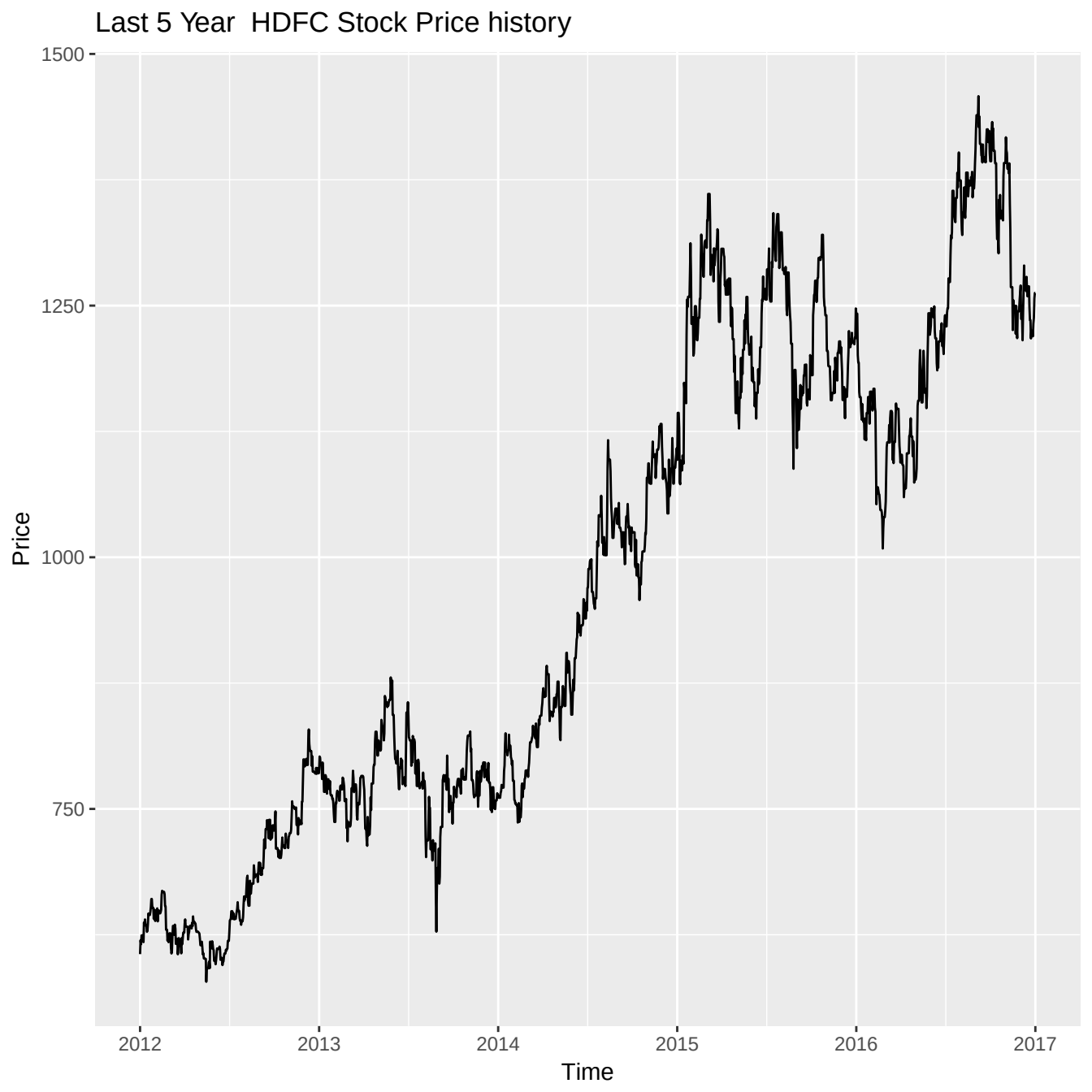
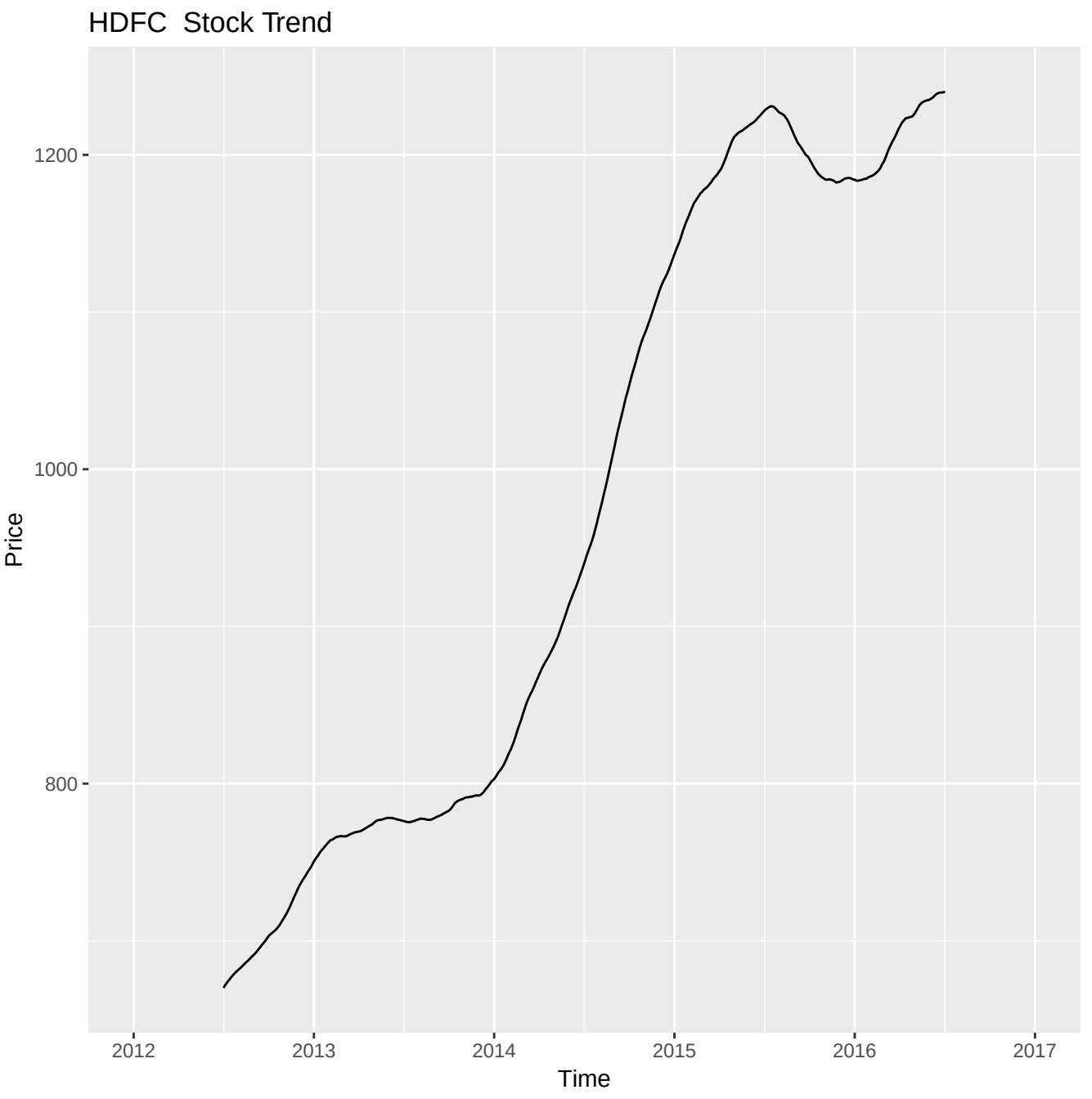
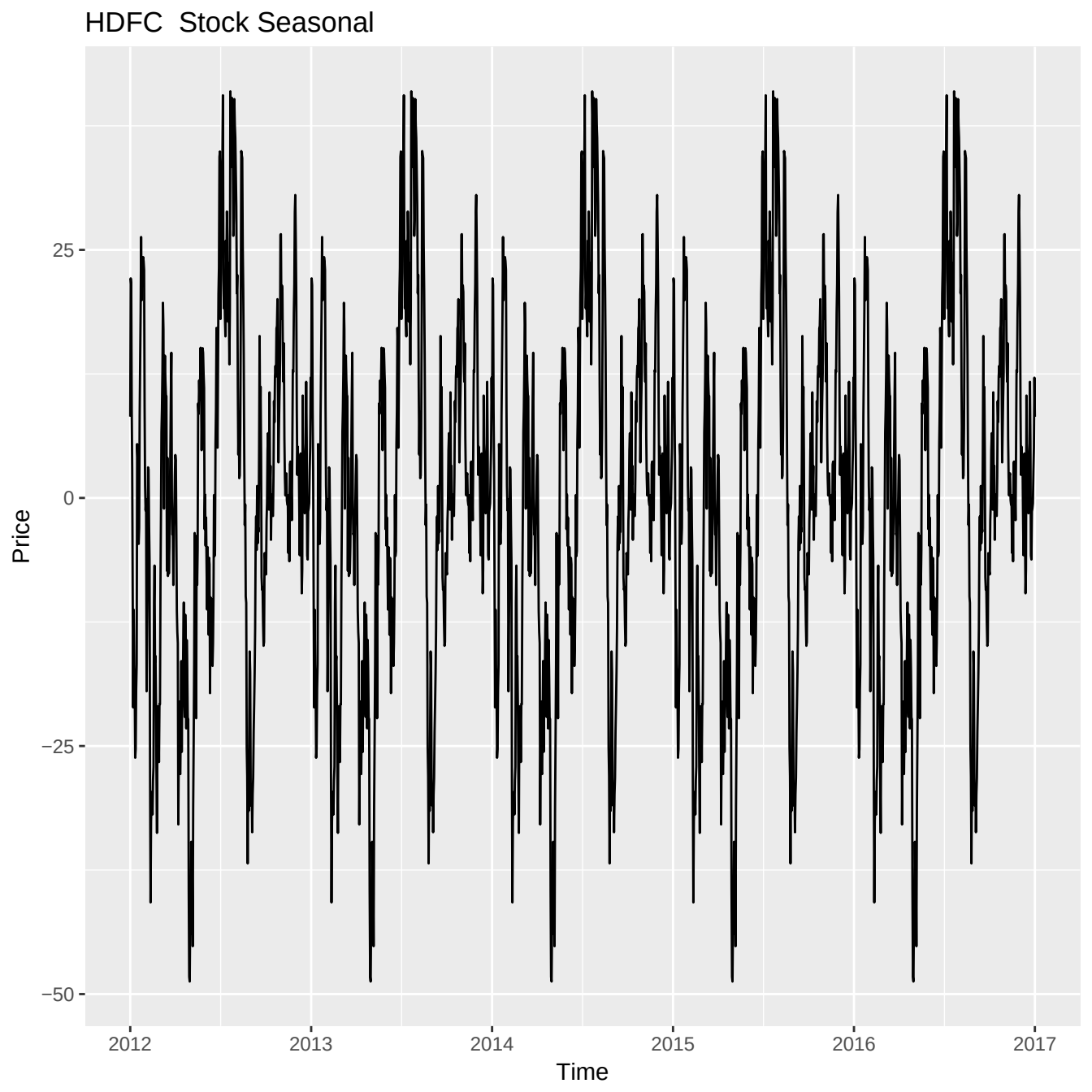
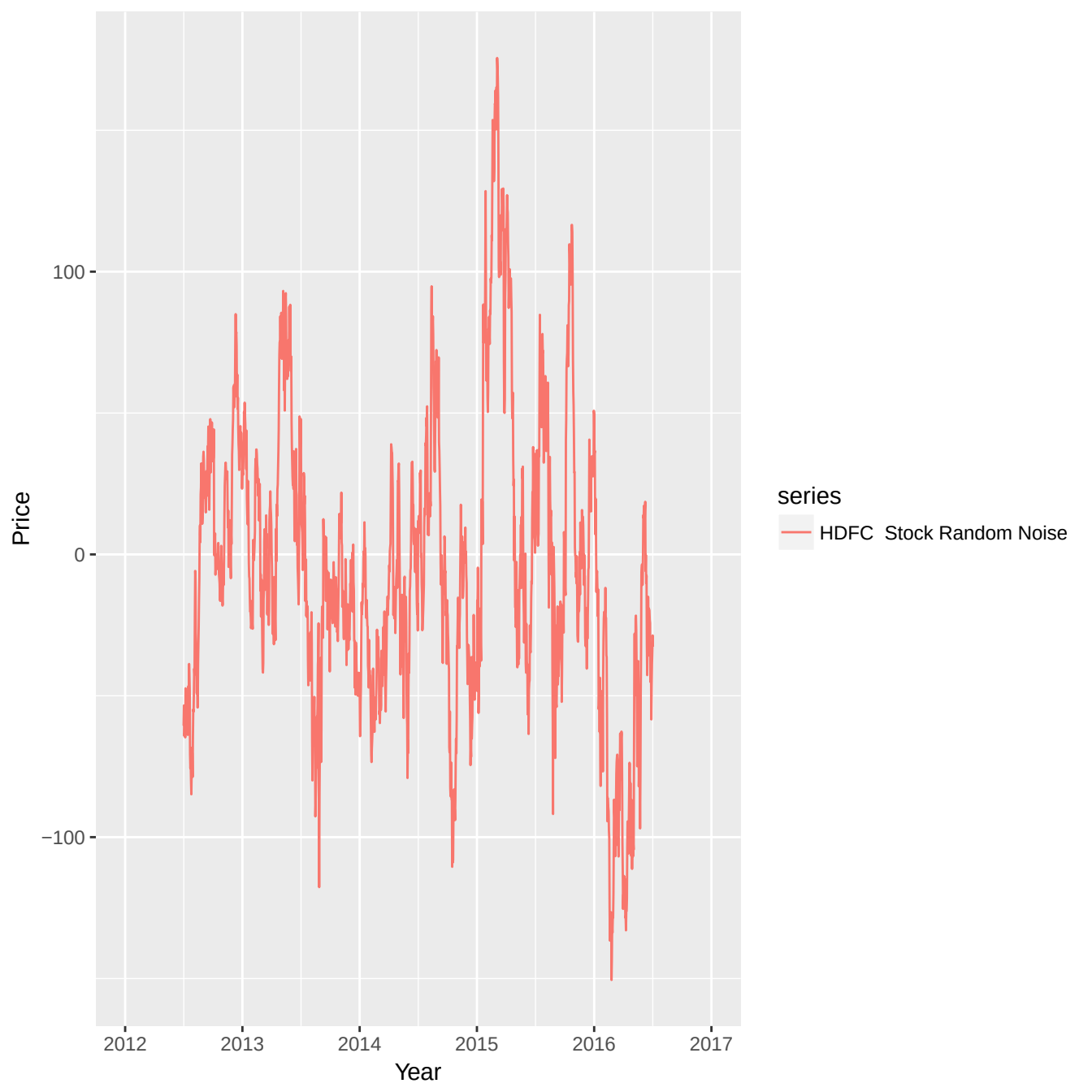
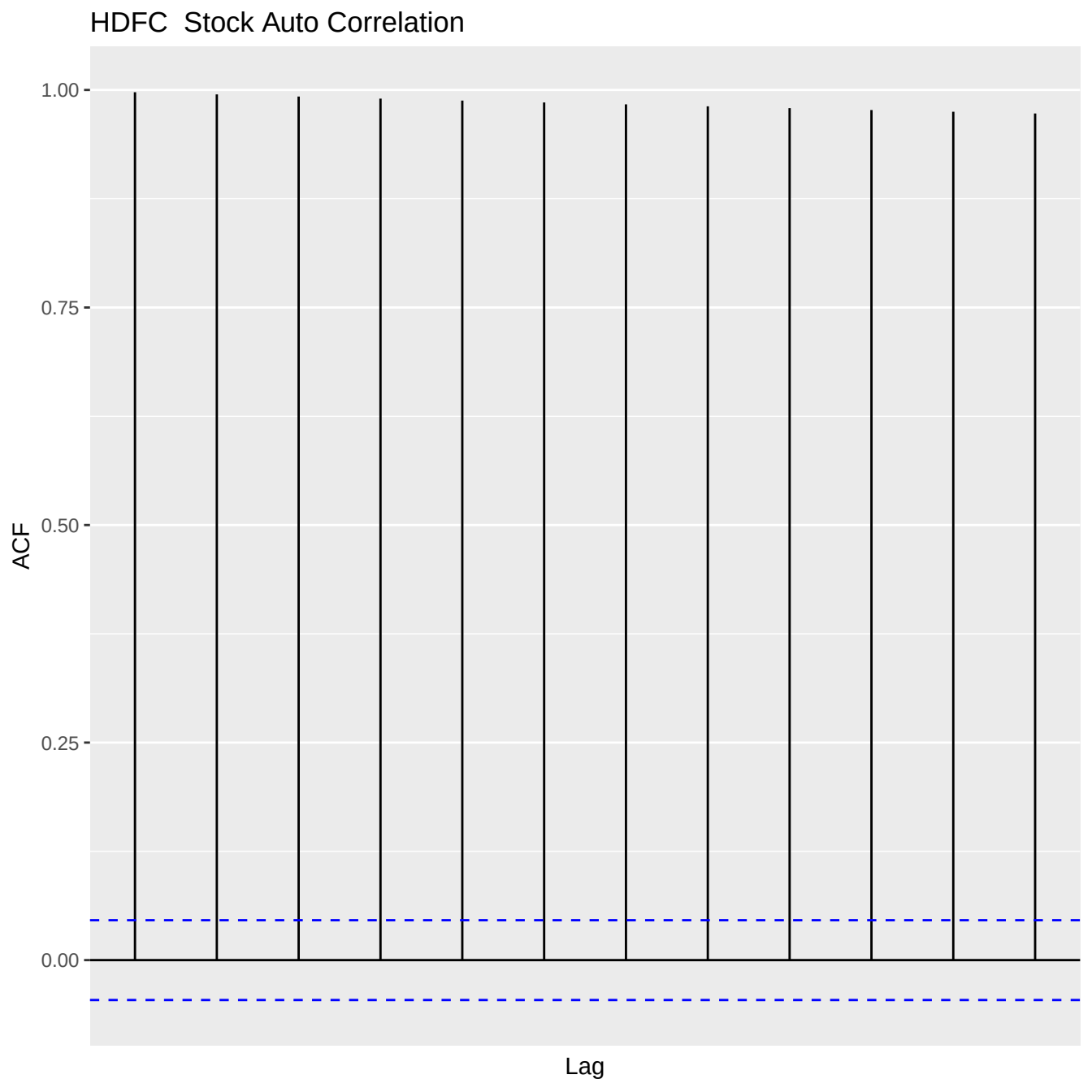
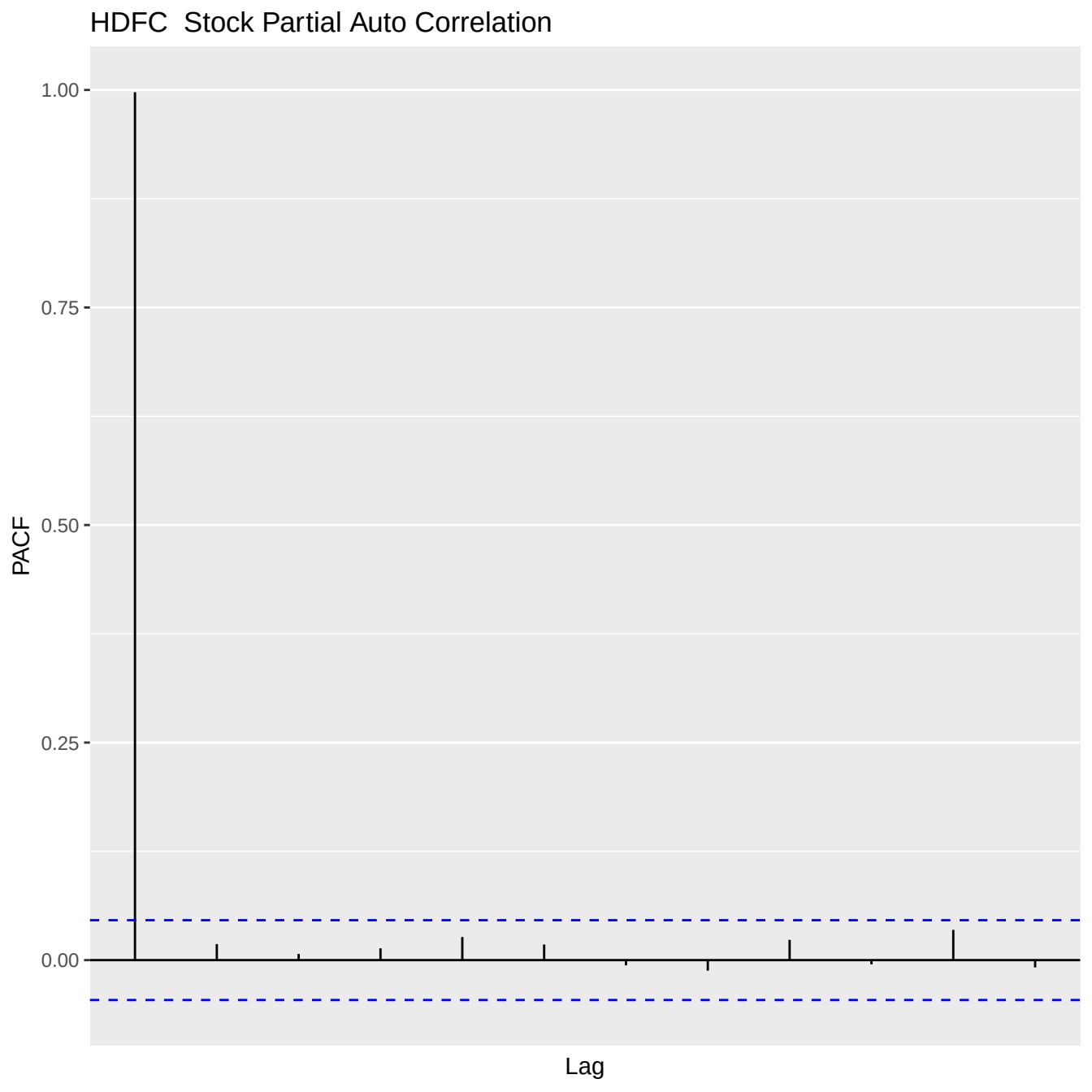

Last 5 Year HDFC Stock Price history
1500
1250
1000
750
Price
2012
2013
2014
2015
2016
2017
Time

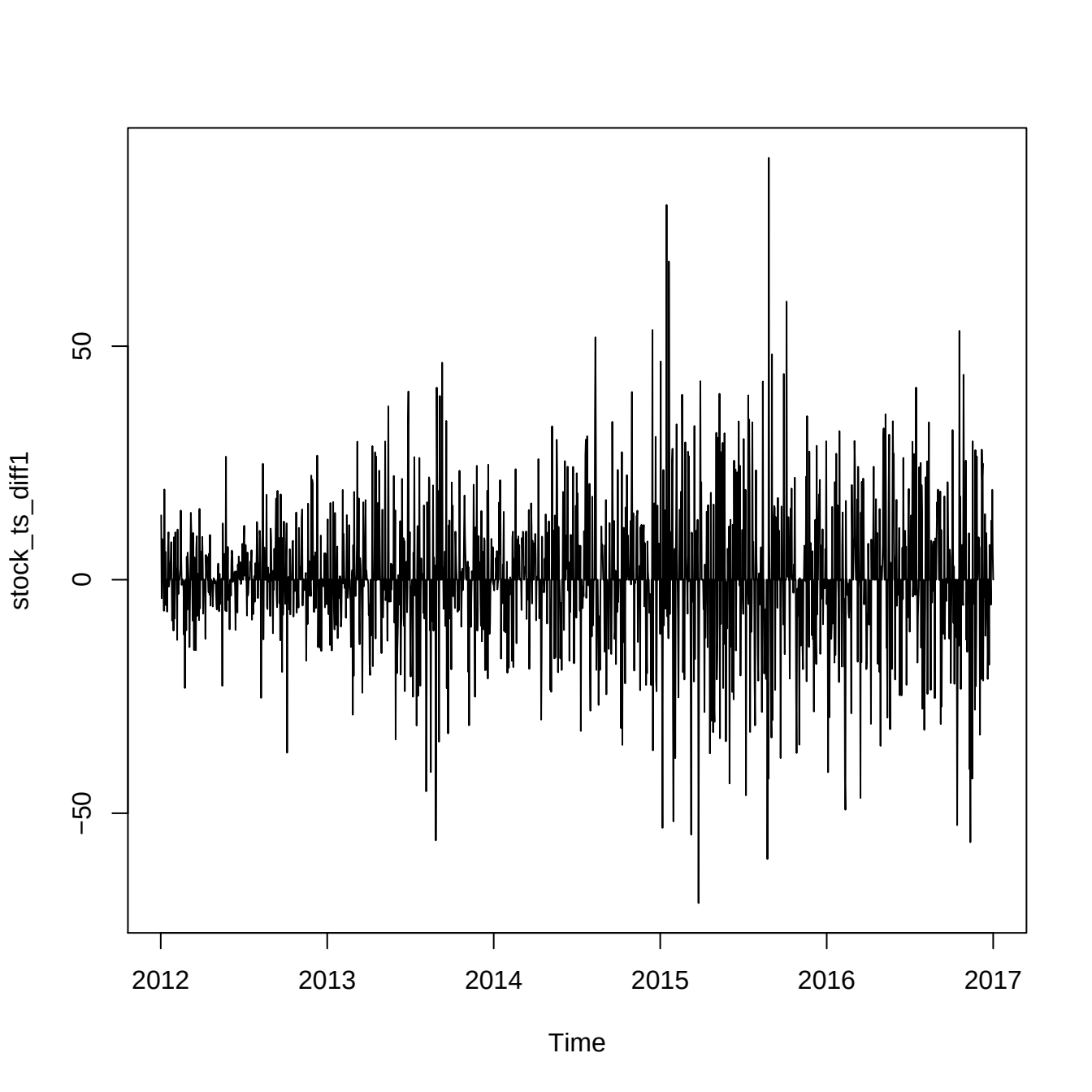

HDFC Stock Trend
1200
1000
800
Price
2012
2013
2014
2015
2016
2017
Time

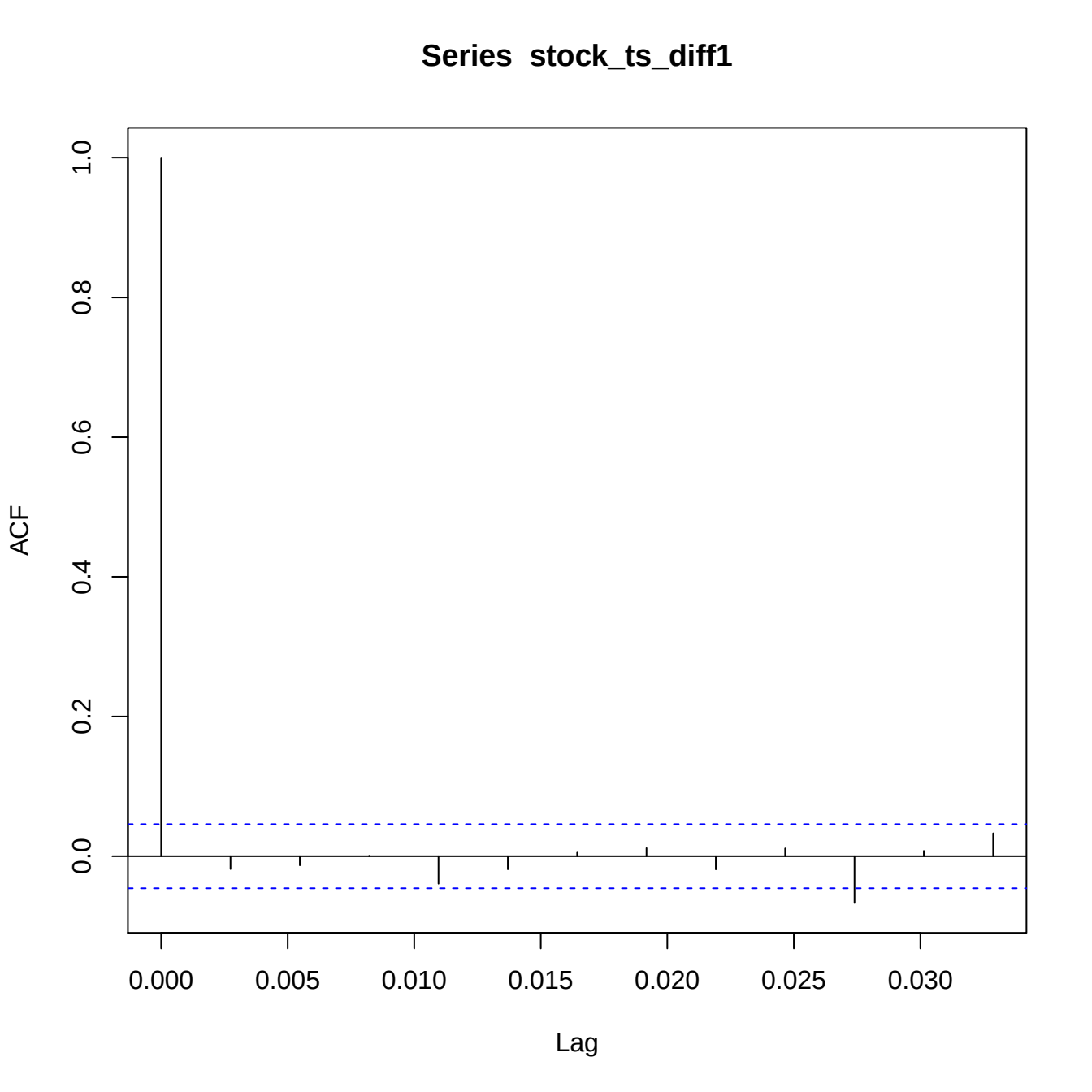

HDFC Stock Seasonal
25
0
−25
−50
Price
2012
2013
2014
2015
2016
2017
Time

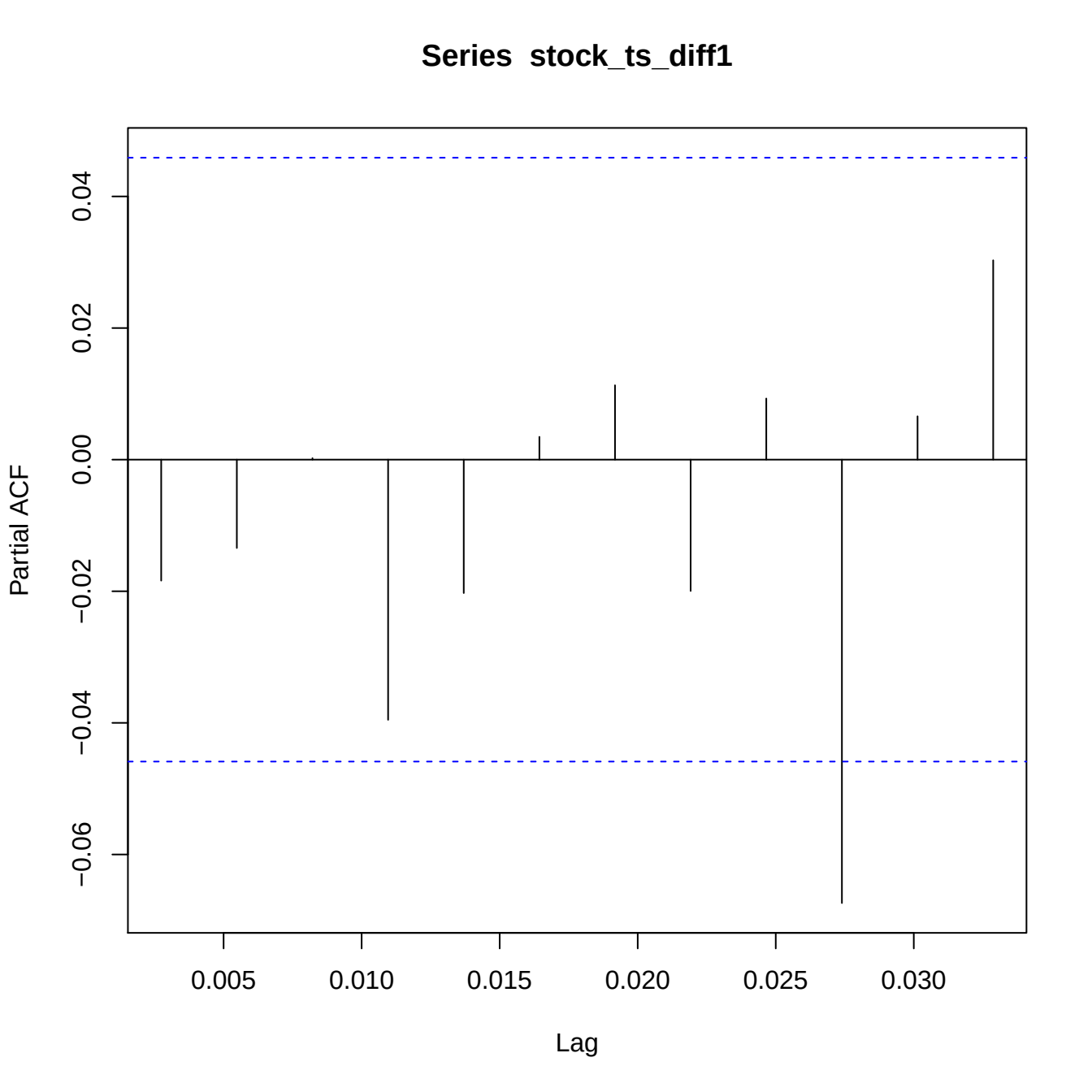

Price
100
0
−100
2012
2013
2014
2015
2016
2017
Year
series
HDFC Stock Random Noise

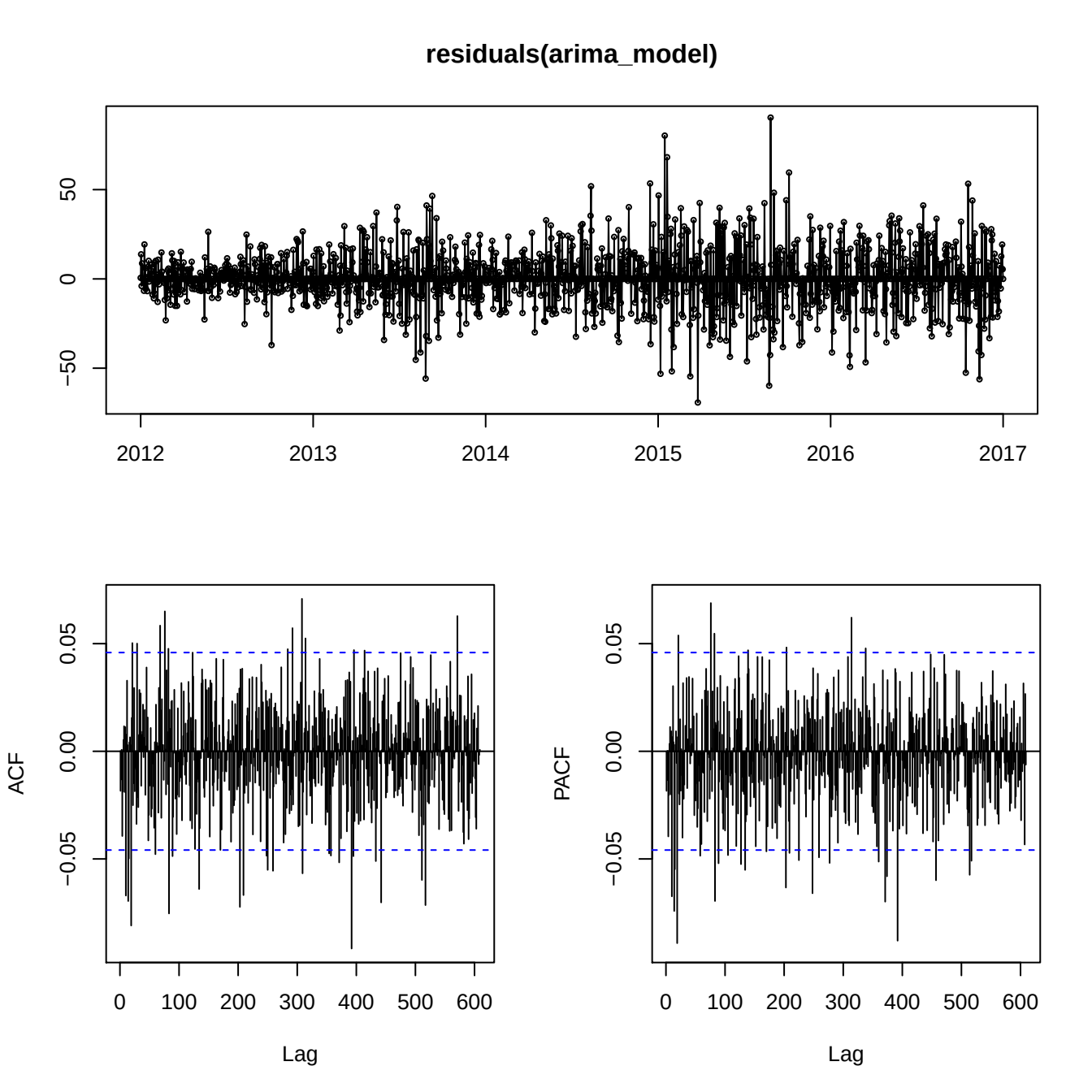

HDFC Stock Auto Correlation
1.00
0.75
0.50
0.25
0.00
ACF
Lag

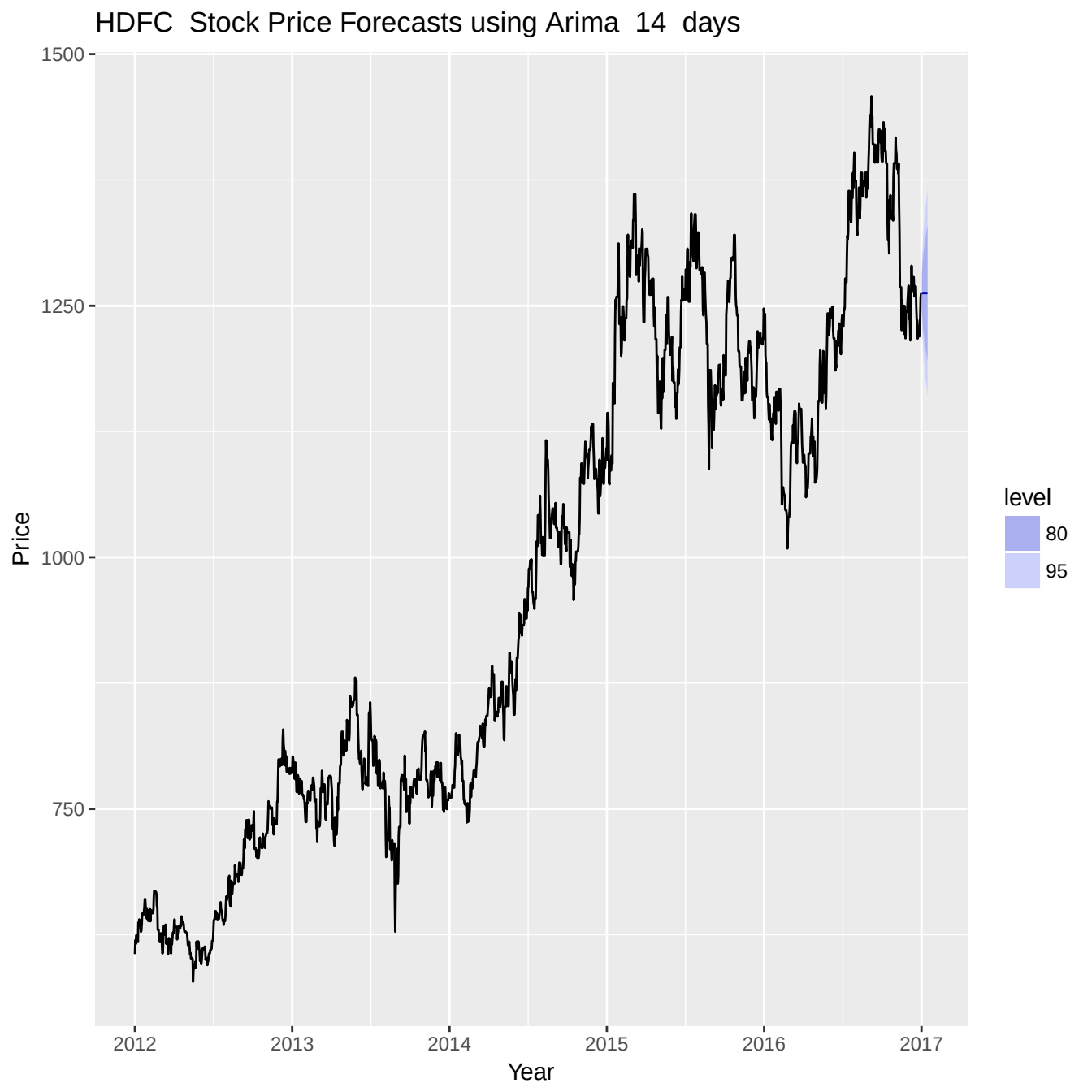

HDFC Stock Partial Auto Correlation
1.00
0.75
0.50
0.25
0.00
PACF
Lag

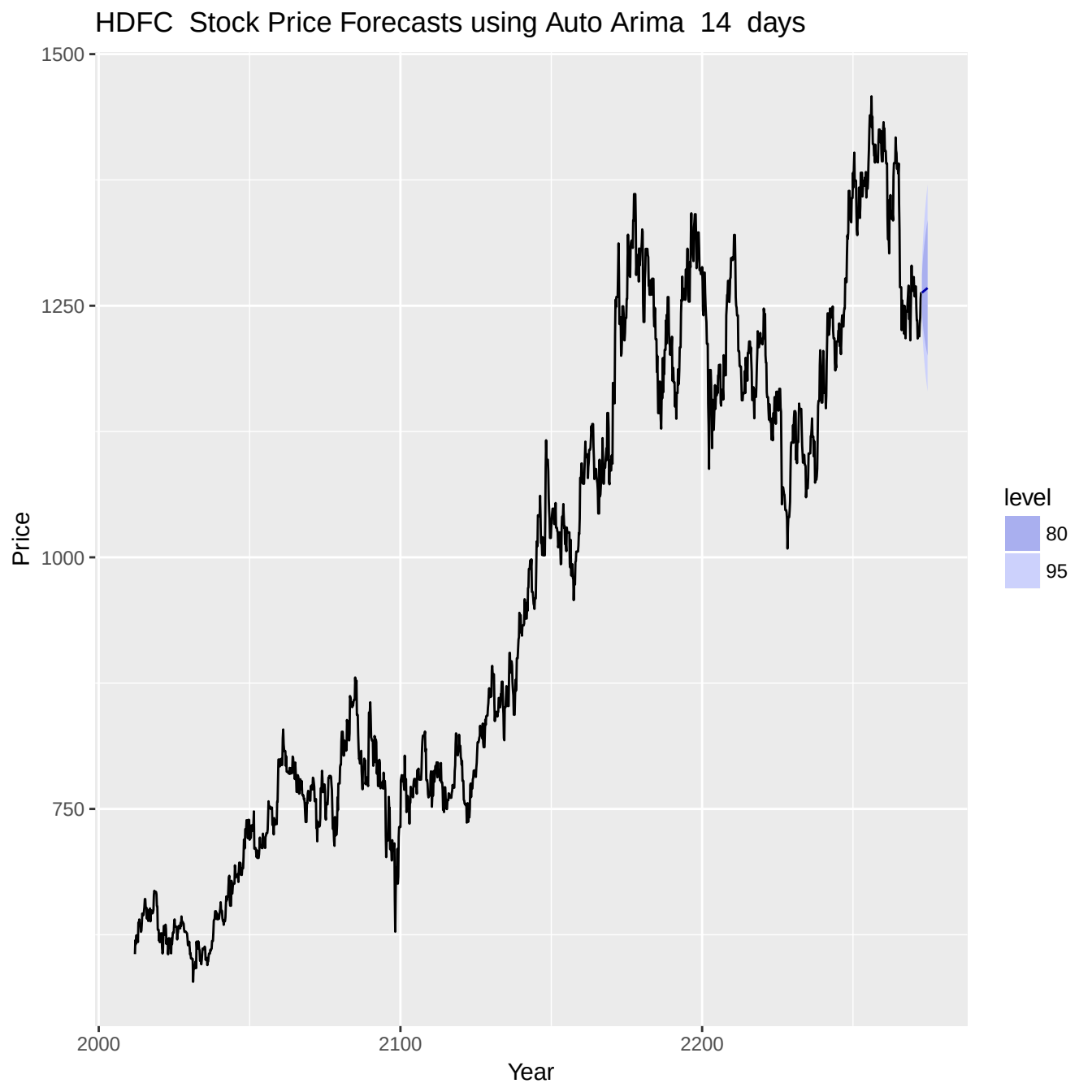

stock_ts_diff1
50
0
−50
2012
2013
2014
2015
2016
2017
Time

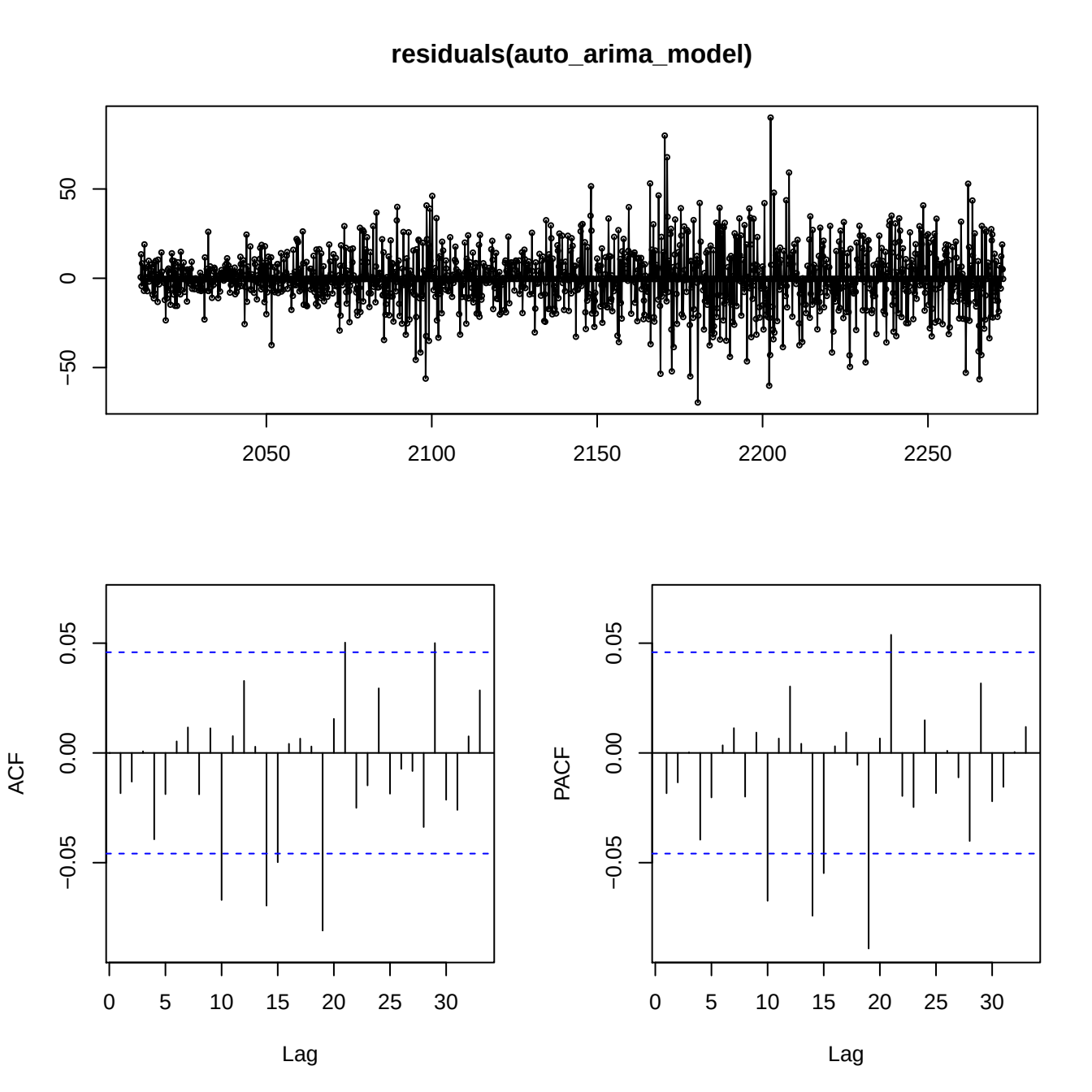

Series stock_ts_diff1
ACF
1.0
0.8
0.6
0.4
0.2
0.0
0.000
0.005
0.010
0.015
0.020
0.025
0.030
Lag

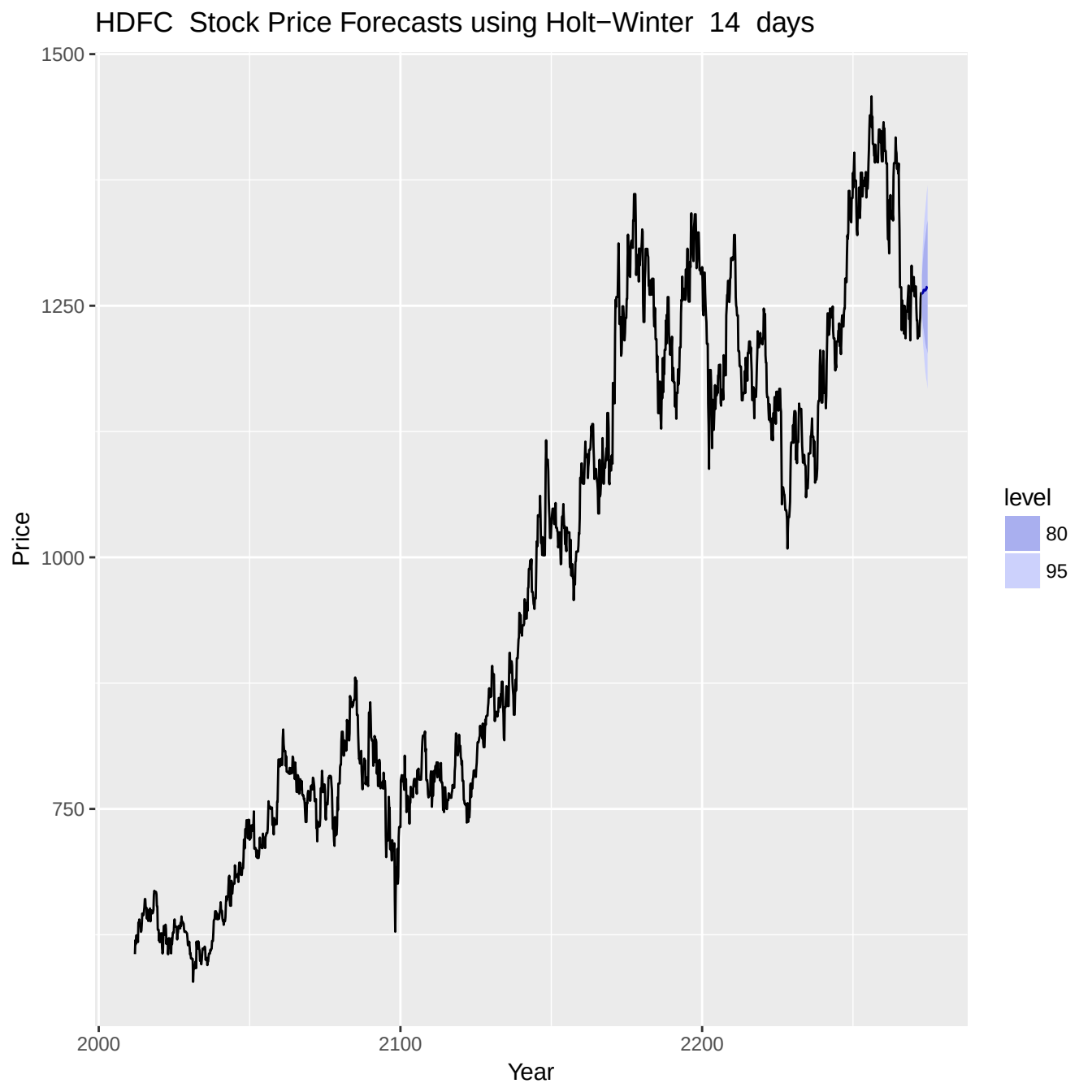

Series stock_ts_diff1
Partial ACF
0.04
0.02
0.00
−0.02
−0.04
−0.06
0.005
0.010
0.015
0.020
0.025
0.030
Lag

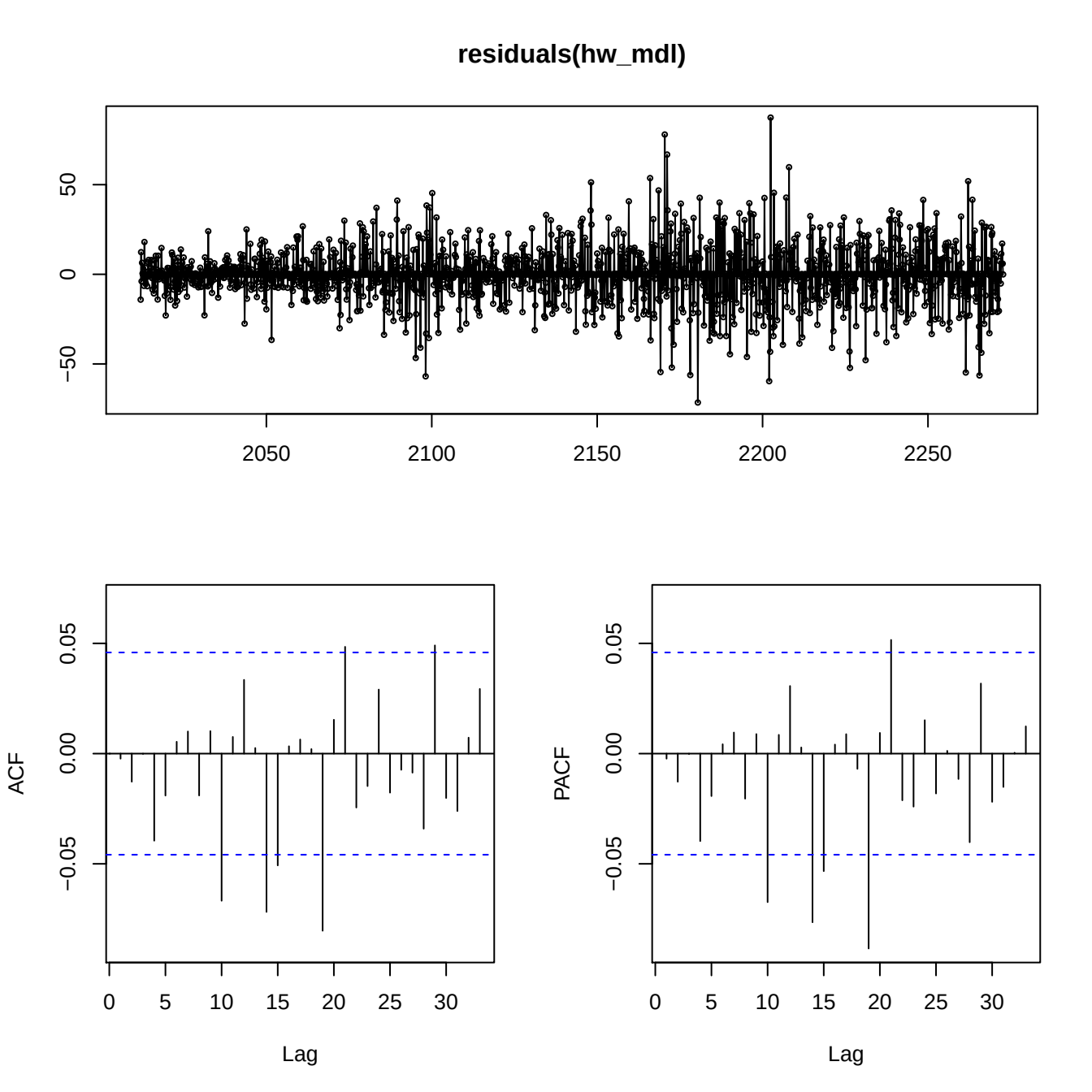

residuals(arima_model)
50
0
−50
2012
2013
2014
2015
2016
2017
ACF
0.05
0.00
−0.05
0
100
200
300
400
500
600
Lag
PACF
0.05
0.00
−0.05
0
100
200
300
400
500
600
Lag

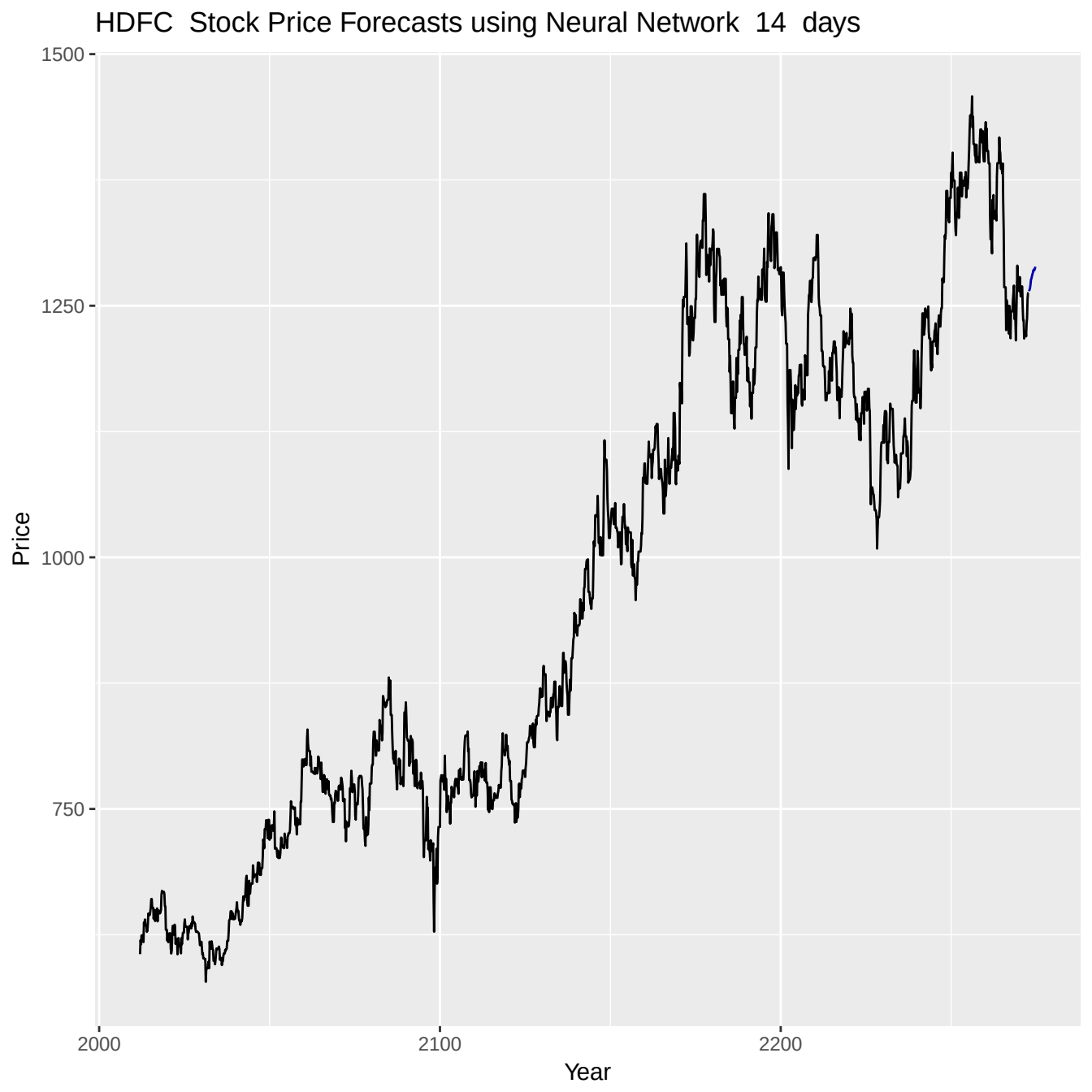

HDFC Stock Price Forecasts using Arima 14 days
1500
1250
1000
750
Price
2012
2013
2014
2015
2016
2017
Year
level
80
95

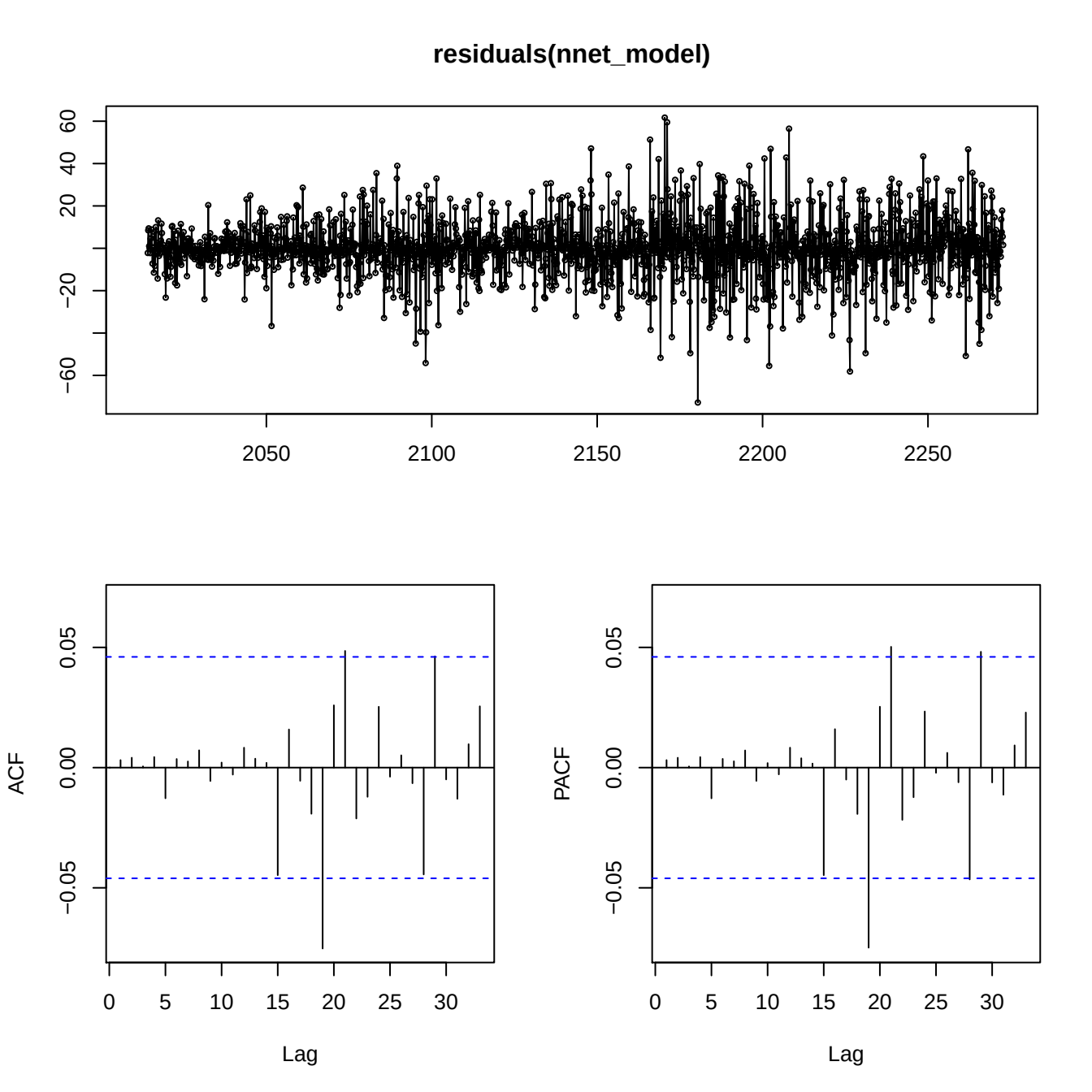

HDFC Stock Price Forecasts using Auto Arima 14 days
1500
1250
1000
750
Price
2000
2100
2200
Year
level
80
95


residuals(auto_arima_model)
50
0
−50
2050
2100
2150
2200
2250
ACF
0.05
0.00
−0.05
0
5
10
15
20
25
30
Lag
PACF
0.05
0.00
−0.05
0
5
10
15
20
25
30
Lag


HDFC Stock Price Forecasts using Holt−Winter 14 days
1500
1250
1000
750
Price
2000
2100
2200
Year
level
80
95


residuals(hw_mdl)
50
0
−50
2050
2100
2150
2200
2250
ACF
0.05
0.00
−0.05
0
5
10
15
20
25
30
Lag
PACF
0.05
0.00
−0.05
0
5
10
15
20
25
30
Lag


HDFC Stock Price Forecasts using Neural Network 14 days
1500
1250
1000
750
Price
2000
2100
2200
Year


residuals(nnet_model)
60
40
20
−20
−60
2050
2100
2150
2200
2250
ACF
0.05
0.00
−0.05
0
5
10
15
20
25
30
Lag
PACF
0.05
0.00
−0.05
0
5
10
15
20
25
30
Lag