

## TS Module 20 Seasonal models advanced

(The attached PDF file has better formatting.)

- Non-stationary seasonal ARIMA models
- Forecasting seasonal ARIMA models

Read Section 10.3, “Non-stationary seasonal ARIMA models,” on pages 233-234.

Read Section 10.4, “Model specification, fitting, and checking,” on pages 234-241. These are illustrations; they help you with your student project, but they no material to know for the final exam.

Read Section 10.5, “Forecasting seasonal ARIMA models,” on pages 241-245. These are examples; you need not memorize the equations. Any exam problems are structured to be answered intuitively, not by equation.