

Econometria Avançada - 2015-1

Trabalho 2 - SARIMA modeling

Due date: April 2nd 2015

The file `UKdriversKSI.csv` (visit the course webpage) contains monthly number of drivers killed or seriously injured (KSI) in the United Kingdom (UK) for the period January 1969 to December 1984. Use the period from January 1969 to December 1983 to select 'your' best **sarima** model. Use 'your' best model and forecast the time series between January 1984 and December 1984. Comment your findings.