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In statistics and econometrics, and in particular in time series analysis, an autoregressive integrated moving average (ARIMA) model is a generalization of an autoregressive moving average (ARMA) model. Both of these models are fitted to time series data either to better understand the data or to predict future points in the series (forecasting).ARIMA models are applied in some cases where ...

Autoregressive Integrated moving average - Wikipedia

Foundations of Modern Probability 2nd. Berlin: Springer Verlag, 2001. ISBN 0-387-95313-2. Papoulis, Athanasios. Probability, Random Variables, and Stochastic Processes 9th. Tokyo: McGraw-Hill, 1965 ISBN 0-07-119981-0. 000000002017-06-26[].

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