



# SÉRIES TEMPORAIS NO STATISTICA

Comandos Básicos

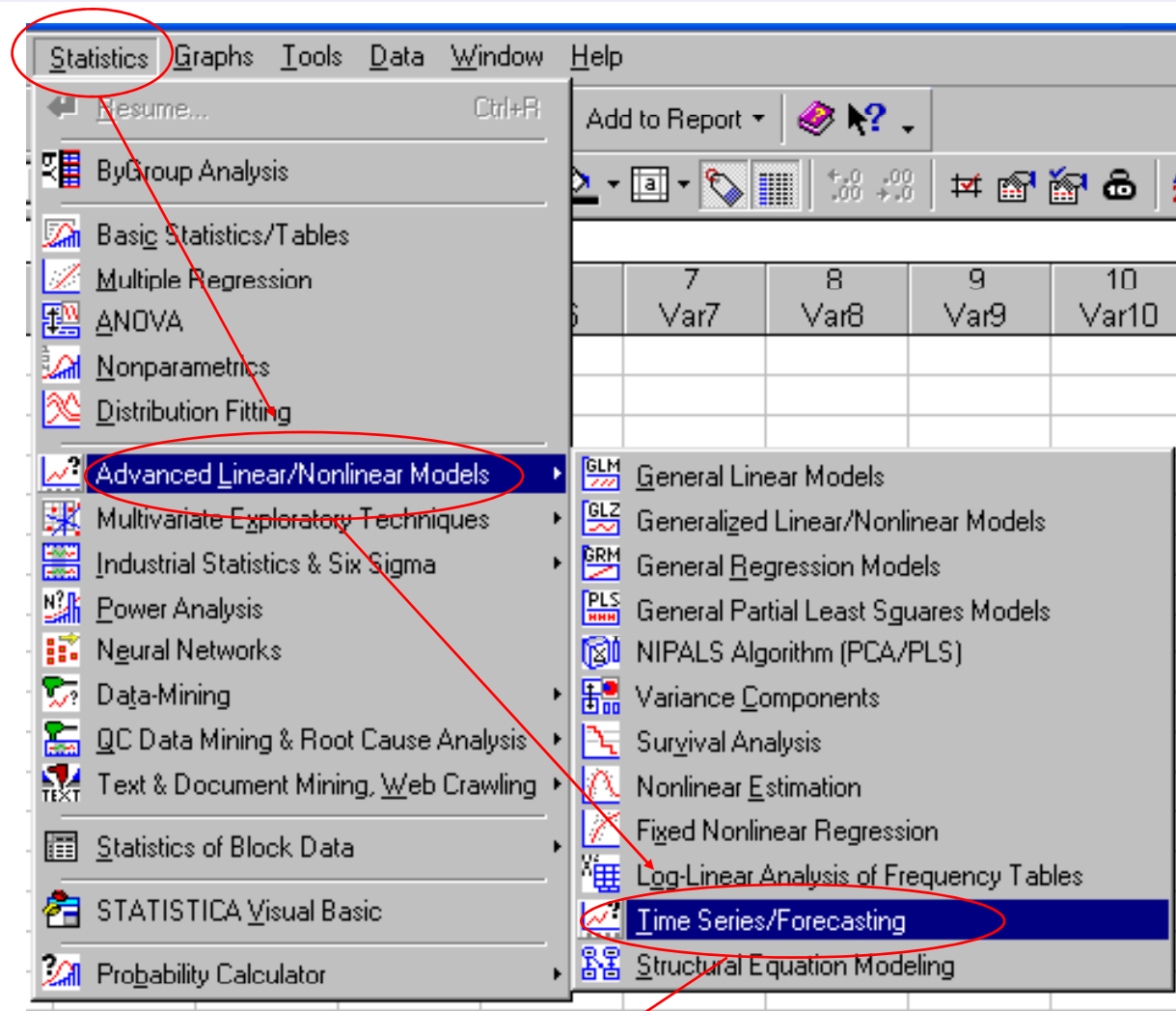
STATISTICA - [Data: Spreadsheet2\* (10v by 336c)]

File Edit View Insert Format Statistics Graphs Tools Data Window Help

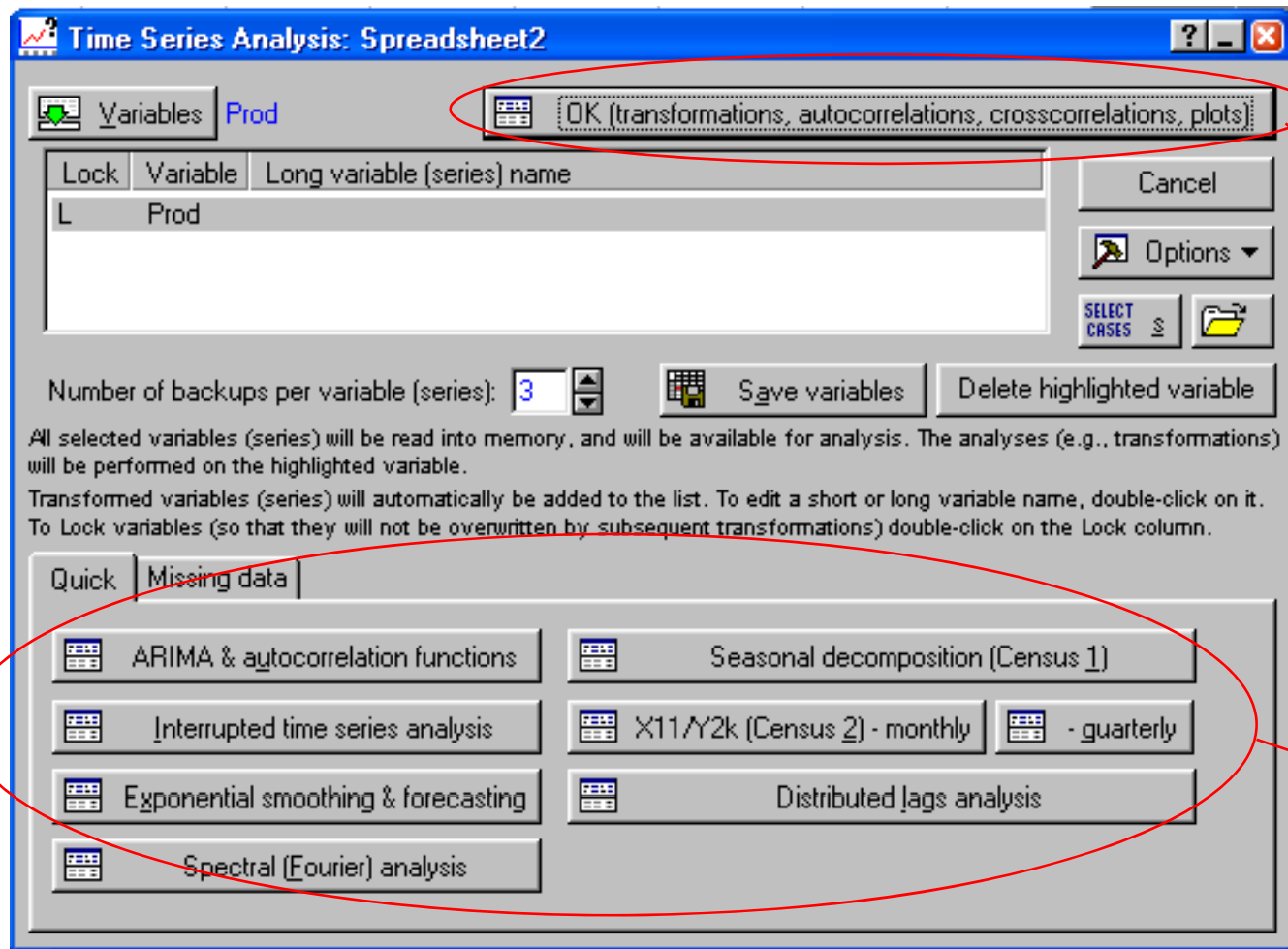
Arial | 10 | **B** *I* U | |

	1 Prod	2 Var2	3 Var3	4 Var4	5 Var5	6 Var6
1	694.84					
2	645.52					
3	690.91					
4	661.98					

Entrada da série



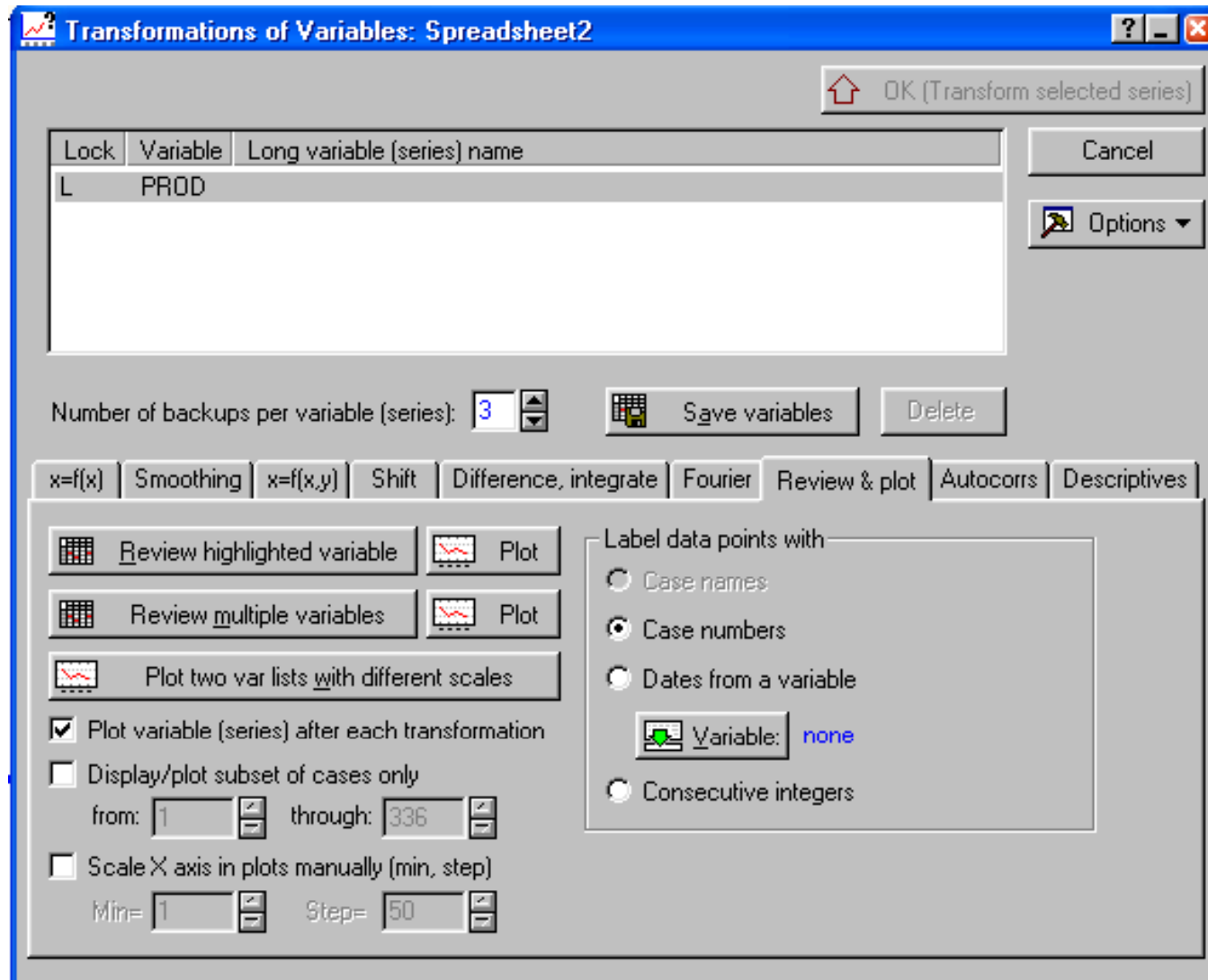
Seleção do modulo de séries temporais



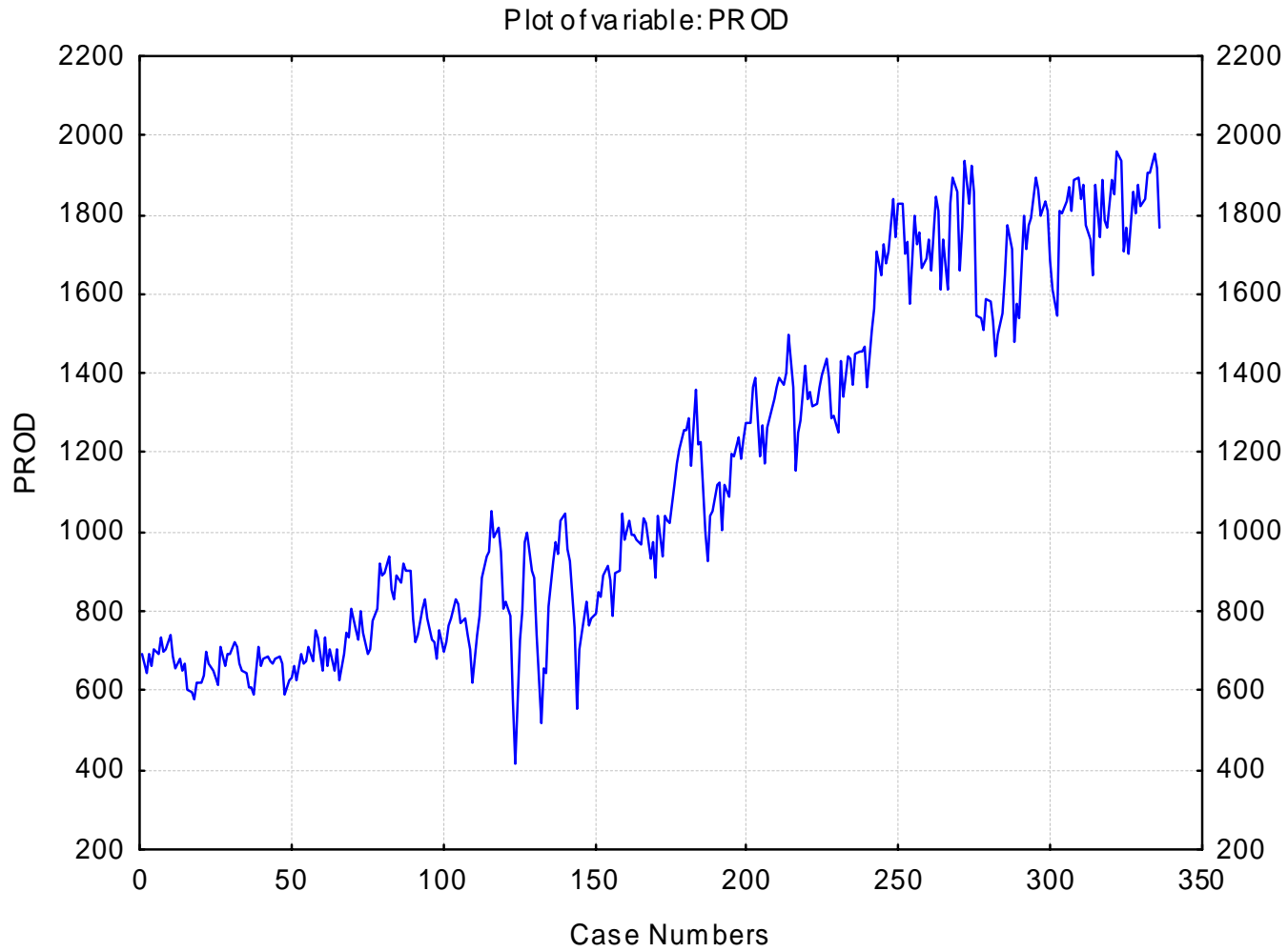
Transformações, autocorrelações, gráficos

Modelos e outras análises

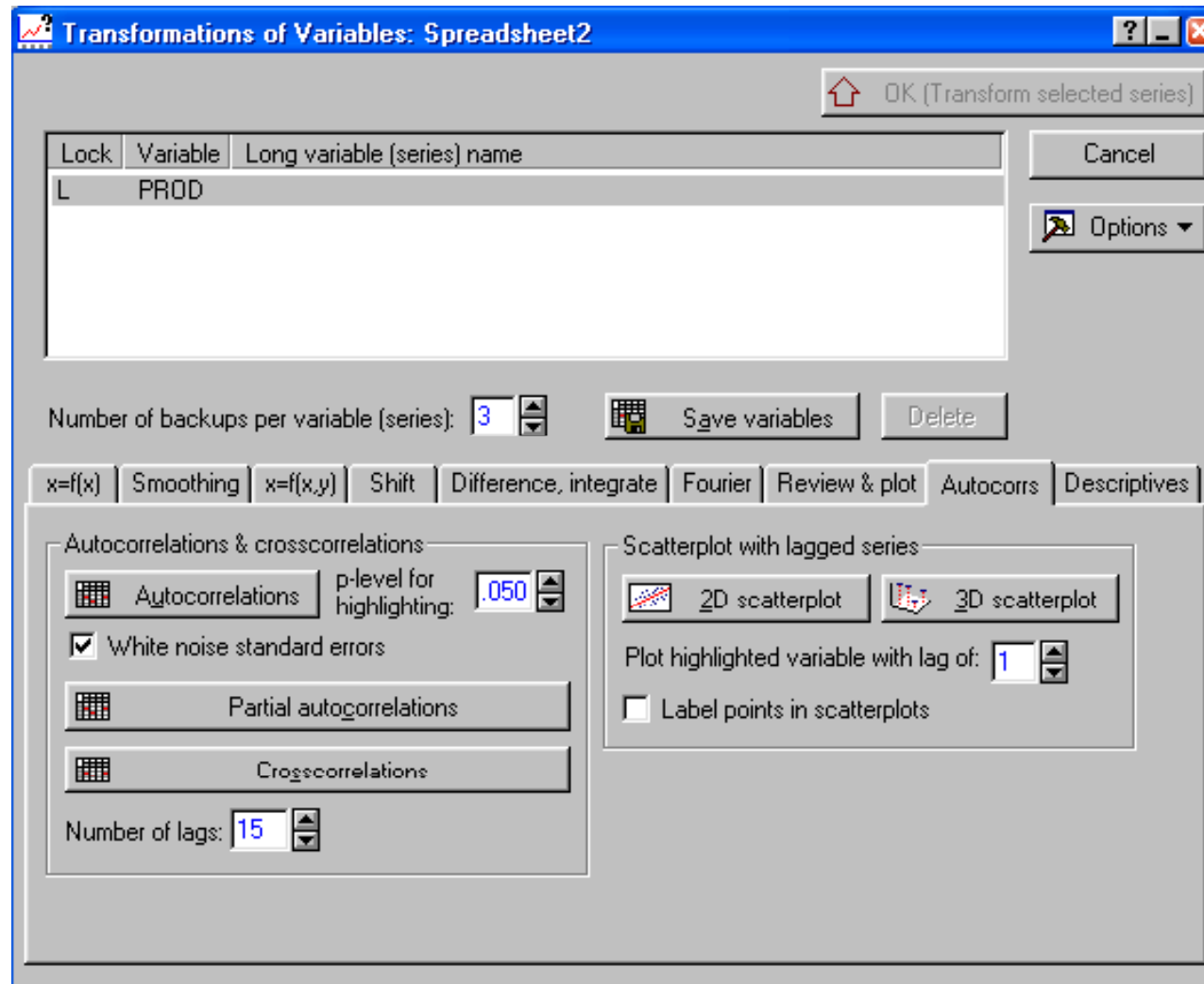
Tela inicial das funções de análise de séries temporais



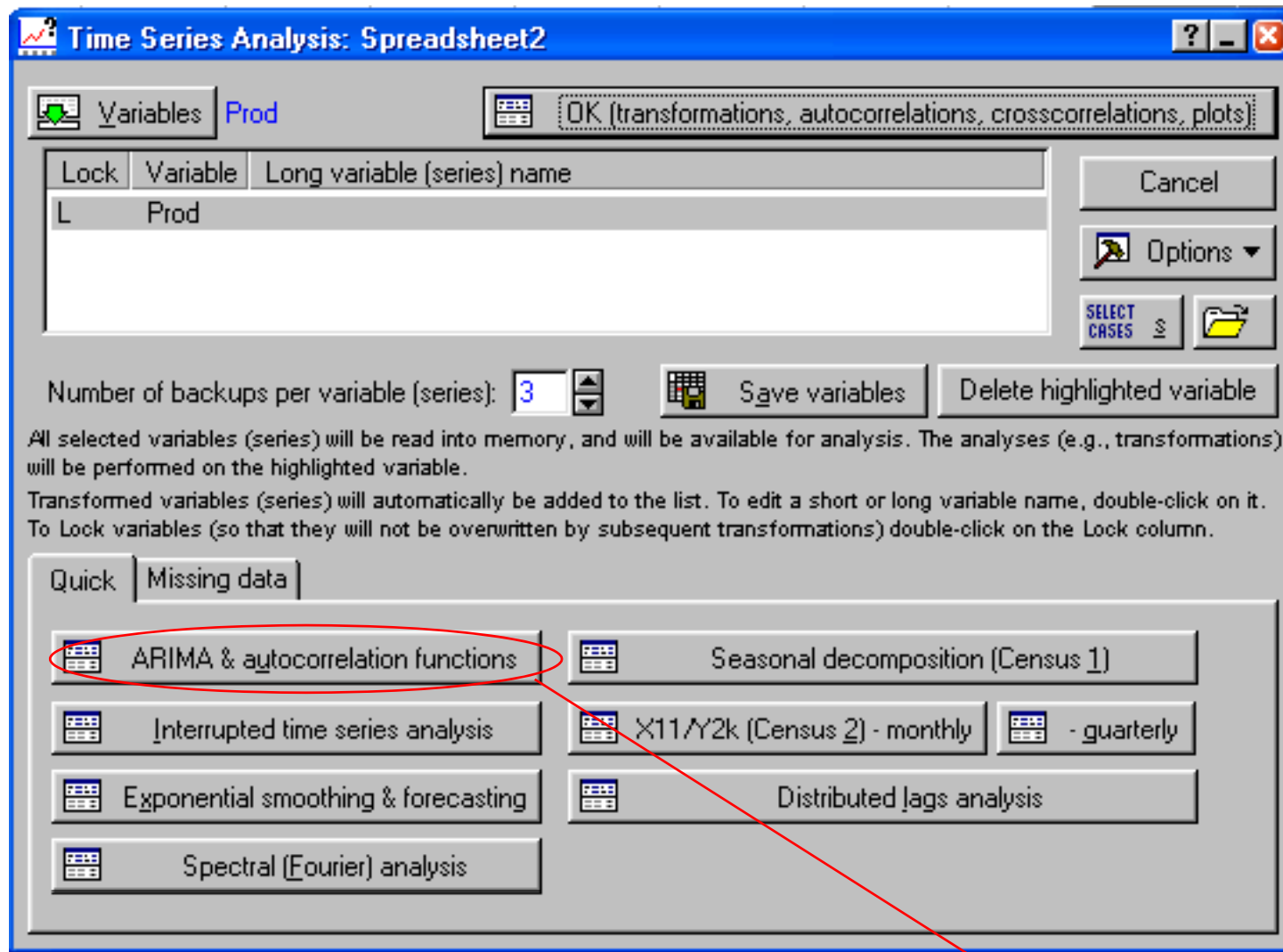
Tela de gráficos , transformações, etc..



Resultado gráfico do Statistica

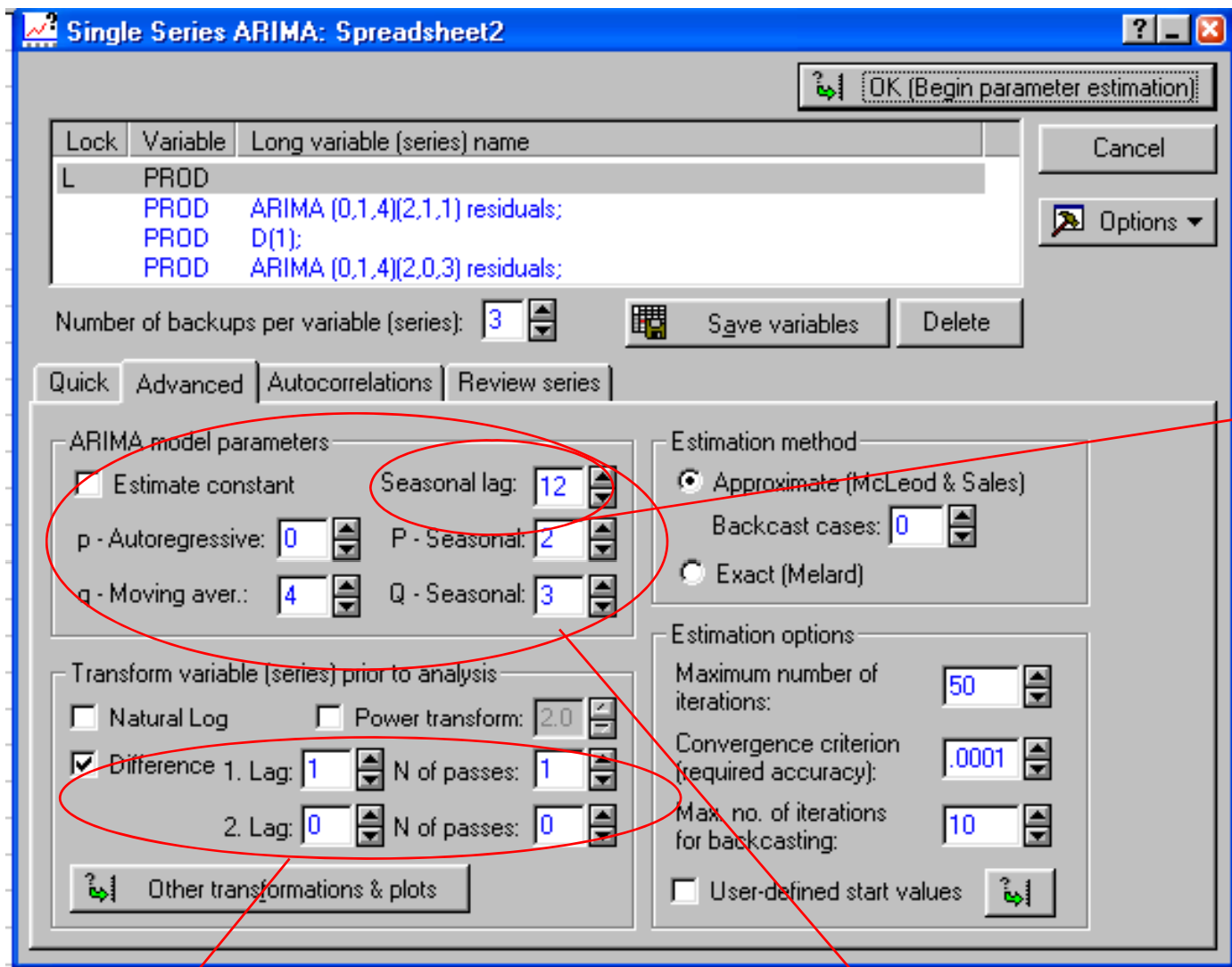


Seleção da função autocorrelação



Voltando a tela inicial

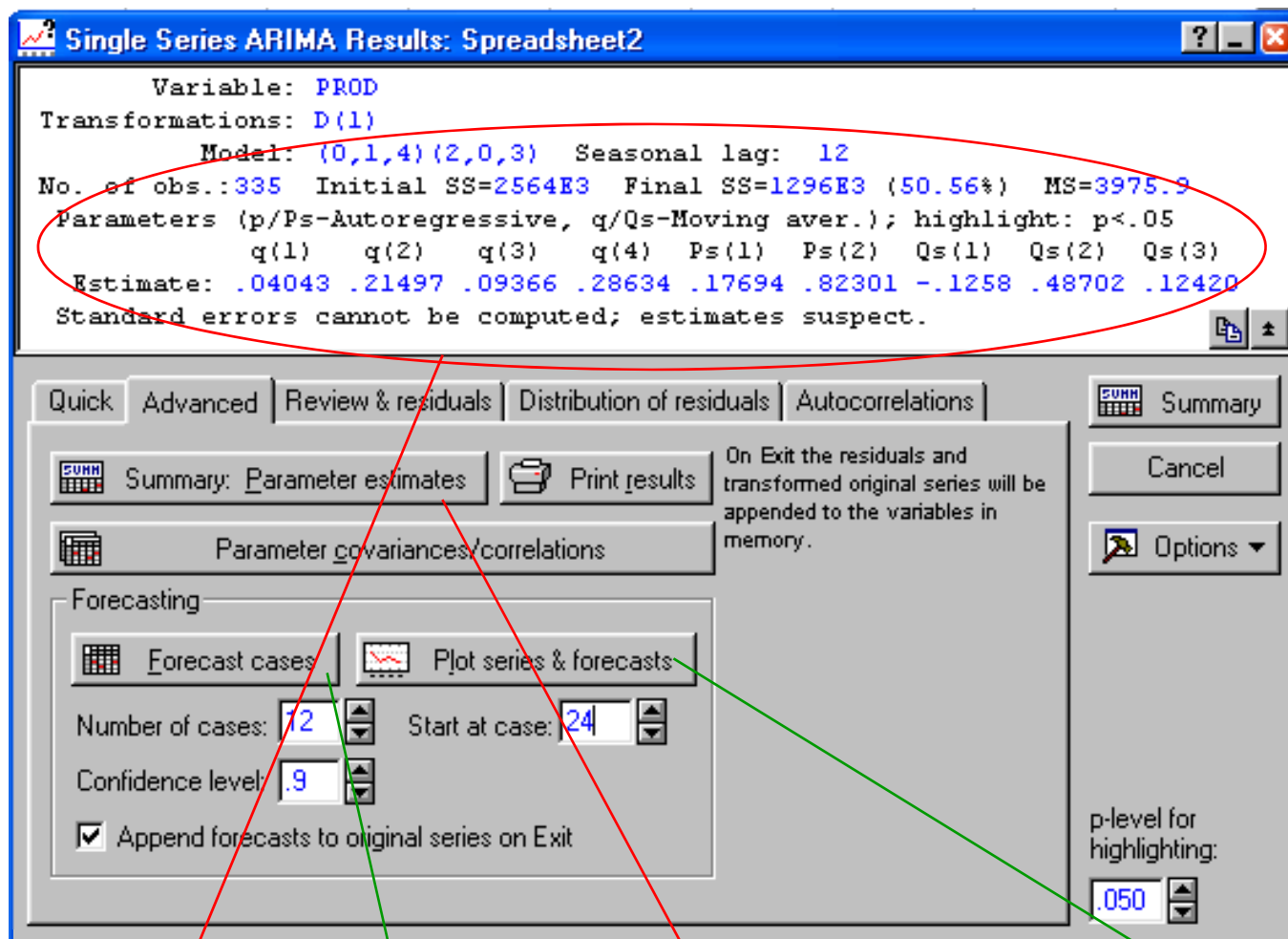
Modelo do tipo ARIMA



Sazonalidade

Determinação das diferenças d e D

Seleção dos parâmetros p, q, P e Q no modelo SARIMA (p,d,q) (P,D,Q)



**Modelo selecionado**

**Previsões**

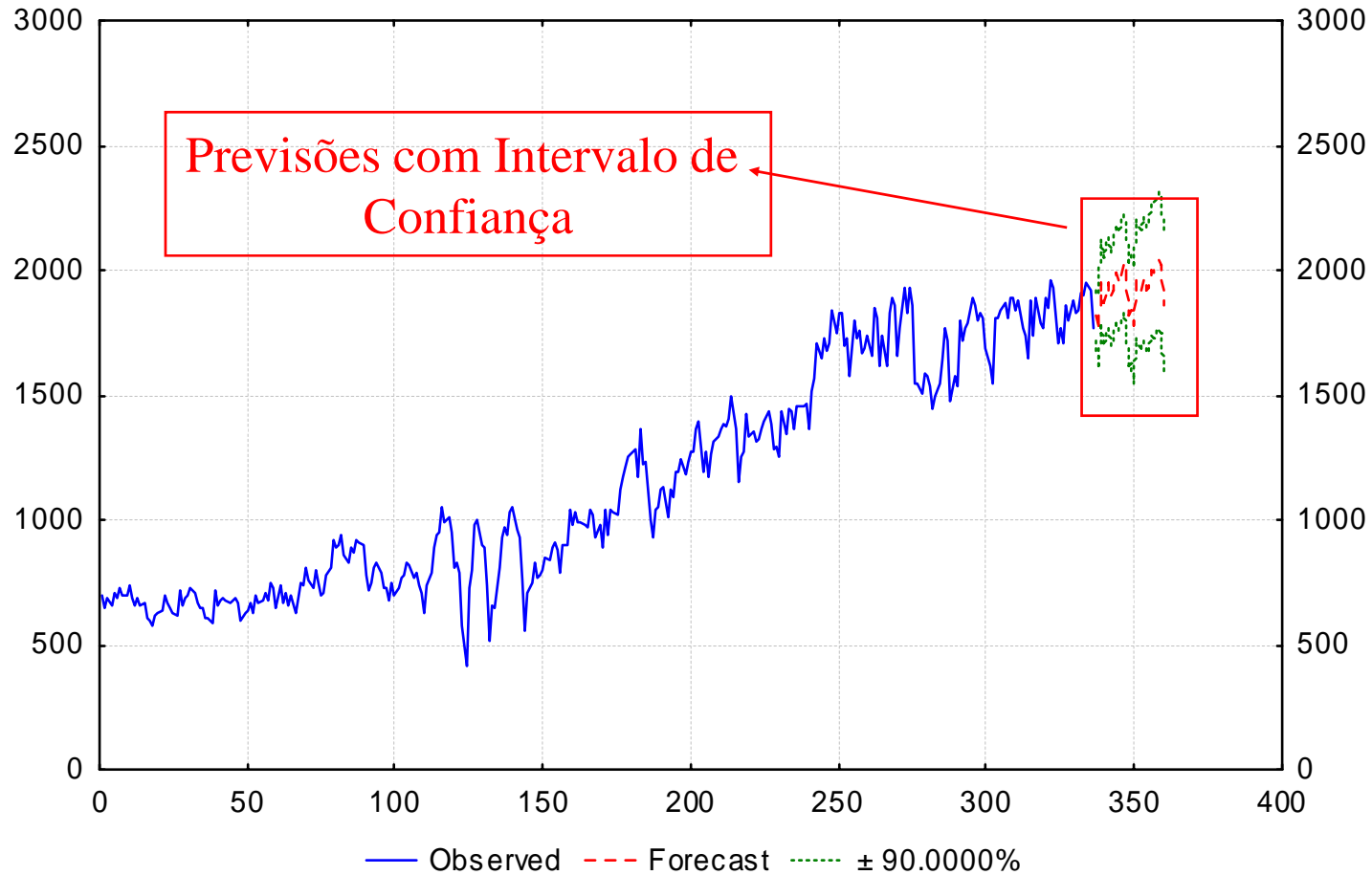
**Informações sobre os parâmetros**

**Gráfico da série com as previsões**

Forecasts ; Model:(0,1,4)(2,0,3) Seasonal lag: 12

Input: PROD

Start of origin: 1 End of origin: 336



Resultado do gráfico da série com as previsões

Forecasts; Model:(0,1,4)(2,0,3) Seasonal lag: 12 (Spreadsheet2)

Input: PROD

Start of origin: 1 End of origin: 336

<b>Forecast</b>	Lower 90.0000%	Upper 90.0000%	Std.Err.			
1818.658	1714.646	1922.670	63.0550			
1753.209	1609.057	1897.361	87.3889			
1952.699	1789.060	2116.338	99.2027			
1871.843	1694.751	2048.936	107.3586			
1951.351	1770.244	2132.459	109.7926			
1884.635	1699.600	2069.671	112.1738			
1915.594	1726.713	2104.476	114.5054			
1989.780	1797.130	2182.431	116.7905			
1953.789	1757.441	2150.136	119.0318			
2026.258	1826.282	2226.235	121.2316			
1994.268	1790.728	2197.809	123.3922			
1814.152	1607.109	2021.195	125.5156			
1842.808	1624.441	2061.175	132.3804			
1779.738	1550.989	2008.487	138.6746			
1963.761	1726.924	2200.598	143.5778			
1915.743	1671.808	2159.679	147.8808			
1966.575	1717.688	2215.463	150.8829			
1921.709	1667.966	2175.452	153.8265			
1933.136	1674.628	2191.643	156.7148			
2002.958	1739.773	2266.144	159.5508			
1994.544	1726.762	2262.326	162.3373			
2043.832	1771.531	2316.133	165.0767			
2021.026	1744.280	2297.772	167.7714			
1861.654	1580.534	2142.775	170.4235			

Valores numéricos  
das previsões com os  
respectivos IC