

# 时间序列建模分析 及

EViews应用

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# 时间序列的预处理：

拿到一种时间序列后，首先要对它的平稳性和纯随机性进行检验，这两个主要的检验称为序列的预处理。

根据检验的成果能够将序列分为不同的类型，对不同类型的序列采用不同的分析措施。

# 时间序列的基本类型：



# 平稳性检验措施：



## ● 图检验措施

主观色彩较强

时序图检验

有明显趋势或周期性，则为非平稳

自有关图检验

伴随延迟期数增长，自有关系数会不久衰减向零

平稳

## ● 构造检验统计量

单位根检验

反之，自有关系数衰减向零的速度较慢

非平稳

# 纯随机性检验措施：



## 构造检验统计量

大样本场合

Q统计量

大, 小样本场合

LB统计量

对Q统计量  
修正

检验成果

若P值非常小 ( $<0.05$ )  
则以为该序列属于非白  
噪声序列

(有分析价值)

不然, 以为该序列为纯  
随机序列

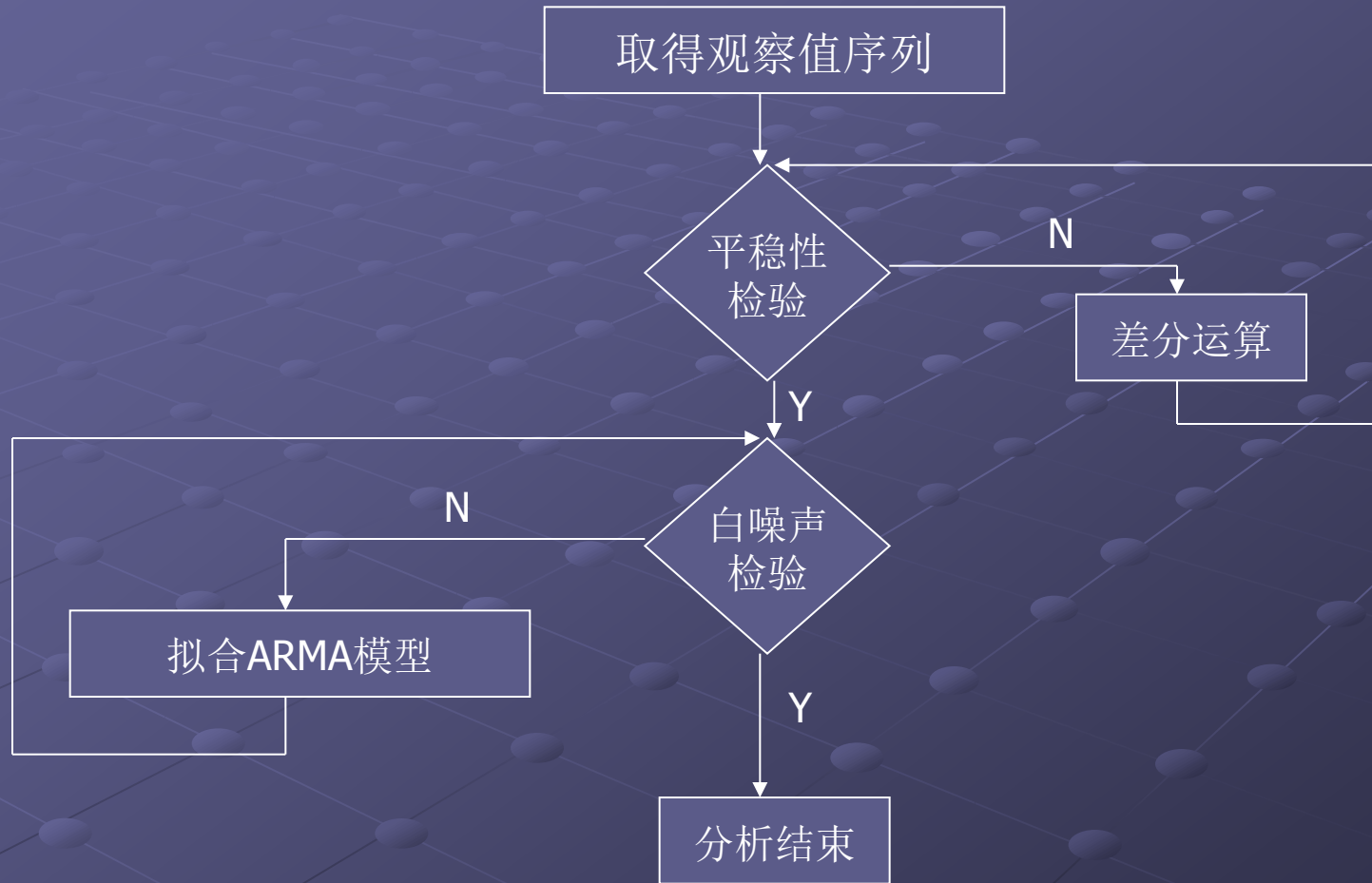
(无分析价值)



# 平稳非白噪声序列建模环节：



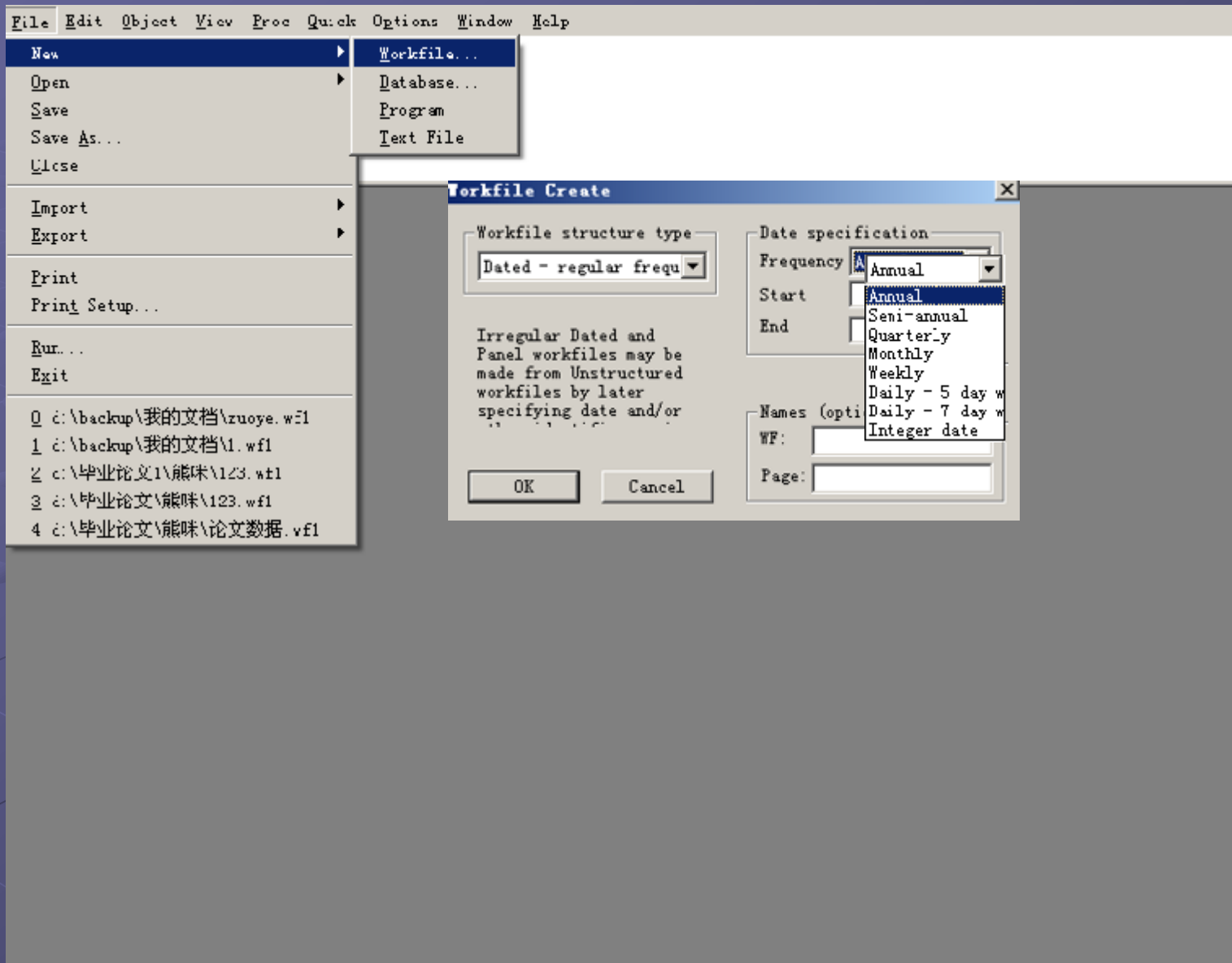
# ARIMA模型建模流程:





# EIEWS 操作

# 创建文件



Workfile: ZUOYE - (d:\backup\我的文档\zuoye.wf1)

View Proc Object Print Save Details+/- Show Fetch Store Delete Genr Sample

Range: 1980Q1 1993Q4 -- 56 obs      Display Filter: \*

Sample: 1980Q1 1993Q4 -- 56 obs

c

gnp

resid

Untitled New Page

File Edit Object View Proc Quick Options Window Help

line gnp

Workfile: ZUOYE - (d:\backup\我的文档\zuoye.wf1)

View Proc Object Print Save Details+/- Show Fetch Store Delete Genr Sample

Range: 1980Q1 1993Q4 -- 56 obs      Display Filter: \*

Sample: 1980Q1 1993Q4 -- 56 obs

- ar12ma2
- c
- eq01
- eq02
- eq04
- gdpsm
- gnp
- gnpf
- graph01
- graph02
- resid

Untitled New Page

Series: GDP Workfile: ZUOTE\Untitled

View Proc Object Properties Print Name Freeze Default Sort Edit+/- Smp+/- Label

SpreadSheet  
Graph  
Descriptive Statistics  
Tests for Descriptive Stats  
Distribution  
One-Way Tabulation...  
**Correlogram...**  
Unit Root Test...  
BDS Independence Test...  
Properties...  
Label

GDP	
1982Q2	99.42000
1982Q3	100.2500
1982Q4	101.5400
1983Q1	102.9500
1983Q2	104.7500
1983Q3	106.5300
1983Q4	

Correlogram Specification

Correlogram of

Level  
 1st difference  
 2nd difference

OK

Legs to include

24

Cancel

Workfile: ZUOYE - (d:\backup\我的文档\zuoye.wfl)

View Proc Object Print Save Details+/- Show Fetch Store Delete Genr Sample

Range: 1980Q1 1993Q4 56 obs Display Filter: \*

Series: GNP Workfile: ZUOYE\Untitled

View Proc Object Properties Print Name Freeze Default Sort Edit+/- Smpl+/- Label

### GNP

#### Unit Root Test

Test type  
Augmented Dickey-Fuller

Test for unit root in

- Level
- 1st differenc
- 2nd differenc

Include in test equation

- Intercept
- Trend and interce
- None

Lag length

- Automatic selection  
Schwarz Info Criter
- User specifi

Maximum 10

OK Cancel

1980Q2	104.1500		
1983Q3	106.5300		
1983Q4			



File Edit Object View Proc Quick Options Window Help

ls d(gnp,2) ar(1) ar(2) ma(2)

Workfile: ZUOYE - (d:\backup\我的文档\zuoye.wfl)

View Proc Object Print Save Details+/- Show Fetch Store Delete Genr Sample

Range: 1980Q1 1993Q4 -- 56 obs      Display Filter: \*

Sample: 1980Q1 1993Q4 -- 56 obs

- ar12ma2
- c
- cq01
- eq02
- eq04
- gdpsm
- gnp
- gnpt**
- graph01
- graph02
- resid

Untitled    New Page

# Q检验

File Edit Object View Proc Quick Options Window Help

The screenshot shows the EViews software interface. The main window is titled 'Equation: EQ04 Workfile: ZUOYE\Untitled'. The 'Residual Tests' menu is open, and 'Correlogram - Q-statistics' is selected. The menu options include: Representations, Estimation Output, Actual, Fitted, Residual, ARMA Structure..., Gradients and Derivatives, Covariance Matrix, Coefficient Tests, Residual Tests, Stability Tests, and Label. The 'Residual Tests' submenu is also visible, showing options like Correlogram - Q-statistics, Correlogram Squared Residuals, Histogram - Normality Test, Serial Correlation LM Test..., ARCH LM Test..., White Heteroskedasticity (no cross terms), and White Heteroskedasticity (cross terms).

	Coefficient	Std. Error	t-Statistic	Prob.
R-squared	0.271			
Adjusted R-squared	0.239			
S.E. of regression	0.643			
Sum squared resid	18.62			
Log likelihood	-45.38228			
Durbin-Watson stat				2.104453
Inverted AR Roots	- 16- 88i			- 16+ 88i

# 预测

File Edit Object View Proc Quick Options Window Help

Workfile: ZUOYE - (d:\backup\我的文档\zuoye.vfl)

Equation: UNTITLED Workfile: ZUOYE\Untitled

View Proc Object Print Name Freeze Estimate Forecast Stats Resids

Range: 1980Q  
Sample: 1980Q

ar12ma2  
c  
eq01  
eq02  
gdpsm  
gnp  
graph01  
graph02  
resid

Forecast

Dependent Variable: D(GNP, 2)

Method:

Date: 11  
Sample:

Included  
Converge  
Backcas

Forecast equation  
UNTITLED

Series to forecast  
 GNP  D (GNP, 2)

Series names  
Forecast: gnpf  
S. E.:  
GARCH(optional):

Method  
 Dynamic forecast  
 Static forecast  
 Structural (Ignore A)

Output  
 Forecast graph  
 Forecast evaluat

Forecast sample  
1980q1 1993q4

Insert actuals for out-of-sample obs

OK Cancel

R-square  
Adjusted  
S.E. of r  
Sum sq  
Log likeli

Inverted AR Roots - 16- 88i - 16+ 88i

# 例：某国1980年至1993年GNP平减指数的季节时间序列，共56个观察值，见下表

表5.1 某国GNP平减指数季度资料

年/季	1	2	3	4
1980	89.89	91.07	91.79	93.03
1981	94.4	95.7	96.52	97.39
1982	98.72	99.42	100.25	101.54
1983	102.95	104.75	106.53	108.74
1984	110.72	113.48	116.42	119.79
1985	122.88	124.44	126.68	128.99
1986	130.12	131.3	132.89	134.99
1987	136.8	139.01	141.03	143.24
1988	145.12	148.89	152.02	155.38
1989	158.6	161.85	165.12	168.05
1990	171.94	176.46	180.24	185.13
1991	190.01	193.03	197.7	201.69
1992	203.98	206.77	208.53	210.27
1993	212.87	214.25	215.89	218.21

# 该序列时序图 (1.1) 和自有关图 (1.2) 如下:

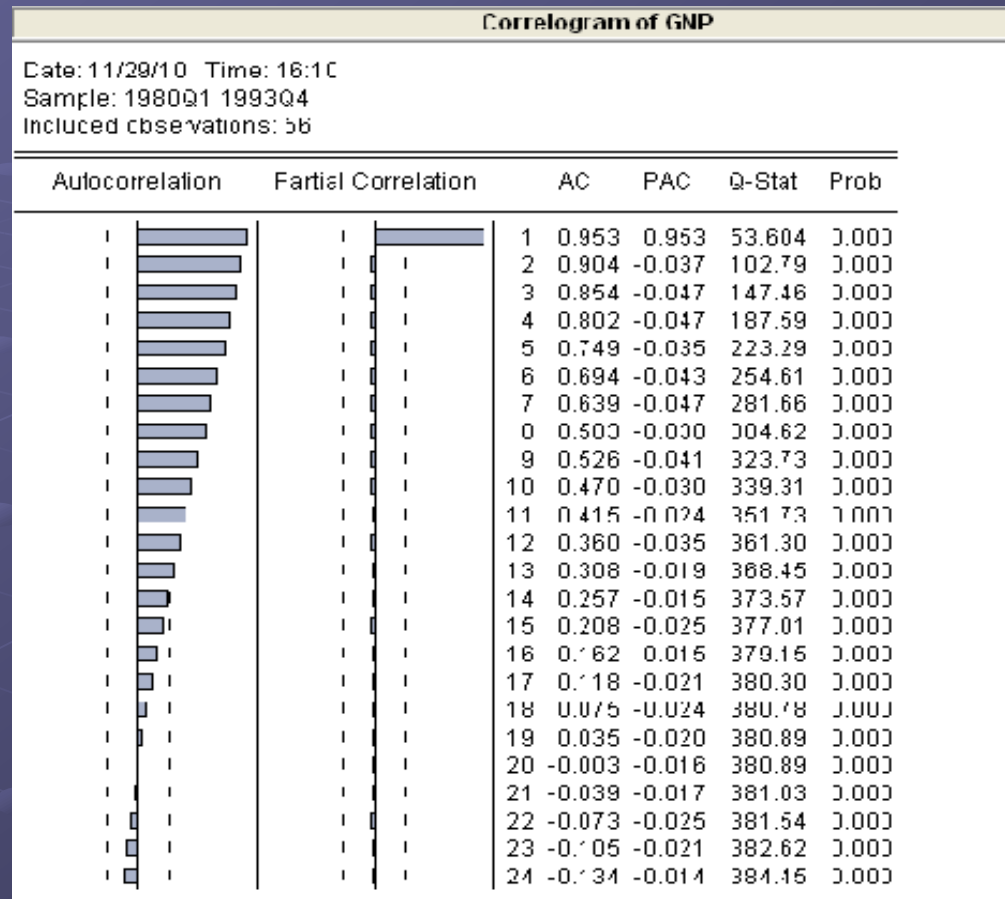


图 (1.1)

该图显示有明显的长久趋势

图 (1.2)

自有关系数随延迟期数的增长, 衰减向零的速度相当缓慢, 且后期有反向递增趋势

序列非平稳

# 序列GNP的单位根检验成果：

## Augmented Dickey-Fuller Unit Root Test on GNP

Null Hypothesis: GNP has a unit root  
Exogenous: Constant  
Lag Length: 4 (Automatic based on SIC, MAXLAG=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	1.325604	0.9775
Test critical values:		
1% level	-3.565430	
5% level	-2.919952	
10% level	-2.597905	

\*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(GNP)  
Method: Least Squares  
Date: 11/29/10 Time: 20:15  
Sample (adjusted): 1981Q2 1993Q4  
Included observations: 51 after adjustments

检验t统计量的值是  
**0.325604**，不小于各个明显性水平下的临界值，所以不能拒绝原假设。也就是说，序列GNP存在单位根，所以，是非平稳的。



# 一阶差分后的时序图与自有关图:

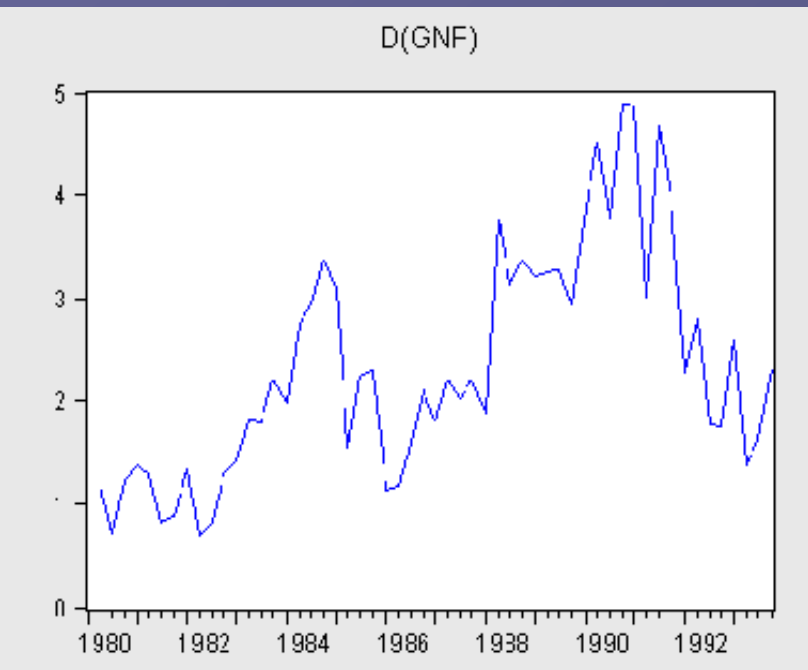


图 (1.3)

时序图仍显示有长久趋势

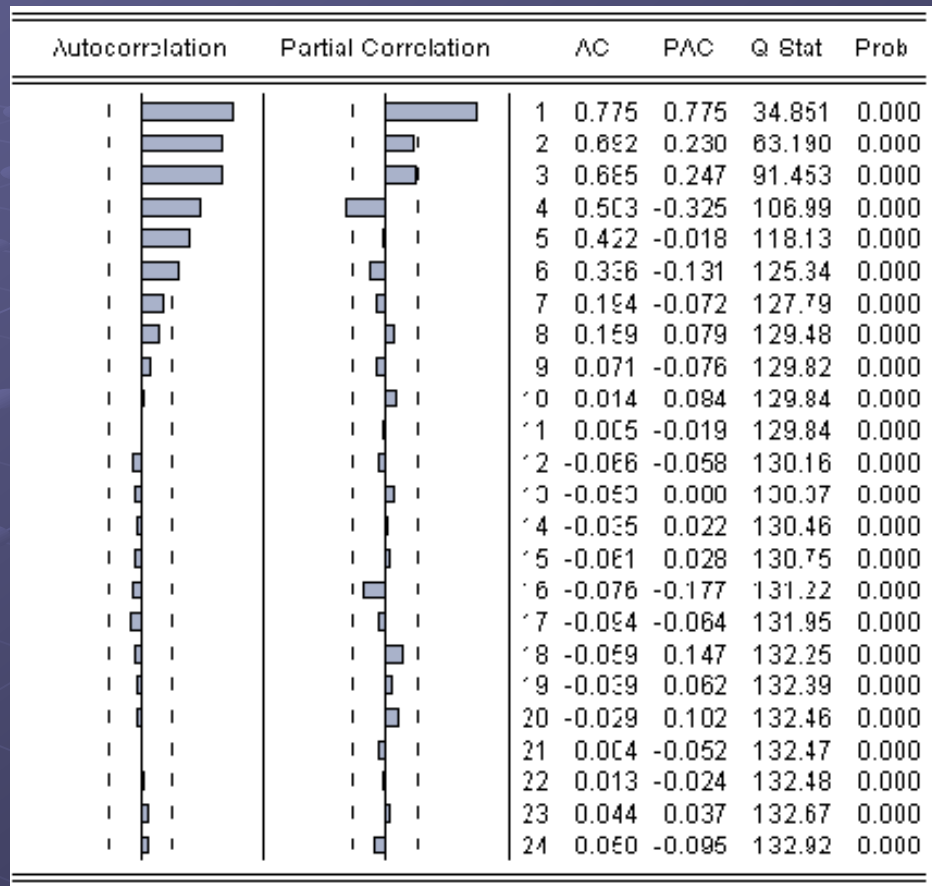


图 (1.4)

自有关系数向零衰减的速度依然较慢

一阶差分序列  
仍不平稳

# 一阶差分序列D(GNP)的单位根检验 成果:

## Augmented Dickey-Fuller Unit Root Test on D(GNP)

Null Hypothesis: D(GNP) has a unit root

Exogenous: Constant

Lag Length: 3 (Automatic based on SIC, MAXLAG=10)

	t-Statistic	Prob.*
Augmented Dickey-Fuller test statistic	-1.929760	0.3164
Test critical values:		
1% level	-3.565430	
5% level	-2.919952	
10% level	-2.597905	

\*Mackinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation

Dependent Variable: D(GNP,2)

Method: Least Squares

Date: 11/29/10 Time: 20:27

Sample (adjusted): 1981Q2 1993Q4

Included observations: 51 after adjustments

检验t统计量的值是-1.929760，不小于各个明显性水平下的临界值，所以不能拒绝原假设。也就是说，一阶差分序列D(GNP)存在单位根，所以，一阶差分序列也是非平稳的。

# 2阶差分时序图与自有关图:

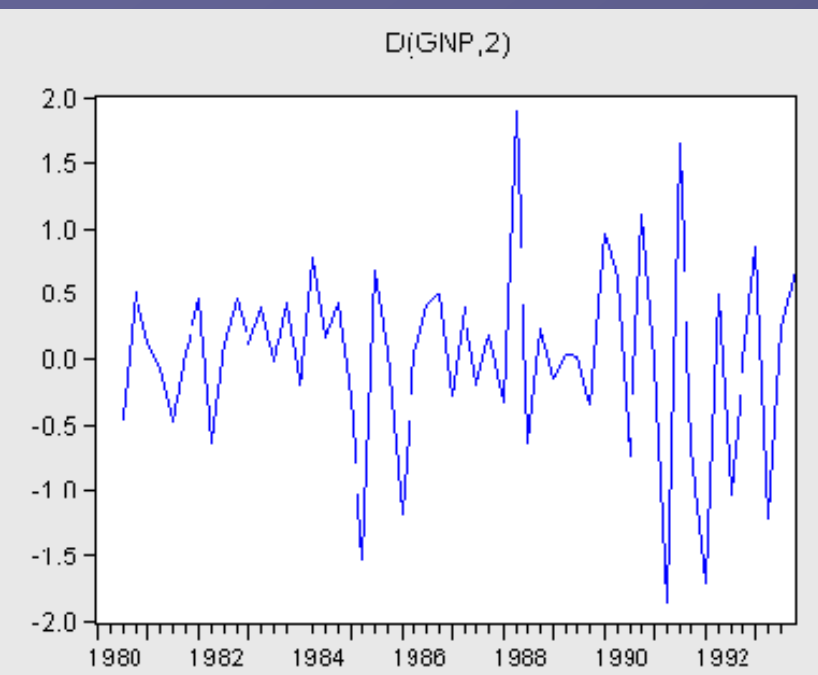


图 (1.5)

差分序列在零附近波动，  
无明显趋势或周期

以为2阶差分  
序列平稳

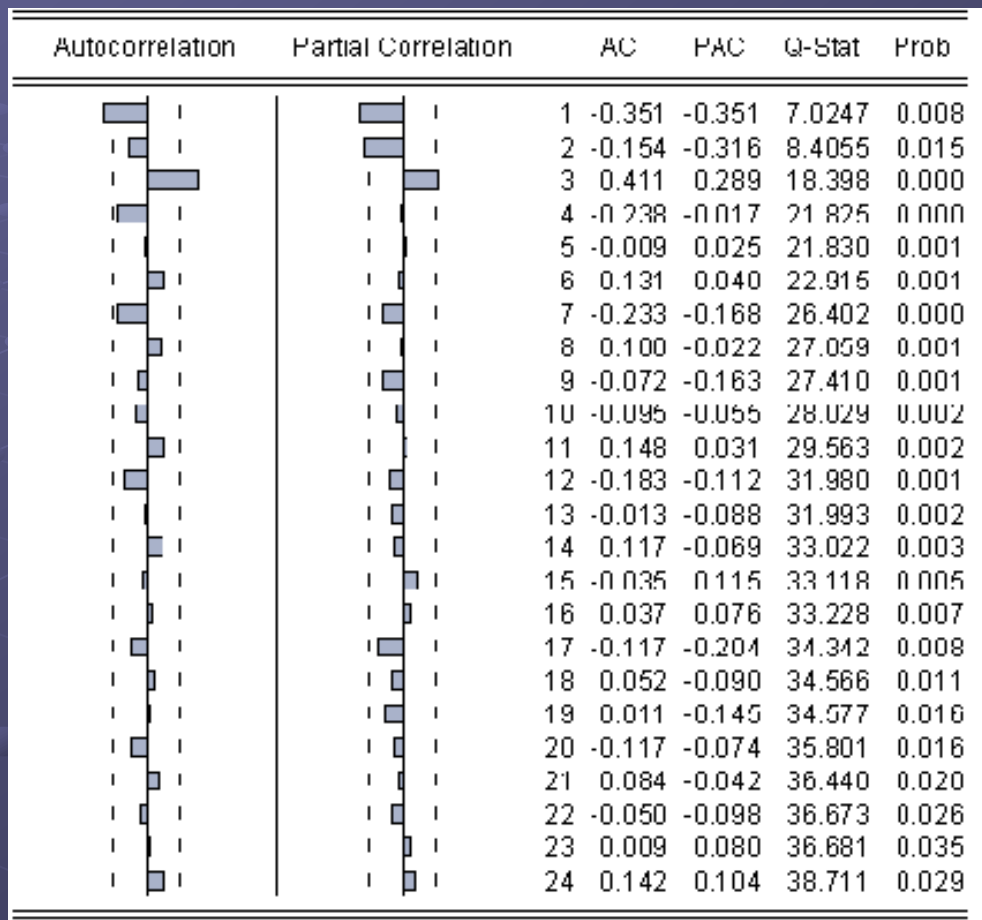


图 (1.6)

自有关系数在零值附近波动



# 二阶差分序列的单位根检验：

## Augmented Dickey-Fuller Unit Root Test on D(GNP,2)

Null Hypothesis: D(GNP,2) has a unit root  
Exogenous: Constant  
Lag Length: 2 (Automatic based on SIC, MAXLAG=10)

	t-Statistic	Prob*
Augmented Dickey-Fuller test statistic	-3.709559	0.0067
Test critical values:		
1% level	-3.565430	
5% level	-2.919952	
10% level	-2.597905	

\*MacKinnon (1996) one-sided p-values.

Augmented Dickey-Fuller Test Equation  
Dependent Variable: D(GNP,3)  
Method: Least Squares  
Date: 11/29/00 Time: 20:32  
Sample (adjusted): 1981Q2 1993Q4  
Included observations: 51 after adjustments

检验t统计量的值是-3.709559，不大于各个明显性水平下的临界值，所以拒绝原假设。也就是说，二阶差分序列不存在单位根。二阶差分序列平稳。

# 对平稳的2阶差分序列进行白噪声检验:

	AC	PAC	Q-Stat	Prob
1	-0.351	-0.351	7.0247	0.008
2	-0.154	-0.316	8.4355	0.015
3	0.411	0.239	18.398	0.000
4	-0.238	-0.017	21.325	0.000
5	-0.039	0.025	21.330	0.001
6	0.131	-0.040	22.315	0.001
7	-0.233	-0.138	26.402	0.000
8	0.170	-0.077	27.759	0.001
9	-0.072	-0.133	27.410	0.001
10	-0.035	-0.055	28.329	0.002
11	0.148	0.031	29.563	0.002
12	-0.133	-0.112	31.380	0.001
13	-0.013	-0.038	31.393	0.002
14	0.117	-0.039	33.322	0.003
15	-0.035	0.115	33.118	0.005
16	0.037	0.076	33.228	0.007
17	-0.117	-0.234	34.342	0.008
18	0.052	-0.030	34.566	0.011

在明显性水平为0.05的条件下，延迟期数为6和12时，Q统计量的P值均不大于0.05

2阶差分序列为非白噪声序列

结合前面分析，以为该序列为2阶差分平稳非白噪声序列，可考虑建立ARIMA模型

# 根据2阶差分序列的自有关图ACF和偏自有关图PACF的特点，判断阶数进行建模：

能够尝试用ARMA(2,2) ARMA(3,2) ARMA(3,3);也就是说，对原序列GNP尝试用ARIMA(2,2,2) ARIMA(3,2,2) ARIMA(3,2,3)进行拟合，首先建立ARIMA(2,2,2)如下：

模型ARiMA(2,2,2): d(gnp,2) ar(1) ar(2) c ma(1) ma(2)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
C	0.013750	0.0832771	0.165157	0.8696
AR(1)	-0.341270	0.121422	-2.810617	0.0074
AR(2)	-0.817271	0.108663	-7.521390	0.0000
MA(1)	0.025114	0.111654	0.224927	0.8231
MA(2)	0.871241	0.092503	9.418813	0.0000
R-squared	0.272622	Mean dependent var		0.010417
Adjusted R-squared	0.204959	S.D. dependent var		0.737549
S.E. of regression	0.657636	Akaike info criterion		2.098002
Sum squared resid	18.59686	Schwarz criterion		2.292919
Log likelihood	-45.35205	Hannan-Quinn criter.		2.171662
F-statistic	4.029115	Durbin-Watson stat		2.129585
Prob(F-statistic)	0.007316			
Inverted AR Roots	-.17-.89i	-.17+.89i		
Inverted MA Roots	-.01+.93i	-.01-.93i		

C与MA(1)系数的T检验显示：因为P值均不小于0.05，故接受原假设，即两者系数明显为零，所以剔除

模型一



# 剔除C与MA (1) :

Dependent Variable: D(GNP,2)  
Method: Least Squares  
Date: 11/29/10 Time: 22:29  
Sample (adjusted): 1981Q1 1992Q4  
Included observations: 48 after adjustments  
Convergence achieved after 8 iterations  
MA Backcast: 1980Q3 1980Q4

Variable	Coefficient	Std. Error	t-Statistic	Prob.
AR(1)	-0.328913	0.094940	-3.464427	0.0012
AR(2)	-0.806248	0.095542	-8.438653	0.0000
MA(2)	0.868001	0.090260	9.616677	0.0000

R-squared	0.271705	Mean dependent var	0.010417
Adjusted R-squared	0.239337	S.D. dependent var	0.737549
S.E. of regression	0.640261	Akaike info criterion	2.015929
Sum squared resid	18.62030	Schwarz criterion	2.132879
Log likelihood	-45.38228	Hannan-Quinn criter.	2.060124
Durbin-Watson stat	2.104314		

Inverted AR Roots	-.16+.83i	-.16-.83i
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可供选用模型一

模型参数均经过检验

ARIMA(2,2,(2)) : d(gnp,2) ar(1) ar(2) ma(2)

# 建立ARIMA(3,2,2)如下:

Dependent Variable: D(GNP,2)  
Method: Least Squares  
Date: 11/29/10 Time: 22:46  
Sample (adjusted): 1981Q2 1992Q4  
Included observations: 47 after adjustments  
Convergence achieved after 46 iterations  
MA Backcast: 1980Q4 1981Q1

Variable	Coefficient	Std. Error	t-Statistic	Prob.
AR(1)	-0.616490	0.152291	-4.048120	0.0002
AR(2)	-0.969445	0.088101	-11.00374	0.0000
AR(3)	-0.196216	0.144377	-1.359050	0.1814
MA(1)	0.252096	0.046320	5.442512	0.0000
MA(2)	0.937418	0.021855	33.65316	0.0000

R-squared	0.297674	Mean dependent var	0.007872
Adjusted R-squared	0.231005	S.D. dependent var	0.745310
S.E. of regression	0.653680	Akaike info criterion	2.087583
Sum squared resid	17.94099	Schwarz criterion	2.284408
Log likelihood	-44.05821	Hannan-Quinn criter.	2.161650
Durbin-Watson stat	2.057704		

Inverted AR Roots	-.20-.92i	-.20+.92i	-.22
Inverted MA Roots	-.13+.96i	-.13-.96i	

AR(3)系数未经过检验,  
予以剔除

成果和前述模型相同

ARIMA(3,2,2):d(gnp,2) ar(1) ar(2) ar(3) ma(1) ma(2)

# 建立ARIMA(3,2,3):

命令为: d(gnp,2) ar(1) ar(2) ar(3) ma(1) ma(2)  
ma(3)

Dependent Variable: D(GNP,2)  
Method: Least Squares  
Date: 11/29/10 Time: 23:13  
Sample (adjusted): 1981Q2 1992Q4  
Included observations: 47 after adjustments  
Convergence achieved after 231 iterations  
MA Backcast: OFF (Roots of MA process too large)

Variable	Coefficient	Std. Error	t-Statistic	Prob.
AR(1)	-1.49951	0.195694	-5.876262	0.0000
AR(2)	-1.075097	0.200252	-5.368710	0.0000
AR(3)	-0.797820	0.137959	-5.783019	0.0000
MA(1)	1.216526	0.238068	5.109995	0.0000
MA(2)	0.747528	0.205269	3.641692	0.0008
MA(3)	1.22904	0.218440	5.140548	0.0000

R-squared	0.514887	Mean dependent var	0.007877
Adjusted R-squared	0.455727	S.D. dependent var	0.745310
S.E. of regression	0.549851	Akaike info criterion	1.760405
Sum squared resid	12.39578	Schwarz criterion	1.996594
Log likelihood	35.36962	Hannan-Quinn criter.	1.849285
Durbin-Watson stat	1.984816		

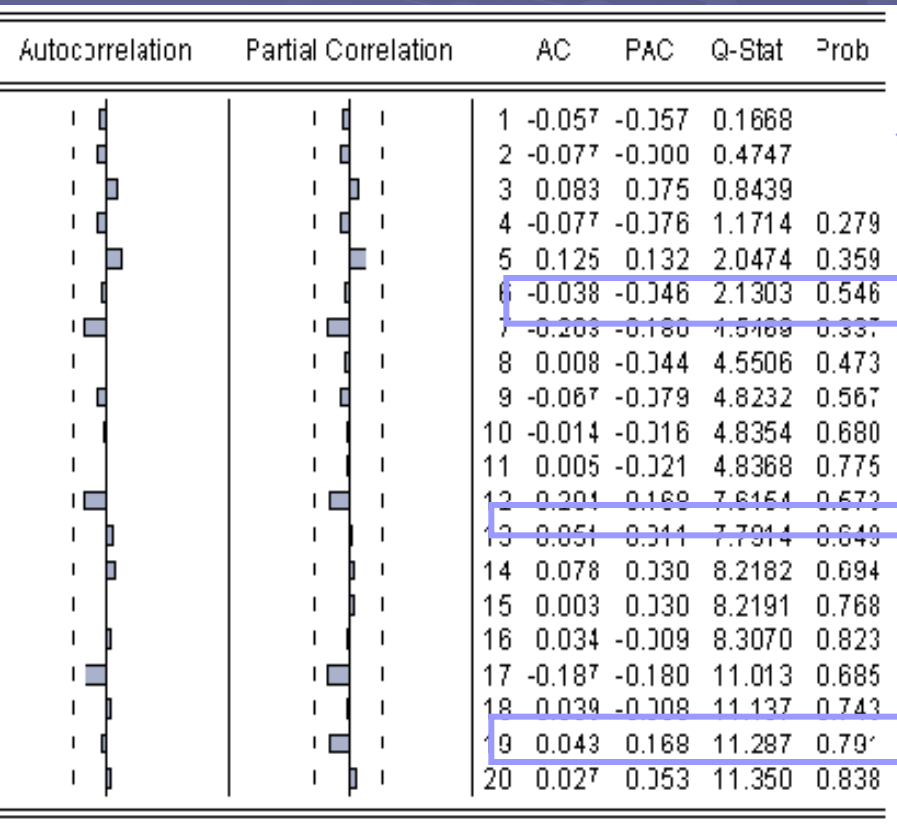
Inverted AR Roots	-.11+.92i	-.11-.92i	-.92
Inverted MA Roots	.04+.93i	.04-.93i	-1.30

Estimated MA process is noninvertible

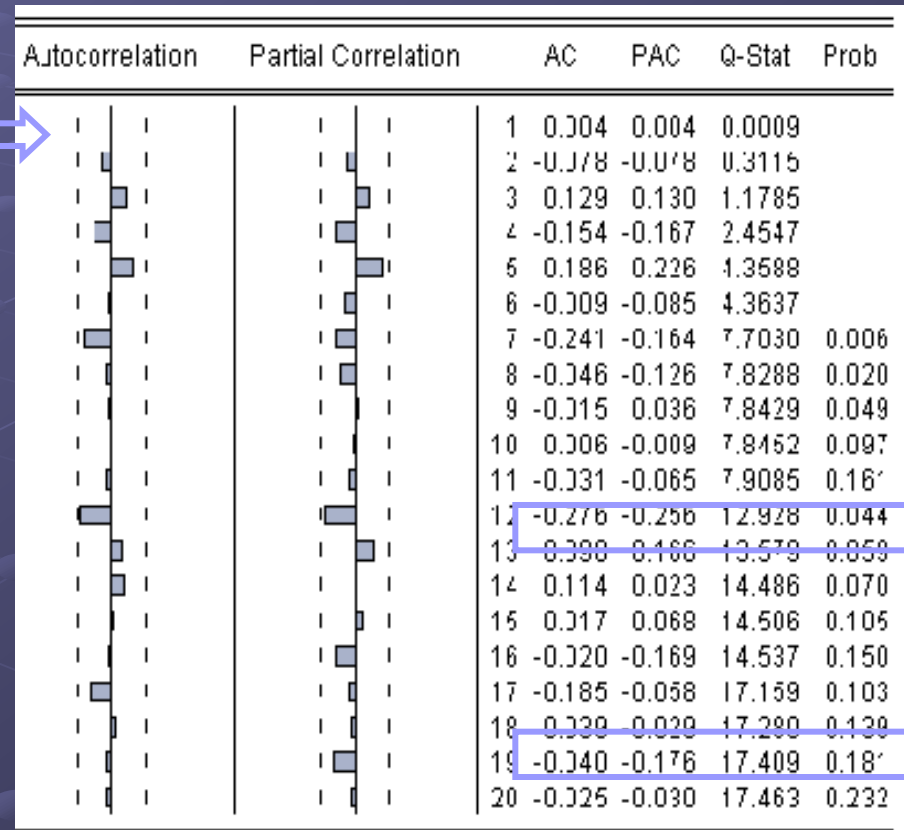
可供选用模型二

# 模型合用性检验:

模型ARIMA(2,2,(2))

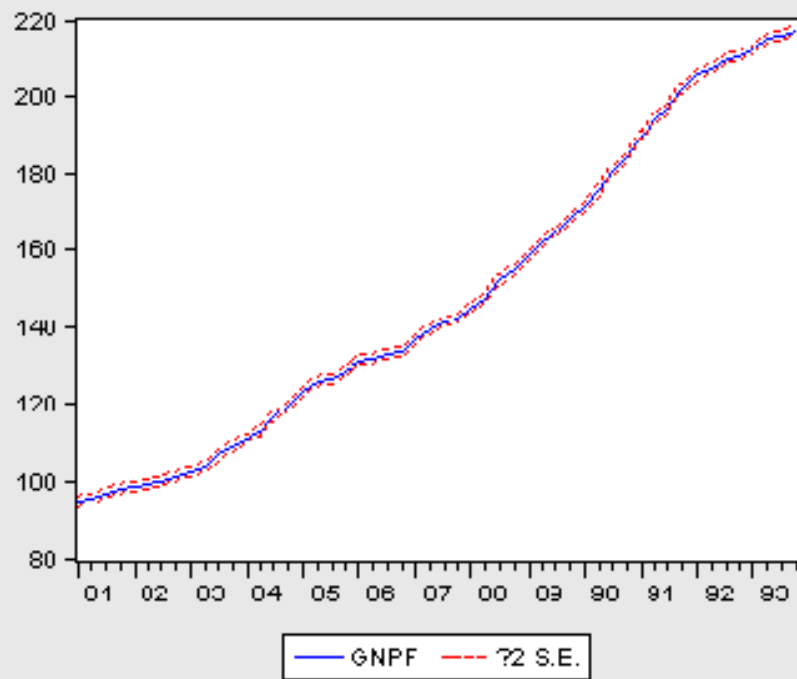


模型ARIMA(3,2,3)



经过对模型的合用性检验，左侧拟合模型中的残差白噪声检验显示延迟6阶，12阶，18阶的残差序列属于白噪声序列，模型ARIMA(2,2,(2))明显有效，对序列适应性更强。所以，选用该模型作为最终拟合模型。

# 模型预测成果:



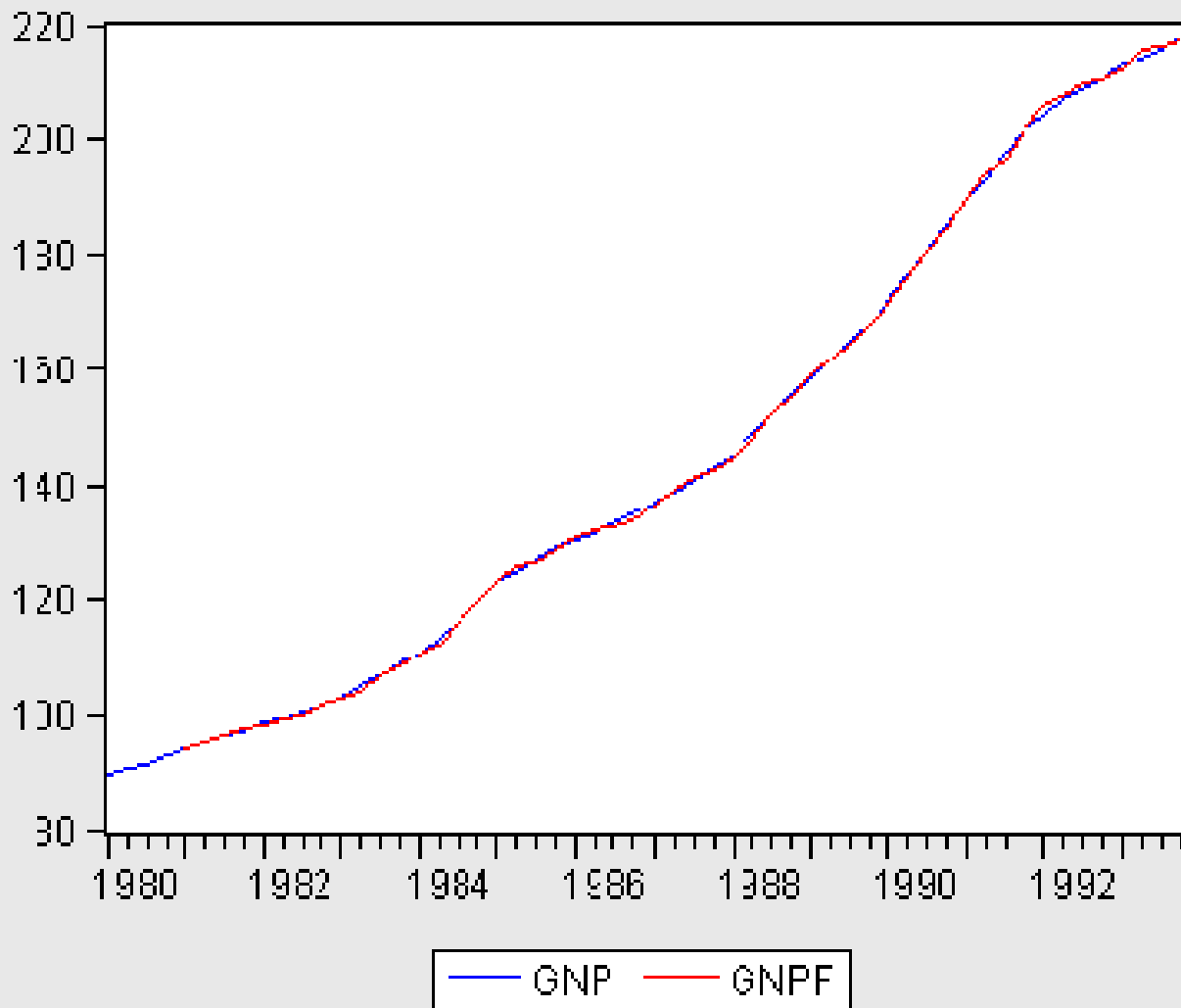
Forecast:	GNPF
Actual:	GNP
Forecast sample:	1980Q1 1993Q4
Adjusted sample:	1981Q1 1993Q4
Included observations:	52
Root Mean Squared Error	0.647155
Mean Absolute Error	0.491889
Mean Abs. Percent Error	0.325723
Theil Inequality Coefficient	0.002111
Bias Proportion	0.000948
Variance Proportion	0.014221
Covariance Proportion	0.984831

GNP平减指数时间序列模型为:

$$(1-B)^2(1+0.328913B+0.806248B^2)X_t = \varepsilon_t - 0.868001\varepsilon_{t-1}$$

# 拟合曲线对比:

拟合曲线与原序列曲线十分接近，  
直观来看，拟合效果很好！





# 预测值的比较

	原始值	ARIMA(2,2,(2) )	ARIMA(3,2,3 )
93Q1	212.87	212.01	211.69
93Q2	214.87	215.51	216.01
93Q3	215.89	216.08	214.91
93Q4	218.21	217.32	219.06

# 季节时间序列建模 案例

# 研究对象及目的

- 对我国1990年1月至1997年12月工业总产值的月度资料（1990年为不变价格）共有96个观察值进行时间序列拟合，并对1998年工业总产值进行预测。

# 1990年1月至1997年12月我国工业总产值

单位：亿元

月/年	1990	1991	1992	1993	1994	1995	1996	1997
1	1421.4	1757.8	1984.2	2179.1	2903.3	2996.7	3476.6	3843.84
2	1367.4	1485.7	1812.4	2408.7	2513.8	2740.3	2970.3	3181.26
3	1719.7	1893.9	2274.7	2869.4	3409	3580.9	3942.6	4404.49
4	1759.6	1969.8	2328.9	2916.7	3499.5	3746.3	4067.6	4520.18
5	1795.7	2033.7	2373.1	3022.1	3642.6	3817.9	4746.899	4638.99
6	1848.1	2103	2515.8	3274.5	3871.4	4046.6	4417.299	4969.93
7	1637.3	1836.3	2288	2862.9	3373	3483.9	3806.8	4146.899
8	1670.9	1914.7	2321	2864.2	3463.4	3510.6	3746.3	4198.7
9	1760.1	2022.2	2441.1	2908	3663.74	3703.1	4011.1	4563.839
10	1789.5	2045.1	2502.6	2911.8	3753.38	3810.7	4129.6	4178.91
11	1888.6	2069.2	2608.8	3101.3	3973.17	4091	4372.899	5034.939
12	1981.4	2136	2823.8	3664.3	4469.02	4650.799	4991.5	5545.74

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