

Graphical Tools for Exploring and Analyzing Data
From ARIMA Time Series Models

by

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ABSTRACT

S-plus is a highly interactive programming environment for data analysis and graphics. The S-plus also contains a high-level language for specifying computations and writing functions. This document describes S-plus functions that integrate and extend existing S-plus functions for graphical display and analysis of time series data. These new functions allow the user to identify a model, estimate the model parameters, and forecast future values of a univariate time-series by using ARIMA (or Box-Jenkins) models. Use of these functions provides rapid feedback about time-series data and fitted models. These functions make it easy to fit, check and compare ARIMA models.