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

predicted=925476.300578, expected=923200.000000

predicted=926663.218391, expected=924300.000000

predicted=927749.714286, expected=923900.000000

predicted=927327.840909, expected=920800.000000

predicted=924190.960452, expected=916900.000000

predicted=920250.000000, expected=911300.000000

predicted=914600.000000, expected=902200.000000

predicted=905431.111111, expected=893200.000000

predicted=896363.535912, expected=887400.000000

predicted=890514.285714, expected=883000.000000

predicted=886073.224044, expected=879300.000000

predicted=882336.413043, expected=875200.000000

predicted=878197.837838, expected=871800.000000

predicted=874763.440860, expected=875700.000000

predicted=878668.449198, expected=884000.000000

predicted=886996.808511, expected=887800.000000

predicted=890801.058201, expected=894100.000000

predicted=897118.421053, expected=906400.000000

predicted=909467.015707, expected=917800.000000

predicted=920910.416667, expected=926200.000000

predicted=929337.823834, expected=936300.000000

predicted=939473.711340, expected=947300.000000

predicted=950513.846154, expected=954100.000000

predicted=957332.142857, expected=959000.000000

predicted=962240.609137, expected=964100.000000

predicted=967350.000000, expected=966200.000000

predicted=969444.221106, expected=968600.000000

predicted=971840.000000, expected=976700.000000

predicted=979964.179104, expected=985600.000000

predicted=988892.079208, expected=992900.000000

predicted=996211.822660, expected=1001600.000000

predicted=1004938.235294, expected=1007800.000000

predicted=1011152.195122, expected=1013300.000000

predicted=1016662.621359, expected=1020400.000000

predicted=1023780.676329, expected=1028100.000000

predicted=1031501.442308, expected=1035800.000000

predicted=1039222.009569, expected=1045100.000000

predicted=1048550.000000, expected=1052500.000000

predicted=1055968.720379, expected=1053800.000000

predicted=1057258.490566, expected=1053900.000000

predicted=1057342.723005, expected=1056600.000000

predicted=1060039.252336, expected=1058600.000000

predicted=1062032.558140, expected=1059600.000000

predicted=1063021.296296, expected=1067100.000000

predicted=1070540.092166, expected=1075600.000000

predicted=1079063.302752, expected=1078700.000000

predicted=1082161.643836, expected=1079300.000000

predicted=1082748.636364, expected=1081700.000000

predicted=1085143.891403, expected=1085600.000000

predicted=1089045.945946, expected=1093300.000000

predicted=1096765.022422, expected=1099100.000000

predicted=1102575.446429, expected=1101300.000000

predicted=1104769.777778, expected=1105800.000000

predicted=1109274.336283, expected=1113800.000000

predicted=1117294.273128, expected=1119600.000000

predicted=1123104.385965, expected=1122700.000000

predicted=1126202.620087, expected=1128000.000000

predicted=1131510.434783, expected=1132500.000000

predicted=1136014.718615, expected=1138100.000000

predicted=1141623.706897, expected=1147400.000000

predicted=1150948.497854, expected=1157400.000000

predicted=1160976.068376, expected=1163900.000000

predicted=1167488.510638, expected=1174100.000000

predicted=1177716.525424, expected=1186000.000000

predicted=1189651.476793, expected=1196100.000000

predicted=1199778.571429, expected=1204300.000000

predicted=1207997.489540, expected=1211700.000000

predicted=1215412.916667, expected=1218700.000000

predicted=1222426.556017, expected=1221300.000000

predicted=1225021.900826, expected=1220600.000000

predicted=1224303.703704, expected=1218900.000000

predicted=1222581.557377, expected=1218600.000000

predicted=1222265.306122, expected=1217400.000000

predicted=1221045.528455, expected=1214300.000000

predicted=1217918.218623, expected=1212200.000000

predicted=1215795.161290, expected=1218700.000000

predicted=1222306.827309, expected=1227300.000000

predicted=1230926.800000, expected=1228900.000000

predicted=1232518.725100, expected=1229900.000000

predicted=1233508.333333, expected=1237600.000000

predicted=1241224.505929, expected=1250100.000000

predicted=1253759.448819, expected=1261900.000000

predicted=1265591.372549, expected=1271300.000000

predicted=1275013.671875, expected=1278200.000000

predicted=1281926.070039, expected=1282900.000000

predicted=1286629.844961, expected=1290000.000000

predicted=1293742.857143, expected=1301300.000000

predicted=1305071.923077, expected=1309700.000000

predicted=1313489.655172, expected=1313200.000000

predicted=1316988.549618, expected=1318900.000000

predicted=1322695.817490, expected=1323800.000000

Test MSE: 25067142.204

ARIMA Model Results

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

Model: ARIMA(5, 1, 0) Log Likelihood -2342.179

Method: css-mle S.D. of innovations 1711.627

Date: Mon, 18 Jun 2018 AIC 4698.358

Time: 17:19:21 BIC 4723.389

Sample: 1 HQIC 4708.416

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

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const 3607.0446 1665.578 2.166 0.031 342.572 6871.517

ar.L1.D.y 1.6177 0.061 26.616 0.000 1.499 1.737

ar.L2.D.y -1.4219 0.108 -13.209 0.000 -1.633 -1.211

ar.L3.D.y 1.3325 0.113 11.823 0.000 1.112 1.553

ar.L4.D.y -0.7836 0.108 -7.247 0.000 -0.996 -0.572

ar.L5.D.y 0.1943 0.061 3.181 0.002 0.075 0.314

Roots

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Real Imaginary Modulus Frequency

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AR.1 -0.1745 -1.1589j 1.1719 -0.2738

AR.2 -0.1745 +1.1589j 1.1719 0.2738

AR.3 1.1032 -0.0000j 1.1032 -0.0000

AR.4 1.6395 -0.8419j 1.8430 -0.0755

AR.5 1.6395 +0.8419j 1.8430 0.0755

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