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Jenkins method in Management

Box-Jenkins Approach to ARMA Model -
Theory

Intro Video: Applied Time-Series
Analysis Basics of ARMA and ARIMA
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Time Series Talk : ARIMA Model Time
Series Talk : ARMA Model Lecture
01B: Motivation and Overview-2

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Time Series Analysis I

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Time Series Analysis: Forecasting and
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E. P. Box (Author), Gwilym M. Jenkins
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Box-Jenkins method. In time series

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Box-Jenkins method - Wikipedia
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Common Stock Closing Prices, Daily,
June 29, 1959 to June 30, 1960 ;
Series C. Chemical Process
Temperature Readings; Series D.
Chemical Process Viscosity Readings

Index of Time Series Data Sets from
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Box, G.E.P., Jenkins, G.M. and
Reinsel, G.C. (1994) Time Series
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Edition, Prentice Hall, Englewood Cliff,
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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 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.

Box-Jenkins Methodology - MATLAB & Simulink

The first step in the Box-Jenkins procedure is to difference the time

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Series until it is stationary, thereby ensuring that trend and seasonal components are removed. In many 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.

Time series analysis and temporal autoregression > ARMA ...

George E. P. Box, Gwilym M. Jenkins, Gregory C. Reinsel, Greta M. Ljung
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