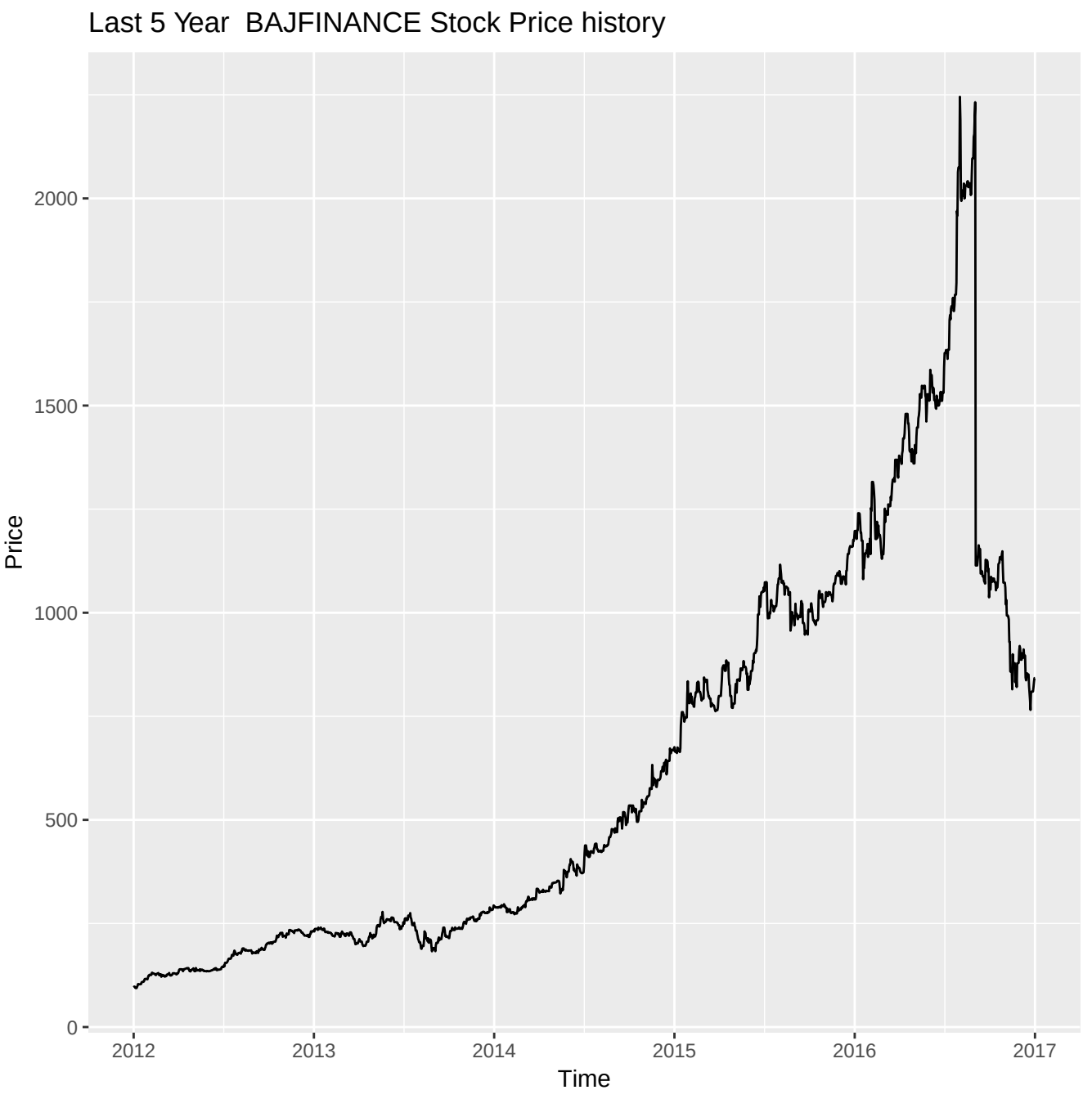
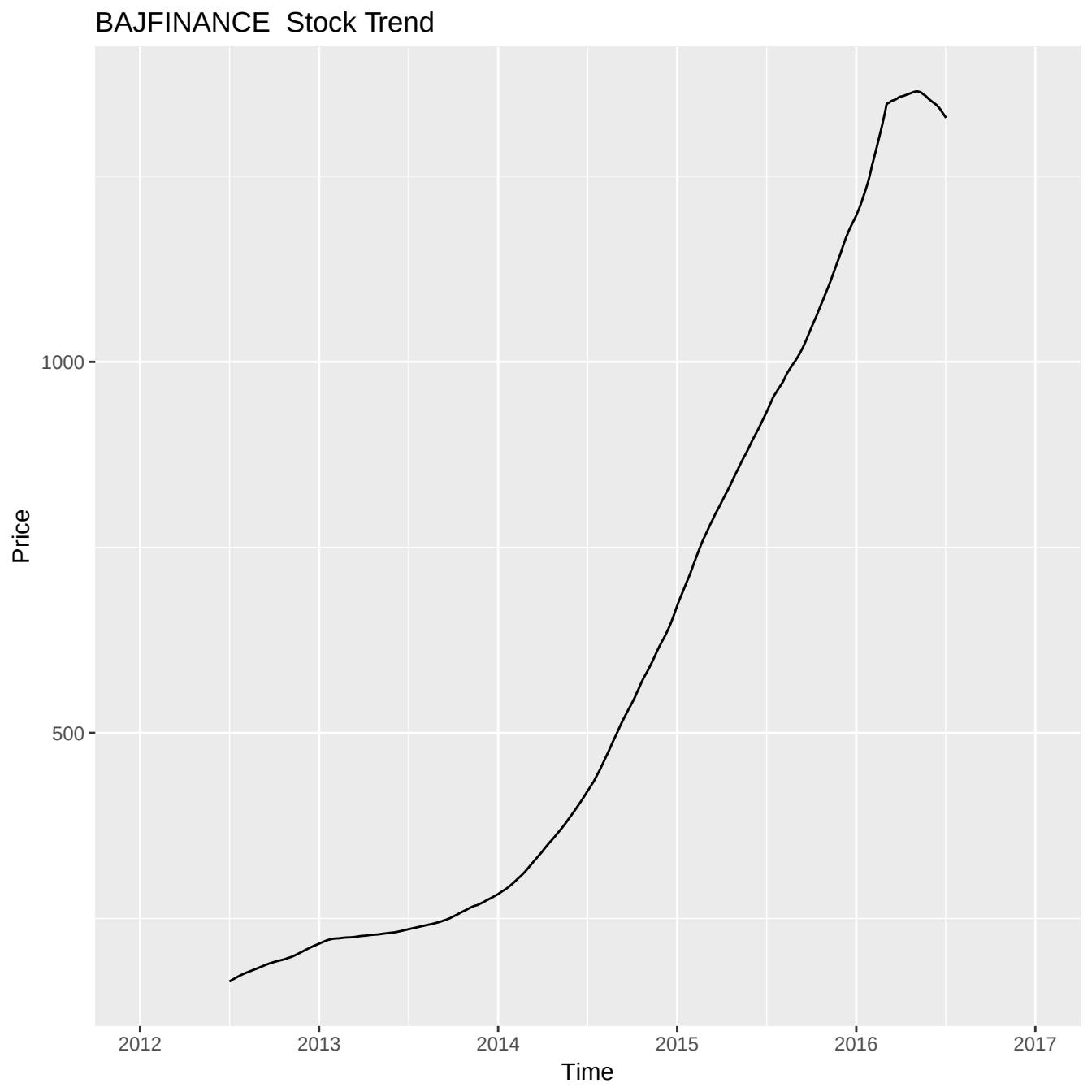
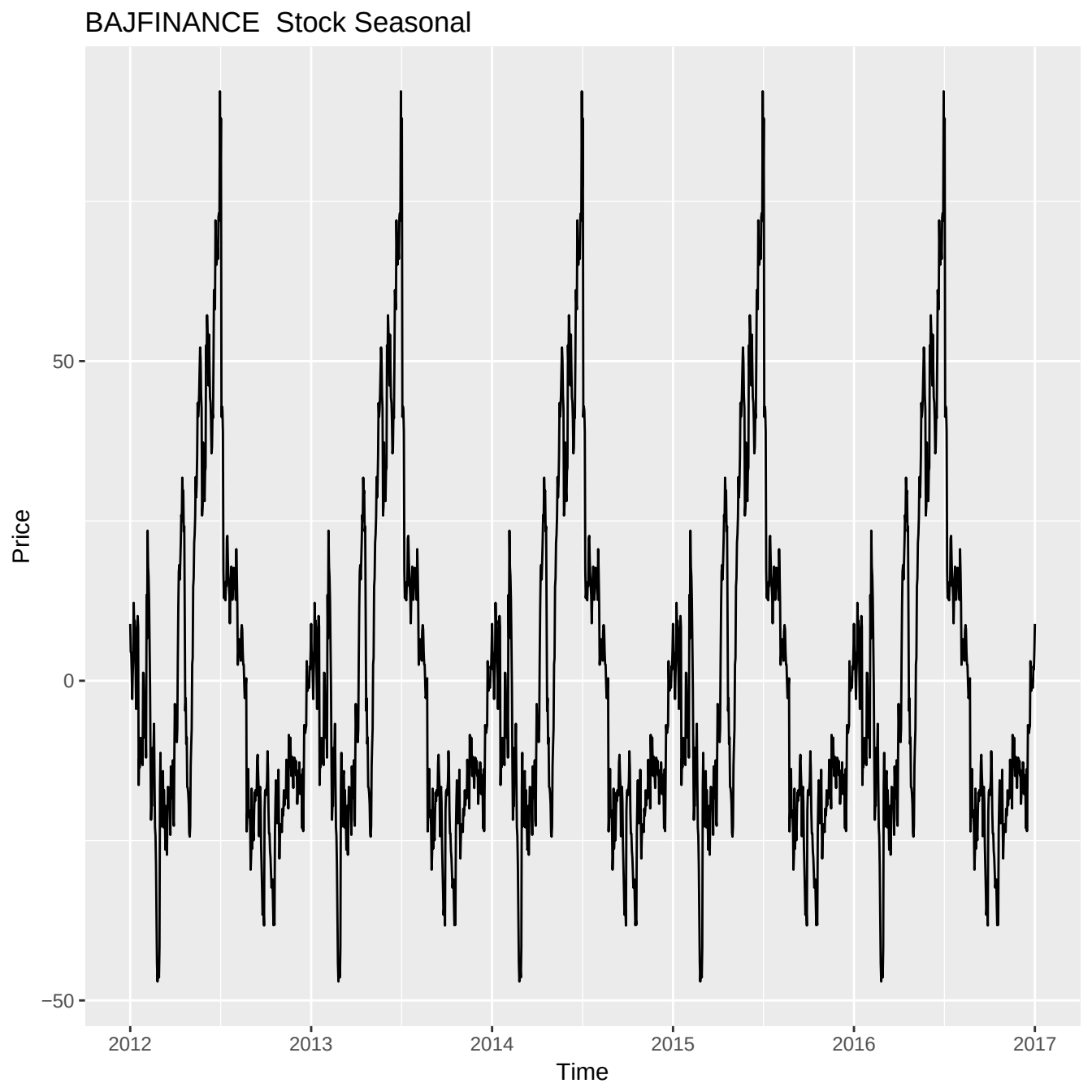
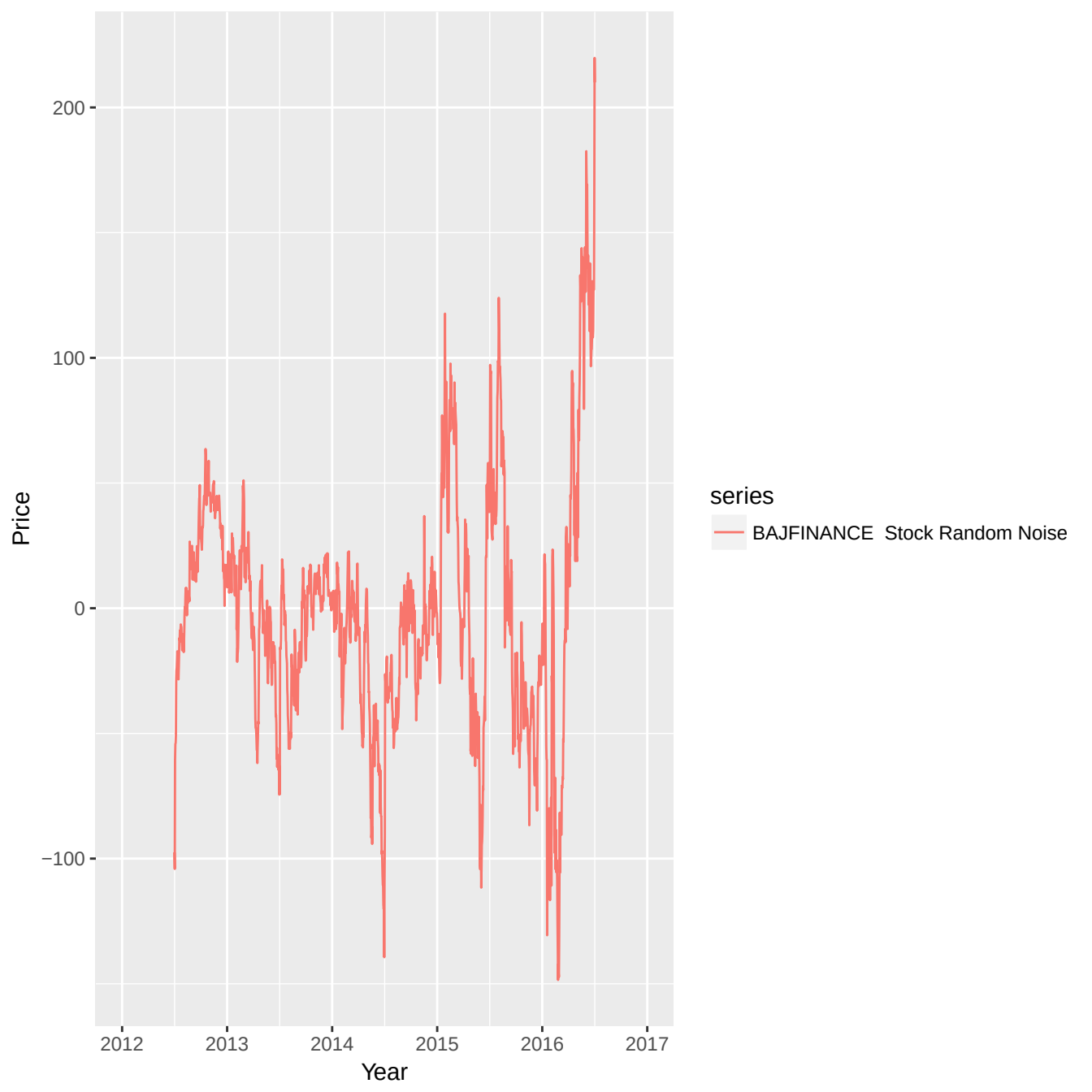
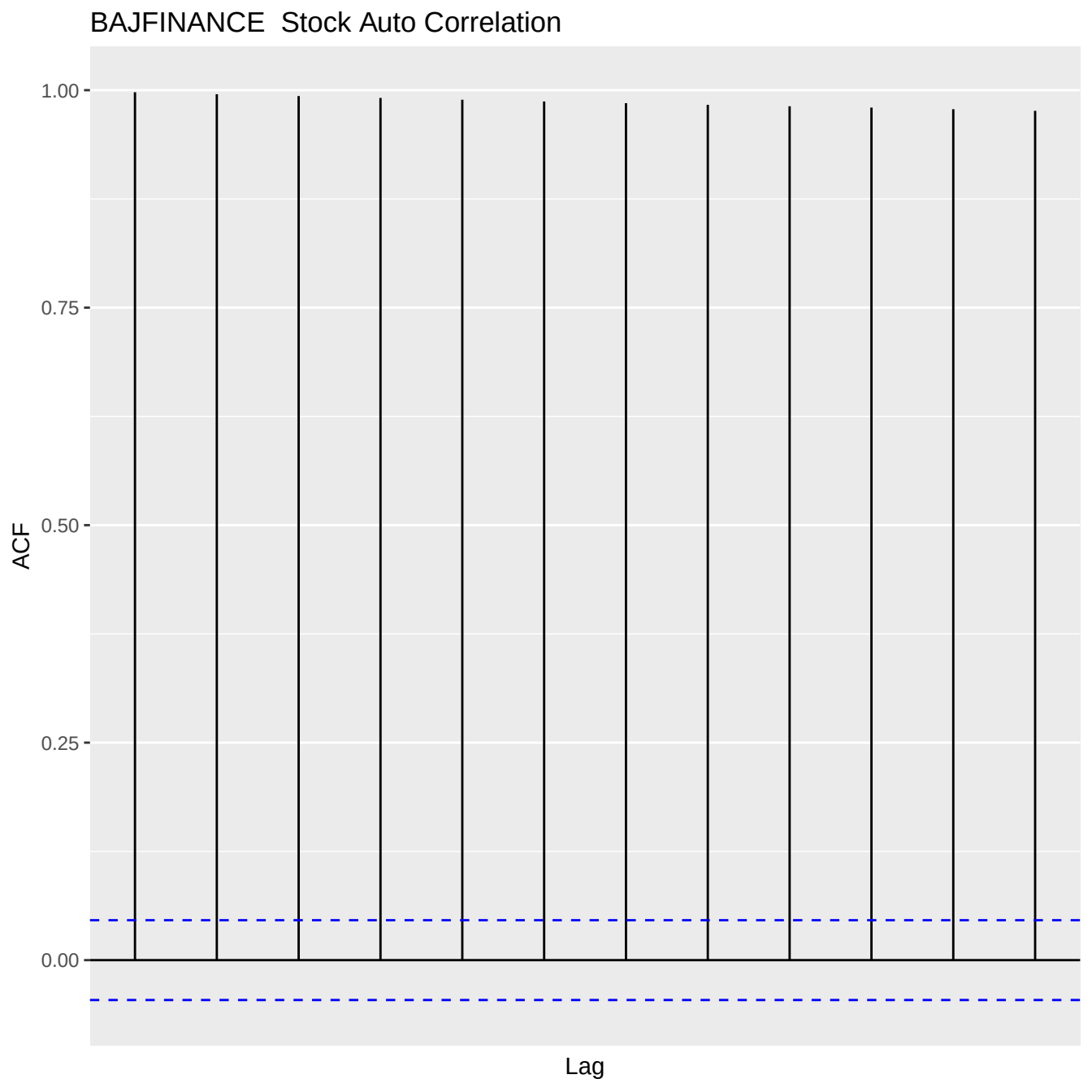
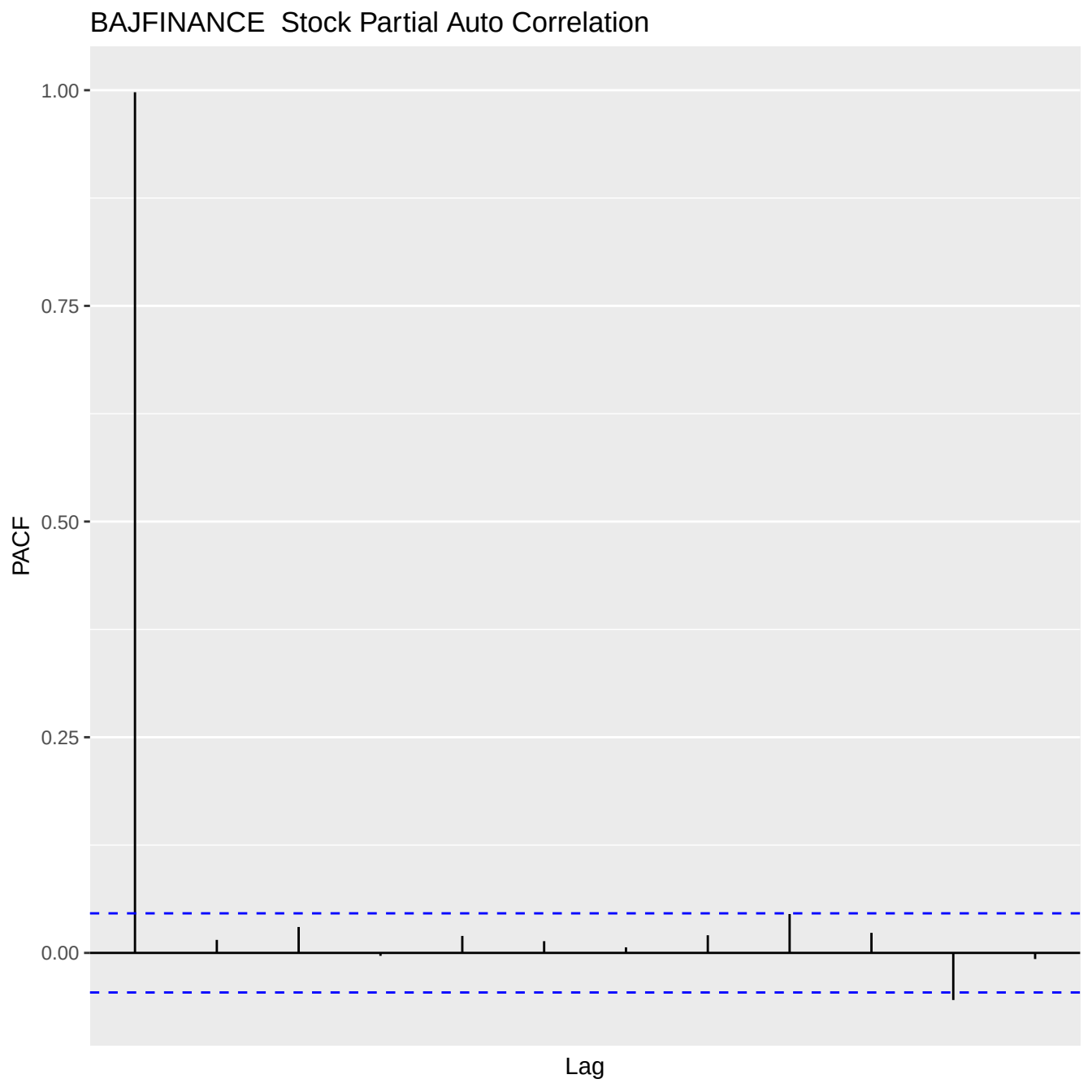

Last 5 Year BAJFINANCE Stock Price history
Price
2000
1500
1000
500
0
2012
2013
2014
2015
2016
2017
Time

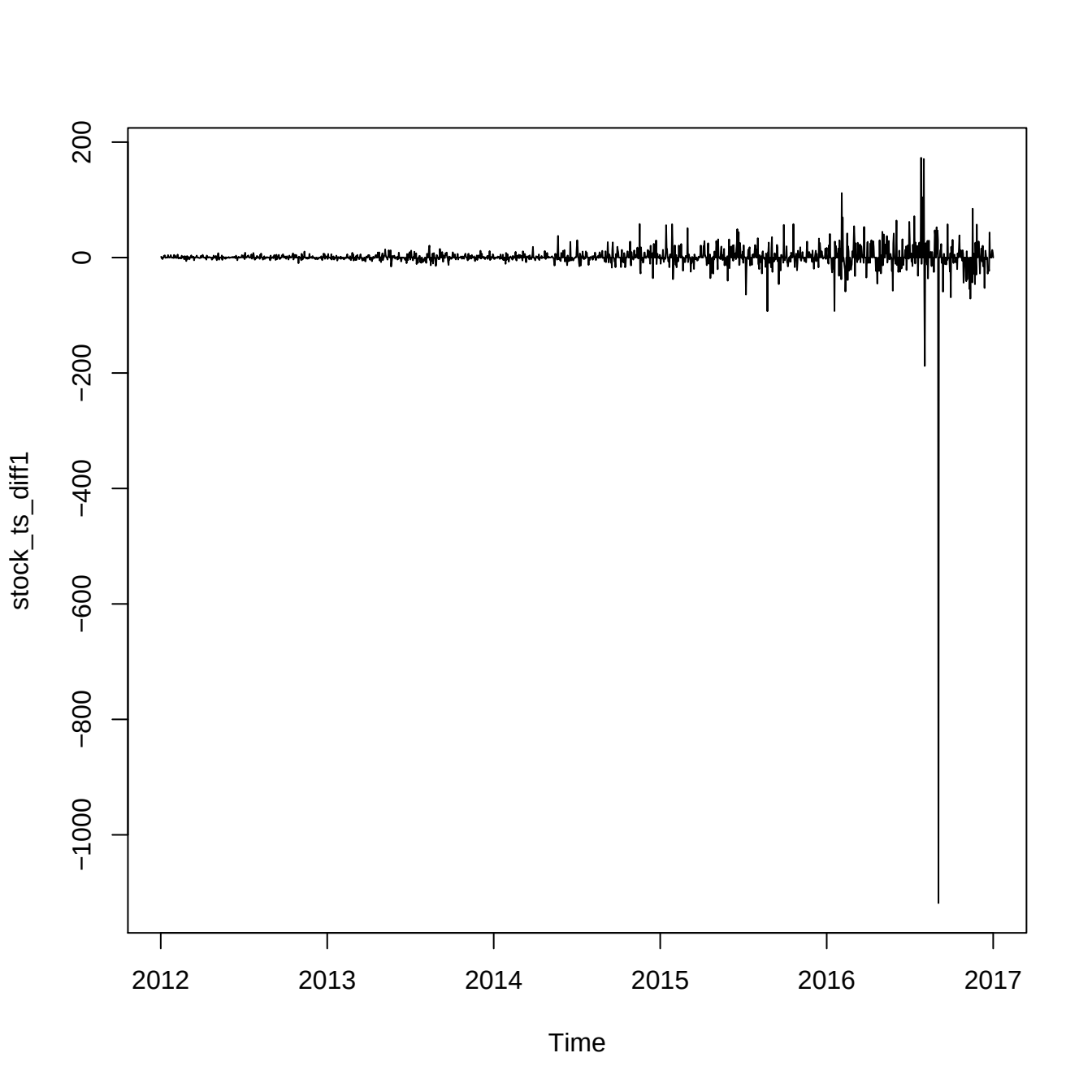

BAJFINANCE Stock Trend
1000
500
Price
2012
2013
2014
2015
2016
2017
Time

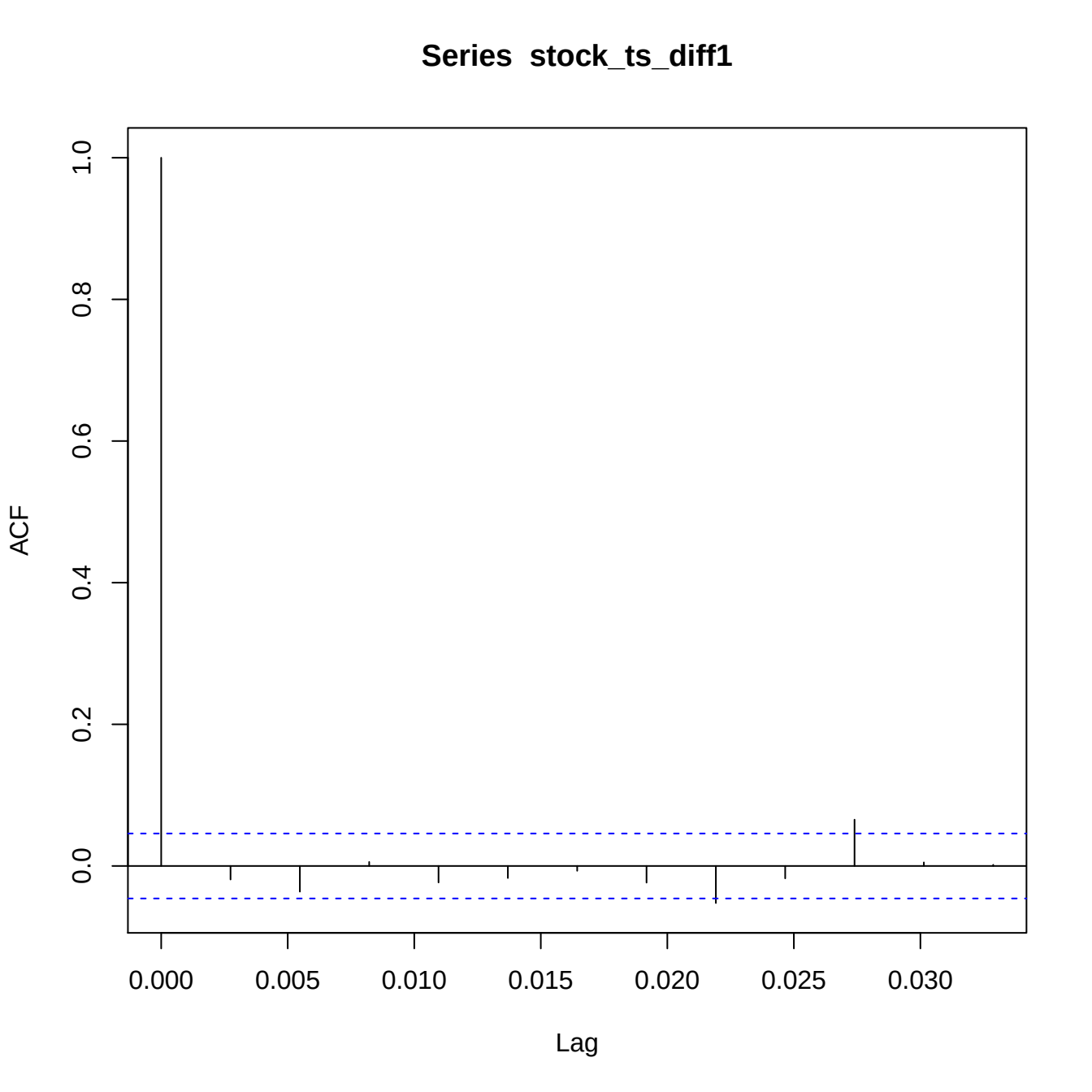

BAJFINANCE Stock Seasonal
Price
50
0
−50
2012
2013
2014
2015
2016
2017
Time

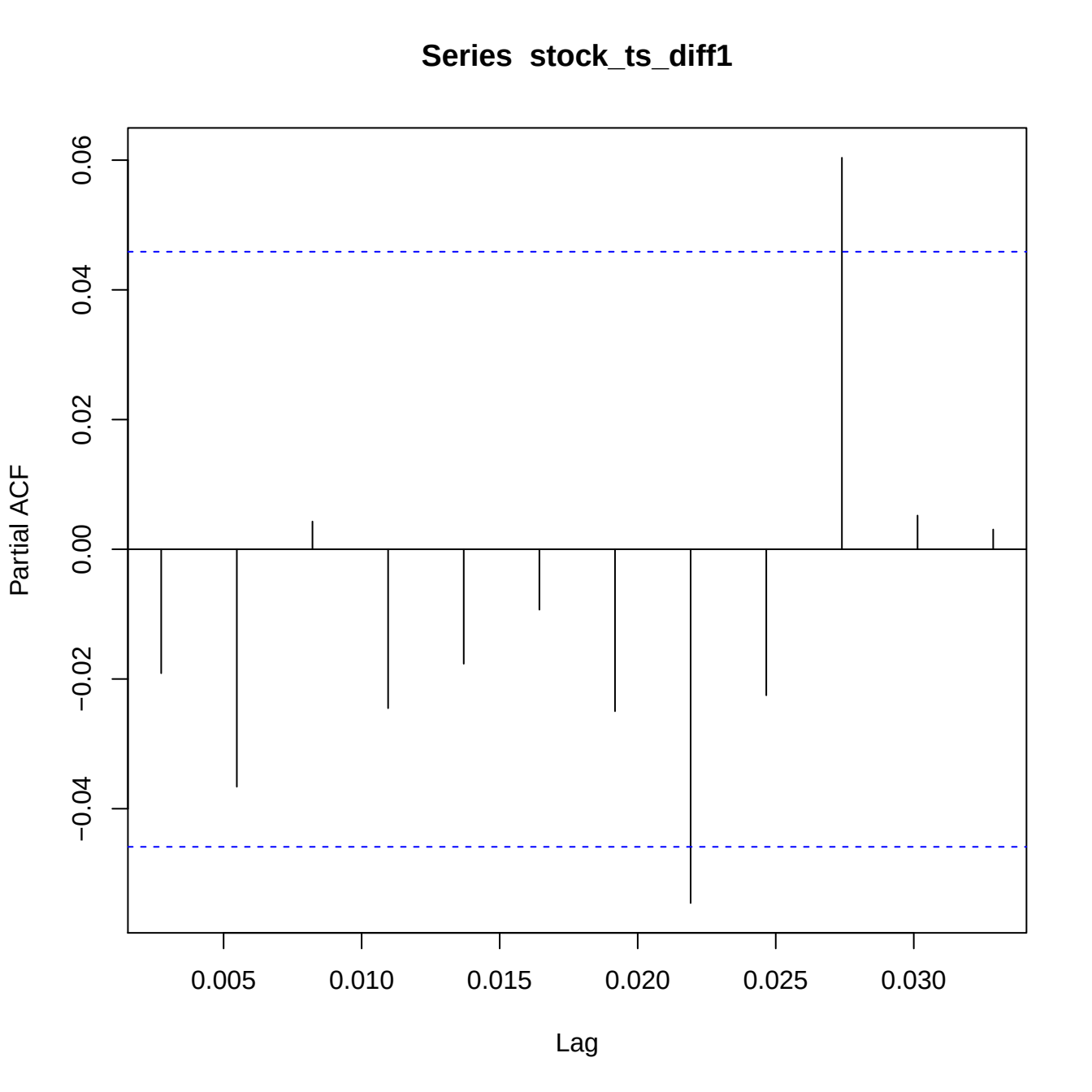

200
100
0
−100
Price
2012
2013
2014
2015
2016
2017
Year
series
BAJFINANCE Stock Random Noise

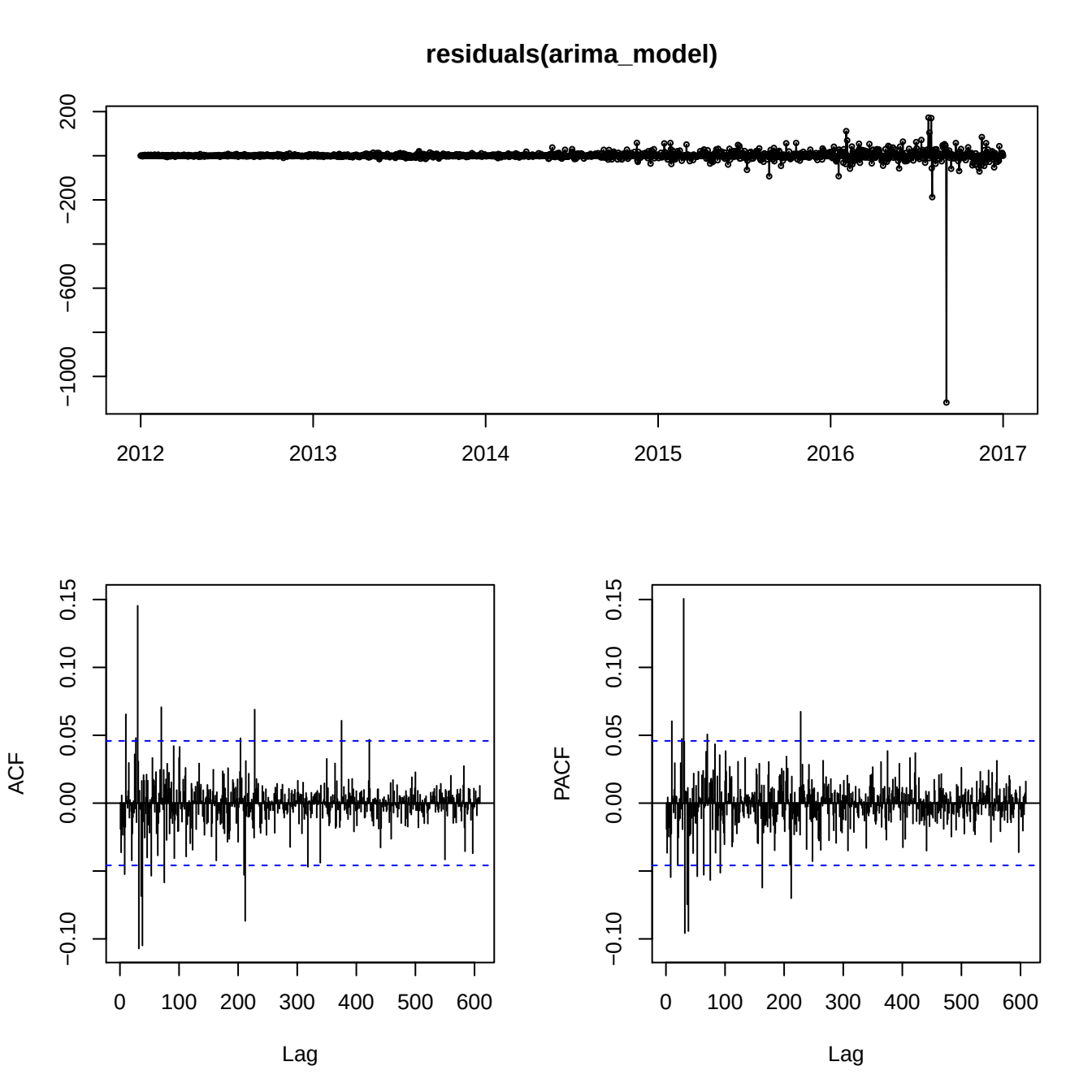

BAJFINANCE Stock Auto Correlation
1.00
0.75
0.50
0.25
0.00
ACF
Lag

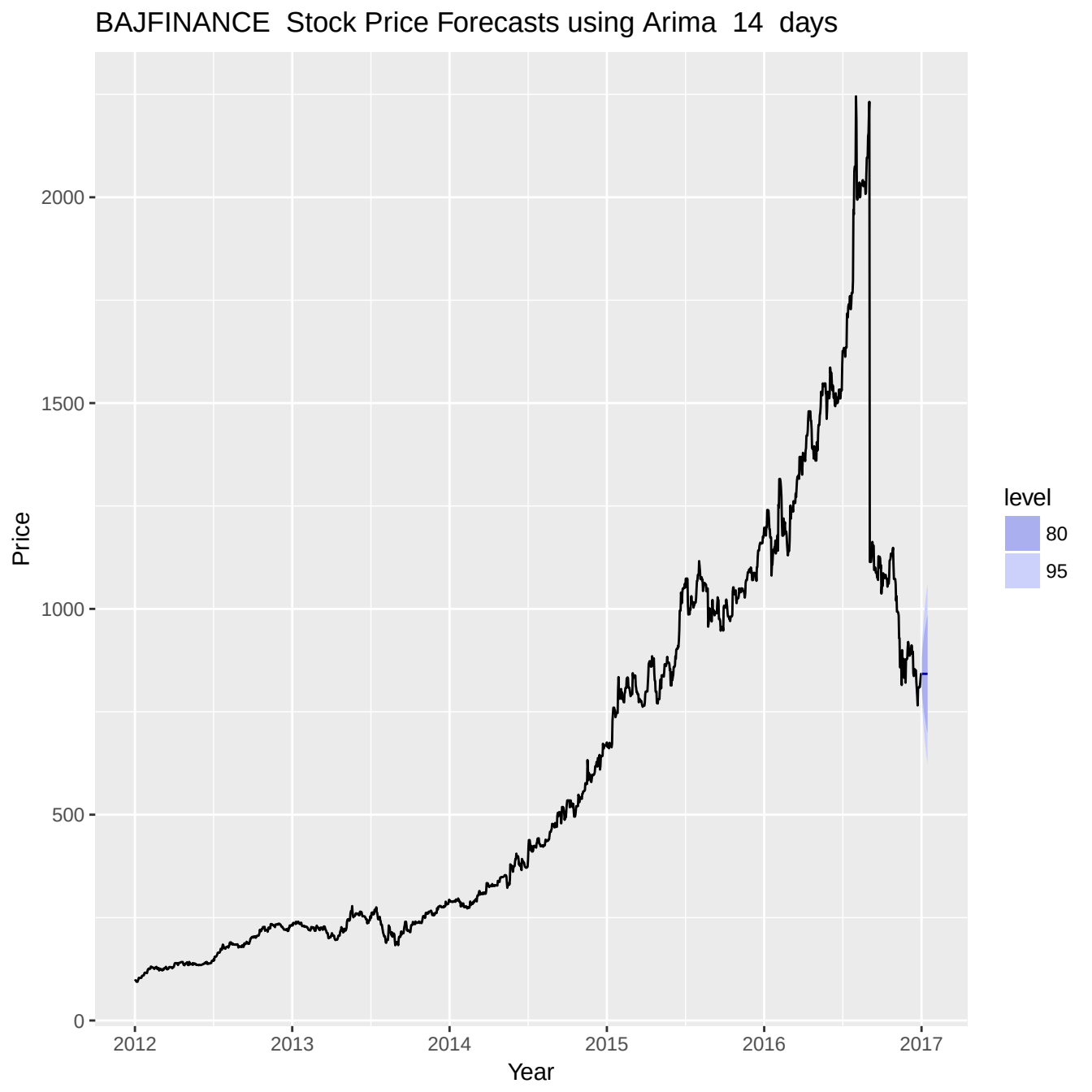

BAJFINANCE Stock Partial Auto Correlation
1.00
0.75
0.50
0.25
0.00
PACF
Lag

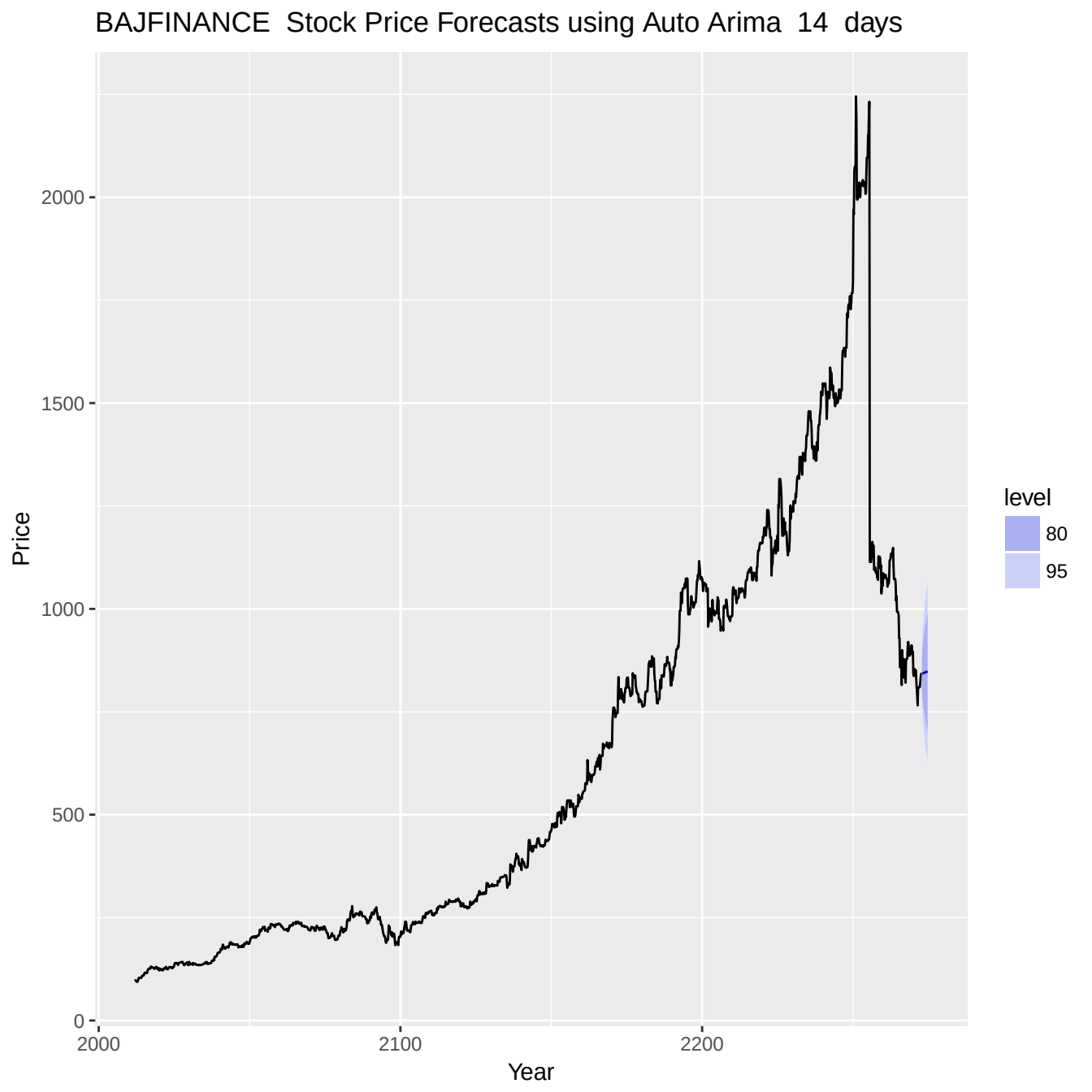

stock_ts_diff1
200
0
−200
−400
−600
−800
−1000
2012
2013
2014
2015
2016
2017
Time

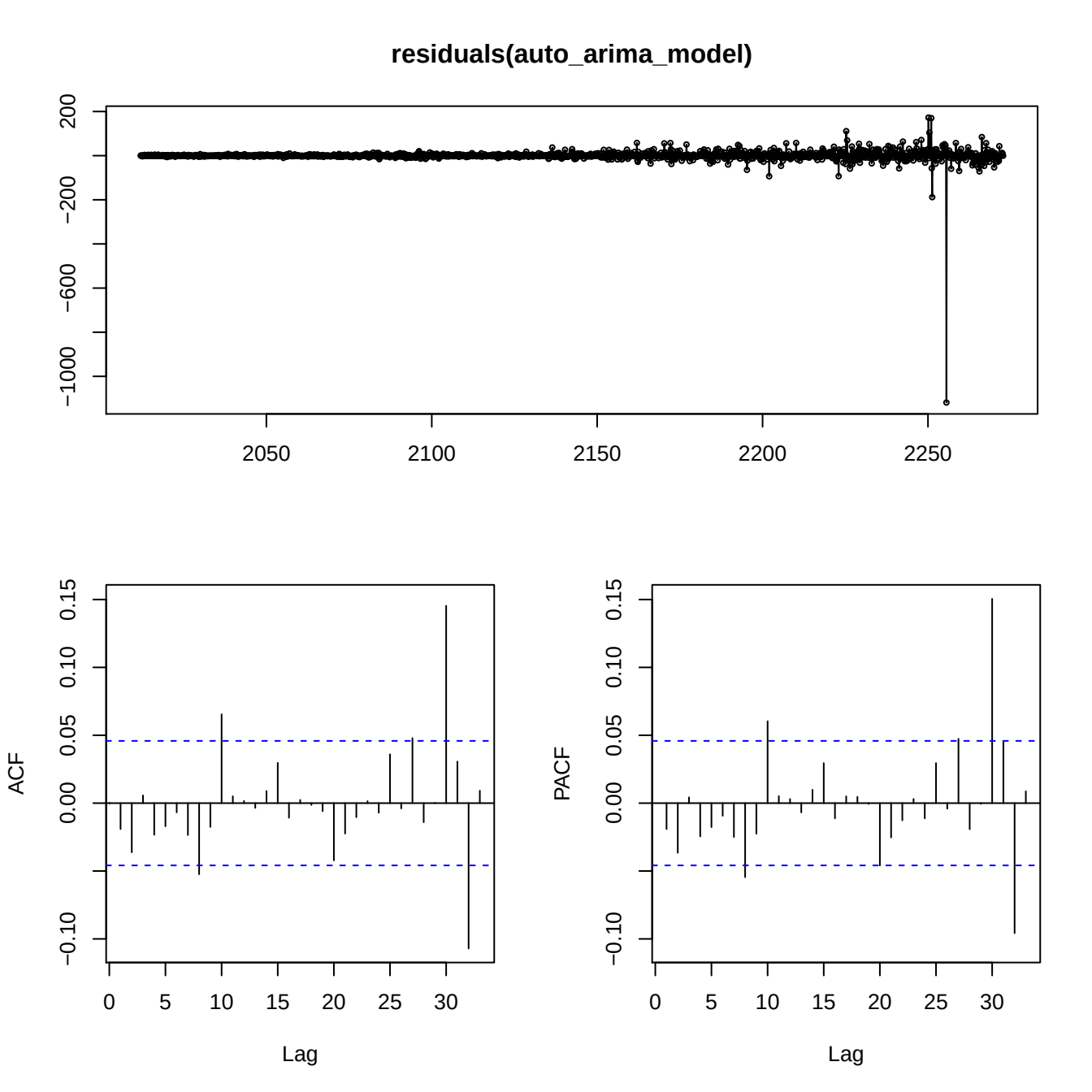

Series stock_ts_diff1
ACF
1.0
0.8
0.6
0.4
0.2
0.0
0.000
0.005
0.010
0.015
0.020
0.025
0.030
Lag

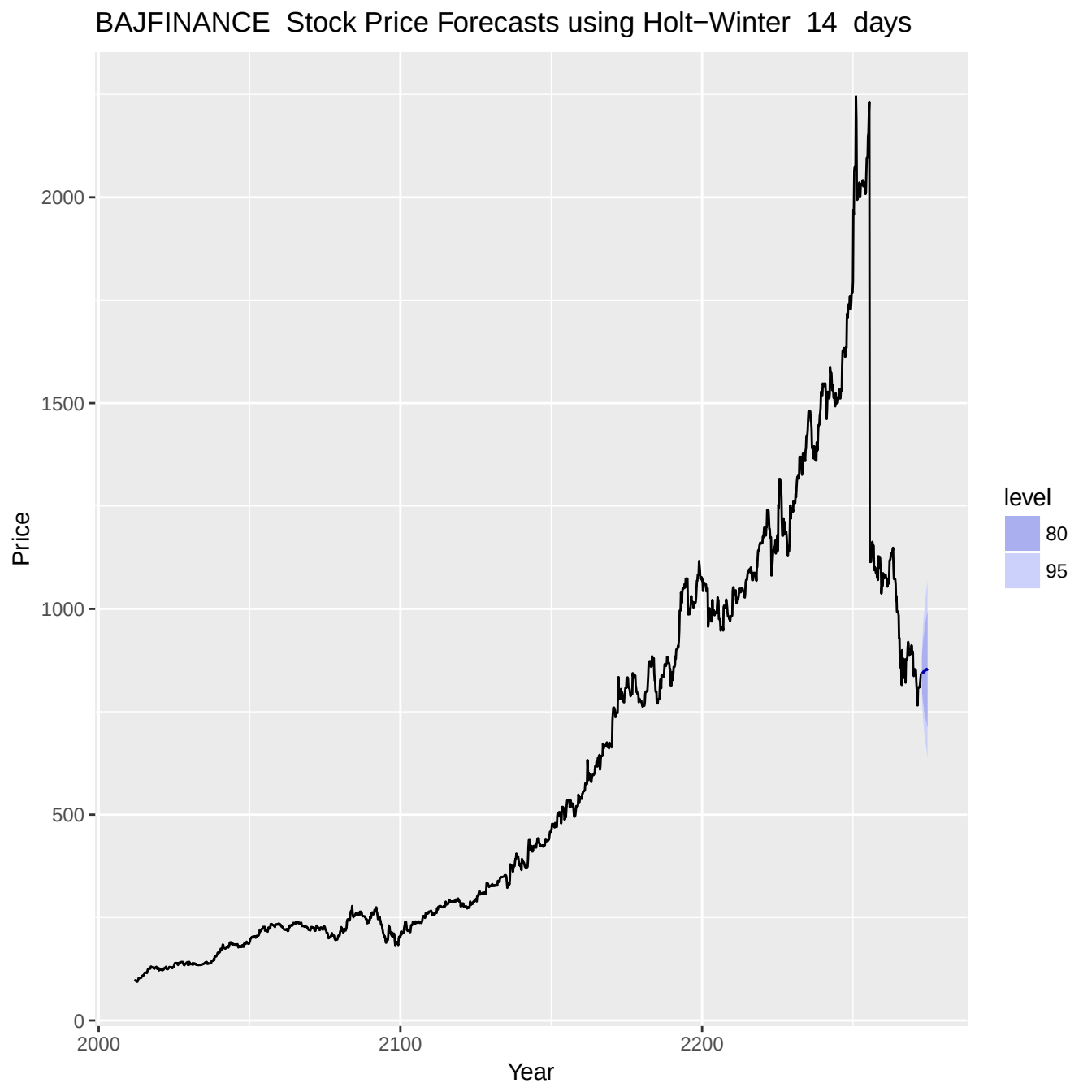

Series stock_ts_diff1
Partial ACF
0.06
0.04
0.02
0.00
−0.02
−0.04
0.005
0.010
0.015
0.020
0.025
0.030
Lag

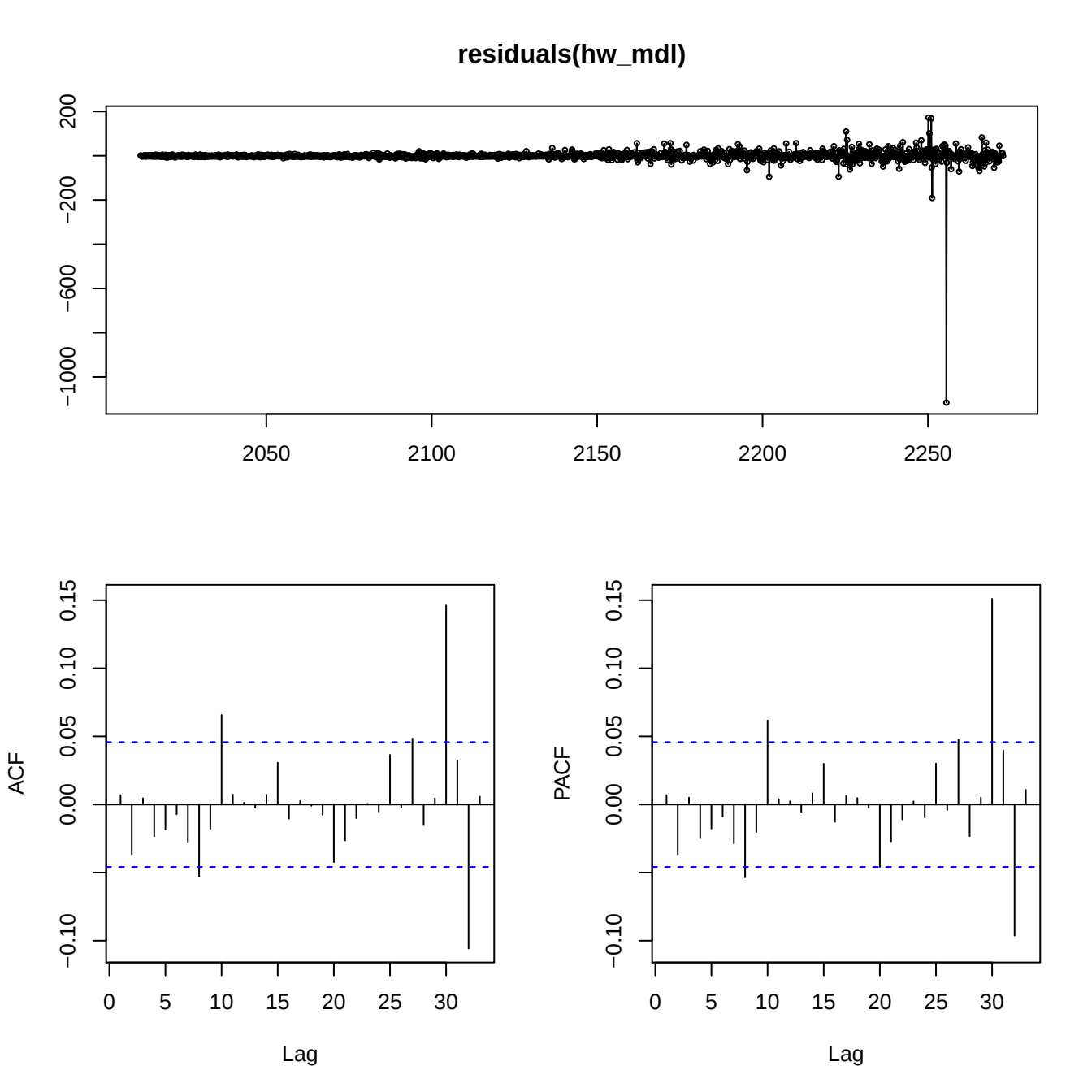

residuals(arima_model)
200
−200
−600
−1000
2012
2013
2014
2015
2016
2017
ACF
0.15
0.10
0.05
0.00
−0.10
0
100
200
300
400
500
600
Lag
PACF
0.15
0.10
0.05
0.00
−0.10
0
100
200
300
400
500
600
Lag

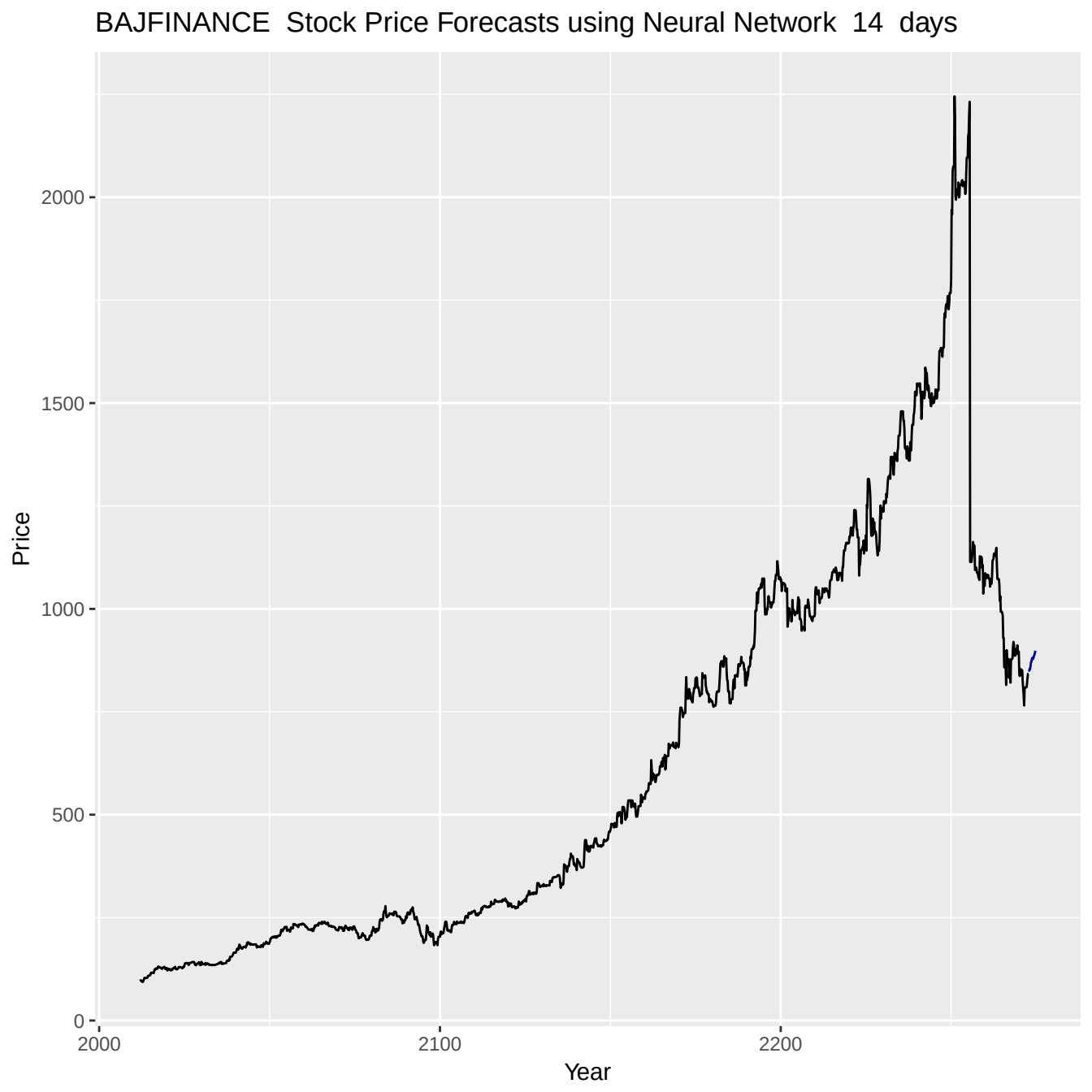

BAJFINANCE Stock Price Forecasts using Arima 14 days
Price
2000
1500
1000
500
0
2012
2013
2014
2015
2016
2017
Year
level
80
95

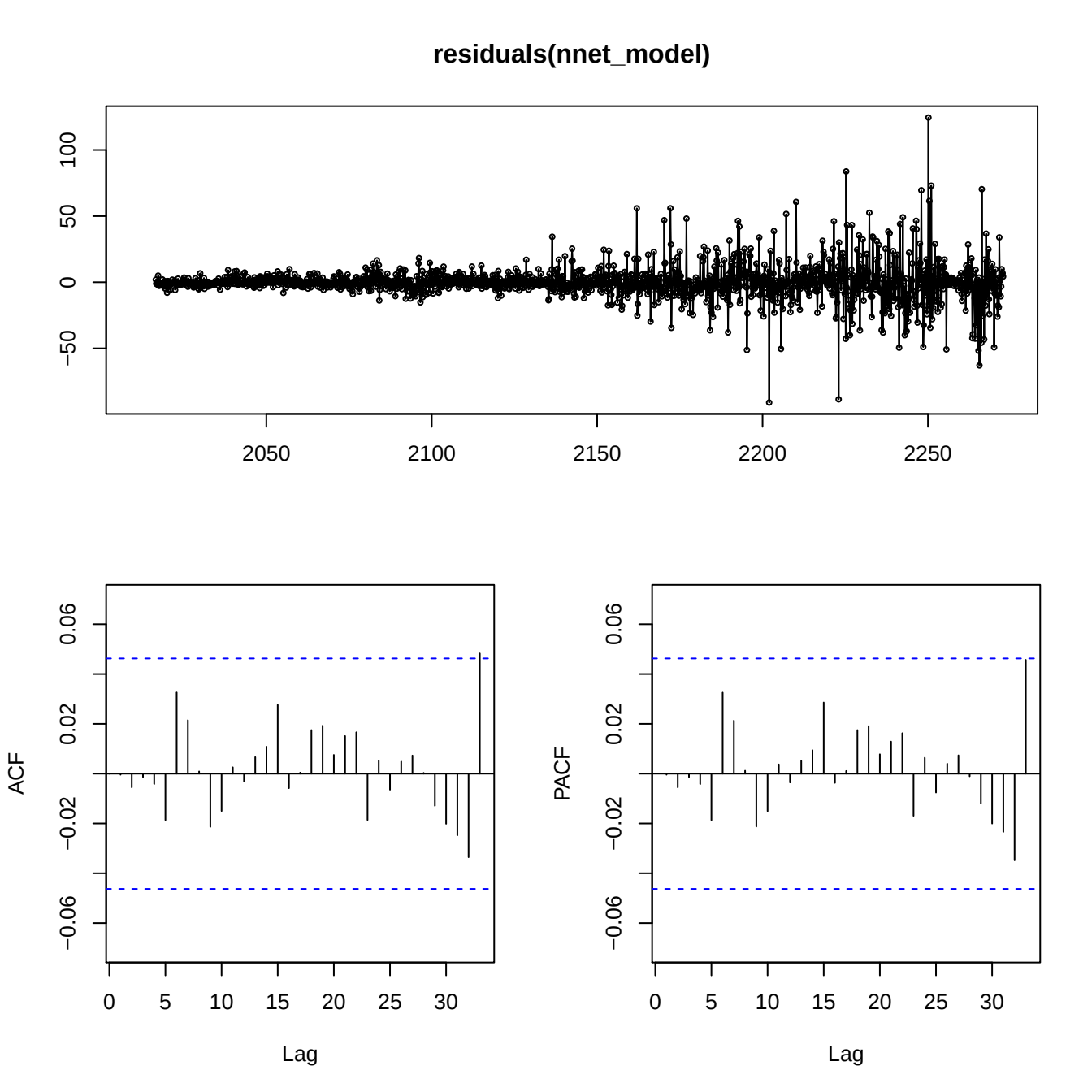

BAJFINANCE Stock Price Forecasts using Auto Arima 14 days
Price
Year
0
500
1000
1500
2000
2000
2100
2200
level
80
95


residuals(auto_arima_model)
200
−200
−600
−1000
2050
2100
2150
2200
2250
ACF
0.15
0.10
0.05
0.00
−0.10
0
5
10
15
20
25
30
Lag
PACF
0.15
0.10
0.05
0.00
−0.10
0
5
10
15
20
25
30
Lag


BAJFINANCE Stock Price Forecasts using Holt−Winter 14 days
Price
Year
2000
1500
1000
500
0
2000
2100
2200
level
80
95


residuals(hw_mdl)
200
−200
−600
−1000
2050
2100
2150
2200
2250
ACF
0.15
0.10
0.05
0.00
−0.10
0
5
10
15
20
25
30
Lag
PACF
0.15
0.10
0.05
0.00
−0.10
0
5
10
15
20
25
30
Lag


BAJFINANCE Stock Price Forecasts using Neural Network 14 days
Price
2000
1500
1000
500
0
2000
2100
2200
Year


residuals(nnet_model)
100
50
0
−50
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