ARIMA automodeler

MODEL STRUCTURE IDENTIFIER

RECURSIVE DIFFERENCER/ INTEGRATER

PARAMETER ESTIMATOR

N-STEP AHEAD PREDICTOR

Stationary Series

Non-stationary and/or Seasonal series

Forecasts for Original Series

Differenced Series

Estimated Parameters

Estimated Parameters

Forecasts for Original Series

Forecasts for Differenced Series

y(t)

y(t)

(t+n)

(t+n)

Modeling process:

* Nhận dạng mô hình (Model identification) :
* Recursive differencer/integrator
* Parameter estimator
* N-step ahead predictor

SET INITIAL CONDITIONS

ESTIMATE PARAMETERS

PREPARE FOR NEXT ESTIMATION

Compute\_AprioriPredictionError Compute\_GainFactor 

Set\_DefaultInitialConditions

Compute\_AposteriorPredictionError Update\_ArpartOfObservationVector Update\_MapartOfObservationVector Update\_RinverseMatrix

Stationary Series

Non-Stationary Series Seasonal Series

differenced d+D times

integrated d+D times