

```
from statsmodels.tsa.arima.model import ARIMA

ar1 = ARIMA(udiff.values, order = (3, 0,1)).fit()
ar1.summary()
```

SARIMAX Results						
Dep. Variable:		y	No. Observations:		522	
Model:		ARIMA(3, 0, 1)		Log Likelihood		1131.553
Date:		Sun, 08 Jun 2025		AIC		-2251.105
Time:		17:22:15		BIC		-2225.559
Sample:		0		HQIC		-2241.100
- 522						
Covariance Type:		opg				
	coef	std err	z	P> z	[0.025	0.975]
const	0.0040	0.002	2.345	0.019	0.001	0.007
ar.L1	0.1259	0.337	0.373	0.709	-0.536	0.787
ar.L2	-0.0770	0.101	-0.765	0.444	-0.274	0.120
ar.L3	0.1140	0.058	1.958	0.050	-0.000	0.228
ma.L1	0.1562	0.340	0.459	0.646	-0.510	0.822
sigma2	0.0008	4.79e-05	15.993	0.000	0.001	0.001
Ljung-Box (L1) (Q):		0.00	Jarque-Bera (JB):		0.00	
Prob(Q):		0.98	Prob(JB):		1.00	
Heteroskedasticity (H):		0.75	Skew:		-0.01	
Prob(H) (two-sided):		0.06	Kurtosis:		3.00	