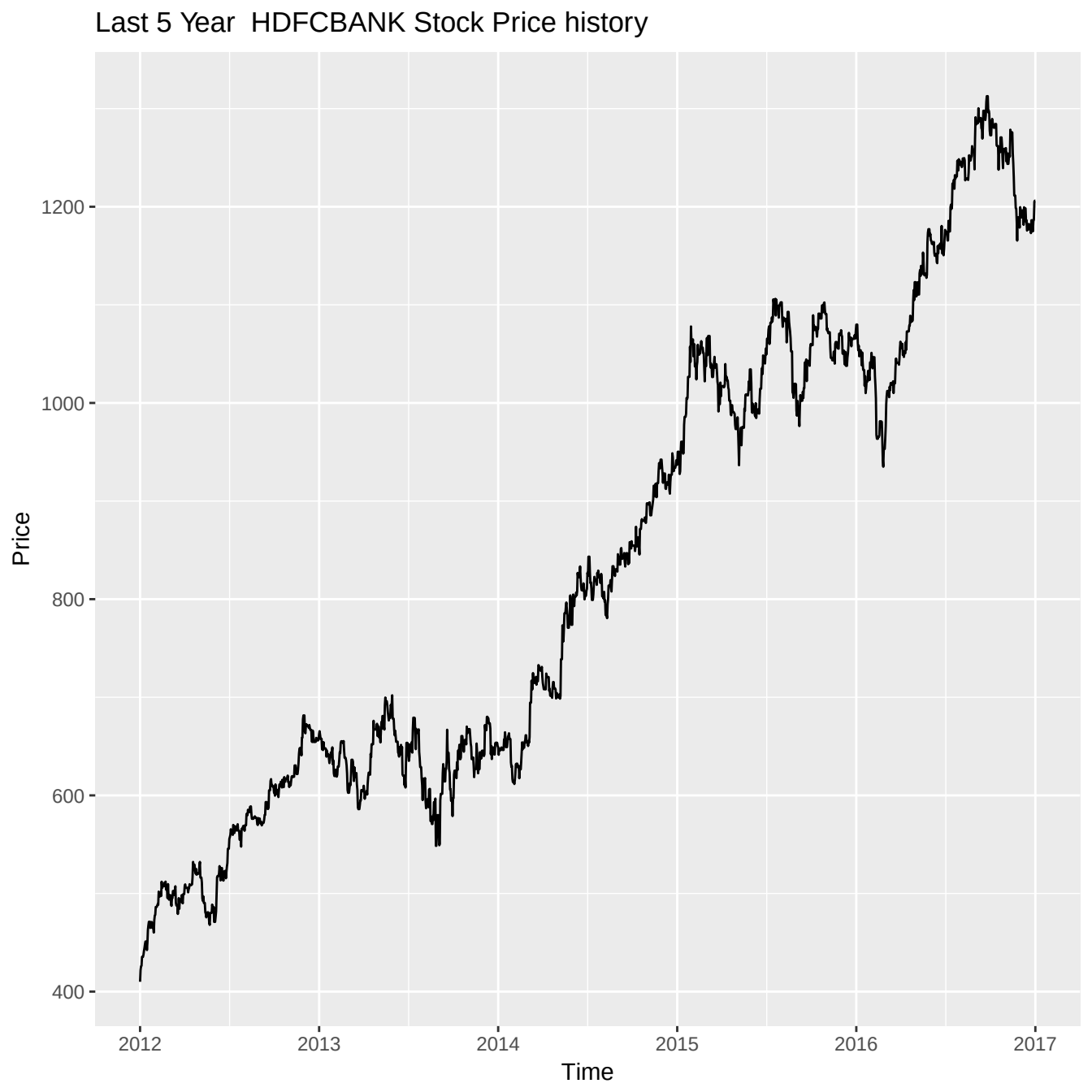
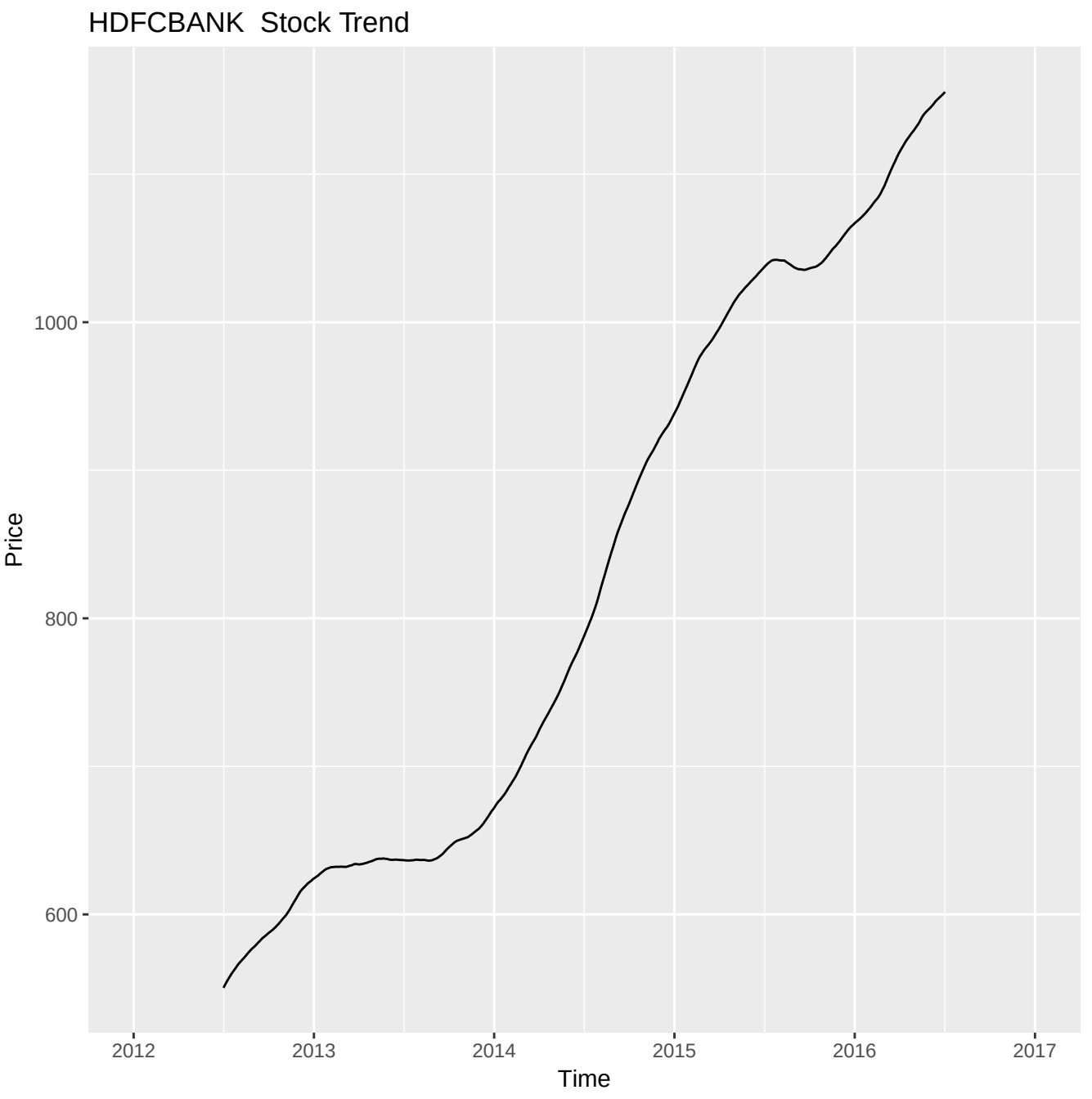
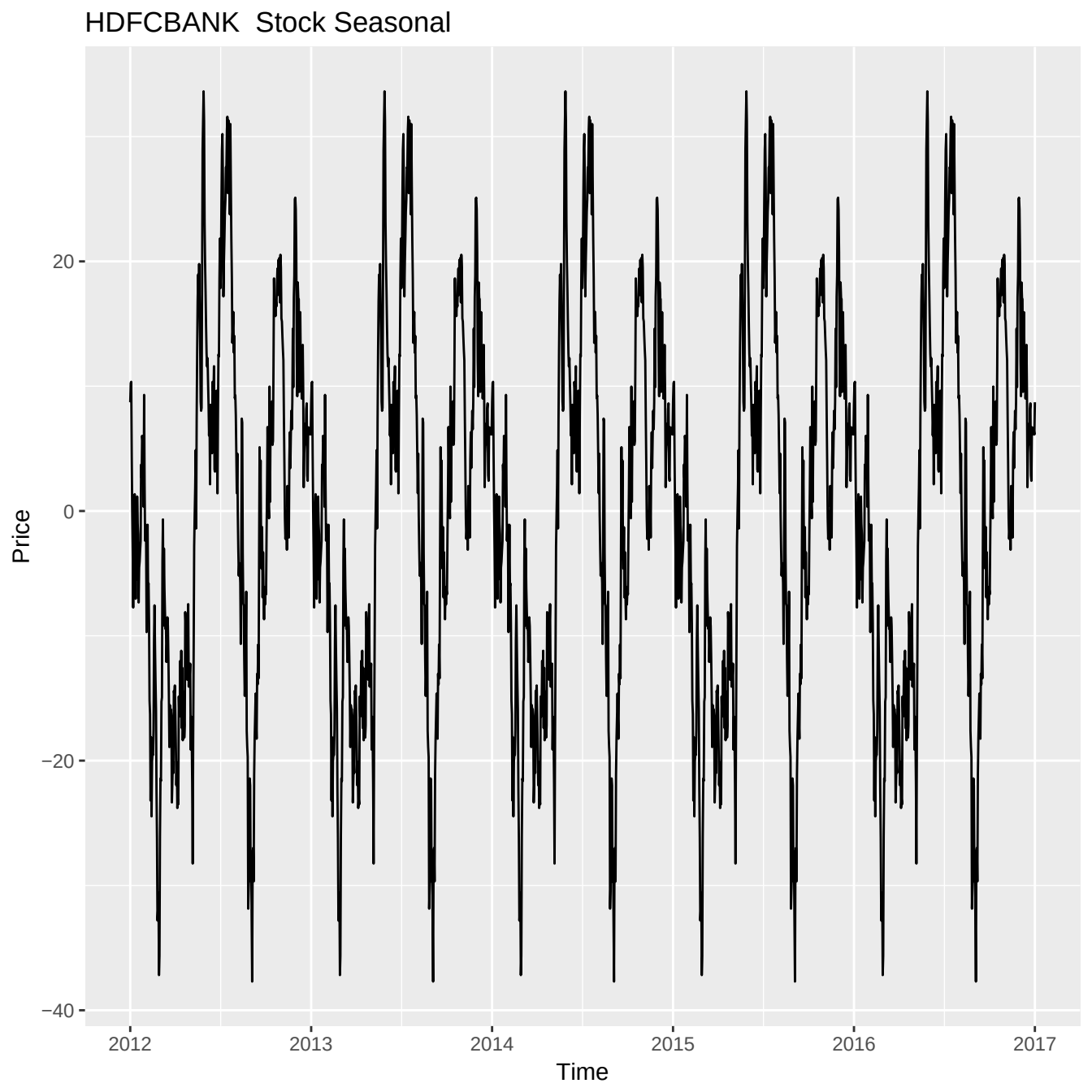
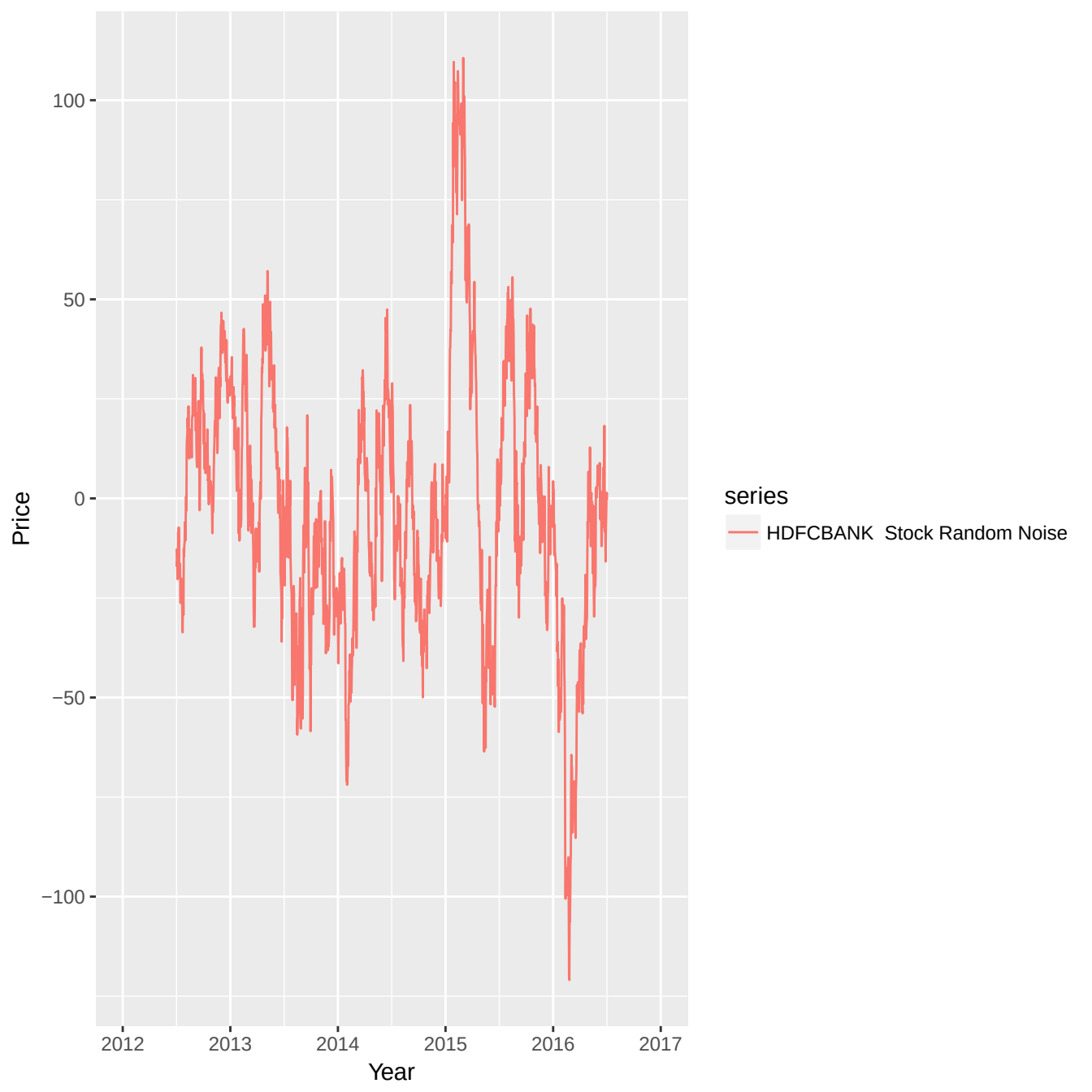
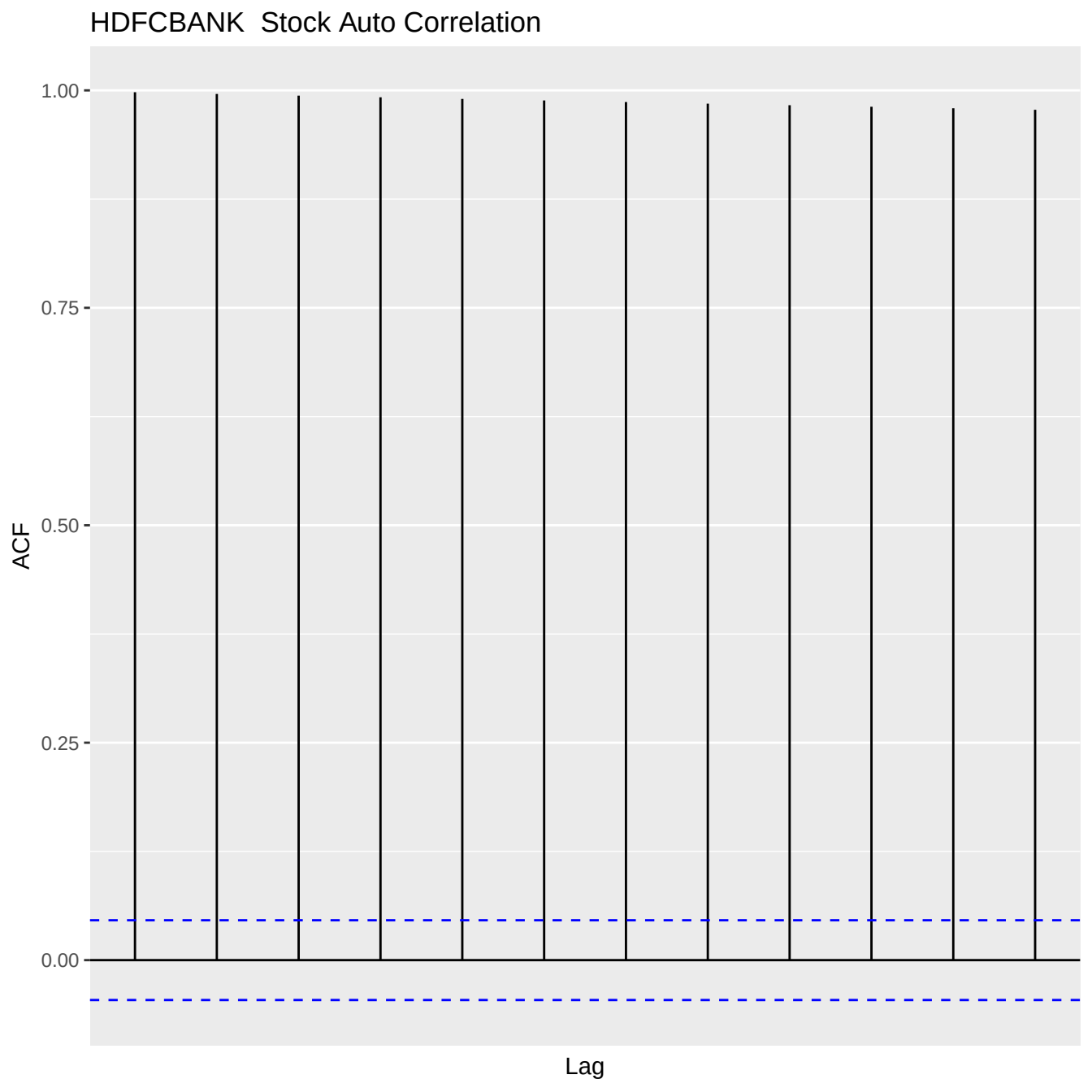
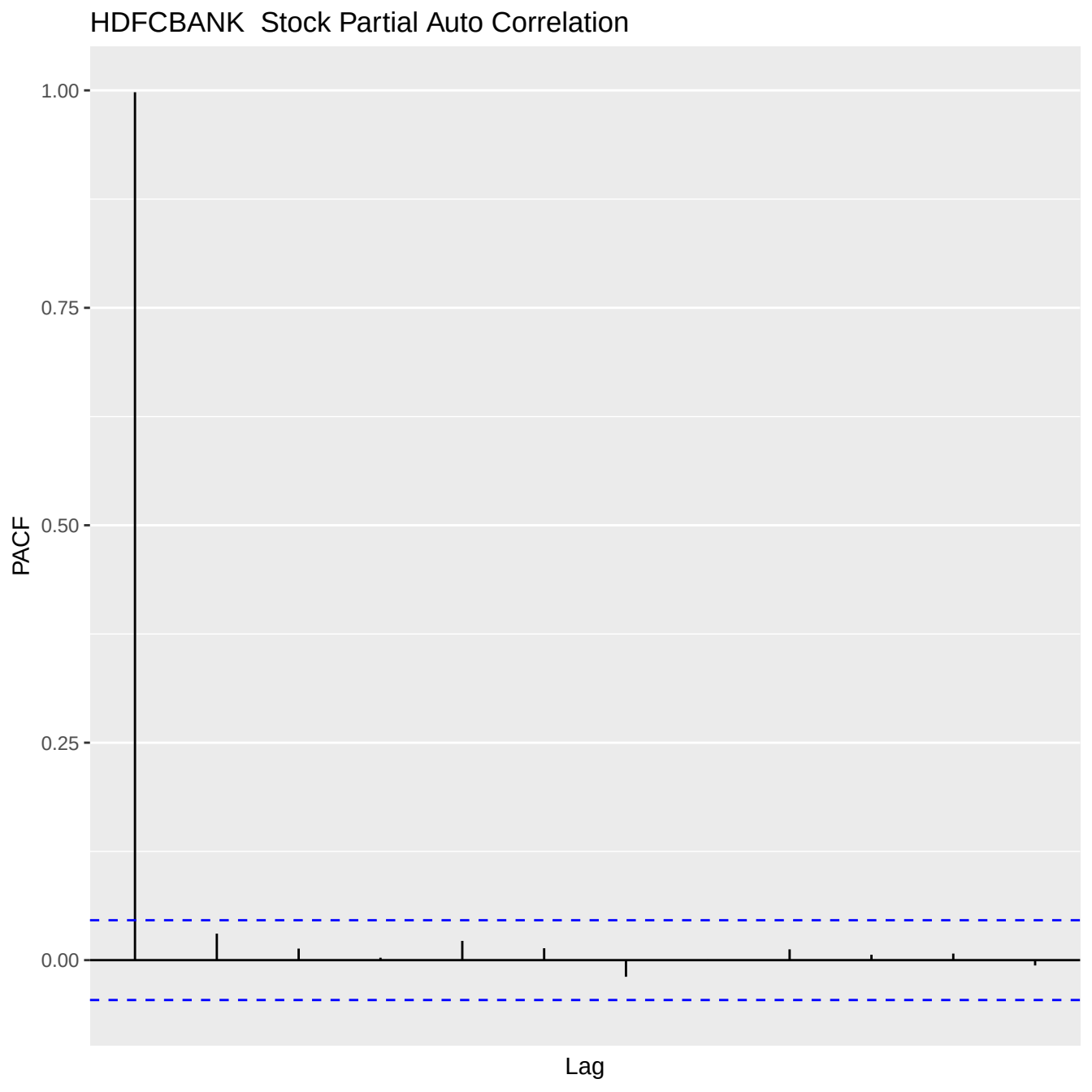

Last 5 Year HDFCBANK Stock Price history
Price
1200
1000
800
600
400
2012
2013
2014
2015
2016
2017
Time

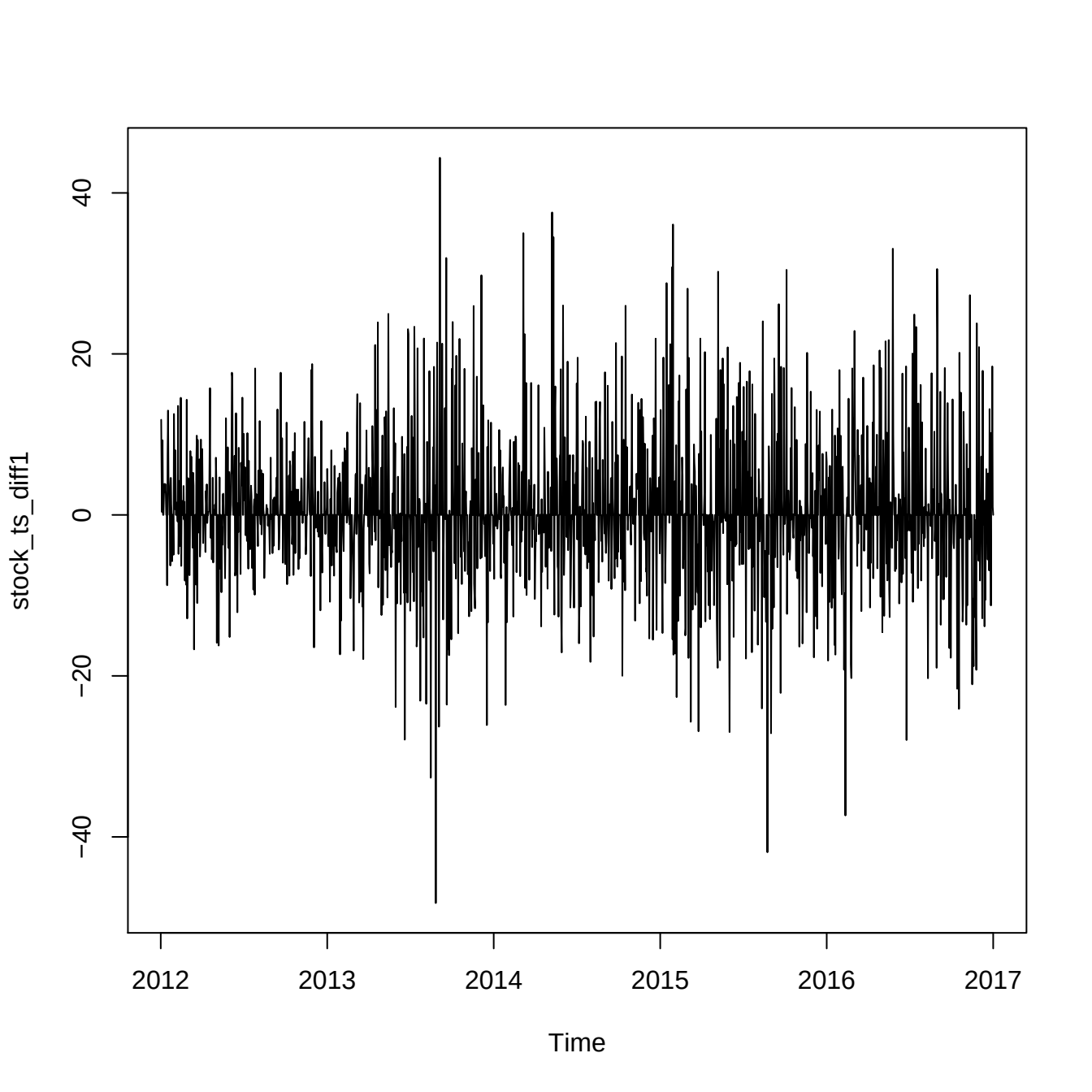

HDFCBANK Stock Trend
1000
800
600
Price
2012
2013
2014
2015
2016
2017
Time

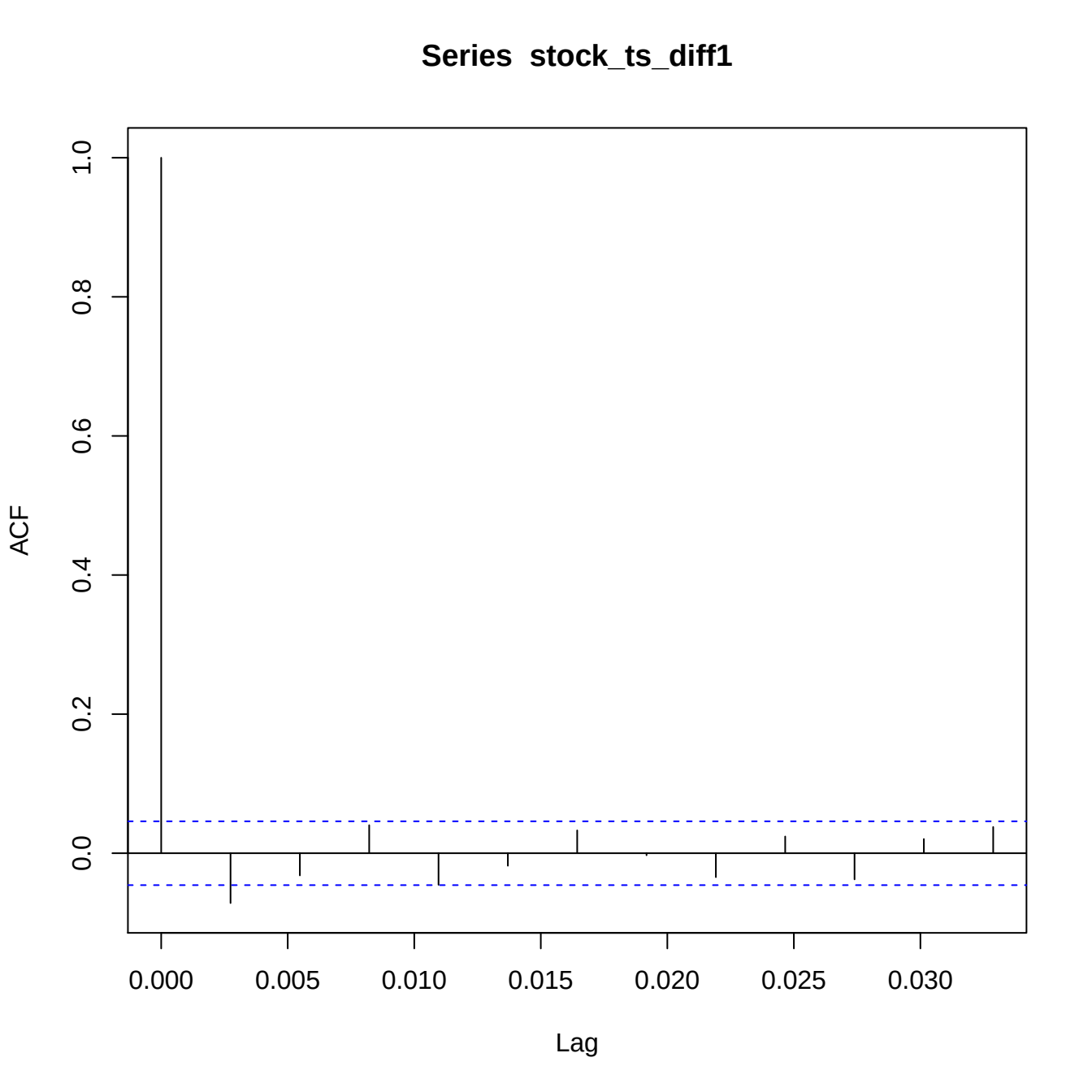

HDFCBANK Stock Seasonal
20
0
−20
−40
Price
2012
2013
2014
2015
2016
2017
Time

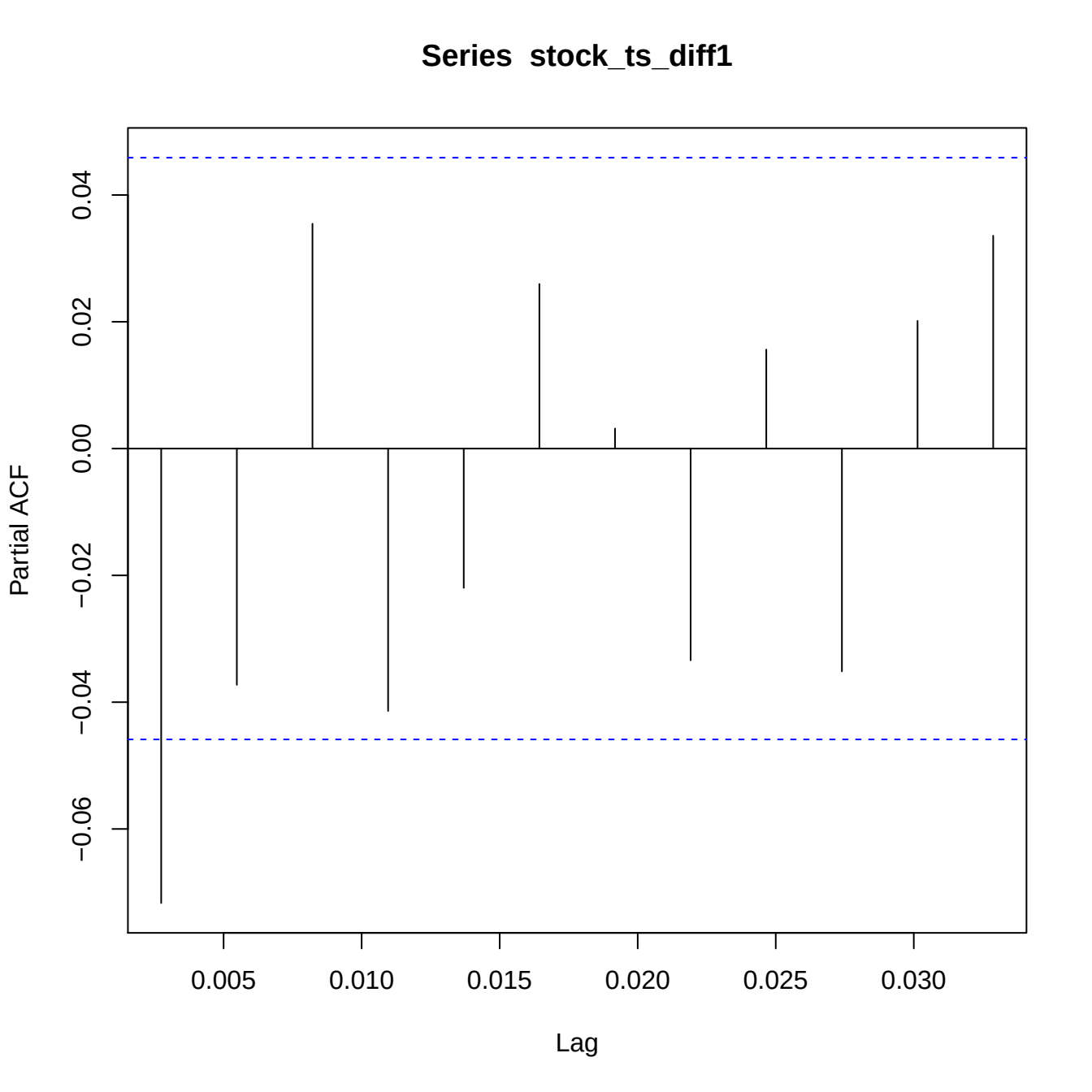

100
50
0
−50
−100
Price
2012
2013
2014
2015
2016
2017
Year
series
HDFCBANK Stock Random Noise

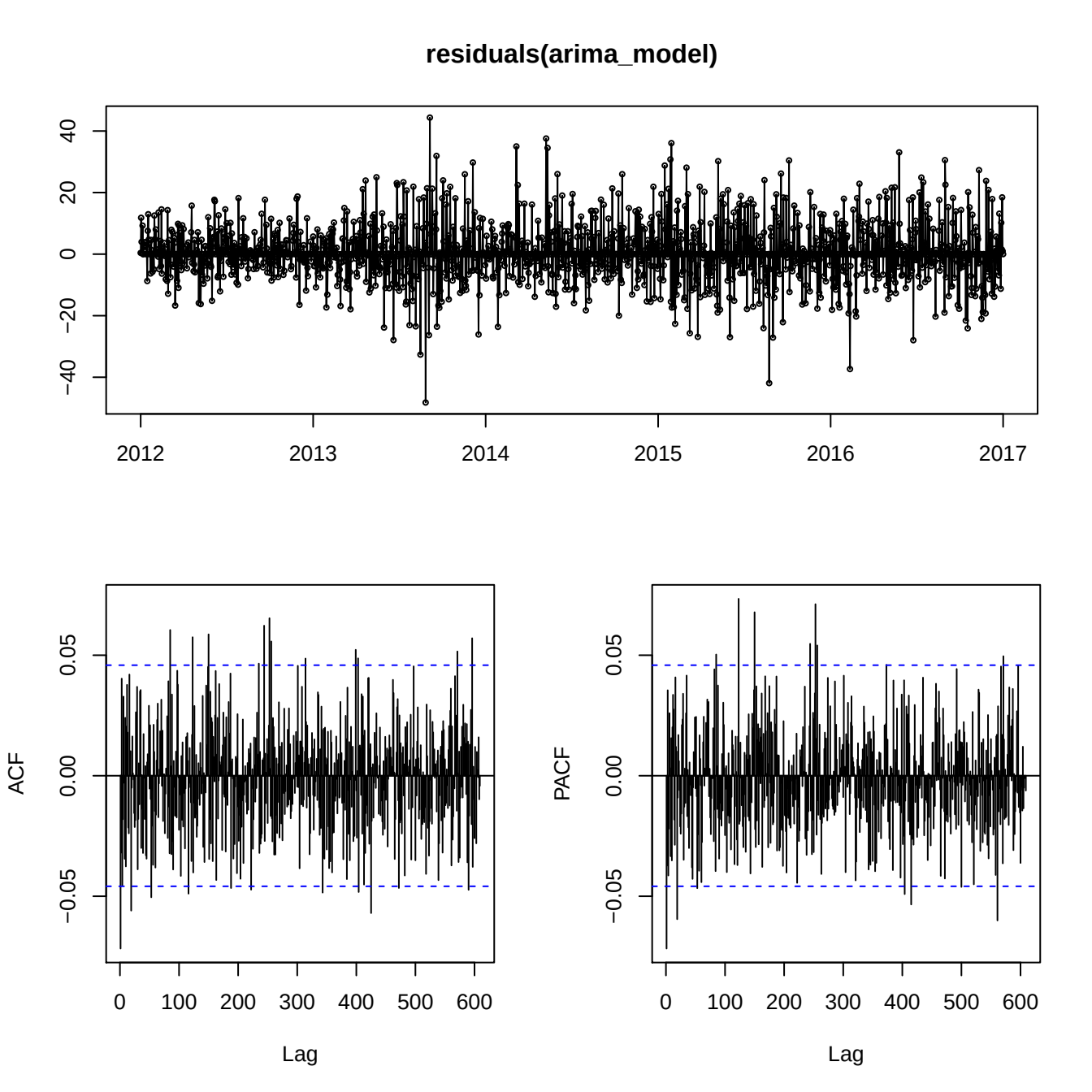

HDFCBANK Stock Auto Correlation
1.00
0.75
0.50
0.25
0.00
ACF
Lag

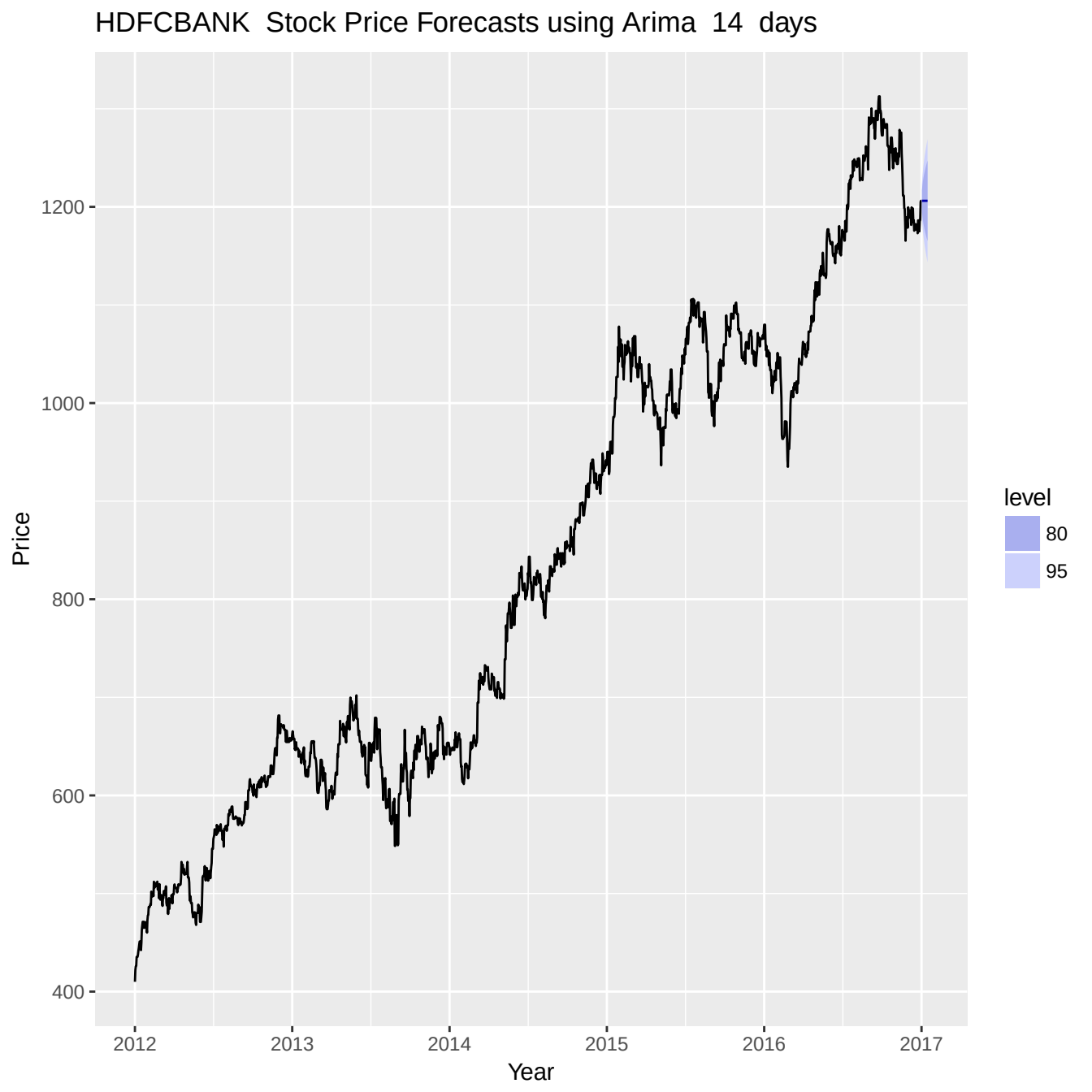

HDFCBANK Stock Partial Auto Correlation
1.00
0.75
0.50
0.25
0.00
PACF
Lag

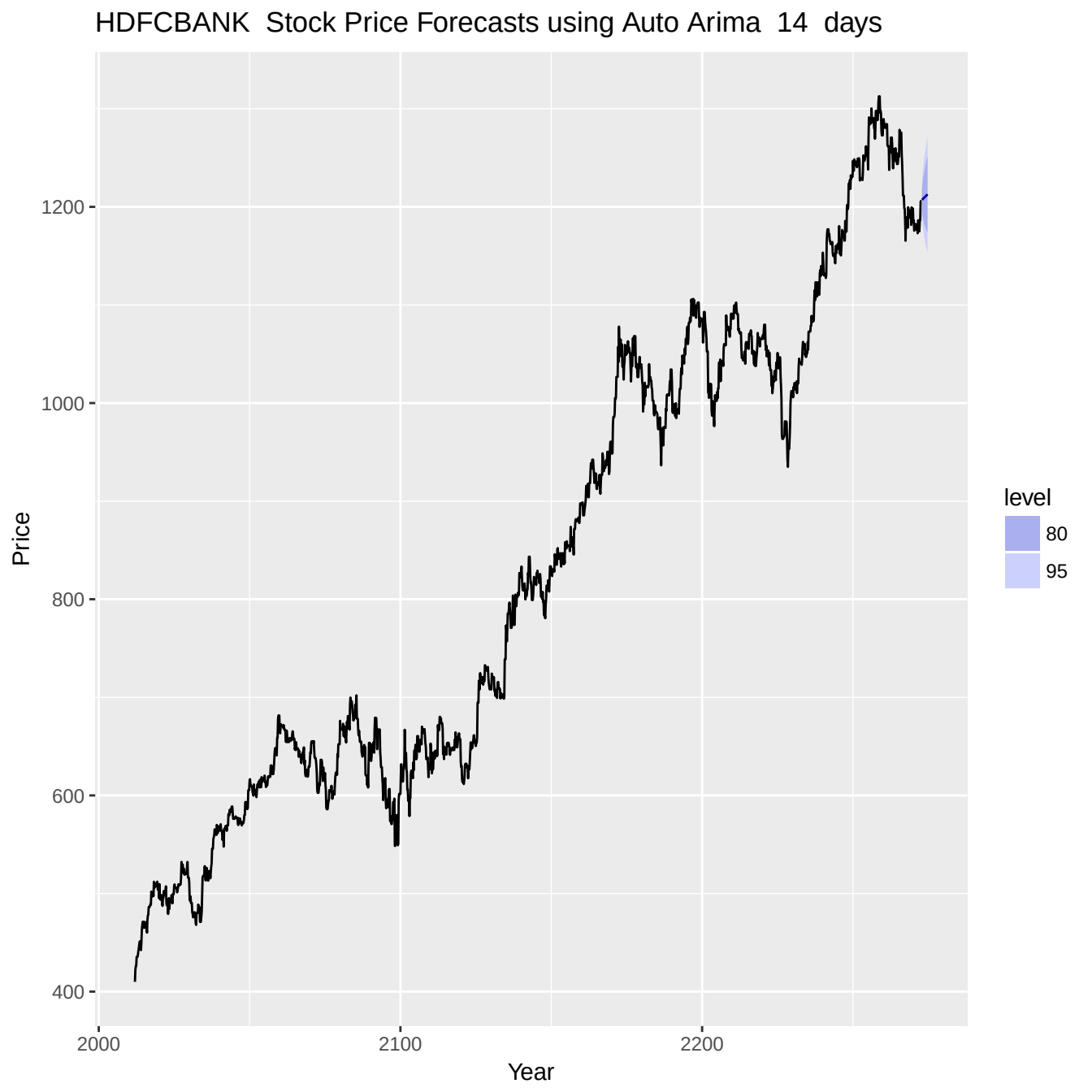

stock_ts_diff1
40
20
0
−20
−40
2012
2013
2014
2015
2016
2017
Time

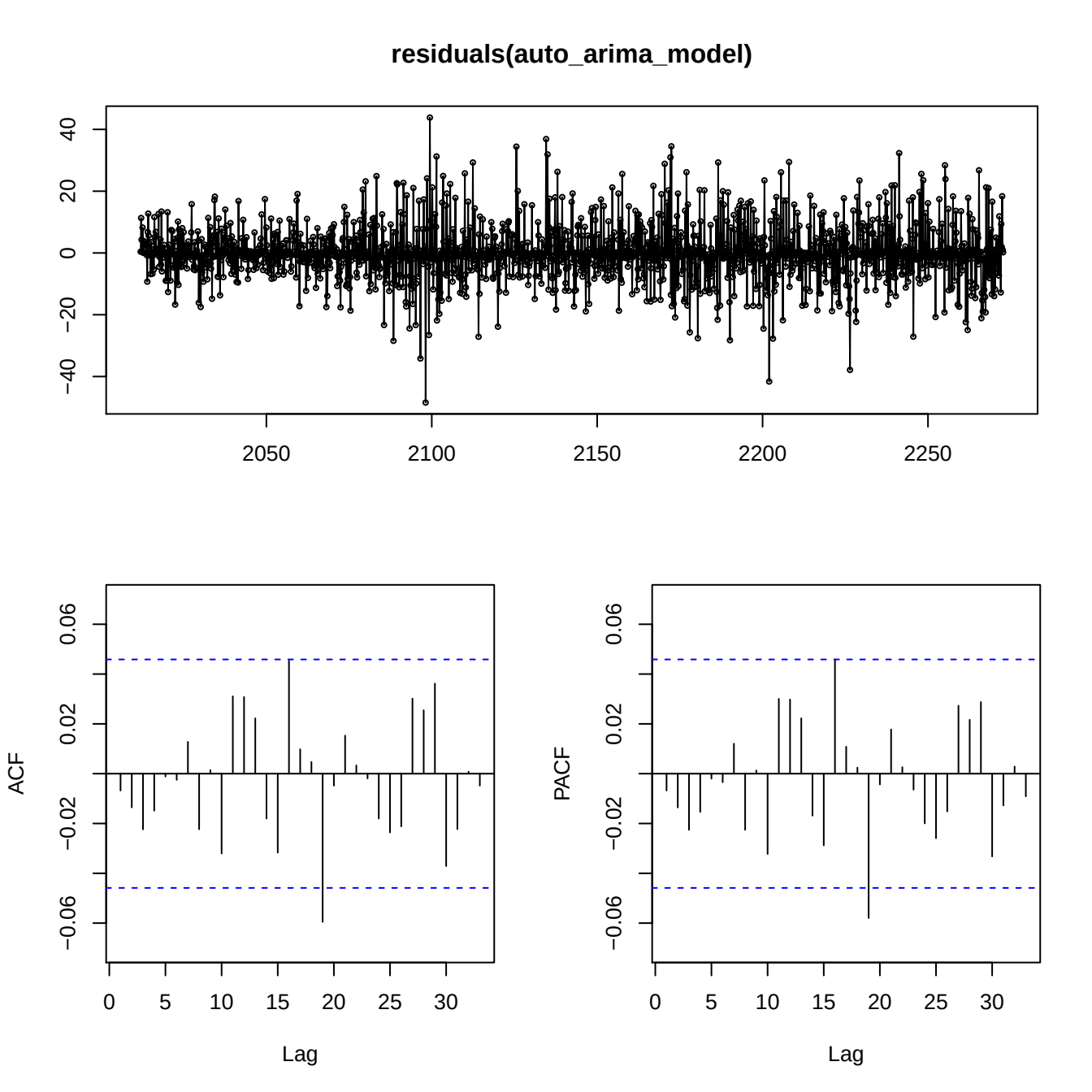

Series stock_ts_diff1
ACF
1.0
0.8
0.6
0.4
0.2
0.0
0.000
0.005
0.010
0.015
0.020
0.025
0.030
Lag

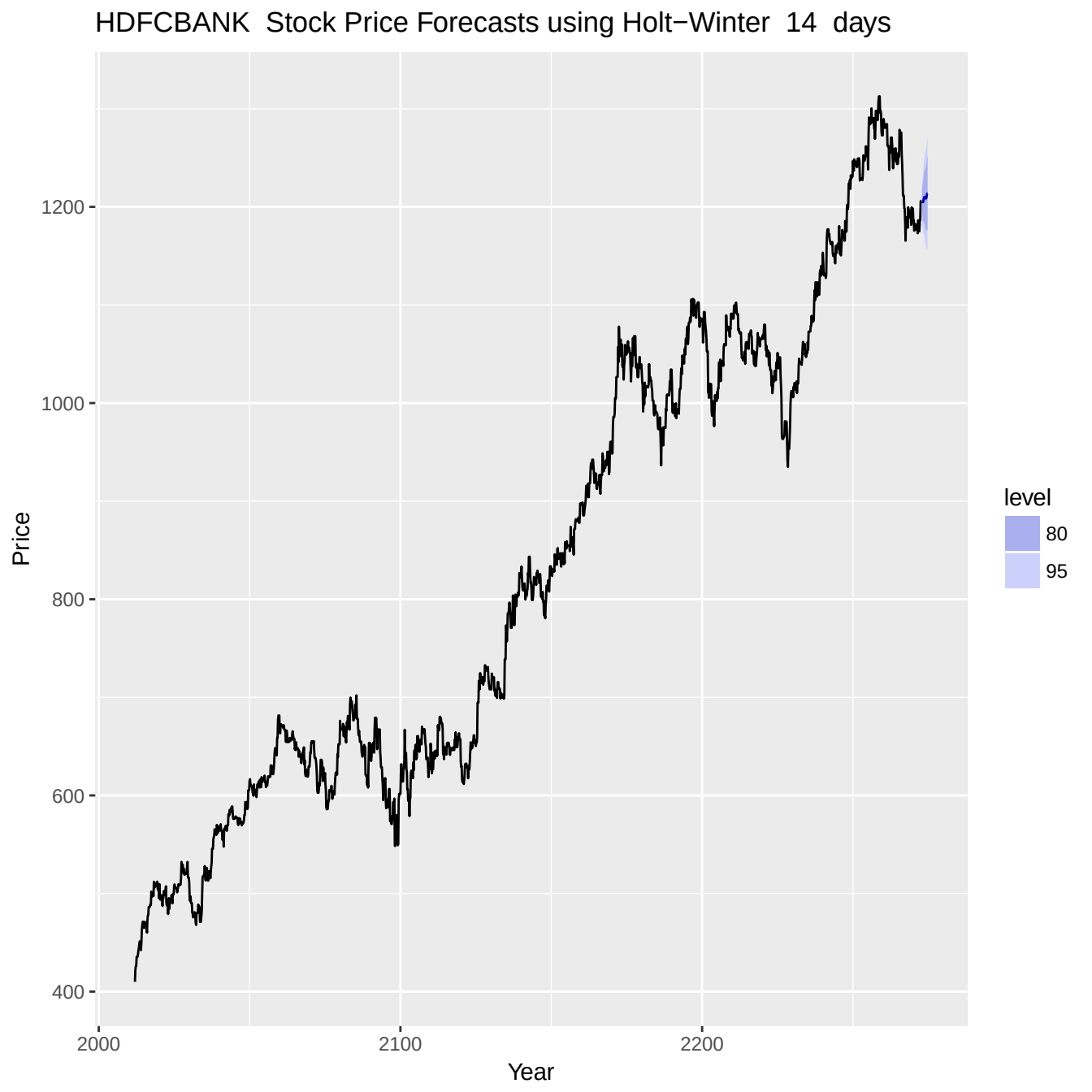

Series stock_ts_diff1
Partial ACF
0.04
0.02
0.00
−0.02
−0.04
−0.06
0.005
0.010
0.015
0.020
0.025
0.030
Lag

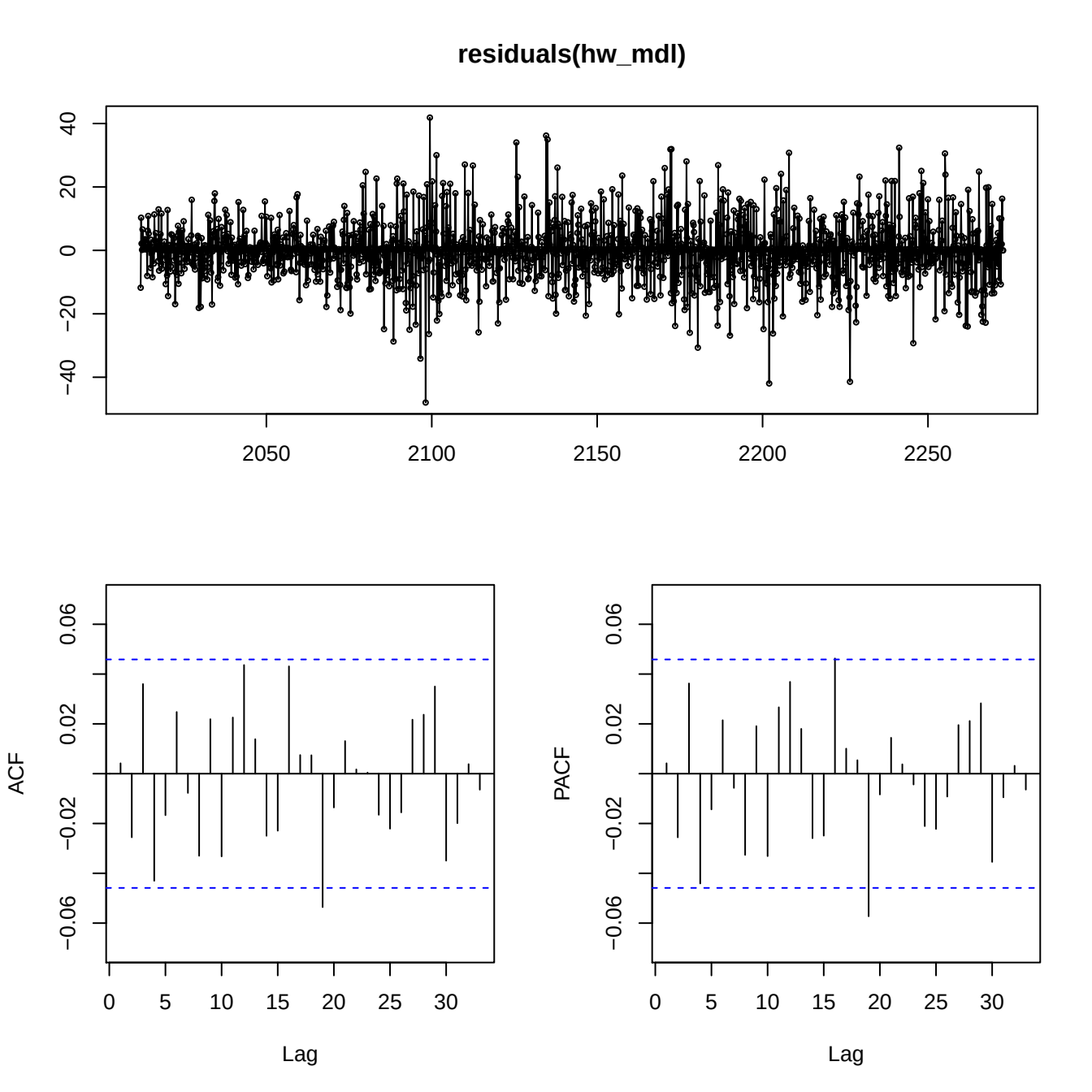

residuals(arima_model)
40
20
0
−20
−40
2012
2013
2014
2015
2016
2017
ACF
0.05
0.00
−0.05
0
100
200
300
400
500
600
Lag
PACF
0.05
0.00
−0.05
0
100
200
300
400
500
600
Lag

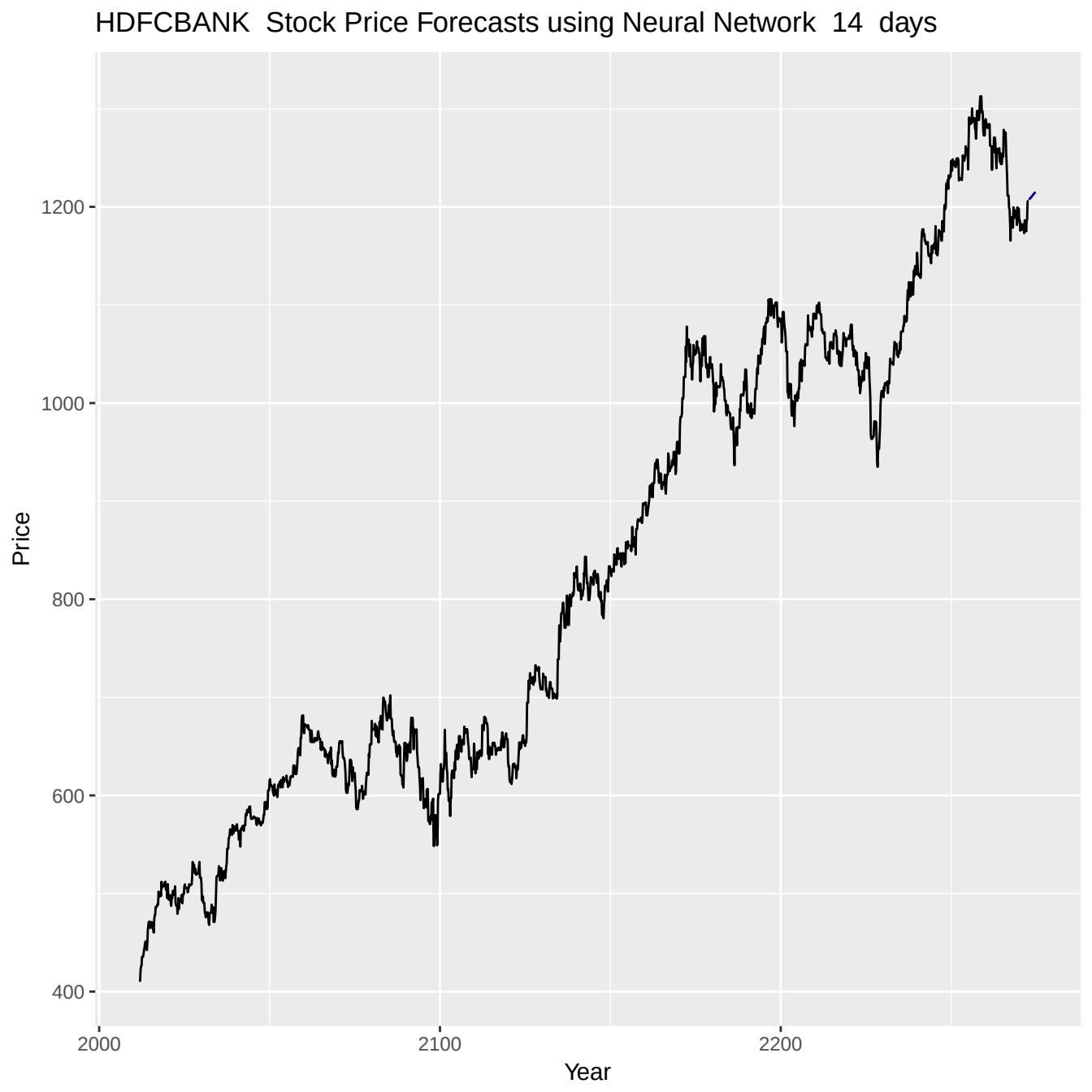

HDFCBANK Stock Price Forecasts using Arima 14 days
Price
1200
1000
800
600
400
2012
2013
2014
2015
2016
2017
Year
level
80
95

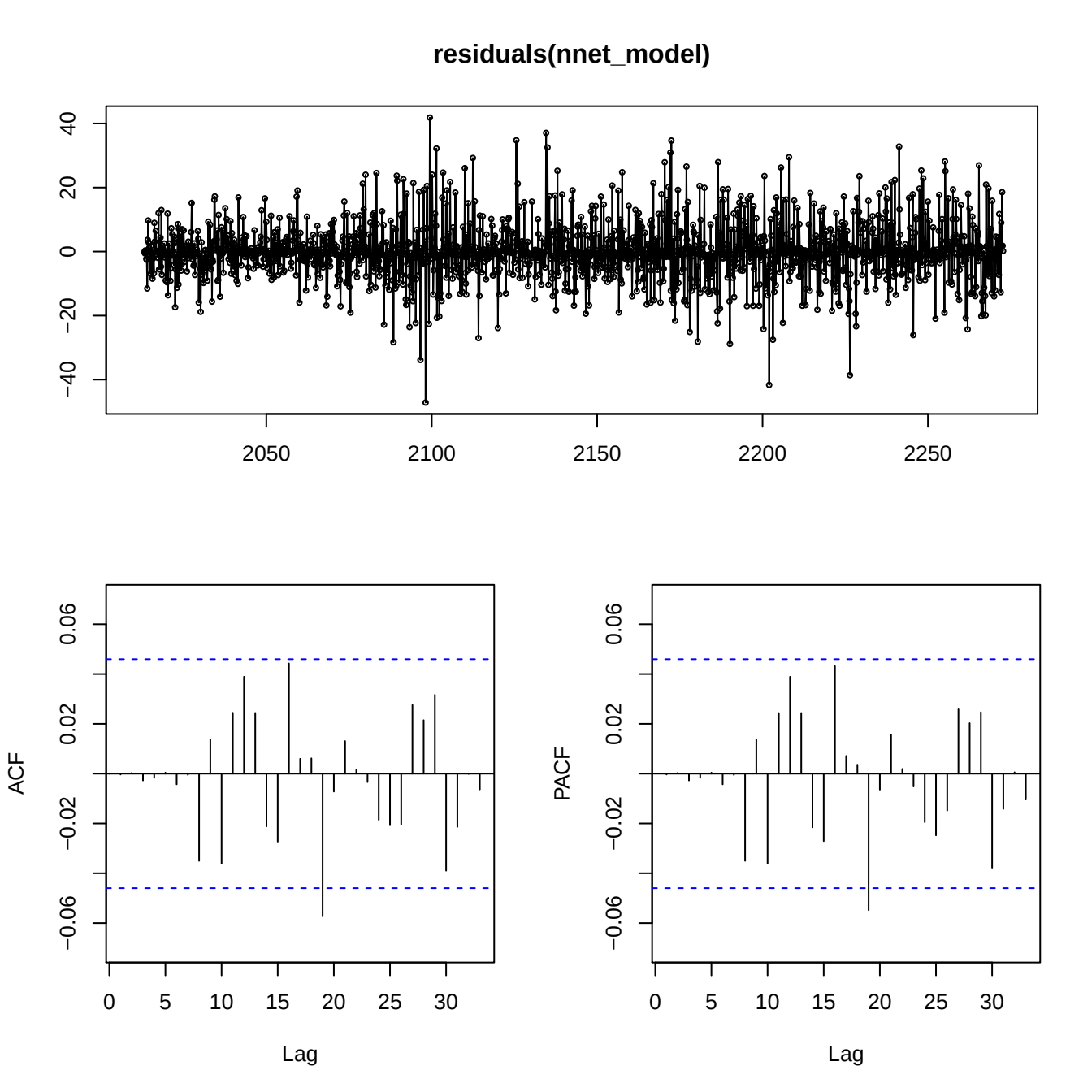

HDFCBANK Stock Price Forecasts using Auto Arima 14 days
Price
1200
1000
800
600
400
2000
2100
2200
Year
level
80
95


residuals(auto_arima_model)
40
20
0
−20
−40
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


HDFCBANK Stock Price Forecasts using Holt−Winter 14 days
Price
1200
1000
800
600
400
2000
2100
2200
Year
level
80
95


residuals(hw_mdl)
40
20
0
−20
−40
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


HDFCBANK Stock Price Forecasts using Neural Network 14 days
Price
1200
1000
800
600
400
2000
2100
2200
Year


residuals(nnet_model)
40
20
0
−20
−40
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