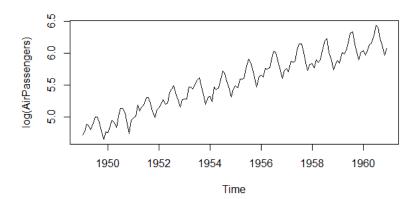
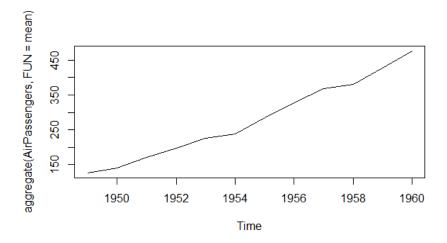


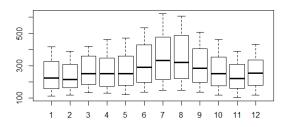
Variance



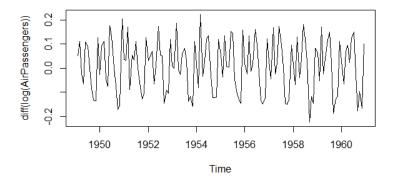
Trend



Seasonality

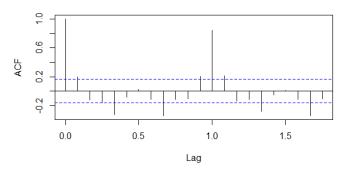


Stationary



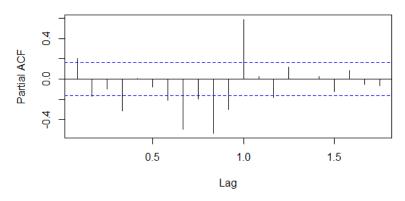
Acf

Series diff(log(AirPassengers))

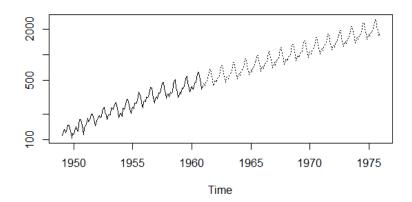


Autoregression

Series diff(log(AirPassengers))



Predict



```
pred1=2.718\pred\pred
> pred1
                                       Mar
                                                                                          Jul
                                                    Apr
                                                                May
                                                                       582.9599
1961
1962
       450.1371
                                 478.7004
                                             492.0881
                                                          508.7261
                                                                                   669.5589
737.1994
                    425.4501
       495.6111
                    468.4301
                                 527.0599
                                             541.8000
                                                          560.1189
                                                                       641.8519
       545.6789
                    515.7521
                                             596.5340
1963
                                 580.3048
                                                          616.7035
                                                                      706.6934
                                                                                   811.6731
                    567.8546
625.2207
                                                                                   893.6703
1964
       600.8048
                                 638.9286
                                             656.7973
                                                          679.0044
                                                                      778.0853
       661.4995
728.3259
801.9031
                                             723.1486
796.2029
                                 703.4748
                                                          747.5991
                                                                      856.6894
                                                                                   983.9511
1965
                    688.3820
757.9241
                                                          823.1234
906.2773
                                                                                  1083.3522
1192.7951
1966
                                 774.5415
                                                                       943.2343
                                                                     1038.5221
1967
                                 852.7876
                                             876.6373
                                                                     1143.4362 1313.2943
1968
       882.9134
                    834.4914
                                 938.9384
                                             965.1973
                                                          997.8317
1969
       972.1075
                    918.7938 1033.7922
                                            1062.7040 1098.6352 1258.9490 1445.9665
                               1138.2285
1253.2151
                                            1170.0609 1209.6220 1386.1311 1592.0416 1288.2634 1331.8210 1526.1615 1752.8736
      1070.3122
                   1011.6126
1970
1971
      1178.4378
                   1113.8083
                               1379.8180
      1297.4865
                                            1418.4069 1466.3649 1680.3381 1929.9532
1972
                  1226.3279
                               1519.2107 1561.6979 1614.5007 1850.0900 2124.9219 1672.6851 1719.4645 1777.6015 2036.9907 2339.5867
1973 1428.5618 1350.2146 1519.2107
1974 1572.8786 1486.6166 1672.6851 1719.4645 1777.6015 2036.9907 2339.5867 1975 1731.7747 1636.7983 1841.6639 1893.1691 1957.1792 2242.7725 2575.9376
                                                    Nov
                                       Oct
       666.6280
                    557.8234
                                 496.8878
                                                          476.9375
                                             429.6018
1961
                                                          525.1189
1962
       733.9724
                    614.1761
                                 547.0846
                                             473.0012
                                                          578.1677
       808.1201
                    676.2217
                                 602.3525
                                             520.7850
1963
                    744.5353
819.7501
                                663.2036
730.2021
       889.7584
1964
                                             573.3960
                                                          636.5756
                                             631.3219
                                                          700.8840
       979.6440
1965
1966 1078.6101
                    902.5633
                                 803.9689
                                             695.0996
                                                          771.6891
     1187.5739 993.7425
1307.5456 1094.1328
1967
                                 885.1878
                                             765.3202
                                                          849.6470
                                            842.6348
927.7598
1021.4844
                                 974.6117
                                                         935.4804
1029.9850
1968
                               1073.0694
1969
      1439.6371
                  1204.6648
1970 1585.0728 1326.3630
                               1181.4735
                                                        1134.0366
1971 1745.2007 1460.3555 1300.8289
                                            1124.6773 1248.5998
1972 1921.5052 1607.8842 1432.2419 1238.2950 1374.7365 1973 2115.6204 1770.3167 1576.9305 1363.3906 1513.6157 1974 2329.3457 1949.1584 1736.2359 1501.1237 1666.5249
1975 2564.6619 2146.0672 1911.6347 1652.7710 1834.8814
> data=ts(AirPassengers, frequency=12, start=c(1949,1), end=c(1959,12))
> fit=arima(log(data),c(0,1,1),seasonal=list(order=c(0,1,1),period=12))
  pred=predict(fit,n.ahead=10*12)
  pred1=2.718\pred\pred
  data1=head(pred1,12)
  predicted_1960=round(data1,digits=0)
  predicted_1960
Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec
1960 419 399 466 454 473 547 622 630 526 462 406 452
> original_1960=tail(AirPassengers.12)
> original_1960
Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec
1960 417 391 419 461 472 535 622 606 508 461 390 432
> predicted_1960-original_1960
      Jan Feb Mar Apr May Jun Jul Aug Sep Oct Nov Dec
                 47
                             1
                                12
                                       0
                                          24
                                               18
                                                         16
```