Rapportage Tijdreeksanalist: B16D001_14dag_PNO

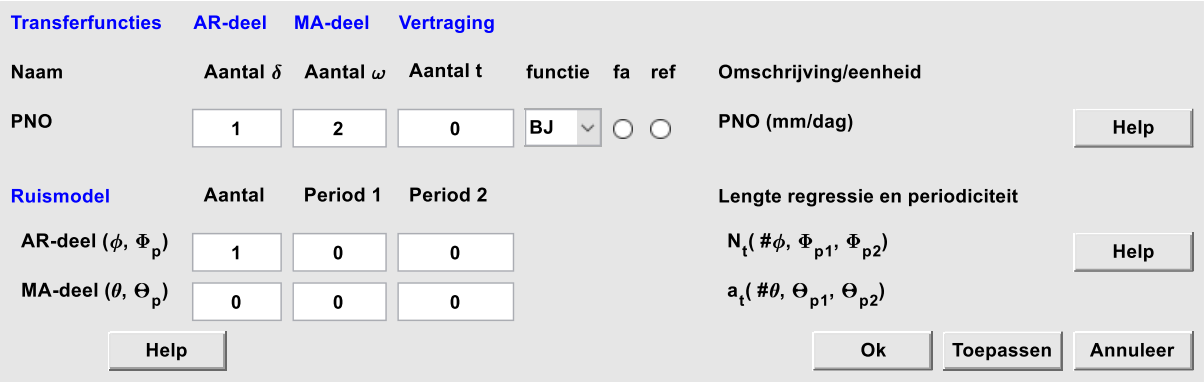
Versie 15 april 2022 (6.0.15)

Figuur 1: De evenwichtsrelatie en verklaarde varianties.

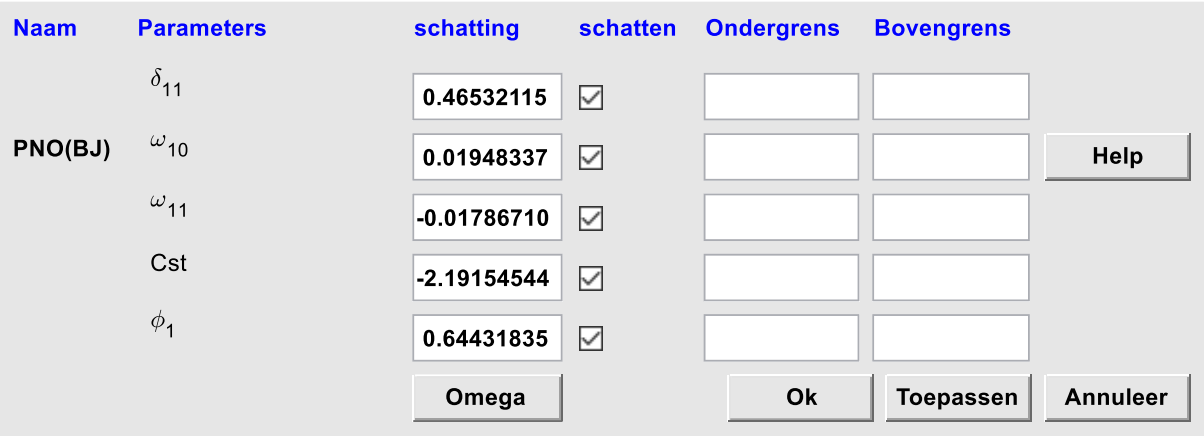
Transfermodel	omschrijving/eenheid	evenwichtsrelatie	standaardfout
PNO(BJ)	PNO (mm/dag)	0.06985590	0.00766664
Naam	**omschrijving/eenheid**	**variantie**	**percentage**
B16D0001	Gws (m NAP)	0.01275098	
Simulatie detmodel	gegenereerd met de invoervariabelen	0.00872261	68.41 %
Covarianties	2*covariantie(deterministische modeldeel, ruis)	-0.00129574	-10.16 %
Modelruis	verschil tussen meting en simulatie detmodel	0.00532411	41.75 %
EVP	schatting verklaarde variantie bij aanname geen covariantie		58.25 %*
Transfermodel PNO(BJ)	PNO (mm/dag)	0.00872261	62.10 %*
Modelruis	verschil tussen meting en simulatie detmodel	0.00532411	37.90 %*
* indicatief	op basis van variantierekening bij aanname geen covarianties		
Modelresiduen	verschil tussen meting en fit	0.00310640	
Akaike FPE	modelresiduen gewogen naar het aantal parameters	0.00319723	
Naam	**omschrijving/eenheid**	**gemiddelde**	
Modelresiduen	B16D0001 - fit	0.00001586	
Modelruis	B16D0001 - simulatie detmodel	0.00088812	
Toets modelresiduen	**toetst**	**uitkomst**	**detail**
Lilliefors	normaal verdeeld (99%)	Ja	p = 0.44
Jarque-Bera	normaal verdeeld (99%)	Ja	p = 0.33
Portmanteau	geen autocorrelatie (95%)	Ja	14.20<23.68 (14)
Runs	geen autocorrelatie (95%)	Ja	p = 0.87
Engle	geen heteroscedasticiteit residuen (95%)	Ja	p = 0.35
Breusch-Pagan	geen heteroscedasticiteit residuen-fit (95%)	Ja	p = 0.62
Dickey-Fuller	geen unit-root	Ja	?
Toets correlaties	**toetst**	**uitkomst**	**detail**
Pearson(detmodel,modelruis)	geen correlatie (95%)	Ja	-0.10, p=0.08
Spearmann(detmodel,modelruis)	geen correlatie (95%)	Ja	-0.02, p=0.78
Pearson(detmodel,modelresiduen)	geen correlatie (95%)	Ja	0.01, p=0.83
Spearmann(detmodel,modelresiduen)	geen correlatie (95%)	Ja	0.04, p=0.50

Ok

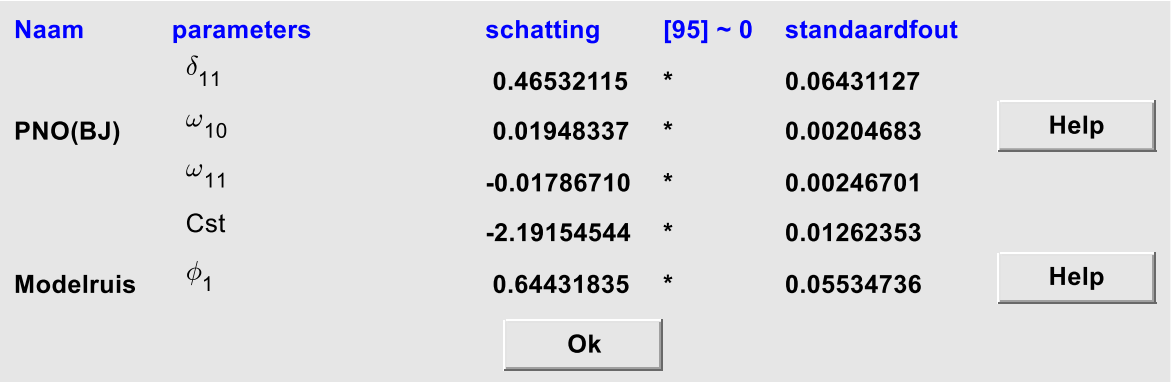
Figuur 2: Kies ordes.



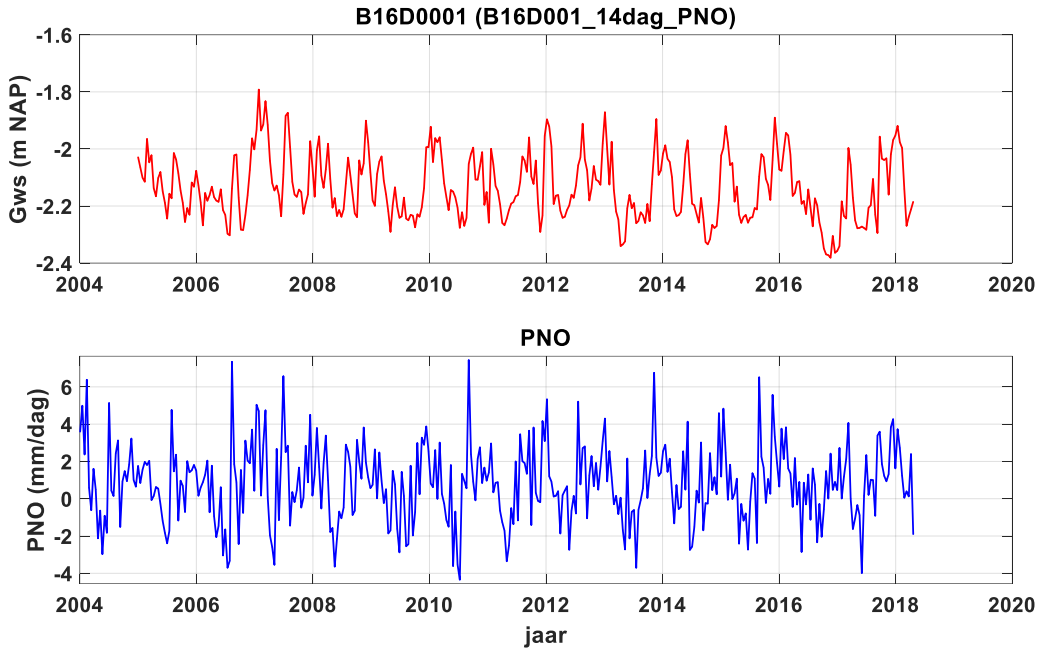
Figuur 3: Parameterkeuze.



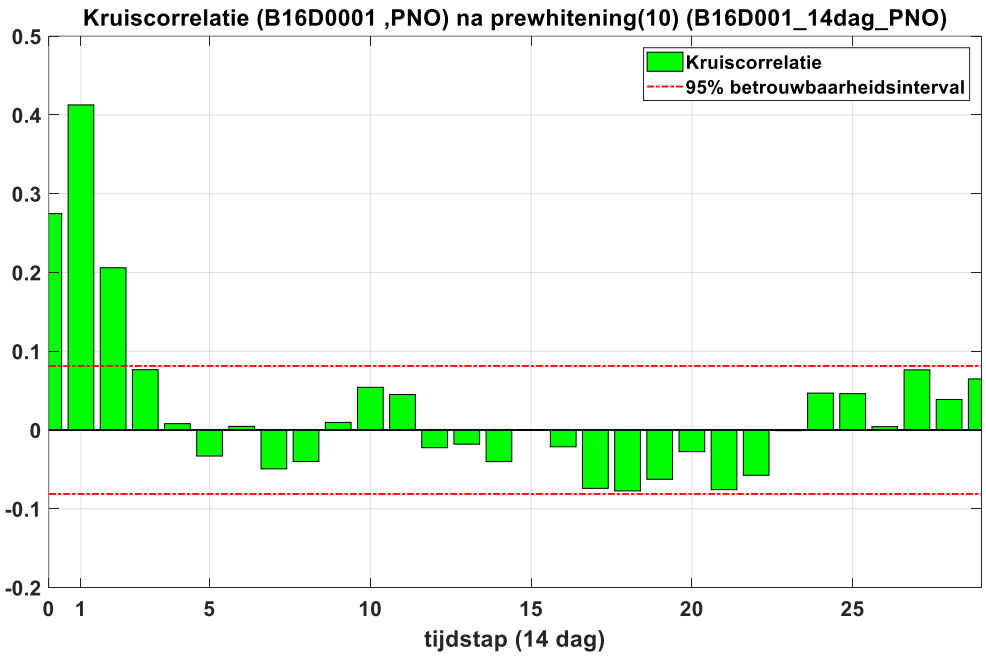
Figuur 4: Resultaten van de parameterschatting.



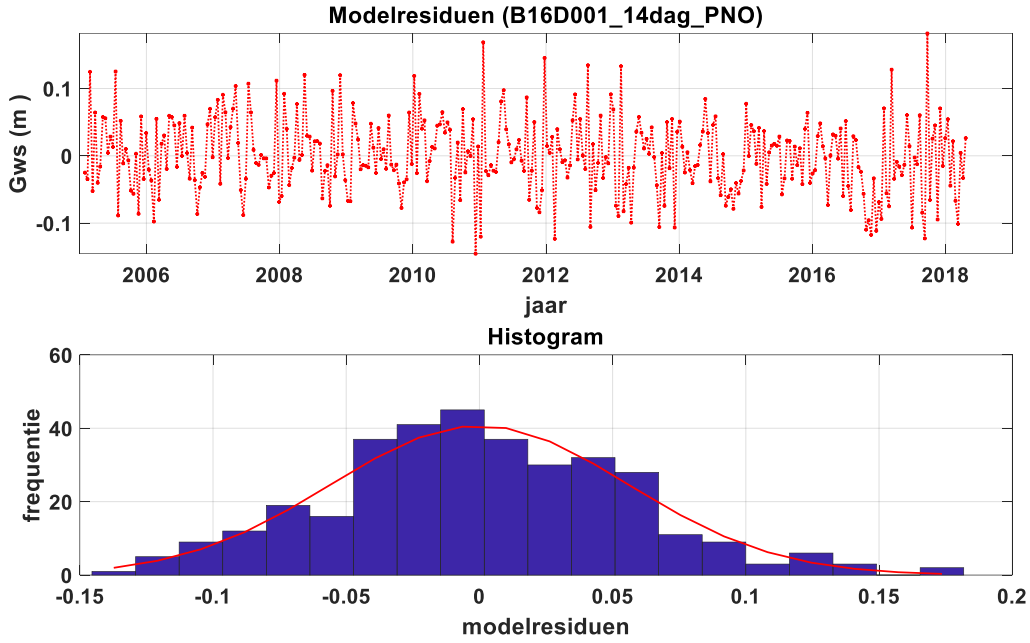
Figuur 5: B16D0001 met PNO.



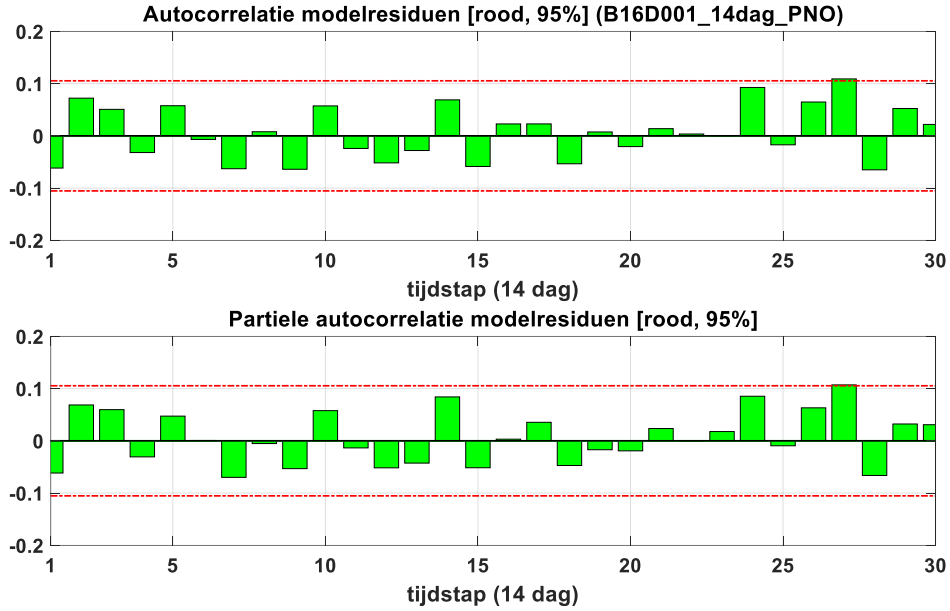
Figuur 6: Kruiscorrelatie (B16D0001,PNO).



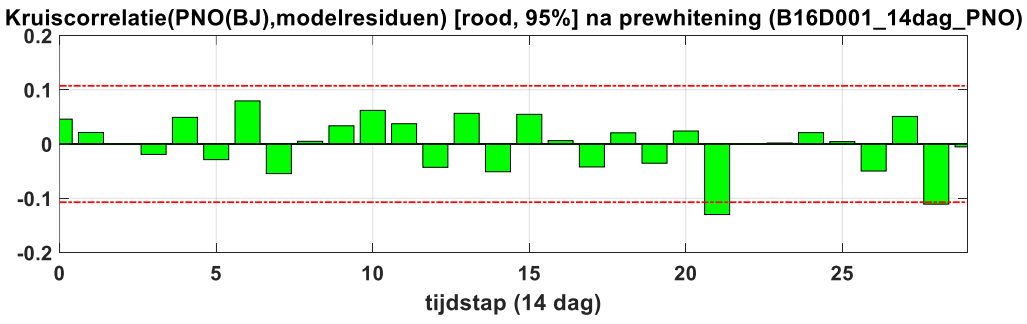
Figuur 7: Modelresiduen.



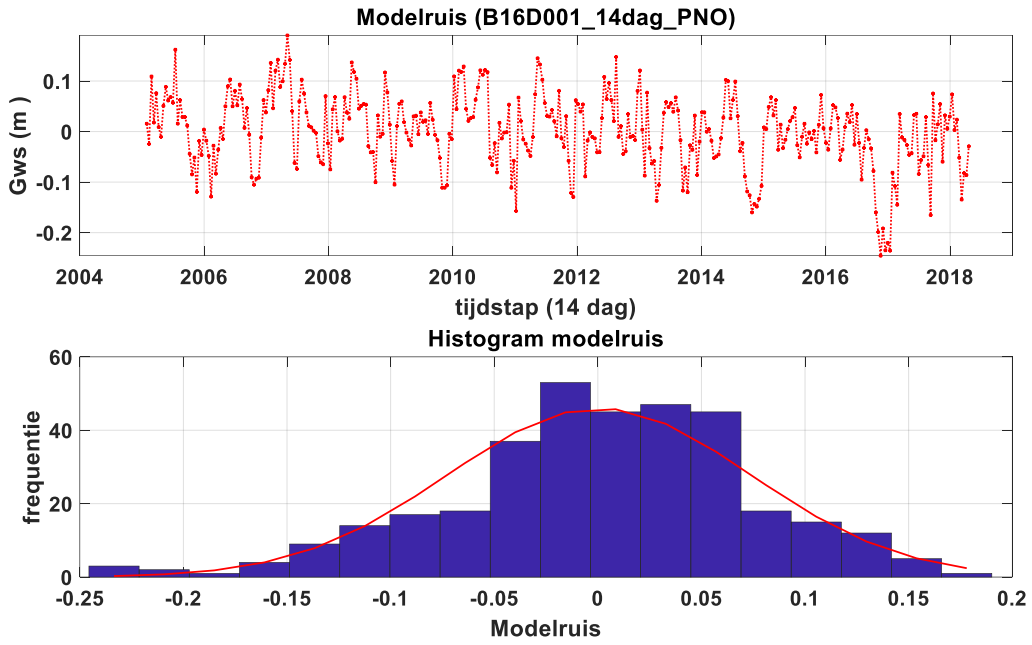
Figuur 8: Autocorrelatiefuncties modelresiduen.



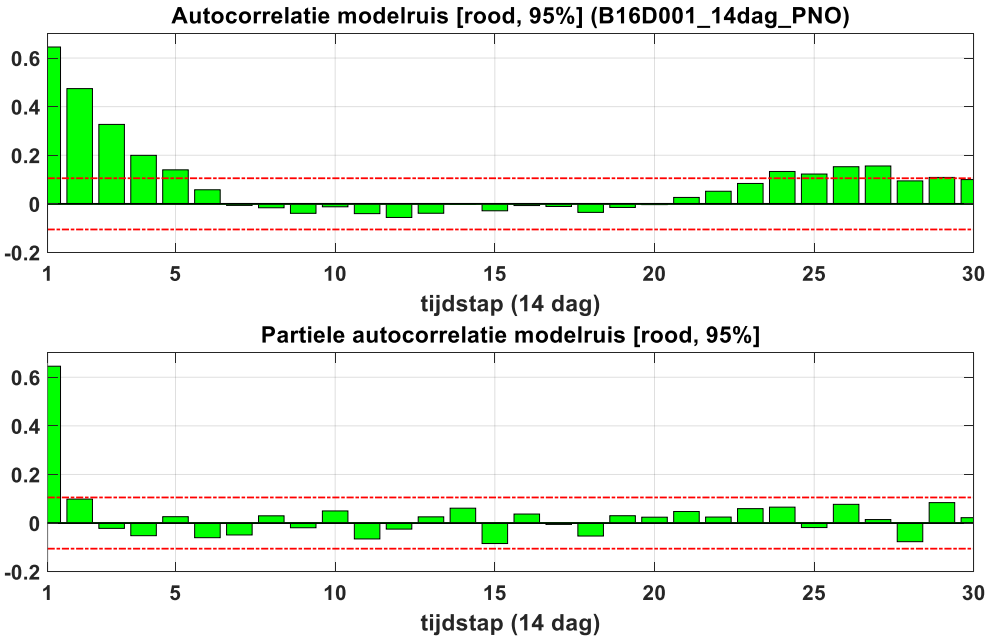
Figuur 9: Kruiscorrelatie (PNO(BJ),modelresiduen).



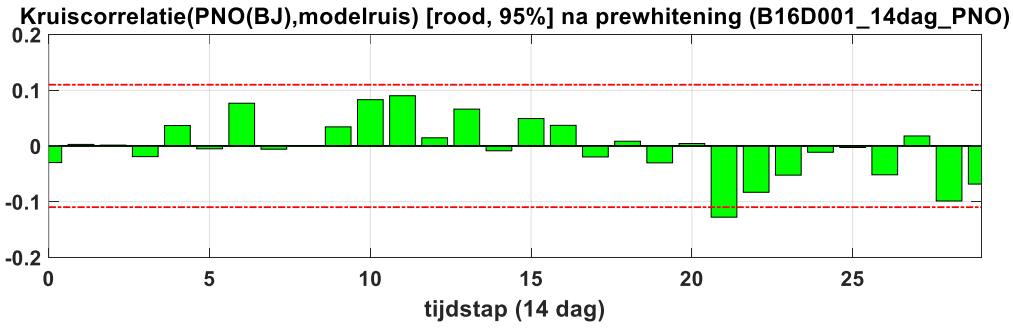
Figuur 10: Modelruis.



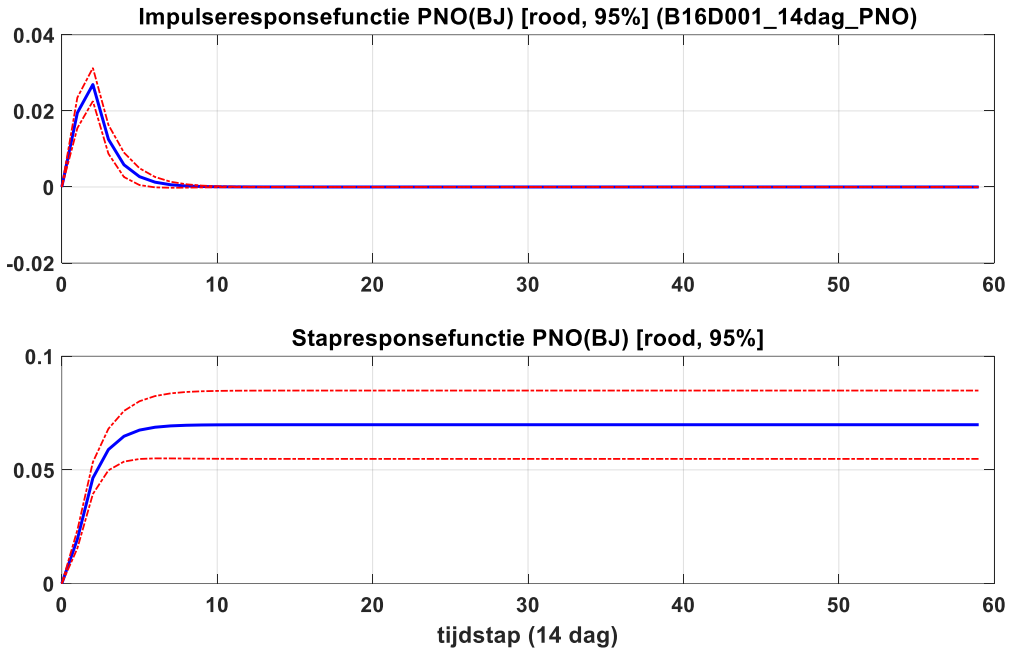
Figuur 11: Autocorrelatiefuncties modelruis.



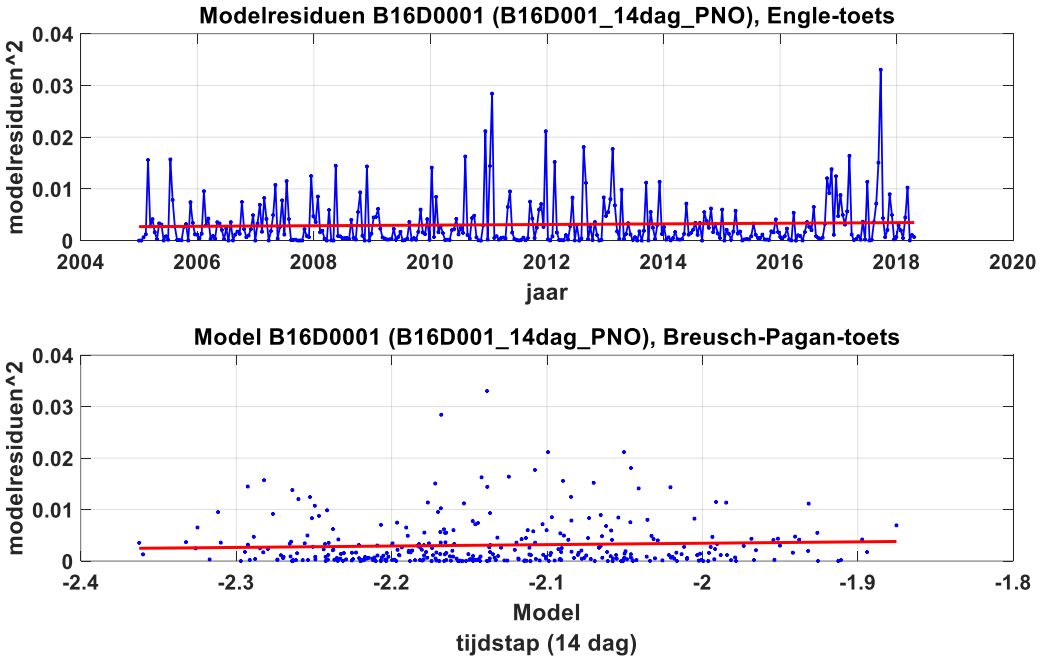
Figuur 12: Kruiscorrelatie(PNO(BJ), modelruis).



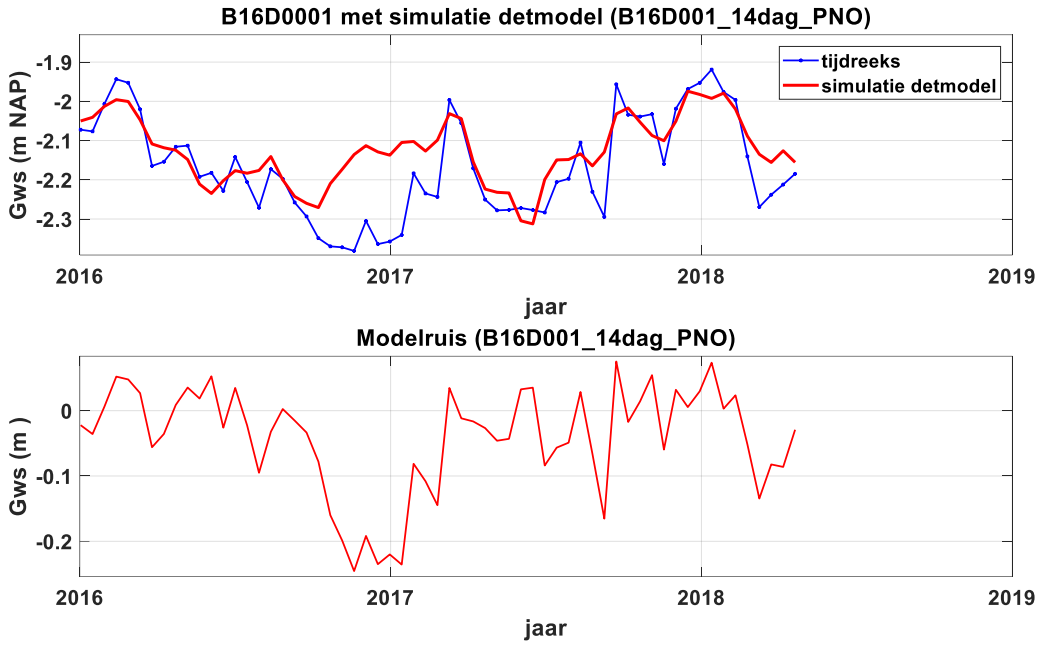
Figuur 13: Impulseresponse- en stapresponsefuncties PNO(BJ).



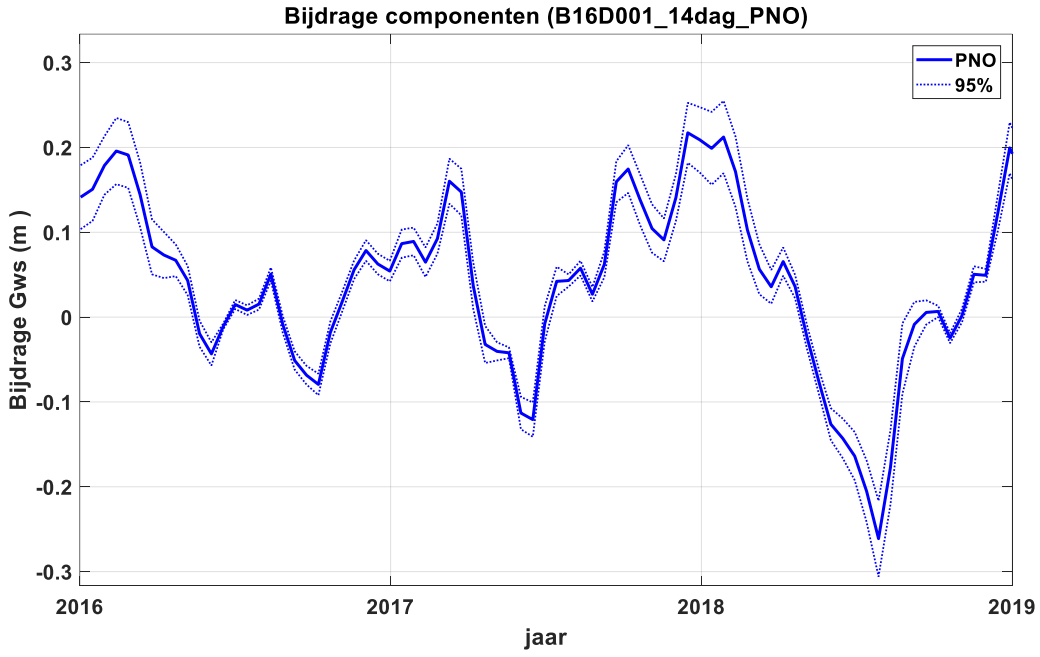
Figuur 14: Heteroscedasticiteit B16D0001.



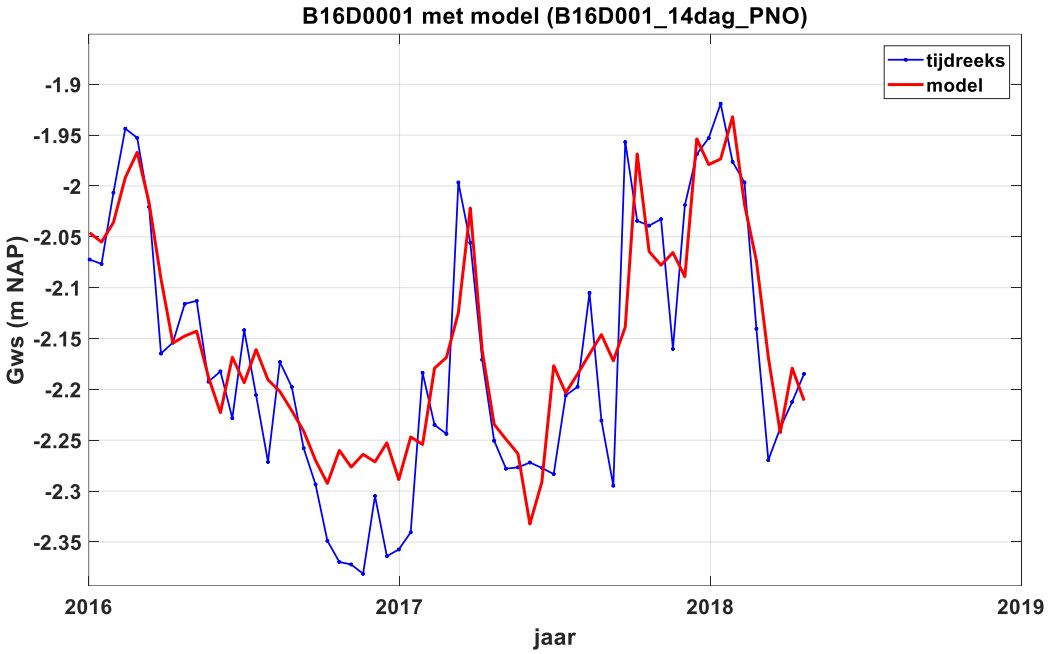
Figuur 15: Simulatie detmodel met modelruis.



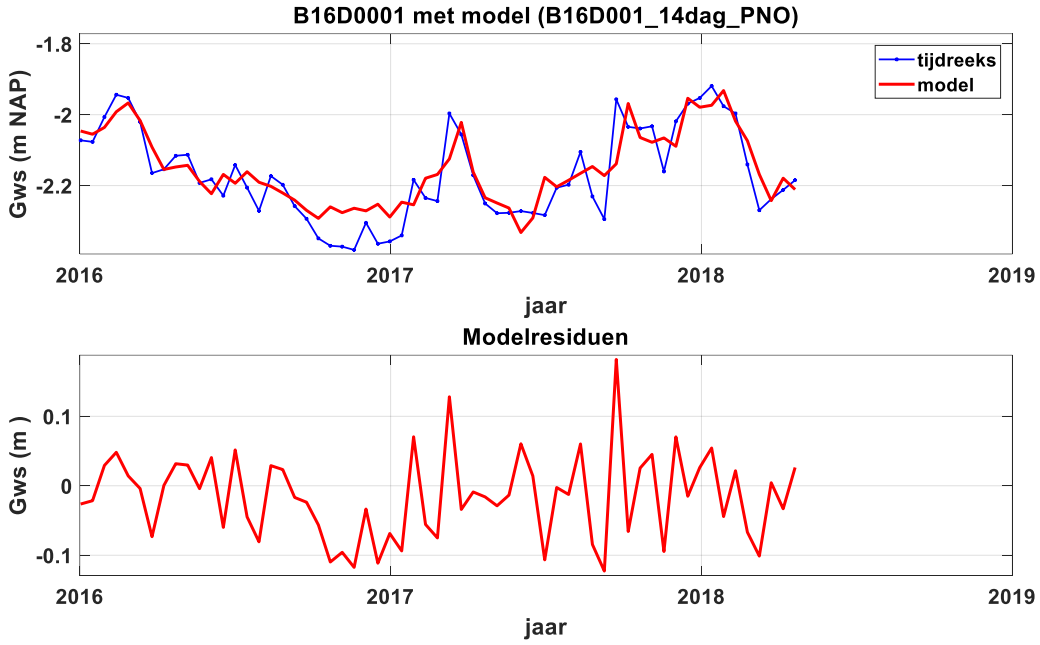
Figuur 16: Bijdrage componenten1.



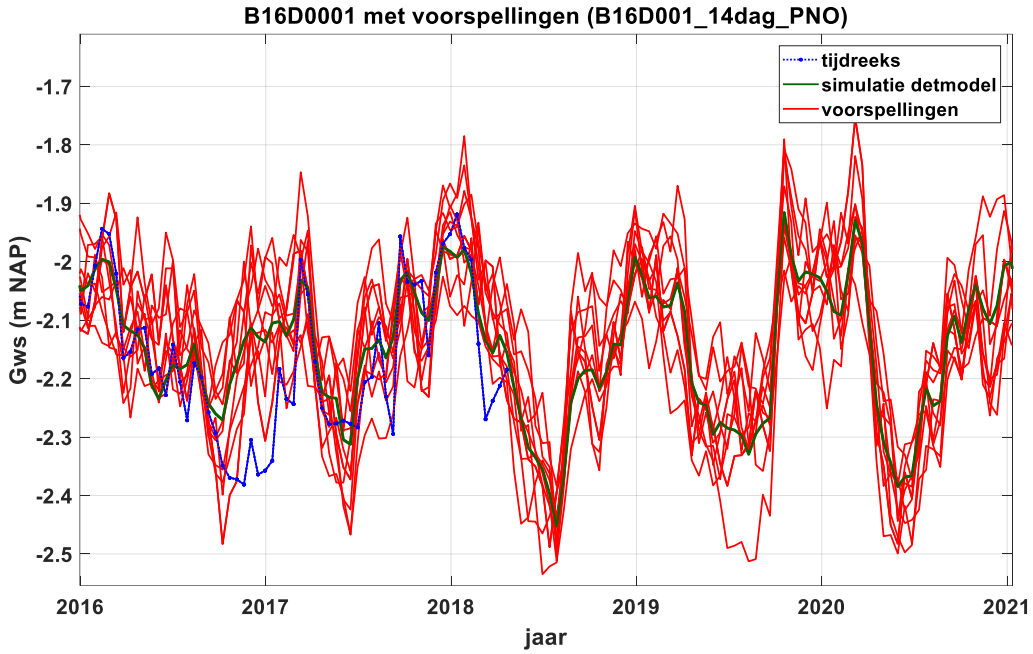
Figuur 17: Model B16D0001.



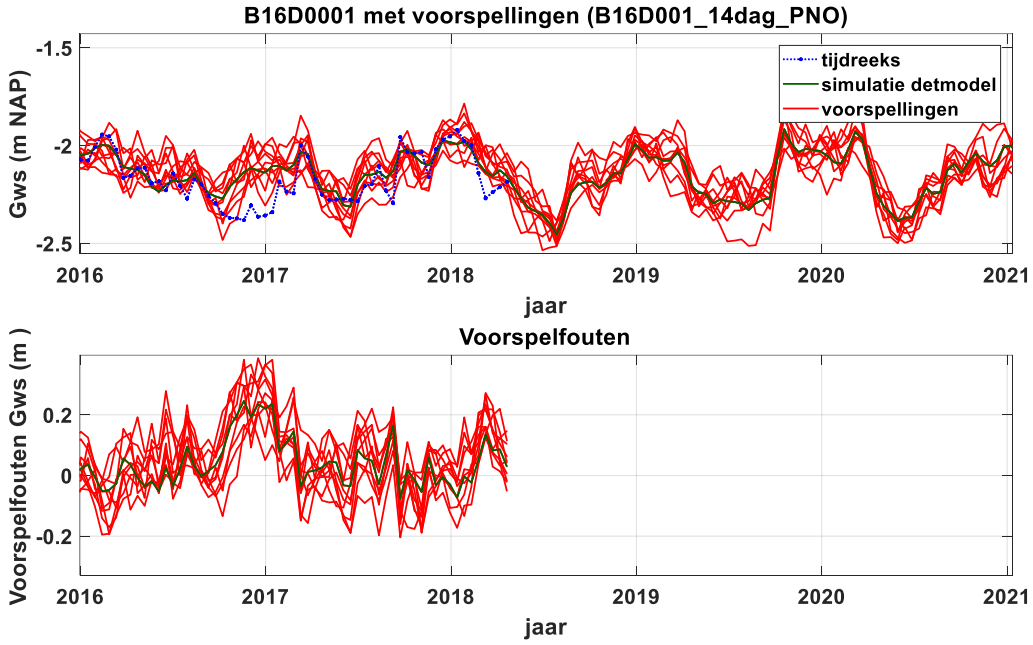
Figuur 18: Model met modelresiduen.



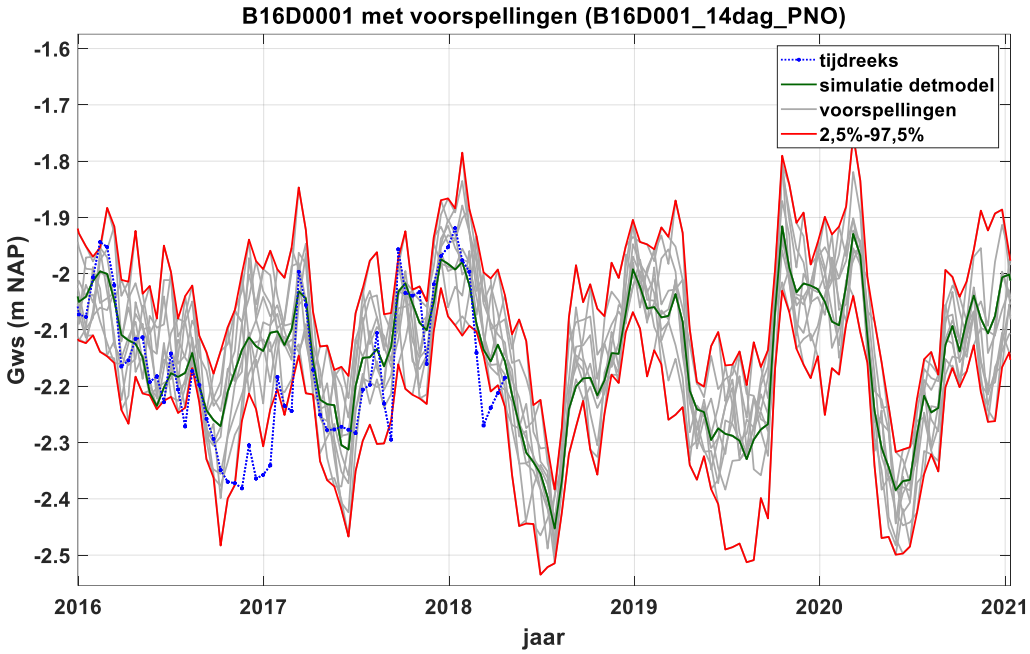
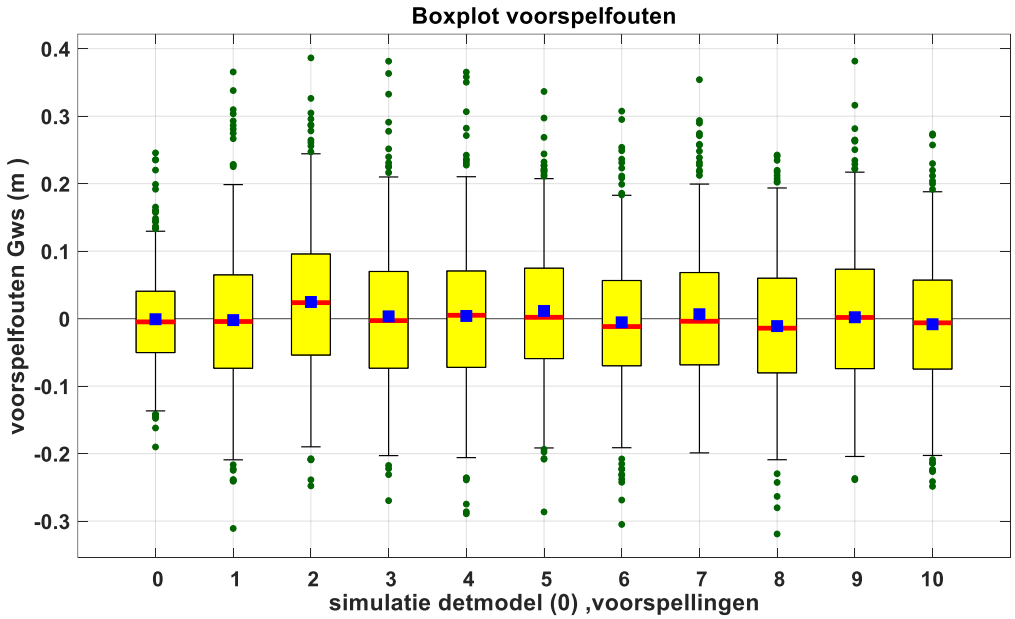
Figuur 19: Voorspellingen B16D0001 (B16D001_14dag_PNO).



Figuur 20: Voorspellingen met voorspelfouten.



Figuur 23: 95% interval voorspelfouten.



Figuur 24: Boxplot voorspelfouten.