

ANEXO 5: Tabla de proyección de signo del modelo ARIMA para el petróleo

Variación del Precio	Proyección del Precio	Predicción	Error	Error ²	Variación DJI
-3.45			3.4		181.11
0.62	176.2911205	1	175.671121	30860.34258	117.99
11.68	325.0032526	1	313.323253	98171.4606	-260.8
6.54	-163.6545487	0	-170.194549	28966.18441	39.43
-3.26	-377.9564557	1	-374.696456	140397.4339	-125.48
-0.09	-203.1616781	1	-203.071678	41238.10644	-185.88
4.33	-601.7018168	0	-606.031817	367274.563	362.07
2.54	55.53365777	1	52.9936578	2808.327763	156.13
4.85	934.6672175	1	929.817217	864560.0579	3.33
-3.13	237.3758757	0	330.505876	109234.1339	-38.22
2.63	389.4241473	1	386.794147	149609.7124	164.16
1.64	434.1475594	1	432.507559	187062.7889	304.55
-16.75	-143.349178	1	-126.599178	16027.35186	-171.8
2.47	-205.7905905	0	-208.260591	43372.47358	-42.99
-0.16	-860.1589261	1	-859.998926	739598.153	-83.71
1.1	-999.269067	0	-1000.36907	1000738.27	-70.46
-0.37	-363.3112619	1	-362.941262	131726.3596	-290.32
-0.93	-557.0390243	1	-556.109024	309257.2469	-199.35
-6.28	-49.23941028	1	-42.9594103	1845.510932	52.45
-1.85	945.098054	0	946.948054	896710.617	-69.78
3.78	862.5581106	1	858.778111	737499.8432	648.19
1.26	1611.664648	1	1610.40465	2593403.129	74.43
1.04	1654.001752	1	1649.96175	2722373.784	-177.47
2.63	-422.7622692	0	-425.392269	180958.5827	201.43
-4.17	-786.6549861	1	-728.484986	612282.7535	-537.92
-8.82	-1616.088424	1	-1607.26842	2583311.787	-698.63
-1.5	-3534.852164	1	-3533.35216	12484577.51	-175.59
-3.12	-1777.677277	1	-1774.55728	3149053.528	-451.37
3.11	-405.6808851	0	-408.790885	167109.9877	466.89
1.08	806.6797447	1	805.599745	648990.9487	-44.28
0.79	3904.945458	1	3904.15546	15242429.84	-248.13
0.72	2807.132378	1	2806.41238	7875950.437	516.96
-8.11	2069.152129	0	2077.26213	4315017.952	-737.61
-0.65	1495.656111	0	1496.30611	2238931.979	141.9
3.78	-2761.997577	0	-2765.77758	7649522.605	189.74
3.82	-2415.669506	0	-2419.48951	5853929.471	541.37
0.6	-1571.673931	0	-1572.27393	2472045.313	164.3