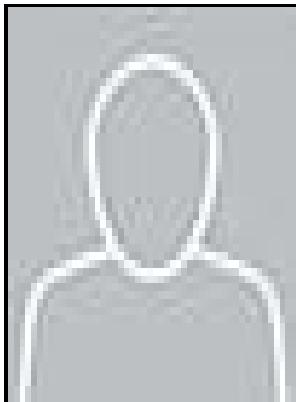


Forecasting Irish inflation using ARIMA models

Central Bank of Ireland, Economic Analysis, Research and Publications Department - [PDF]
Forecasting Inflation: Autoregressive Integrated Moving Average Model



Description: -

-Forecasting Irish inflation using ARIMA models

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Technical papers (Central Bank of Ireland. Research Department) --
3/RT/98Forecasting Irish inflation using ARIMA models

Notes: Includes references (p45-46).

This edition was published in 1998



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The trend is neither increasing nor decreasing which is indicative of stationarity in mean. It considers two alternative approaches to the issue of identifying ARIMA models - the Box Jenkins approach and the objective penalty function methods. Figure 3 and Figure 4 also describe the features of the data that is the autocorrelation plot and the partial autocorrelation plot respectively.

Comparison Between ARIMA and LSTM

The parameters are estimated by the maximum likelihood method. Forecasting dengue haemorrhagic fever cases in Southern Thailand using ARIMA models. ARIMA 1 1 1 0 0 1 12 model has fewer parameters than ARIMA 1 1 1 1 0 1 12 model.

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In real terms, inflation means your money cannot buy as much as what it could have bought yesterday. IEEE Transactions on Neural Networks, Volume 12, pp. Co-integration, Error Correction and the Econometric Analysis of Non-Stationary Data, Advanced Texts in Econometrics, Oxford University Press: Oxford.

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ARIMA approach to predicting inflation Ghana, Journal of Economics and International Finance, 3 5 , 328-336. It is observed that forecasts based on ANN are more precise than then those based upon AR 1 and ARIMA models. From the analysis the following information were extracted.

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EPF contributions minus withdrawals and investment earnings were collected from annual reports in the EPF's website whereas the older EPF balances and investment earnings 1980 and earlier data are acquired from the National Archives of Malaysia in paper-based versions. In this

paper, two models of forecasting are used the Box-Jenkins procedure employing the SARIMA and the Holt-Winters triple exponential smoothing. The Review of Economics and Statistics.

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To find the best ARIMA model we have used here Akaike information criteria AIC , corrected Akaike information criteria AICc and Bayesian information criteria BIC. Please note that corrections may take a couple of weeks to filter through the various RePEc services. Journal of the American Statistical Association, 74 366 , 427-431.

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