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#timeseries **Box Jenkins Reinsel
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Time Series Analysis: Forecasting

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The book by Box and Jenkins, Time Series Analysis Forecasting and Control (the later edition is Box, Jenkins and Reinsel, 1994) has a discussion on these forecast functions on pages 326 - 328. Again, if you have only a faint notion, but you do know

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that there was a trend upwards before differencing, pick a seasonal MA term and see what comes out in the diagnostics.

6.4.4.10. Box-Jenkins Analysis on Seasonal Data

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The Box-Jenkins methodology is a five-step process for identifying, selecting, and assessing conditional mean models (for discrete, univariate time series data). Establish the stationarity of your time series. If your series is not stationary, successively difference your series to attain stationarity.

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The first step in the Box-Jenkins procedure is to difference the time series until it is stationary, thereby ensuring that trend and seasonal components are removed. In many

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instances one or two stage differencing is sufficient. The differenced series will be shorter than the source series by c time steps, where c is the range of the differencing.

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