

**<1차 발표>**

```
proc print data=z1;
```

```
run;
```

```
symbol v=none i=join c=blue l=1;
```

```
proc gplot data=z1;
```

```
plot y*t;
```

```
run;
```

```
proc arima data=z1;
```

```
identify var=y nlag=50;
```

```
run;
```

```
data newz1; set z1;
```

```
y2=log(y);
```

```
run;
```

```
proc print data=newz1;run;
```

```
proc gplot data=newz1;
```

```
plot y2*t;
```

```
run;
```

**<2차 발표>**  
**(1차 차분)**

```
data newz1; set z1;  
y2=log(y);  
run;  
  
proc arima data=newz1;  
  
identify var=y2(1) nlag=30;  
  
estimate p=(1)(12) plot;  
estimate p=(1) (12,24) plot;  
  
estimate p=(1)(12) q=(1) plot;  
estimate p=(1)(12) q=(1,2) maxiter=250 plot;  
  
estimate p=(1,2)(12) q=(1) plot;  
  
estimate p=(1)(12,24) q=(1) plot;  
estimate p=(1)(12,24) q=(1,2) plot;  
estimate p=(1,2)(12,24) q=(1) plot;  
run;
```

**(1차 차분, 계절차분)**

```
proc arima data=newz1;  
  
identify var=y2(1,12) nlag=30;  
  
estimate p=1 q= (12) plot;  
estimate p=(1,2) q= (12) plot ;
```

```
estimate p=1 q= (1)(12) plot ;
```

```
run;
```

(최종 모형 예측)

```
symbol v=none i=join l=1;
```

```
proc arima data=z1;
```

```
identify var=y(1,12) nlag=30;
```

```
estimate p=(1,2) q= (12) plot ;
```

```
forecast id=t lead=20 interval = month out=fore;
```

```
run;
```

```
proc gplot data=fore;
```

```
plot (forecast l95 u95)*t/overlay;
```

```
run;
```