3Bedroom: ARIMA Model RMSE for Predicted Price Indice of Irvine’s Zipcode 92618

predicted=616823.699422, expected=609700.000000

predicted=611982.758621, expected=601800.000000

predicted=604024.571429, expected=593200.000000

predicted=595363.068182, expected=585700.000000

predicted=587808.474576, expected=582000.000000

predicted=584075.842697, expected=577300.000000

predicted=579337.988827, expected=570400.000000

predicted=572388.333333, expected=566900.000000

predicted=568858.011050, expected=568000.000000

predicted=569953.296703, expected=568000.000000

predicted=569942.622951, expected=566100.000000

predicted=568021.739130, expected=562300.000000

predicted=564190.810811, expected=557200.000000

predicted=559053.225806, expected=554900.000000

predicted=556731.016043, expected=554600.000000

predicted=556419.680851, expected=554100.000000

predicted=555907.407407, expected=553800.000000

predicted=555596.315789, expected=555100.000000

predicted=556893.717277, expected=556700.000000

predicted=558492.708333, expected=560100.000000

predicted=561901.036269, expected=565700.000000

predicted=567520.618557, expected=572900.000000

predicted=574748.205128, expected=578200.000000

predicted=580065.816327, expected=584000.000000

predicted=585885.786802, expected=592800.000000

predicted=594720.707071, expected=601600.000000

predicted=603555.276382, expected=608200.000000

predicted=610178.500000, expected=616900.000000

predicted=618911.940299, expected=628600.000000

predicted=630659.900990, expected=642400.000000

predicted=644517.733990, expected=657800.000000

predicted=659982.843137, expected=671700.000000

predicted=673940.000000, expected=684100.000000

predicted=686389.320388, expected=694400.000000

predicted=696728.019324, expected=700700.000000

predicted=703047.115385, expected=703600.000000

predicted=705949.760766, expected=706000.000000

predicted=708350.000000, expected=707600.000000

predicted=709946.445498, expected=708900.000000

predicted=711241.509434, expected=711100.000000

predicted=713440.845070, expected=715100.000000

predicted=717448.598131, expected=718900.000000

predicted=721255.348837, expected=721200.000000

predicted=723555.092593, expected=722000.000000

predicted=724347.926267, expected=719700.000000

predicted=722026.605505, expected=717400.000000

predicted=719705.479452, expected=718000.000000

predicted=720297.727273, expected=719300.000000

predicted=721593.212670, expected=720600.000000

predicted=722888.738739, expected=724400.000000

predicted=726695.515695, expected=728500.000000

predicted=730803.571429, expected=730700.000000

predicted=733003.111111, expected=731600.000000

predicted=733896.902655, expected=734900.000000

predicted=737201.321586, expected=739100.000000

predicted=741409.649123, expected=741400.000000

predicted=743709.606987, expected=743800.000000

predicted=746110.000000, expected=746600.000000

predicted=748912.121212, expected=749600.000000

predicted=751915.086204, expected=754200.000000

predicted=756524.892704, expected=759700.000000

predicted=762038.461538, expected=765300.000000

predicted=767652.340426, expected=771700.000000

predicted=774069.491525, expected=776500.000000

predicted=778879.746835, expected=778600.000000

predicted=780978.571429, expected=778600.000000

predicted=780968.619247, expected=777500.000000

predicted=779854.166667, expected=777200.000000

predicted=779543.153527, expected=777100.000000

predicted=779433.057851, expected=777600.000000

predicted=779925.514403, expected=778900.000000

predicted=781221.311475, expected=780000.000000

predicted=782316.326531, expected=780900.000000

predicted=783210.569106, expected=782400.000000

predicted=784707.287449, expected=784900.000000

predicted=787208.064516, expected=787500.000000

predicted=789809.236948, expected=791000.000000

predicted=793314.000000, expected=795000.000000

predicted=797320.717131, expected=797000.000000

predicted=799319.444444, expected=795800.000000

predicted=798105.533597, expected=795200.000000

predicted=797494.094488, expected=797600.000000

predicted=799894.509804, expected=802300.000000

predicted=804603.906250, expected=807600.000000

predicted=809915.564202, expected=811700.000000

predicted=814022.480620, expected=815100.000000

predicted=817426.640927, expected=820200.000000

predicted=822537.307692, expected=826800.000000

predicted=829153.639847, expected=830500.000000

predicted=832858.778626, expected=831900.000000

predicted=834255.133080, expected=833300.000000

Test MSE: 20690134.316

ARIMA Model Results

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Dep. Variable: D.y No. Observations: 264

Model: ARIMA(5, 1, 0) Log Likelihood -2199.489

Method: css-mle S.D. of innovations 996.616

Date: Tue, 19 Jun 2018 AIC 4412.977

Time: 20:03:28 BIC 4438.009

Sample: 1 HQIC 4423.036

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coef std err z P>|z| [0.025 0.975]

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const 2351.5151 1361.297 1.727 0.085 -316.578 5019.609

ar.L1.D.y 1.8387 0.060 30.732 0.000 1.721 1.956

ar.L2.D.y -1.6135 0.120 -13.459 0.000 -1.848 -1.379

ar.L3.D.y 1.2475 0.136 9.172 0.000 0.981 1.514

ar.L4.D.y -0.7440 0.121 -6.135 0.000 -0.982 -0.506

ar.L5.D.y 0.2280 0.061 3.764 0.000 0.109 0.347

Roots

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Real Imaginary Modulus Frequency

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AR.1 -0.1850 -1.3225j 1.3354 -0.2721

AR.2 -0.1850 +1.3225j 1.3354 0.2721

AR.3 1.0833 -0.0000j 1.0833 -0.0000

AR.4 1.2747 -0.8031j 1.5066 -0.0895

AR.5 1.2747 +0.8031j 1.5066 0.0895

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