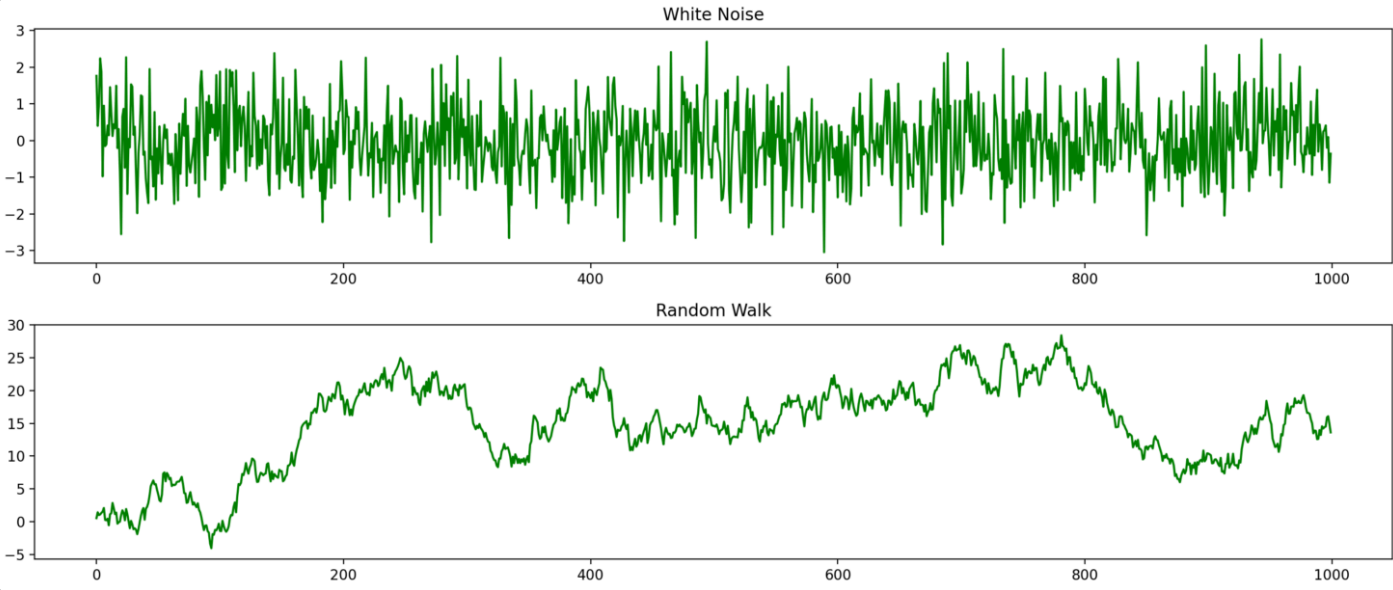
Lags Used: 0

Observations Used: 1255

✅ The differenced series is stationary (reject null hypothesis)



Simulated Series Analysis: White Noise vs Random Walk



Forecasting Evaluation

Monthly aggregated Close prices (sample):

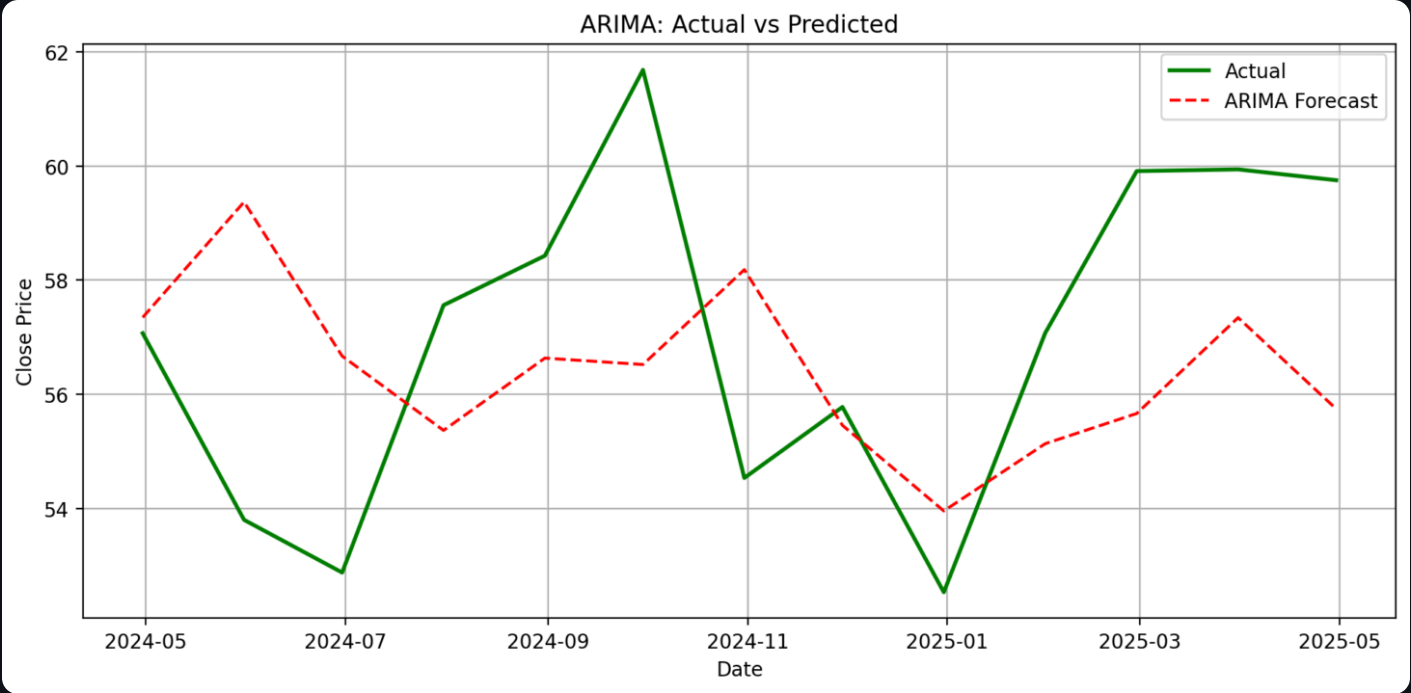
Date	Close
2020-04-30 00:00:00	33.7494
2020-05-31 00:00:00	34.5816
2020-06-30 00:00:00	36.044
2020-07-31 00:00:00	36.2526
2020-08-31 00:00:00	40.821

Select Forecasting Model Details to Display

ARIMA

Forecast Evaluation Metrics (ARIMA)

```
{
  "RMSE" : 3.285364929684396
  "MAE" : 2.845211545217798
  "MAPE" : 4.983920547497673
  "MSE" : 10.793622721200157
}
```



Forecasting Metrics Comparison

	RMSE	MAE	MAPE	MSE
ARIMA	3.29	2.85	4.98	10.79
ETS	2.84	2.38	4.22	8.08
Prophet	5.8	4.77	8.15	33.65
LSTM	3.24	2.66	4.79	10.53

Select Metric to Display

RMSE

