Time Series Analysis Report

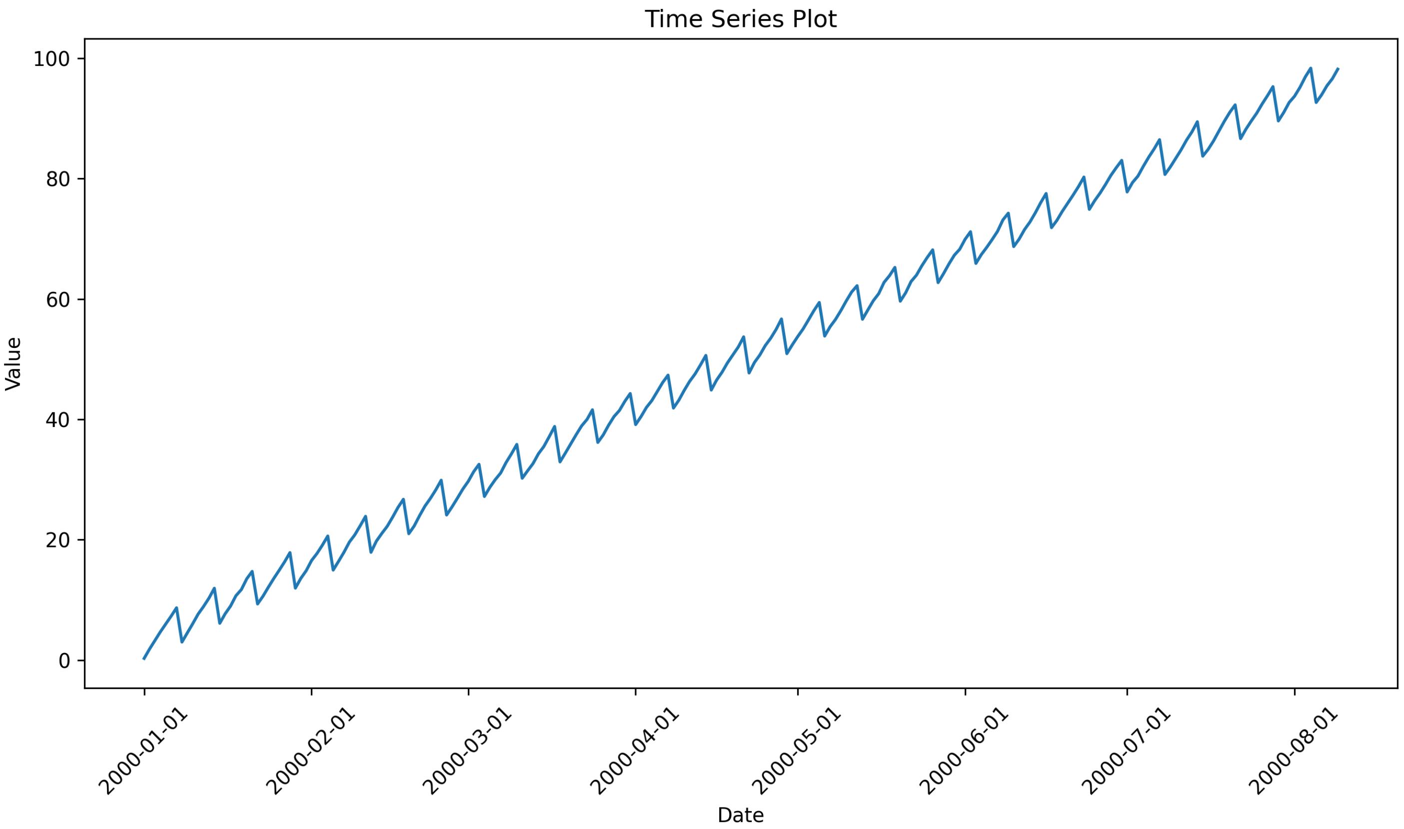
Basic Information

Series Length: 222
Frequency: Not available
Date Range: 2000-01-01 00:00:00 to 2000-08-09 00:00:00

Descriptive Statistics

Mean: 50.25
Median: 50.67
Min: 0.30
Max: 98.35
Standard Deviation: 27.42

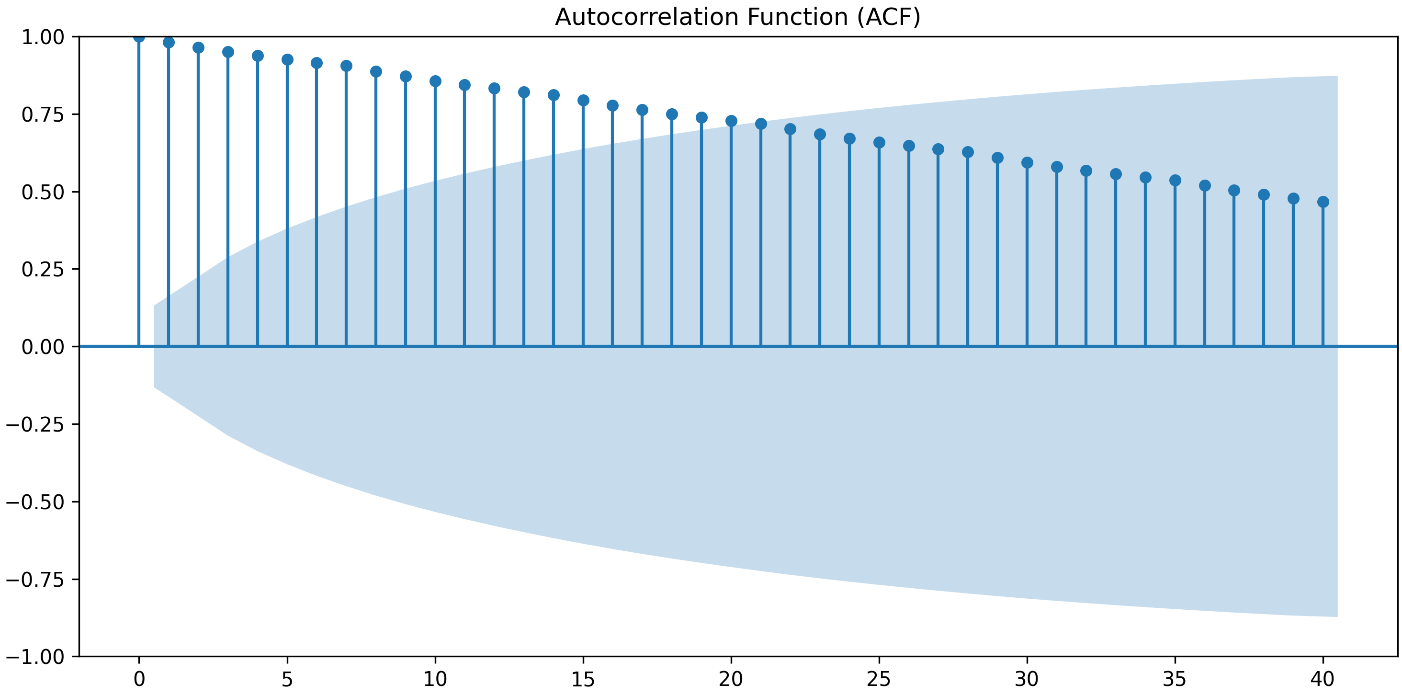
Time Series Plot

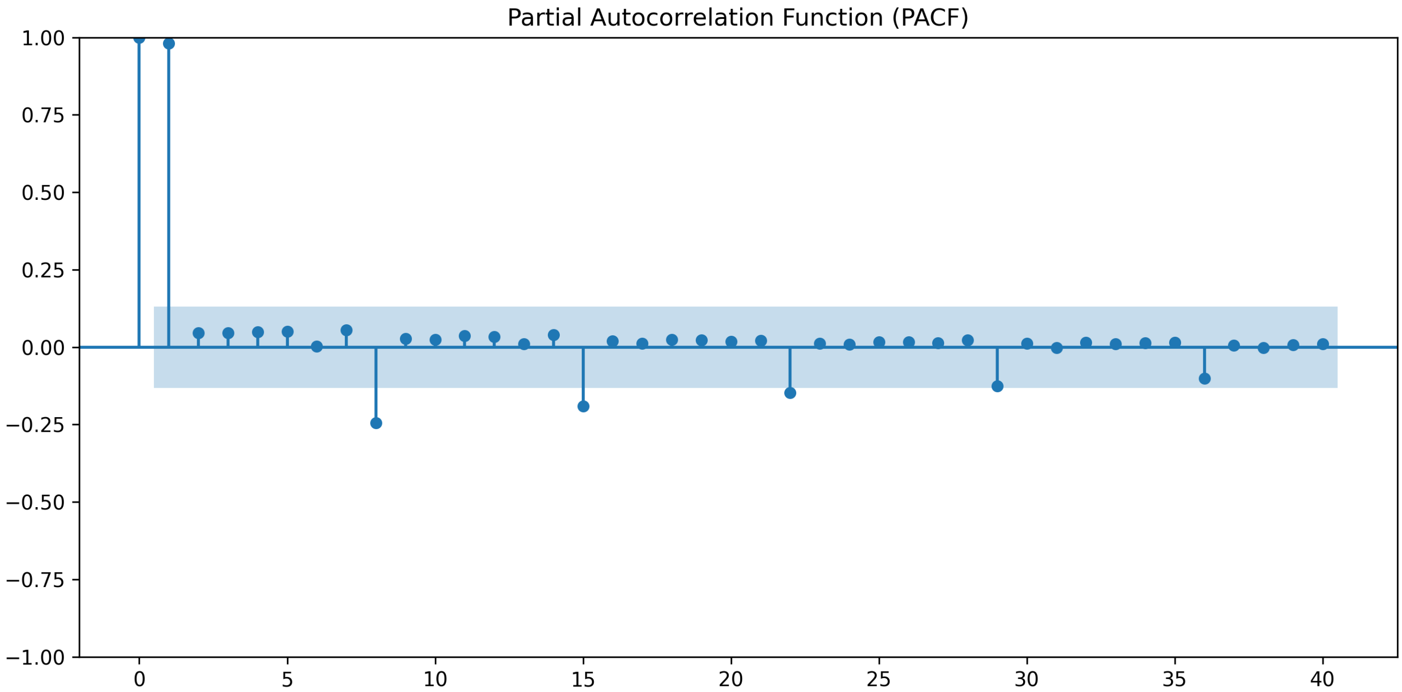


Time Series Decomposition

Unable to perform time series decomposition due to insufficient seasonal information.

Autocorrelation and Partial Autocorrelation





Trend Analysis

Trend Strength: 0.99

A trend strength of 0.99 suggests that this time series has a strong overall direction. This means that the general pattern of the data is moving consistently up or down over time.

Seasonality Analysis

Seasonal strength analysis not available.

Stationarity Analysis

KPSS Test Statistic: 4.5387
Phillips-Perron Test Statistic: -0.4492

Stationarity means that the statistical properties of a time series (like mean and variance) are constant over time. Based on these tests, your time series appears to be non-stationary. This suggests that the series may need differencing or transformation before modeling.

Volatility Analysis

ARCH LM Test Statistic: 0.9992

Volatility refers to the degree of variation in the time series over time. The ARCH LM test statistic of 0.9992 suggests that there is significant volatility clustering in the time series. This means that periods of high volatility tend to be followed by periods of high volatility, and vice versa.