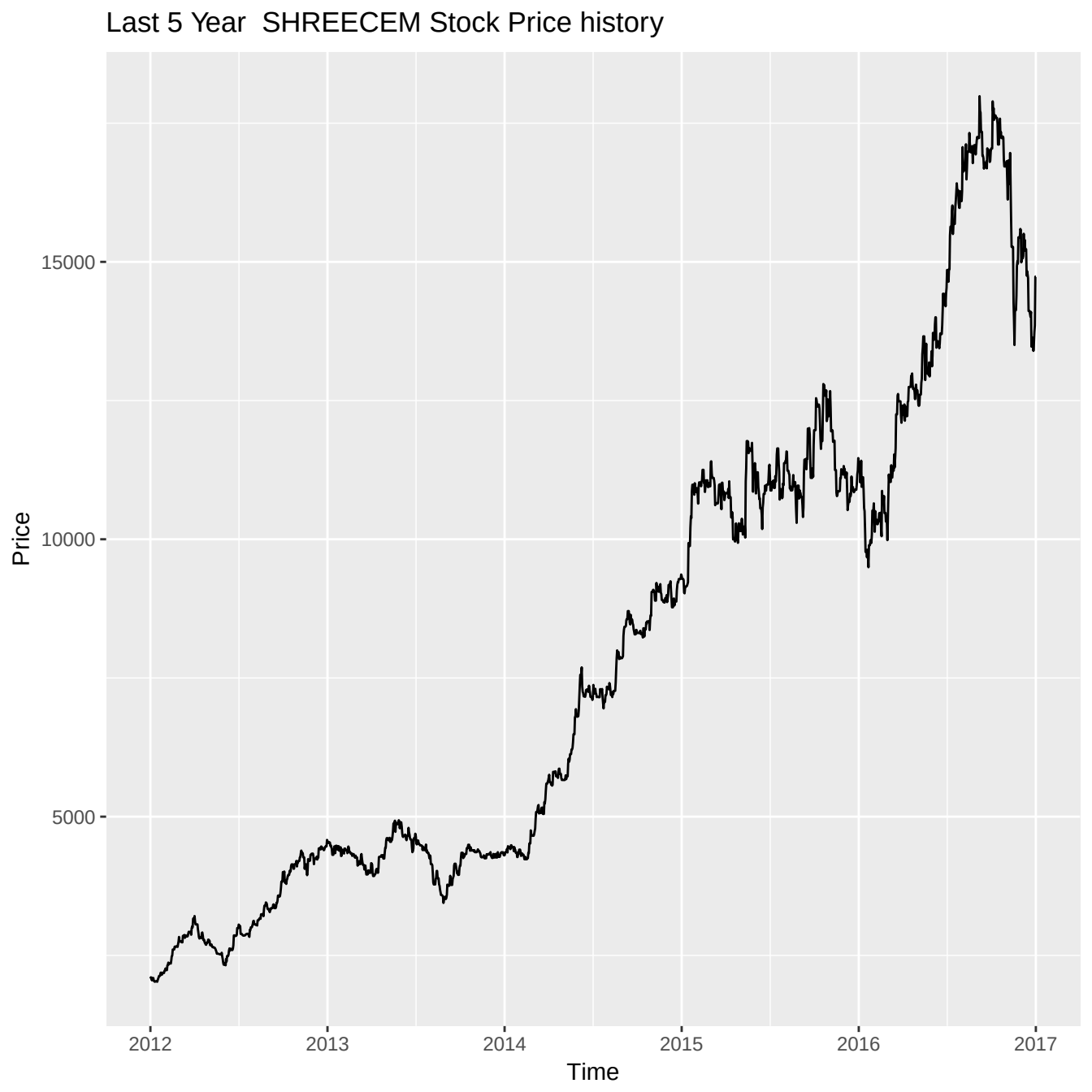
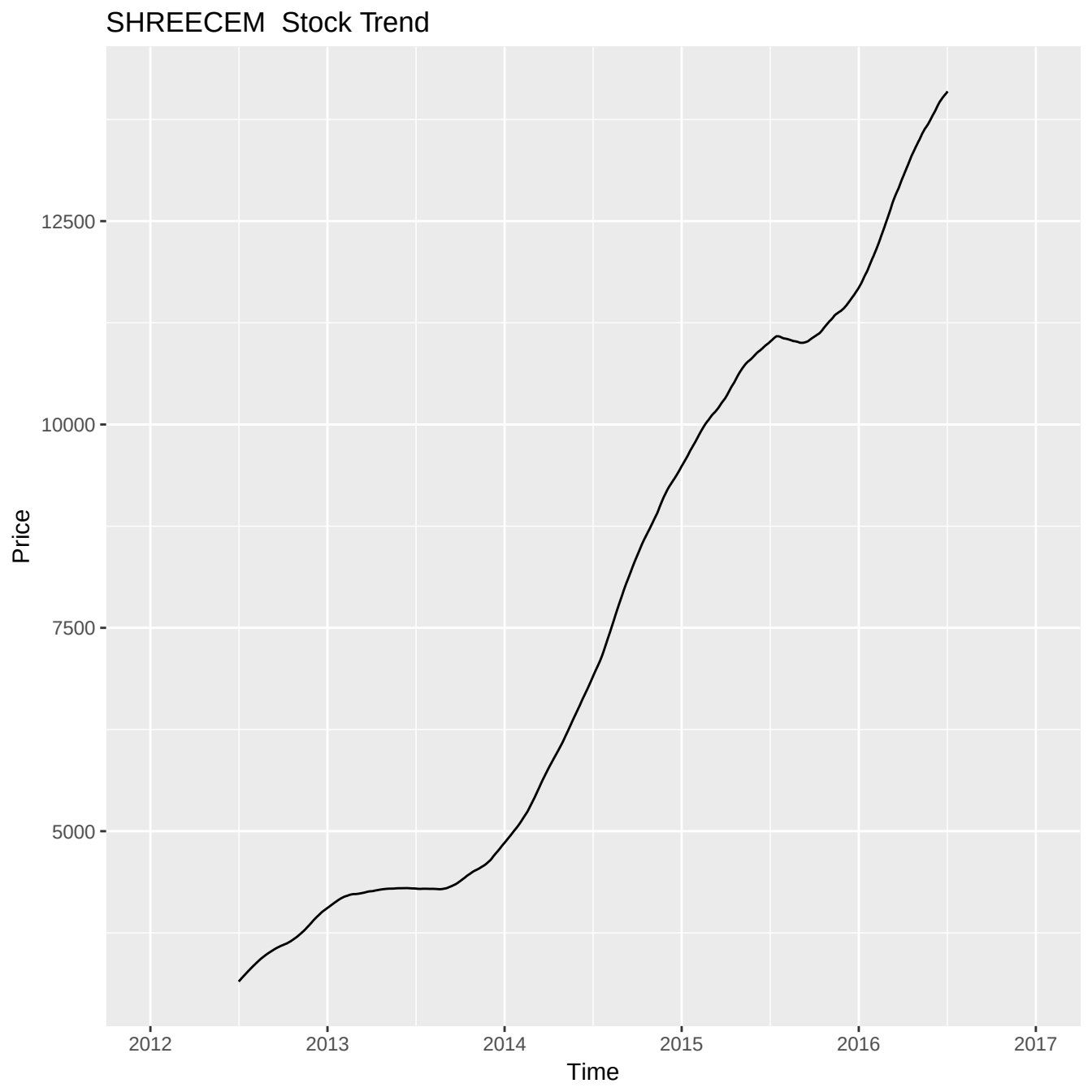
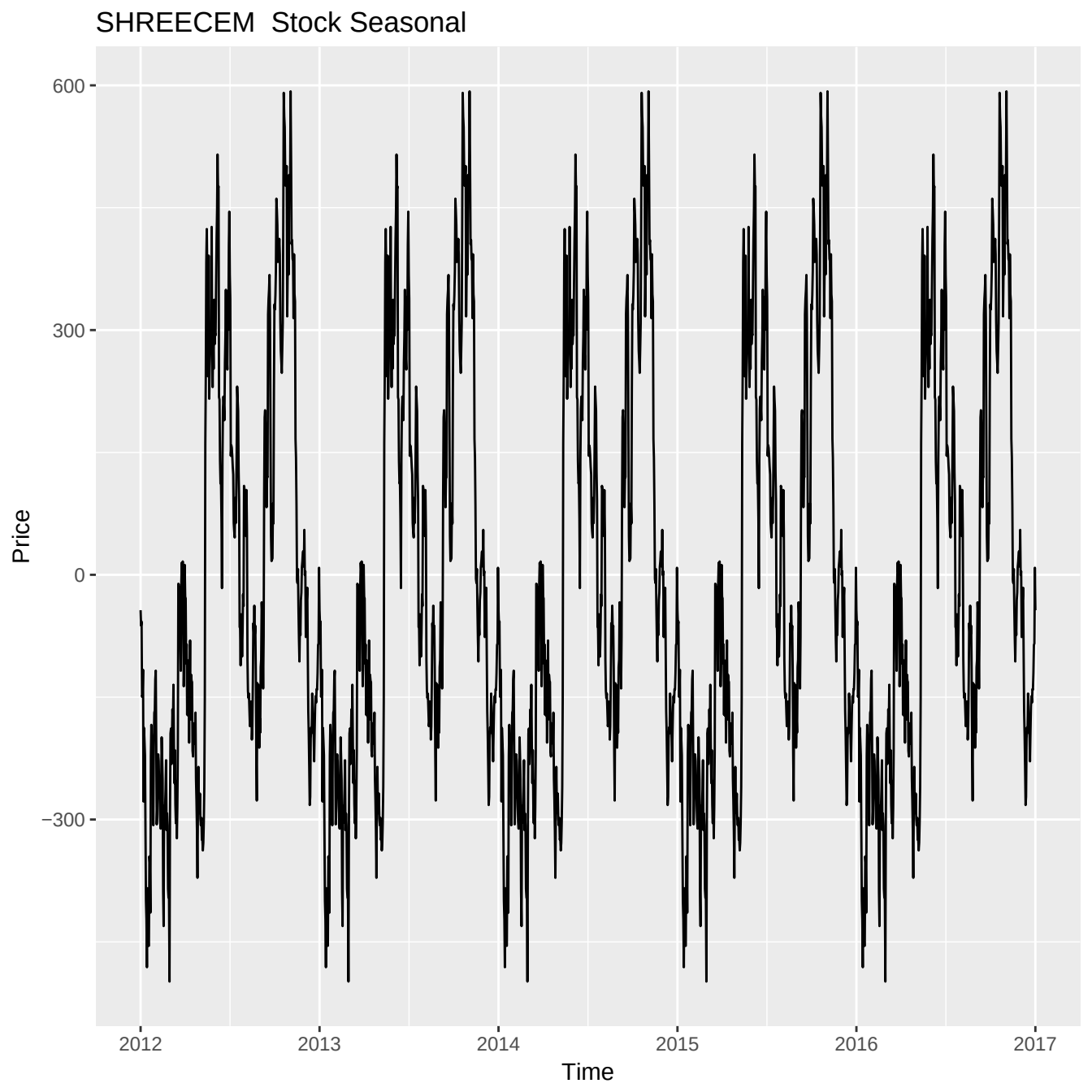
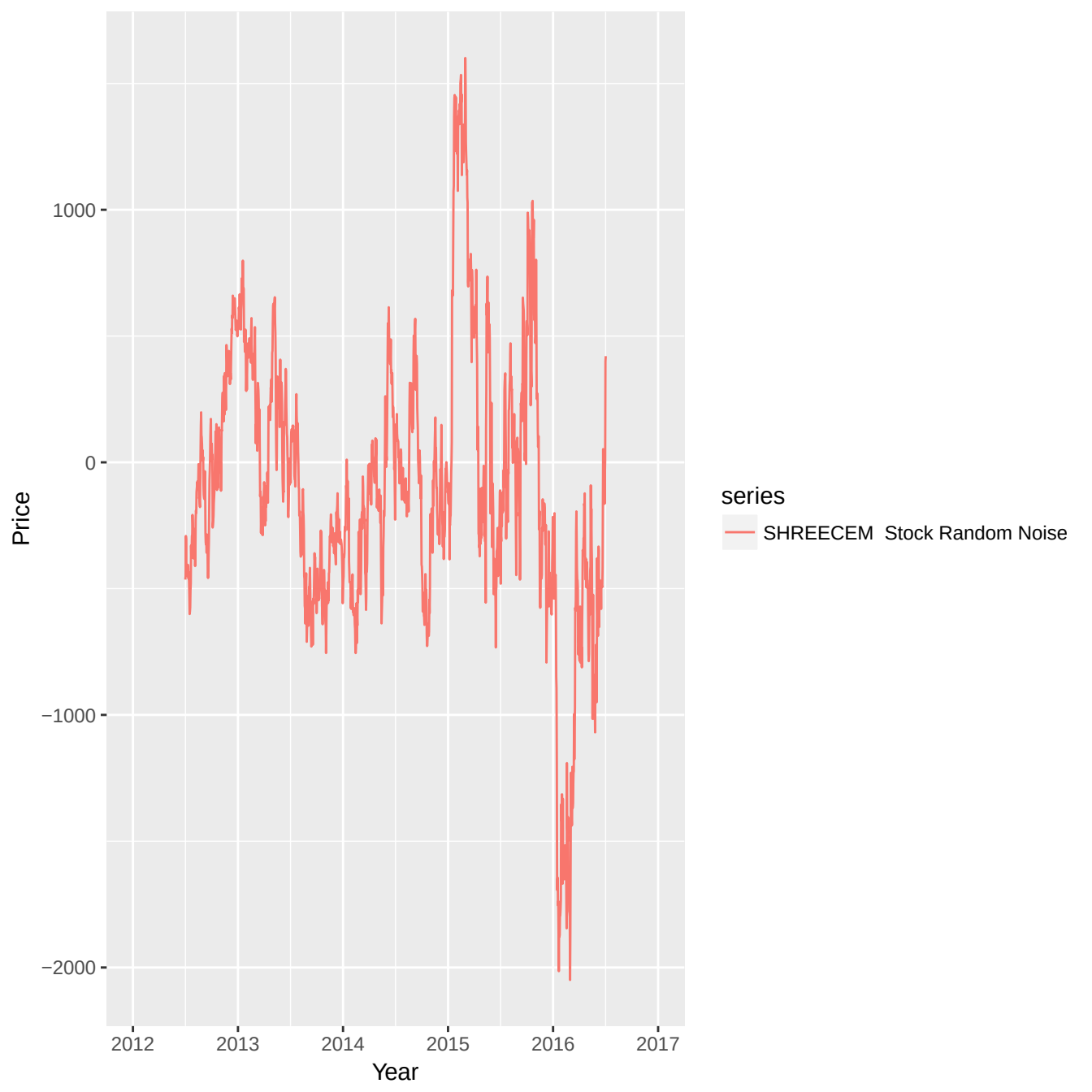
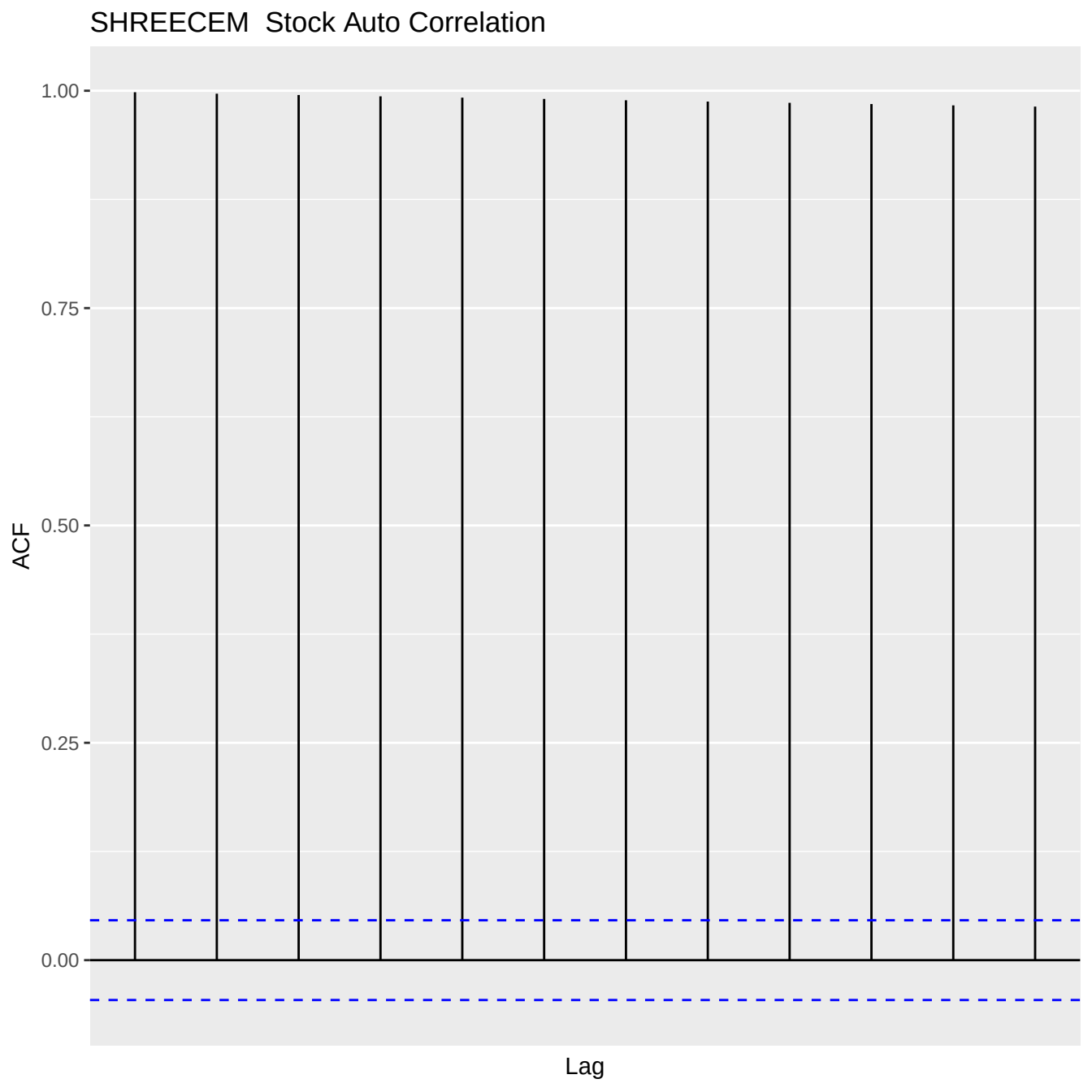
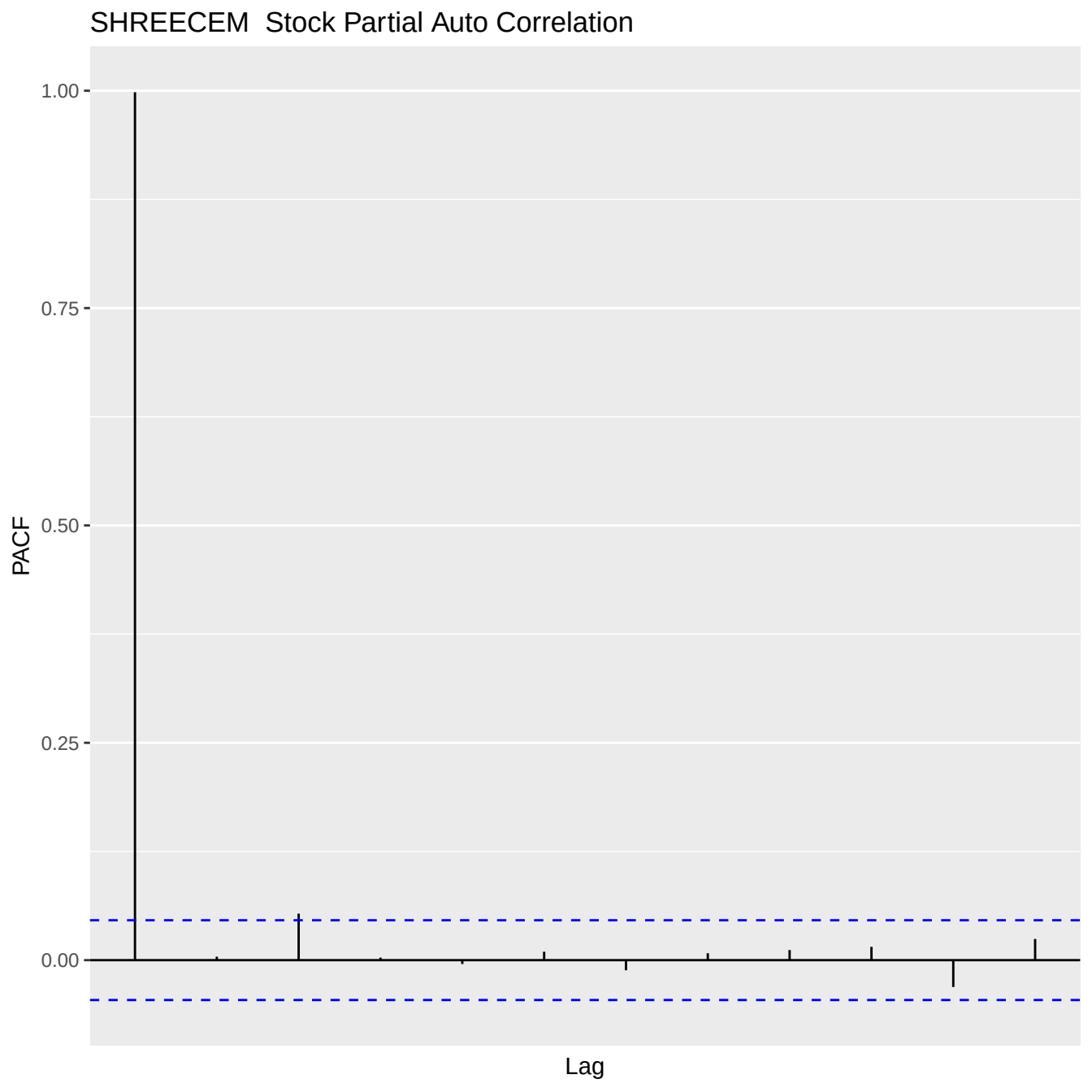

Last 5 Year SHREECEM Stock Price history
15000
10000
5000
Price
2012
2013
2014
2015
2016
2017
Time

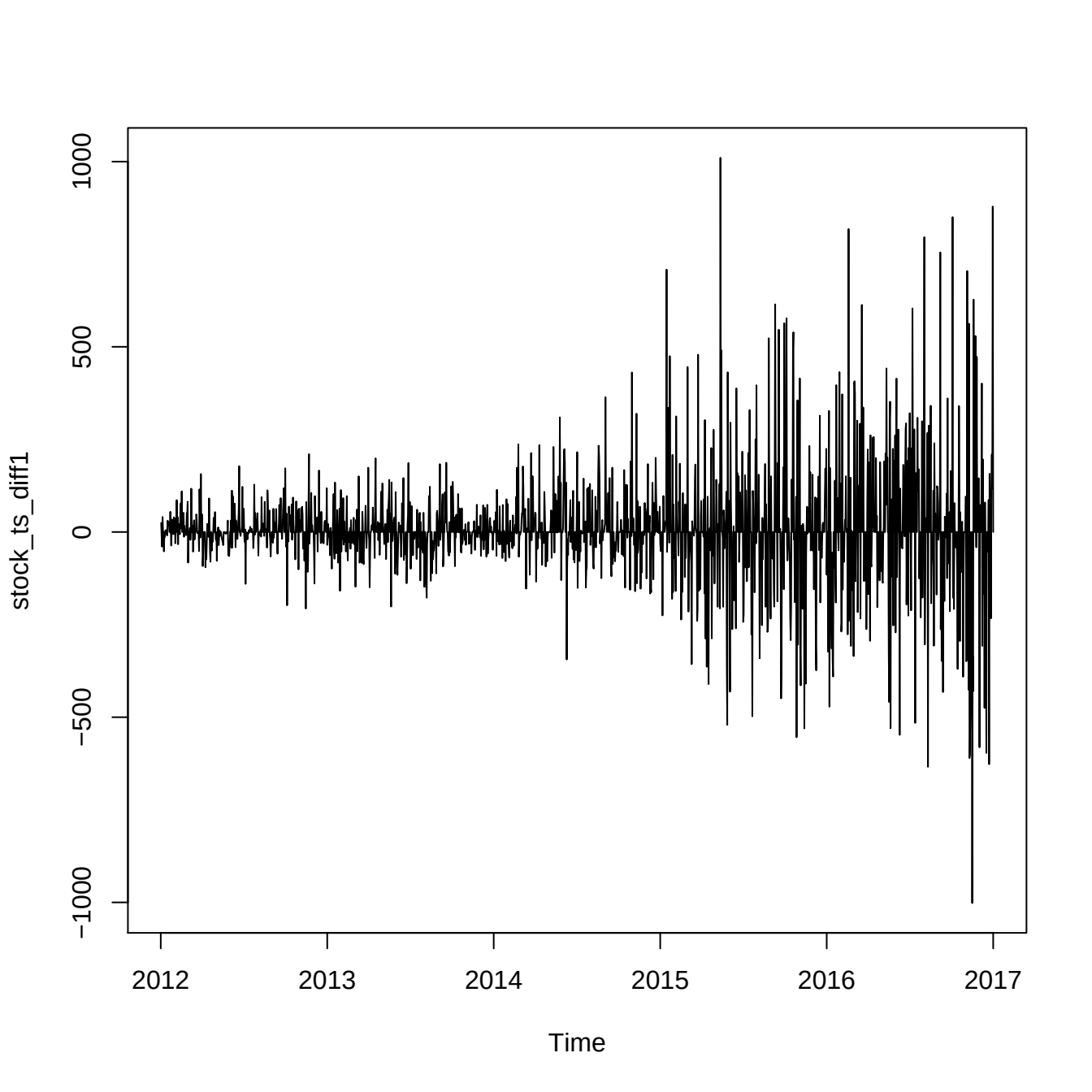

SHREECEM Stock Trend
12500
10000
7500
5000
Price
2012
2013
2014
2015
2016
2017
Time

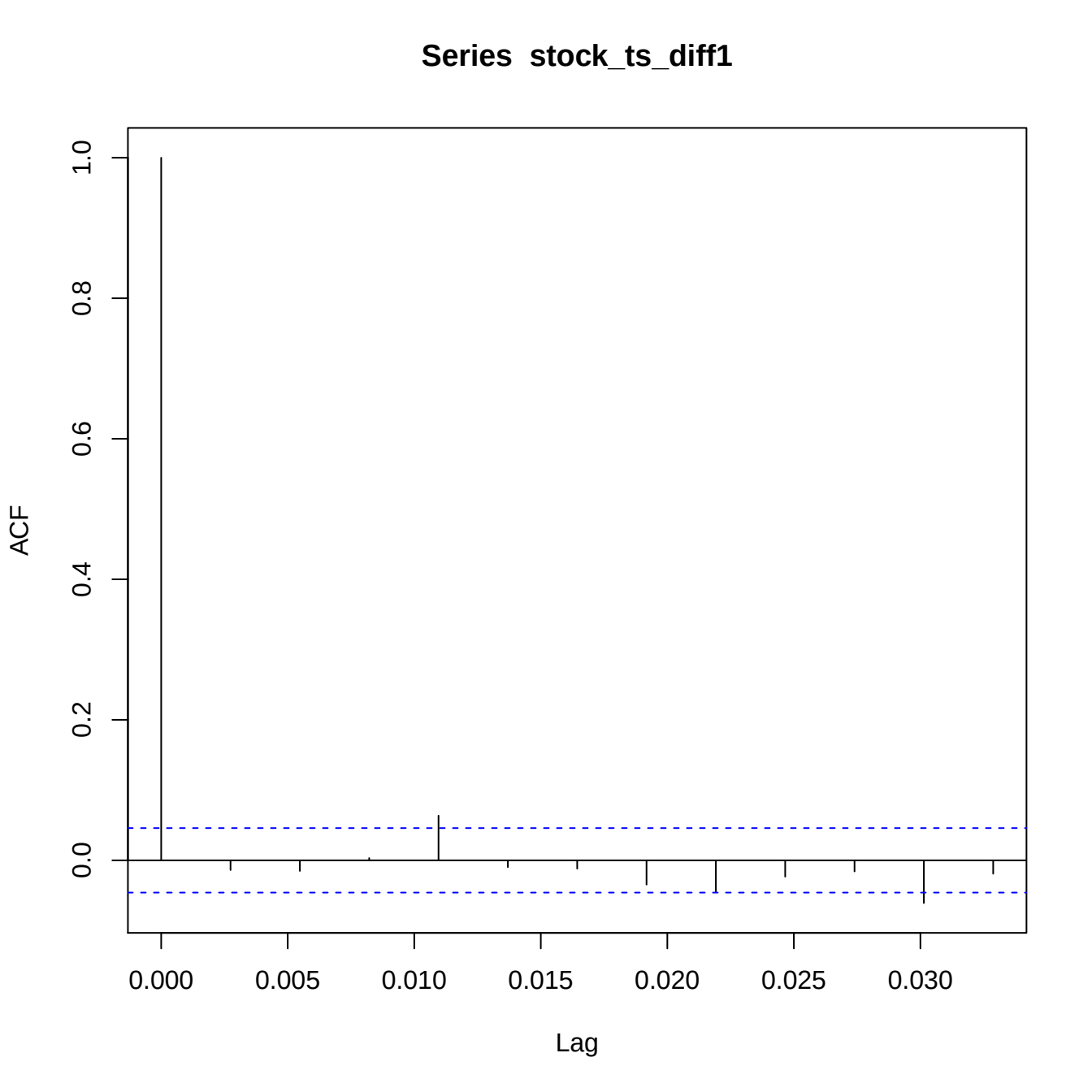

SHREECEM Stock Seasonal
600
300
0
−300
Price
2012
2013
2014
2015
2016
2017
Time

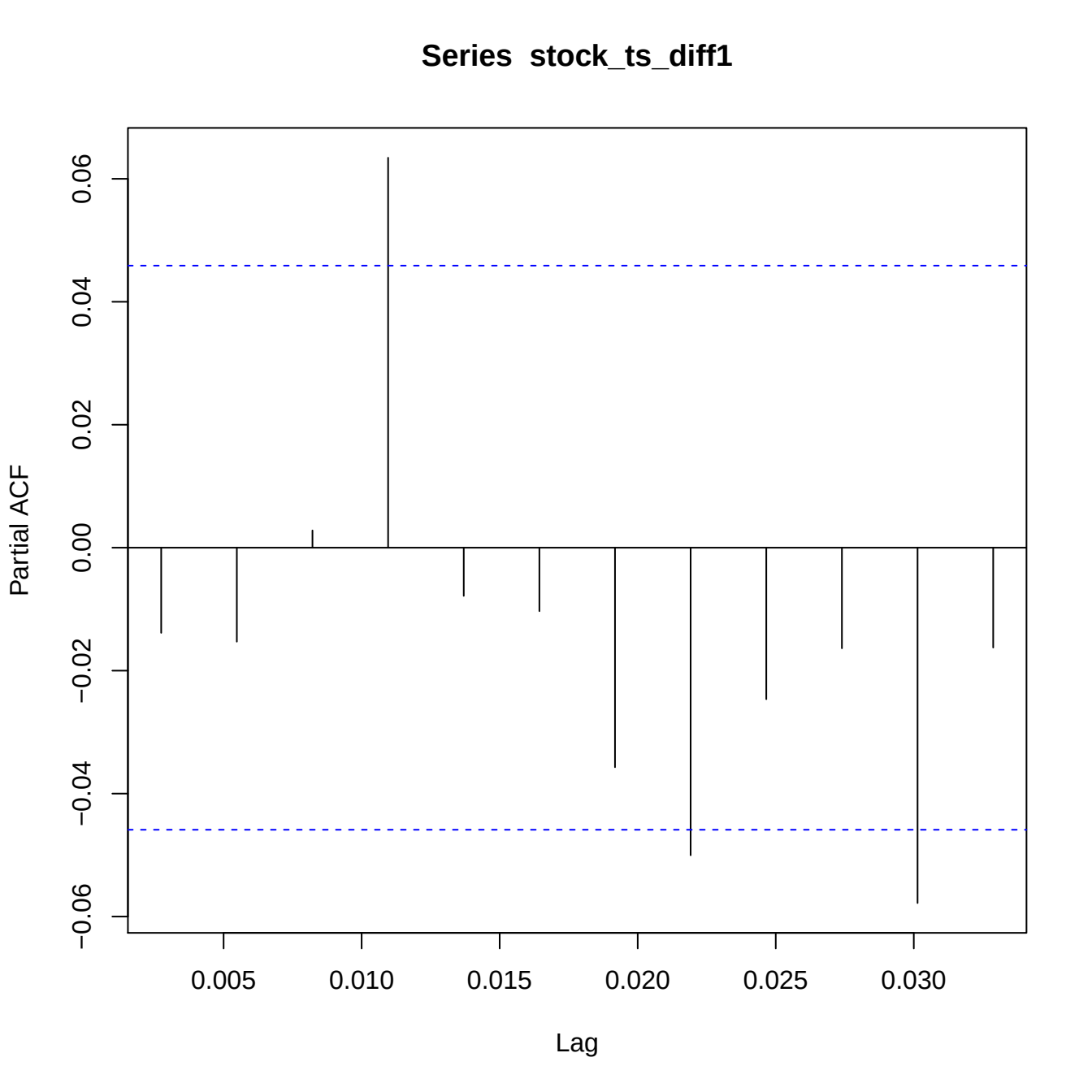

1000
0
−1000
−2000
Price
2012
2013
2014
2015
2016
2017
Year
series
SHREECEM Stock Random Noise

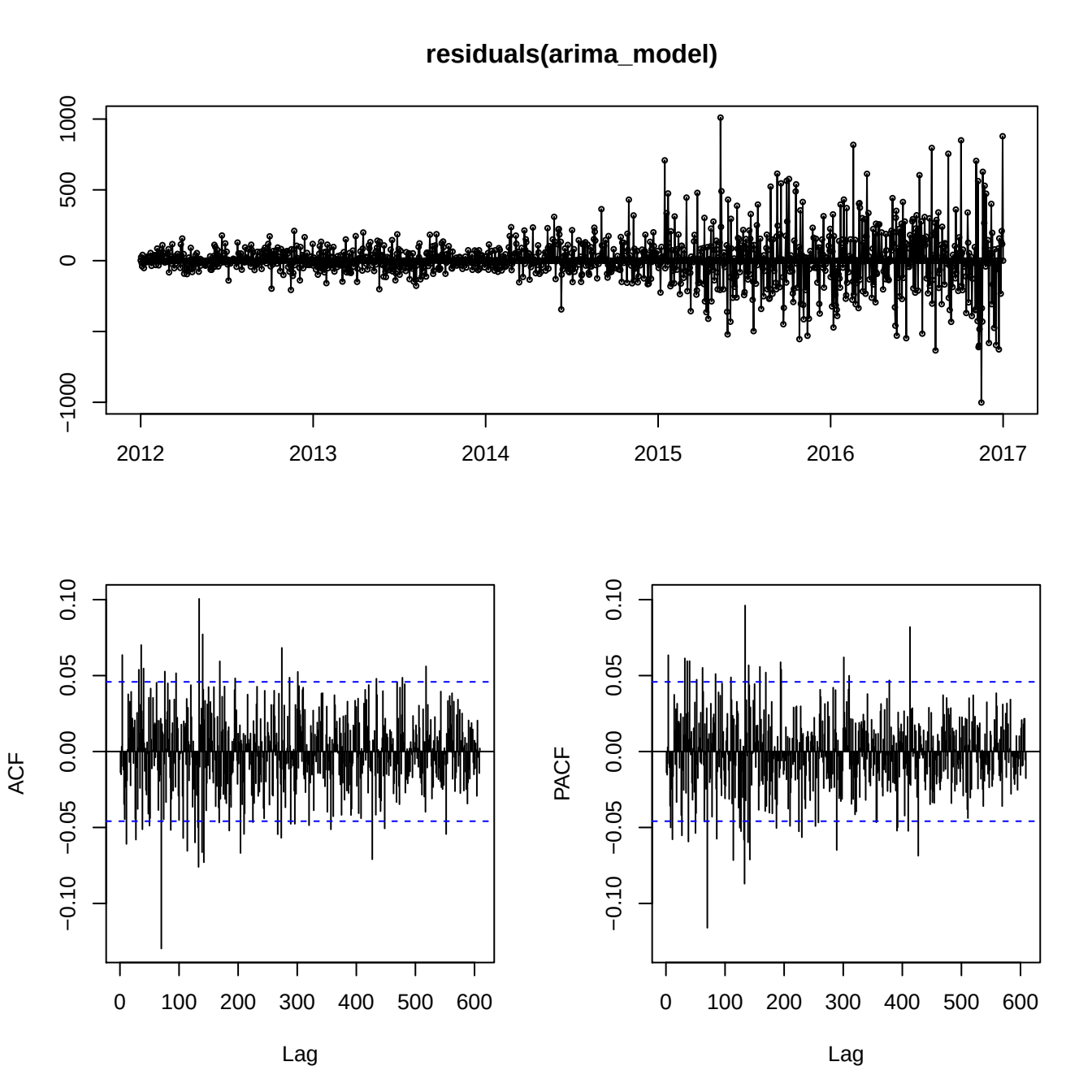

SHREECEM Stock Auto Correlation
1.00
0.75
0.50
0.25
0.00
ACF
Lag

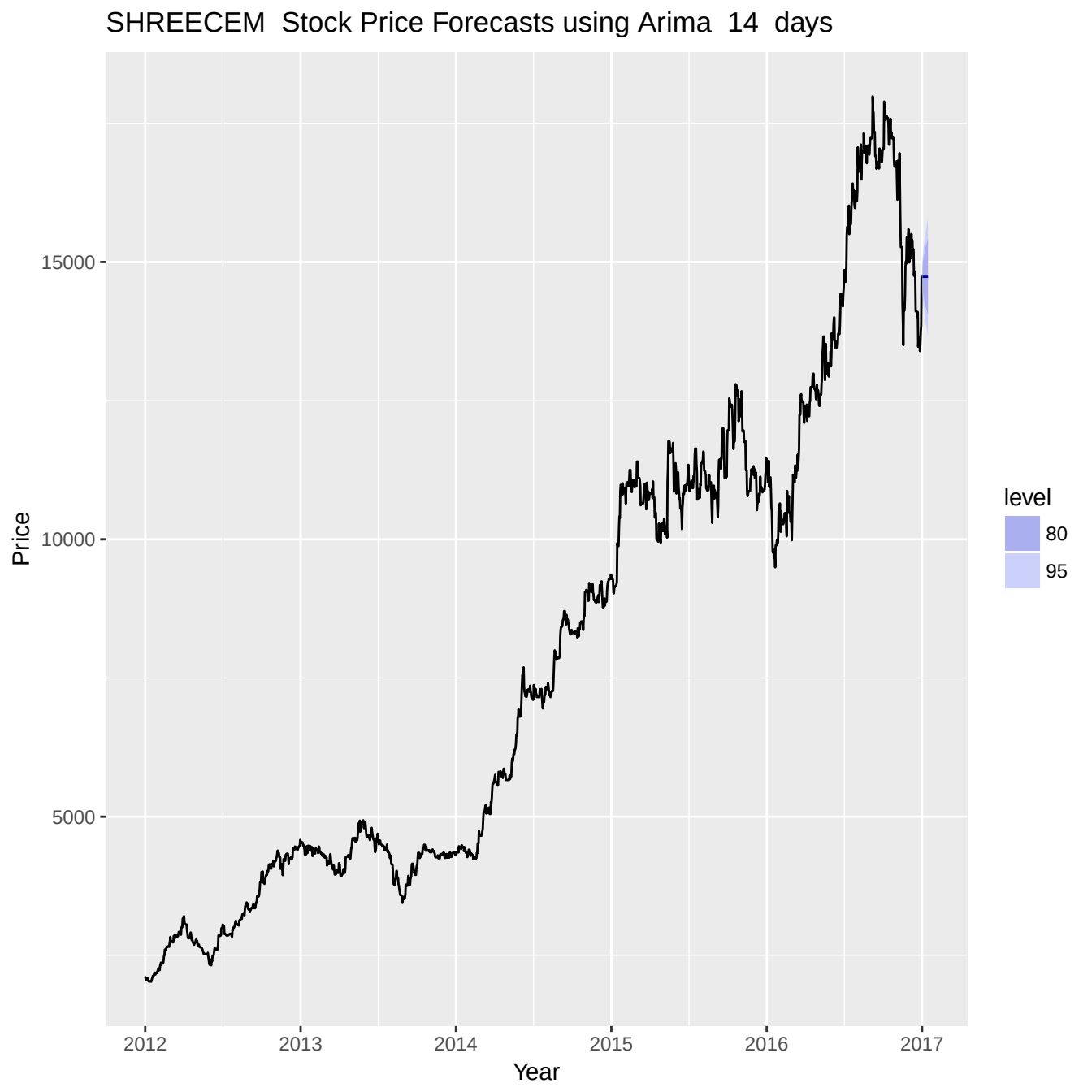

SHREECEM Stock Partial Auto Correlation
1.00
0.75
0.50
0.25
0.00
PACF
Lag

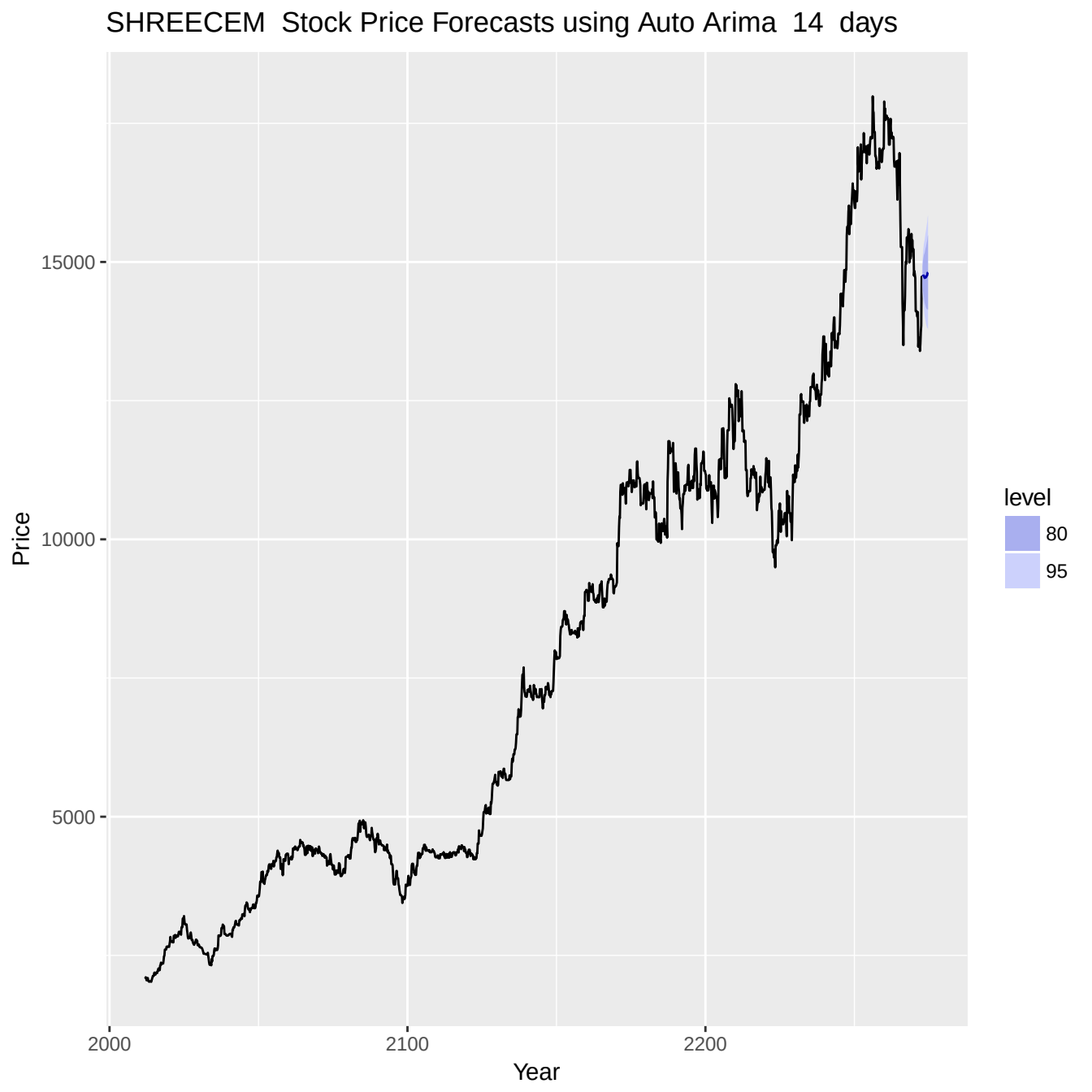

stock_ts_diff1
1000
500
0
−500
−1000
2012
2013
2014
2015
2016
2017
Time

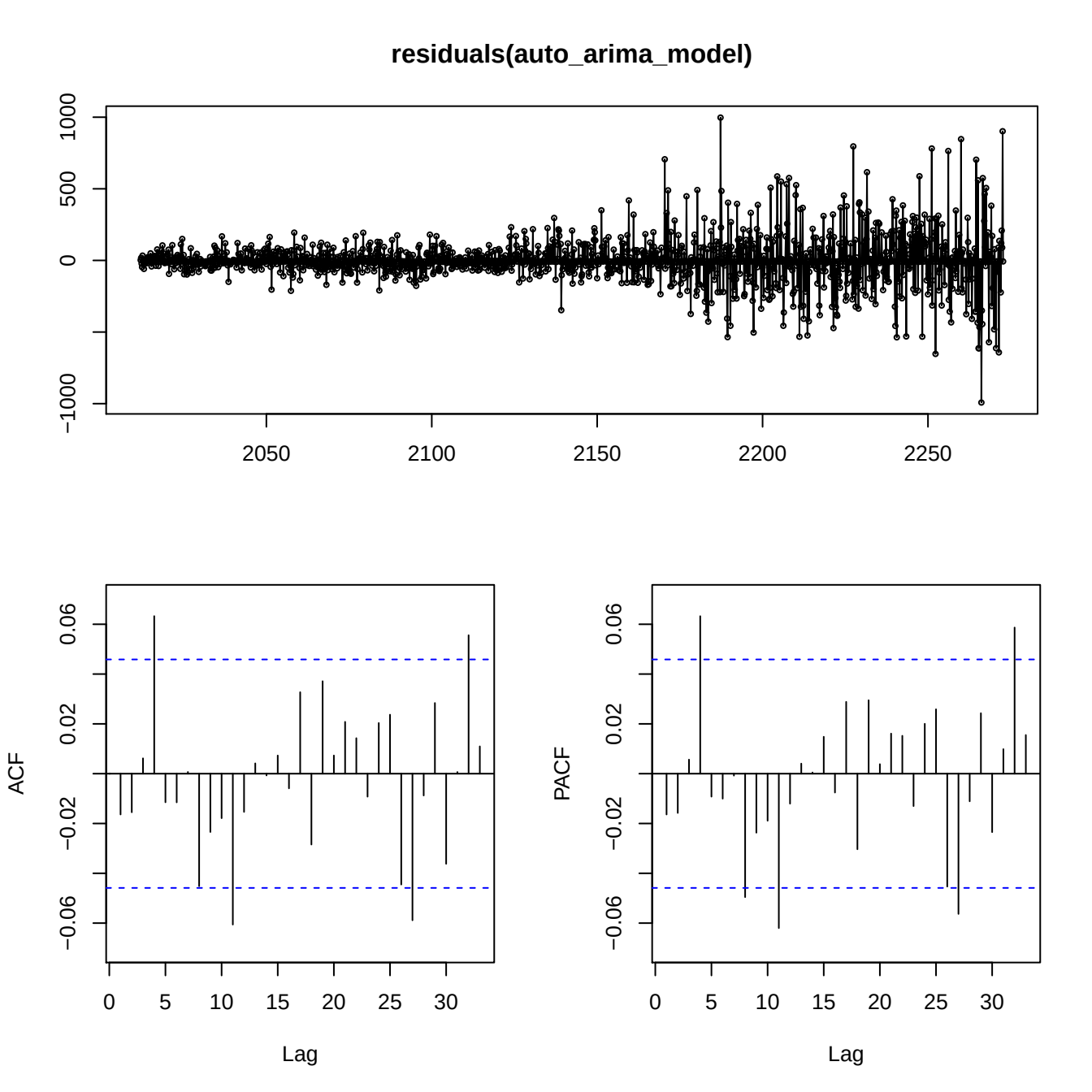

Series stock_ts_diff1
ACF
1.0
0.8
0.6
0.4
0.2
0.0
0.000
0.005
0.010
0.015
0.020
0.025
0.030
Lag

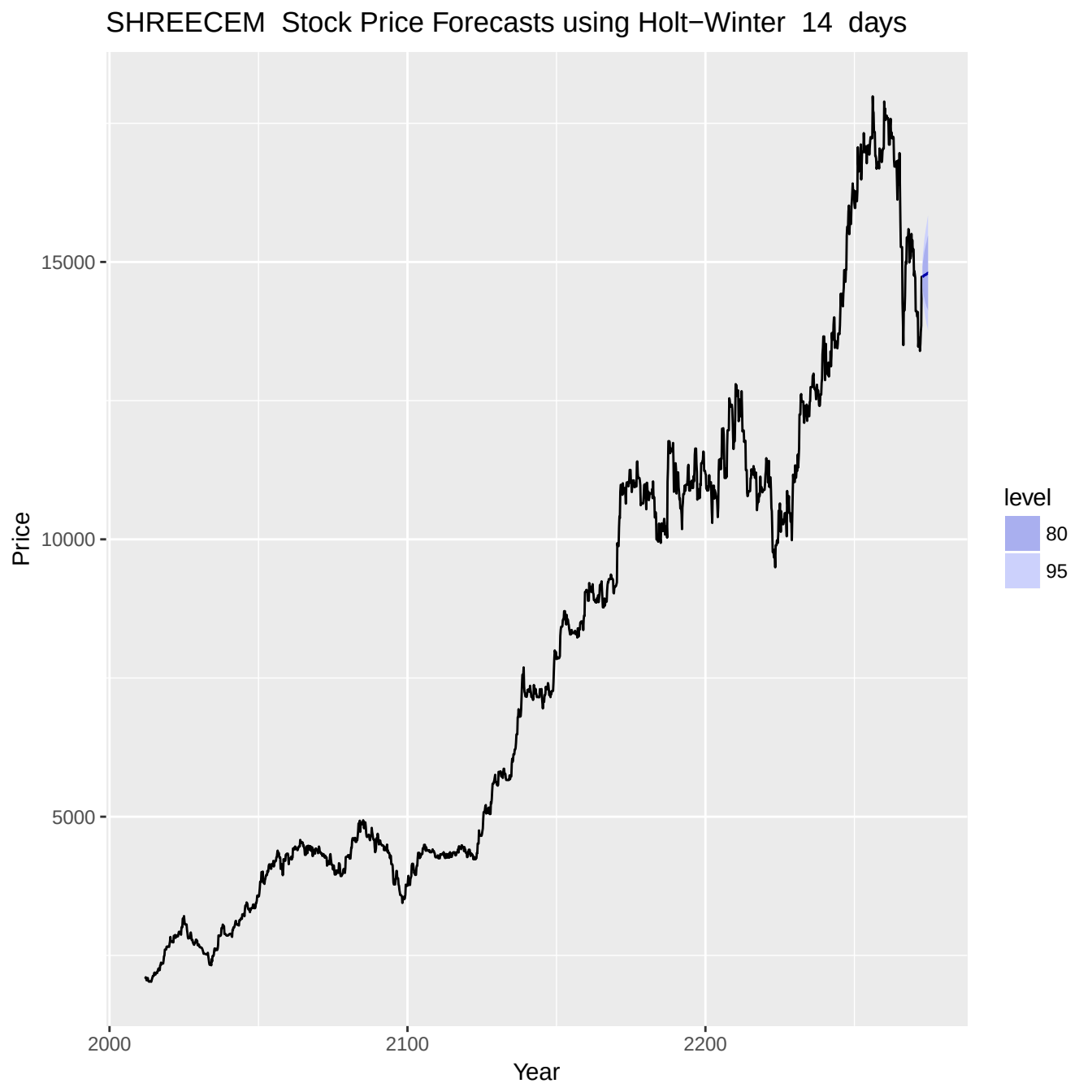

Series stock_ts_diff1
Partial ACF
0.06
0.04
0.02
0.00
−0.02
−0.04
−0.06
0.005
0.010
0.015
0.020
0.025
0.030
Lag

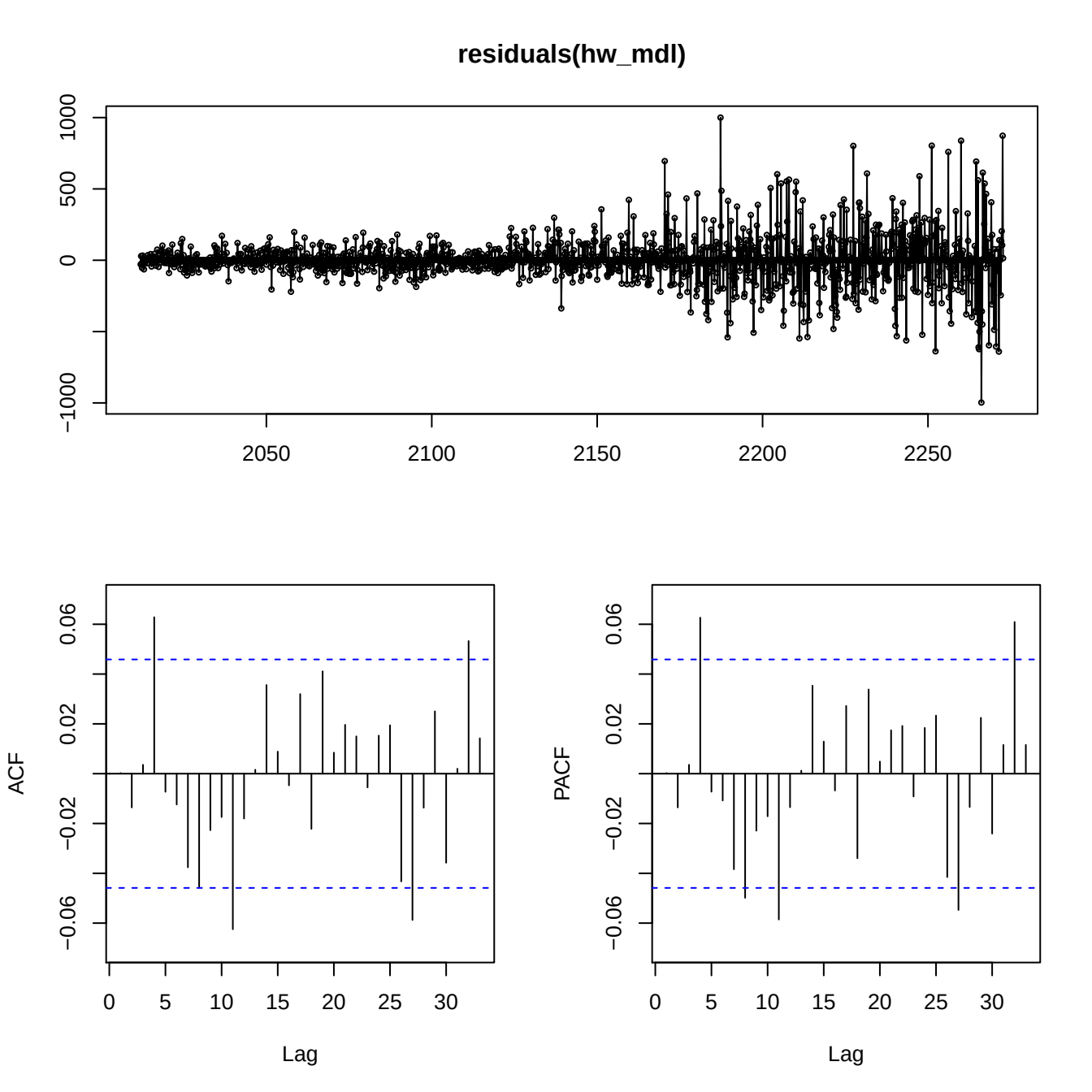

residuals(arima_model)
1000
500
0
−1000
2012
2013
2014
2015
2016
2017
ACF
0.10
0.05
0.00
−0.05
−0.10
0
100
200
300
400
500
600
Lag
PACF
0.10
0.05
0.00
−0.05
−0.10
0
100
200
300
400
500
600
Lag

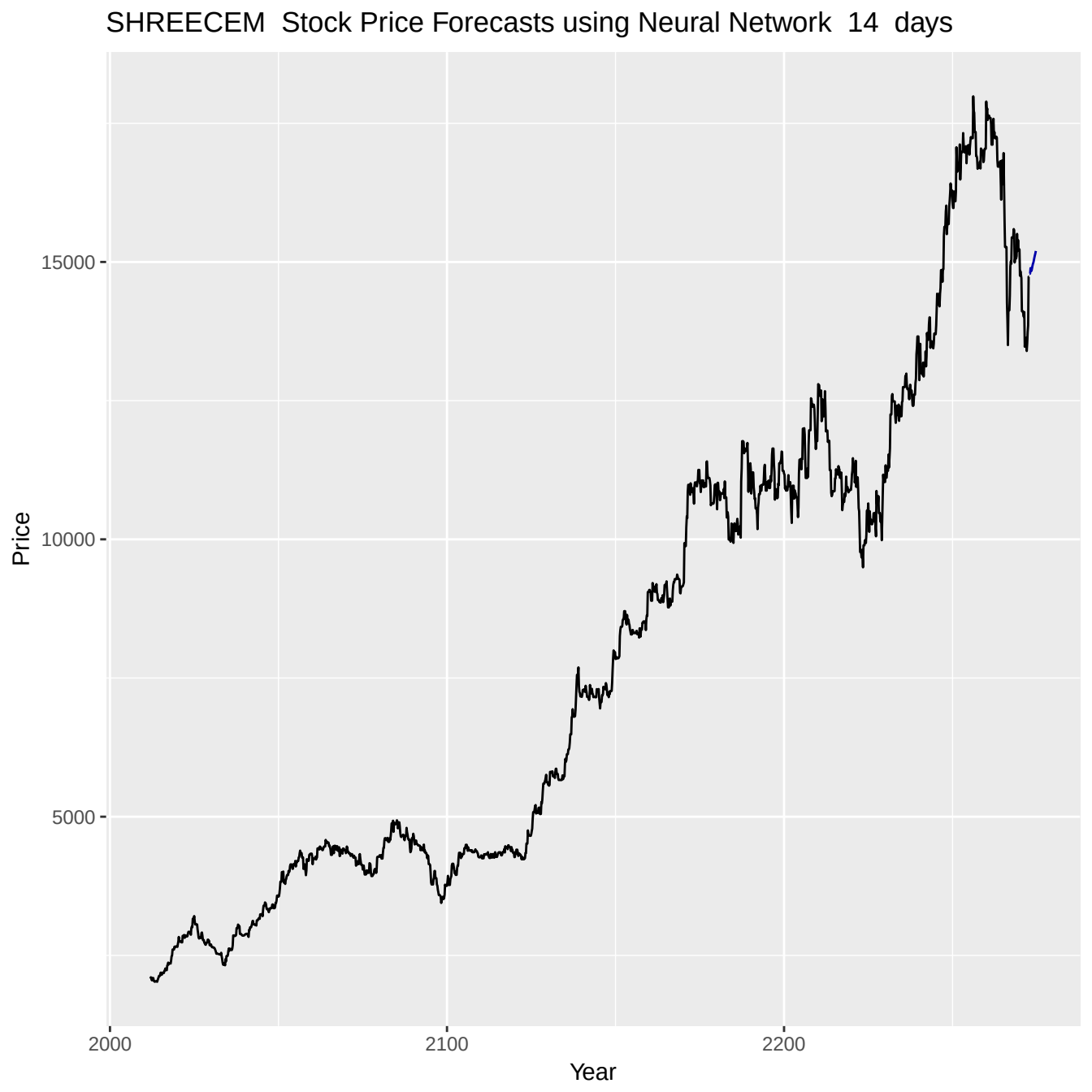

SHREECEM Stock Price Forecasts using Arima 14 days
Price
15000
10000
5000
2012
2013
2014
2015
2016
2017
Year
level
80
95

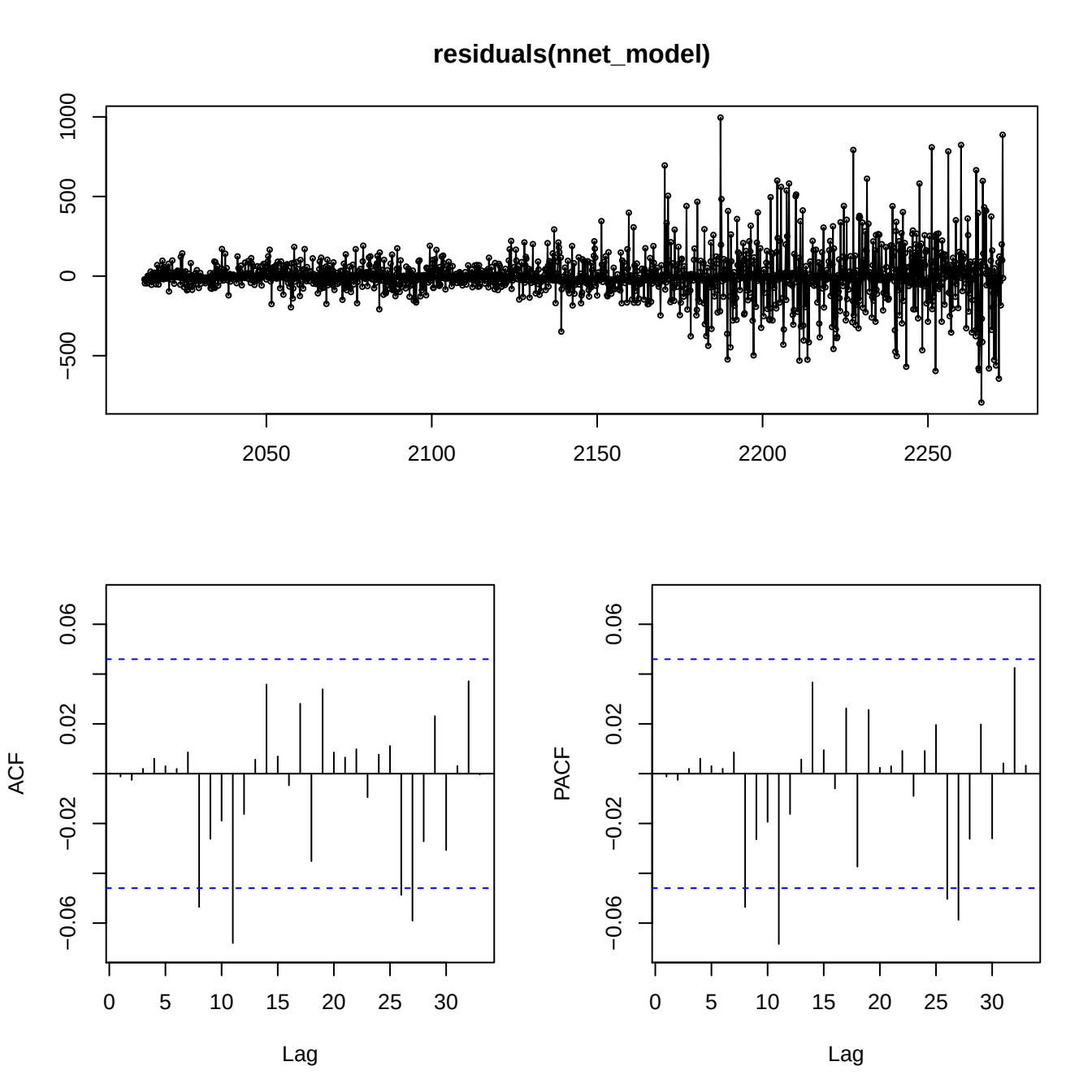

SHREECEM Stock Price Forecasts using Auto Arima 14 days
Price
15000
10000
5000
2000
2100
2200
Year
level
80
95


residuals(auto_arima_model)
1000
500
0
−1000
2050
2100
2150
2200
2250
ACF
0.06
0.02
−0.02
−0.06
0
5
10
15
20
25
30
Lag
PACF
0.06
0.02
−0.02
−0.06
0
5
10
15
20
25
30
Lag


SHREECEM Stock Price Forecasts using Holt−Winter 14 days
Price
15000
10000
5000
2000
2100
2200
Year
level
80
95


residuals(hw_mdl)
1000
500
0
−1000
2050
2100
2150
2200
2250
ACF
0.06
0.02
−0.02
−0.06
0
5
10
15
20
25
30
Lag
PACF
0.06
0.02
−0.02
−0.06
0
5
10
15
20
25
30
Lag


SHREECEM Stock Price Forecasts using Neural Network 14 days
15000
10000
5000
Price
2000
2100
2200
Year


residuals(nnet_model)
1000
500
0
−500
2050
2100
2150
2200
2250
ACF
0.06
0.02
−0.02
−0.06
0
5
10
15
20
25
30
Lag
PACF
0.06
0.02
−0.02
−0.06
0
5
10
15
20
25
30
Lag