Econometric Modeler Analysis

Summary of results from the Econometric Modeler App

Econometrics Toolbox Version 5.6 (R2021a)

21-Jul-2021

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1. Time Series: WtdAvgPrice

1.1. Time Series Plot

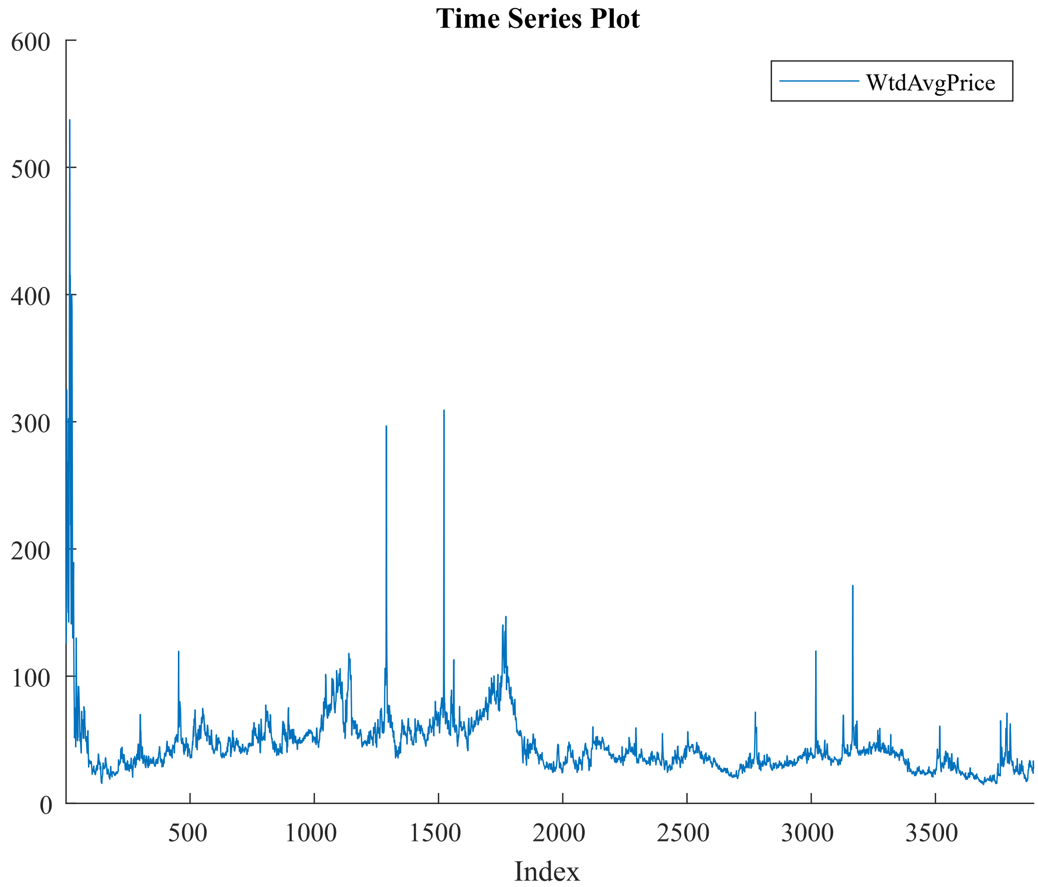

Figure 1.1. Time Series Plot of WtdAvgPrice

1.2. Sample Autocorrelation Function

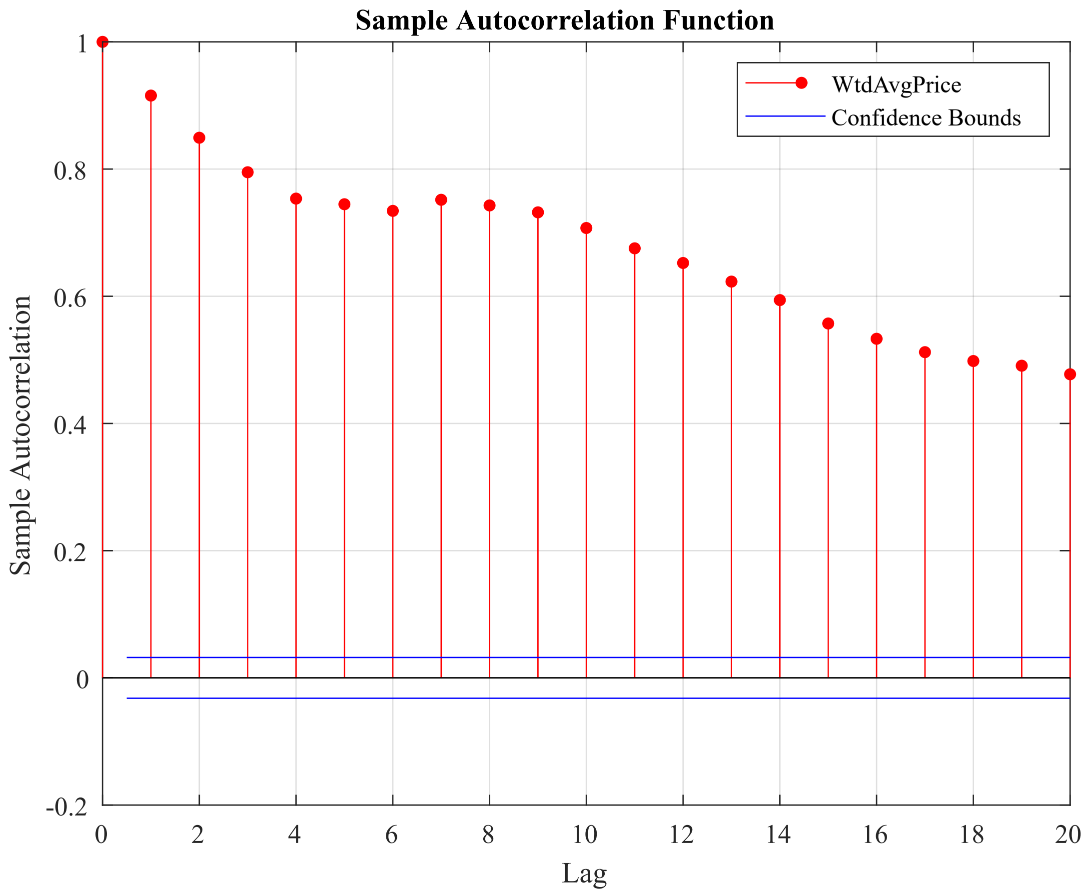

Figure 1.2. Sample autocorrelation function of WtdAvgPrice

1.3. Sample Partial Autocorrelation Function

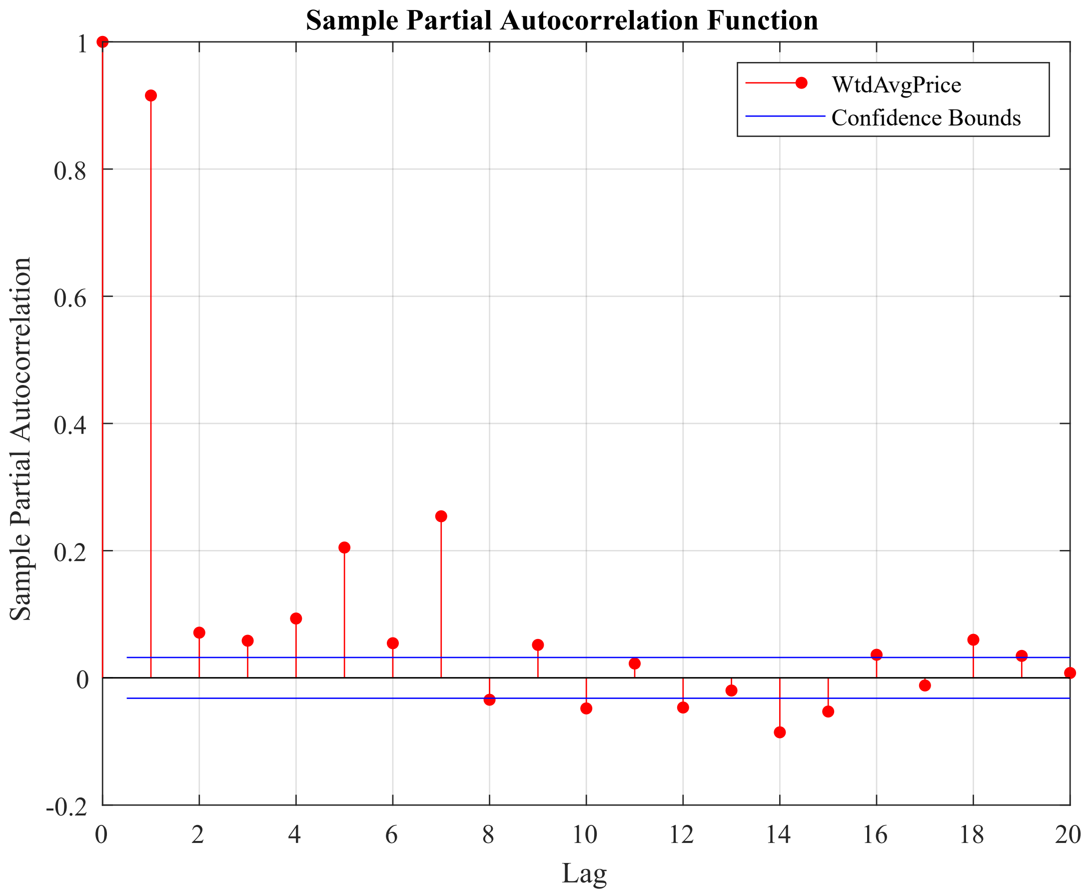

Figure 1.3. Sample partial autocorrelation function of WtdAvgPrice

2. ARIMA(1,1,1) Model (Gaussian Distribution) (ARIMA_WtdAvgPrice)

Autoregressive integrated moving average model of time series WtdAvgPrice with the following equation:

$$(1 - \phi_1 L)(1 - L)y_t \; = \; (1 + \theta_1 L)\varepsilon_t$$

2.1. Model Estimation

Table 2.1. Estimation Results

Parameter	Value	Standard Error	t Statistic	P-Value
Constant	0	0		
AR{1}	0.66141	0.0039865	165.9124	0
MA{1}	-0.88355	0.0028788	-306.9148	0
Variance	121.6376	0.32179	378.0014	0

Table 2.2. Goodness of Fit

AIC	29759.6069
BIC	29778.4077

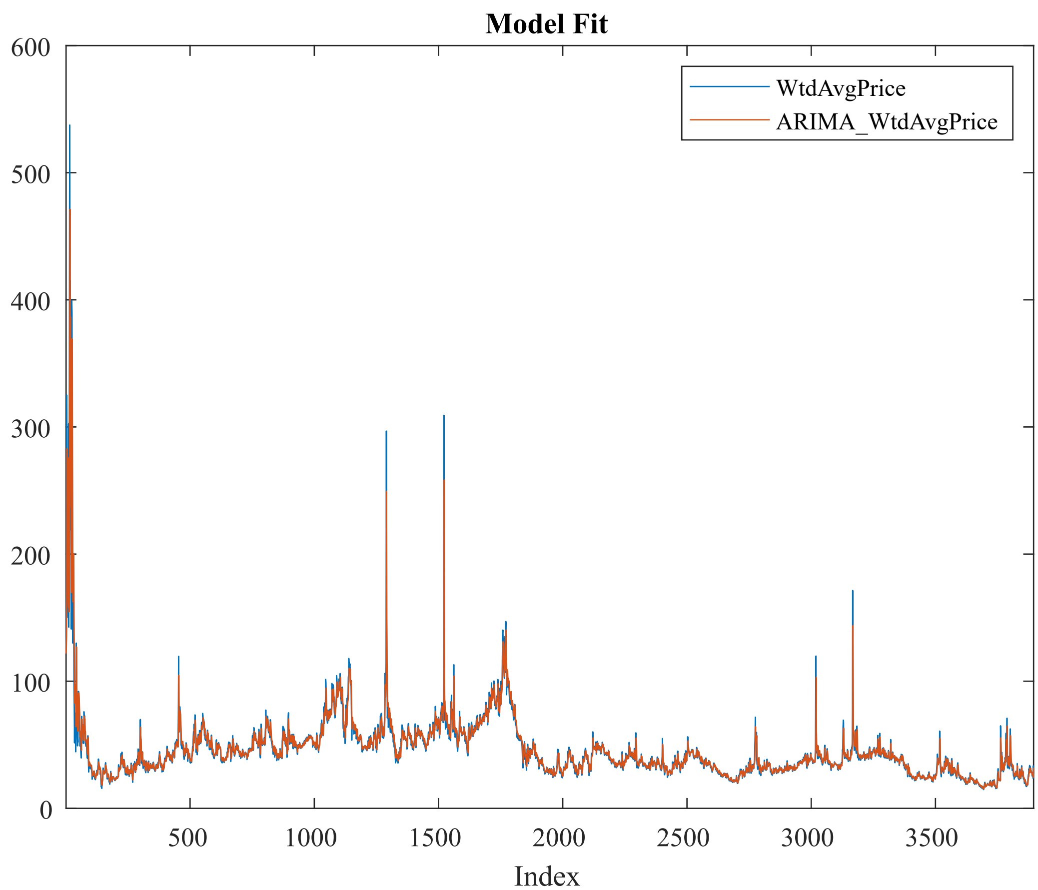

Figure 2.1. Plot the fit of model ARIMA_WtdAvgPrice time series WtdAvgPrice

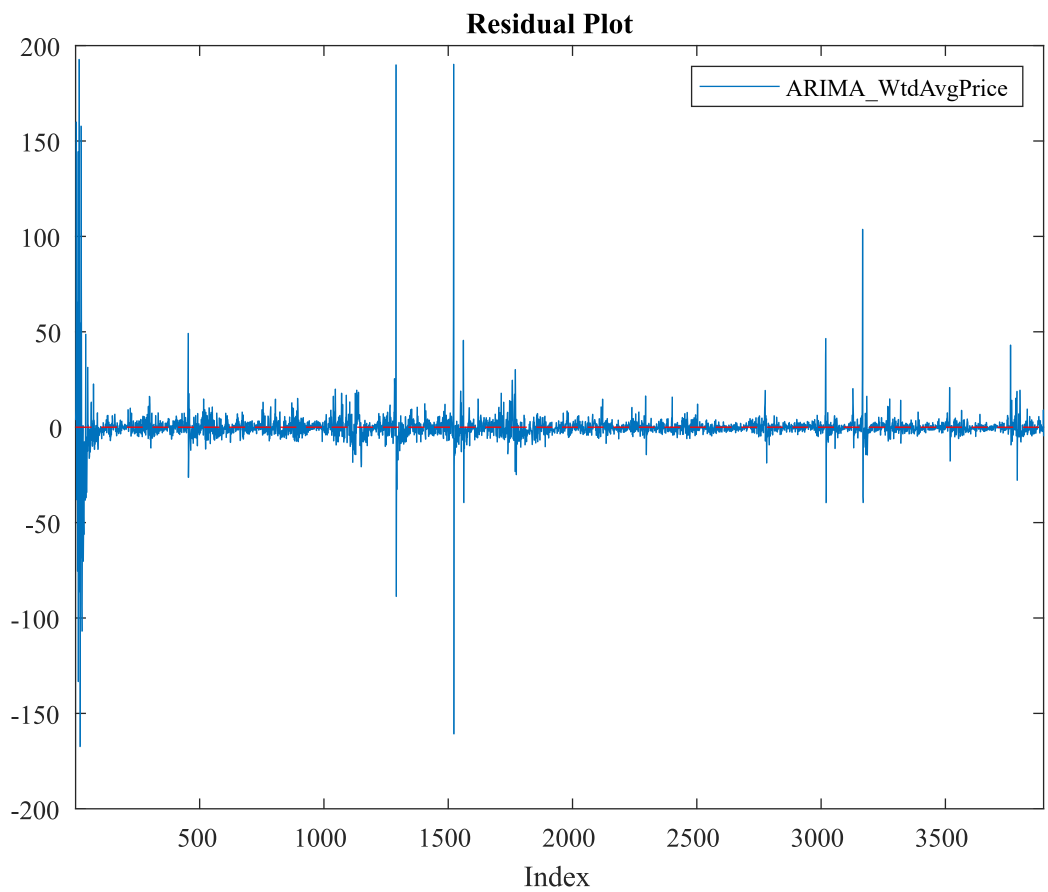

Figure 2.2. Plot of the residuals of model ARIMA_WtdAvgPrice