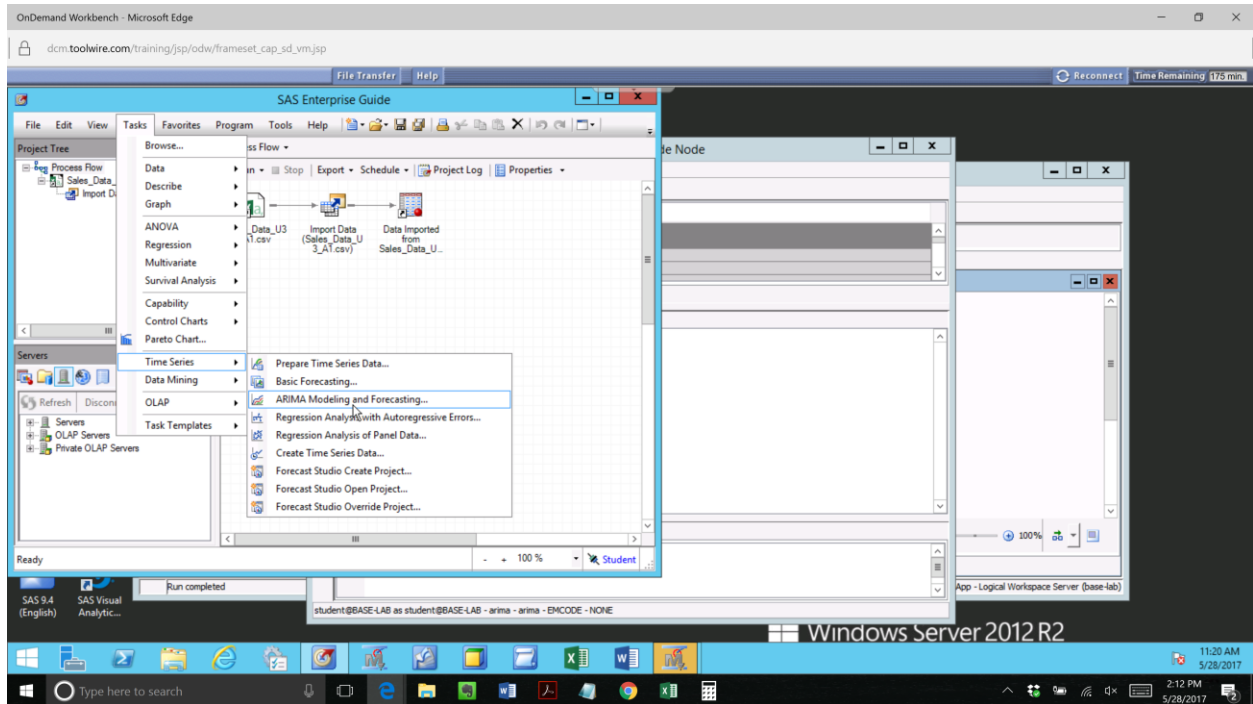
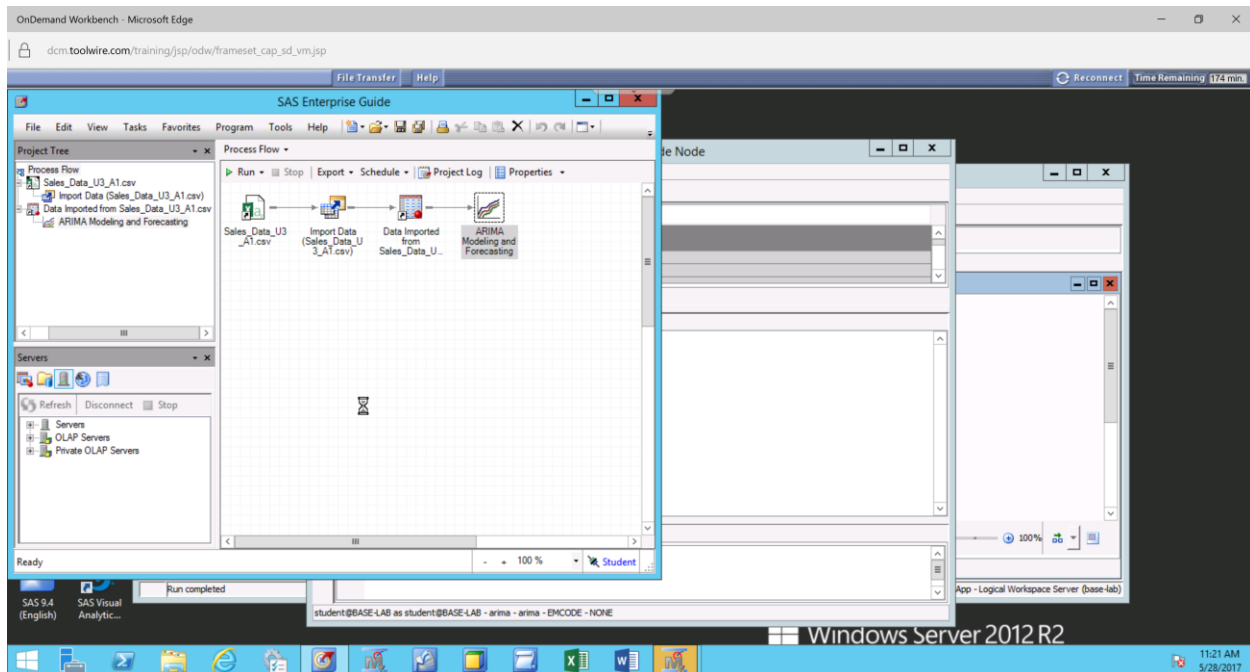


Fitting ARIMA Models to Time Series Data in SAS Enterprise Guide

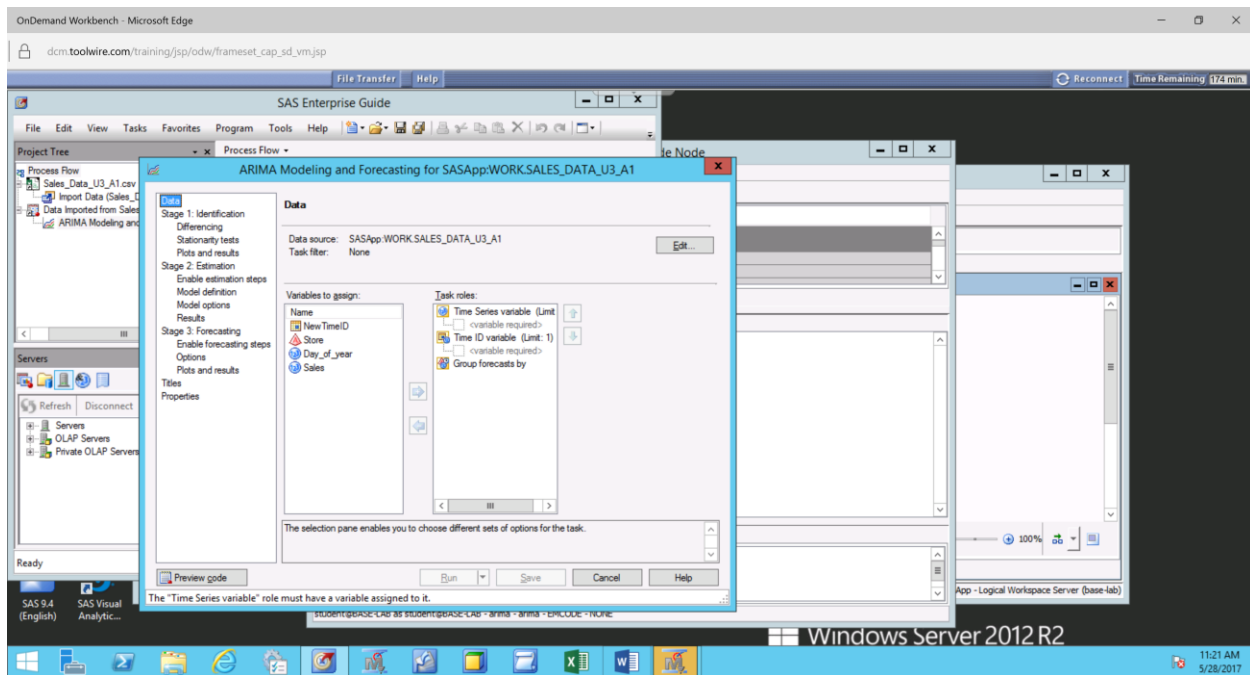
Import your data into SAS Enterprise Guide, then access the Time Series Menu, as shown below:



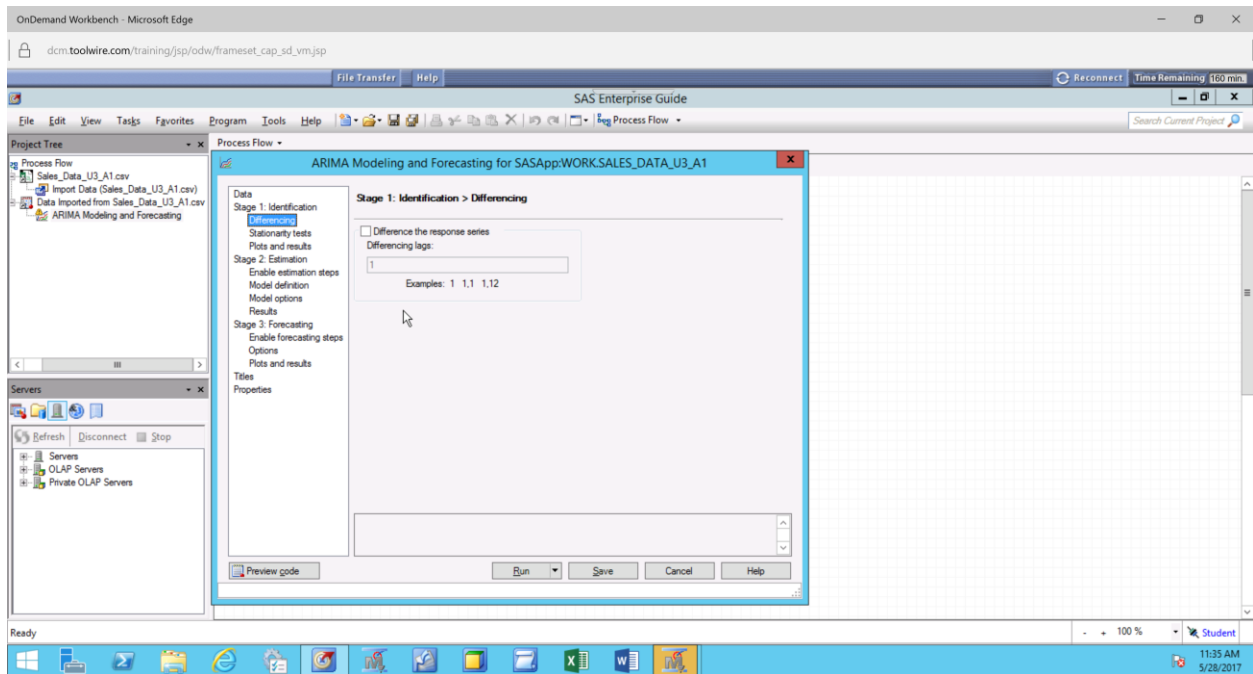
Select Time Series > ARIMA Modeling and Forecasting



You can specify your date/time variables here:



Differencing (the d parameter in ARIMA(p,d,q)) is set here:



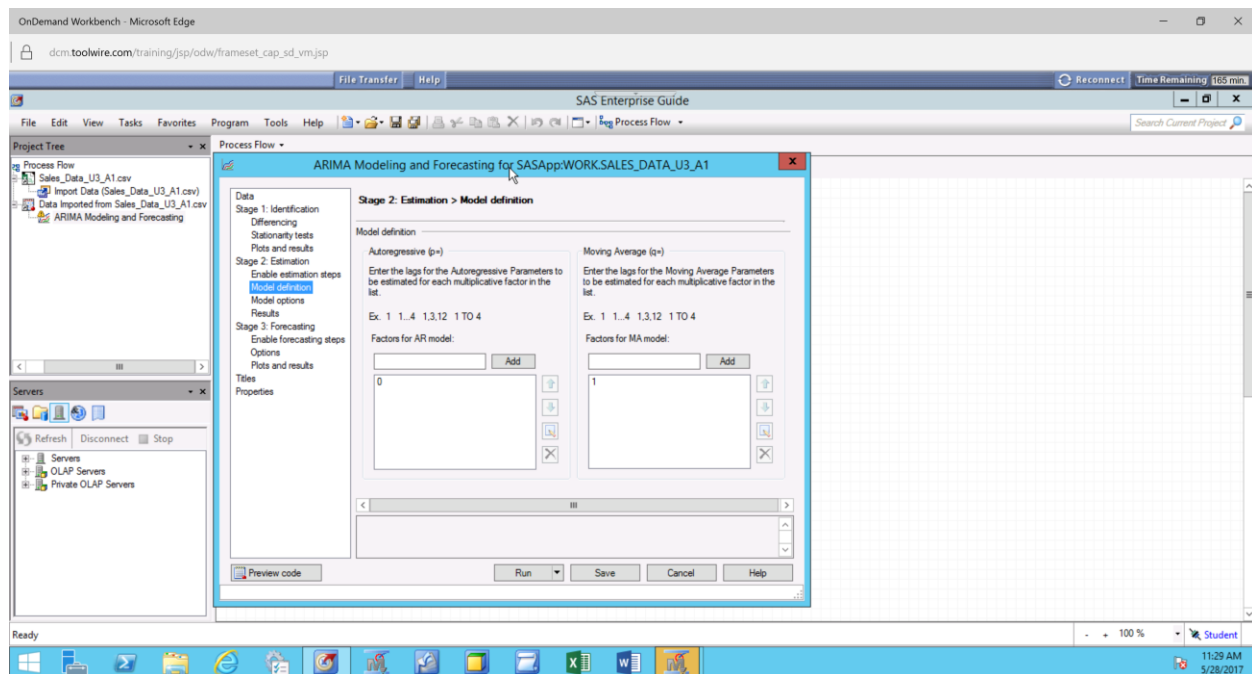
Screen to input the p and q portions of an ARIMA(p,d,q) model.

For reference:

ARIMA (1,0,0) is AR(1)

ARIMA(0,1,0) is I(1)

and ARIMA(0,0,1) is MA(1)



I try to avoid using Wikipedia as examples and resources, but it does provide a very clear, concise explanation of what the parameters look like for ARIMA (ARIMA, n.d.). You can access it here:

https://en.wikipedia.org/wiki/Autoregressive_integrated_moving_average

If you want to see, visually, what some of the examples look like that are referenced on the Wikipedia ARIMA site, this SAS Conference Proceeding from Maradiaga, Pujula, and Zapata (2013) includes some graphs of a few of them.

References

ARIMA. (n.d.). Autoregressive integrated moving average. Wikipedia. Retrieved from https://en.wikipedia.org/wiki/Autoregressive_integrated_moving_average

Maradiaga, D., Pujula, A., & Zapata, H. (2013). Exploring Time Series Data Properties in SAS. Retrieved from <https://support.sas.com/resources/papers/proceedings13/456-2013.pdf>