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ARIMA stands for **A**uto**R**egressive **I**ntegrated **M**oving **A**verage

In statistics and econometrics, and in particular in time series analysis, an autoregressive integrated moving average (ARIMA) model is a generalization of an autoregressive moving average (ARMA) model. These models are fitted to time series data either to better understand the data or to predict future points in the series (forecasting).[1]

See also

- **ARIMA**
- SEATS
- TRAMO

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References

1. ↑ Wikiepdia, ARIMA, last retrieved on 26 November 2015.