

ARIMA Forecast Validation Checklist

Audit a forecast from task definition through reporting.

Forecast design

- ☐ Outcome, frequency, horizon, decision date, and accuracy measure are defined.
- ☐ Training and validation preserve time order.
- ☐ Validation horizon resembles the operational forecast horizon.

Model preparation

- ☐ Timestamps, duplicates, missing periods, and unit changes are checked.
- ☐ Transformations and differencing have a stated reason.
- ☐ Seasonality, interventions, and structural breaks are considered.

Diagnostics and comparison

- ☐ Residual plots and residual autocorrelation are inspected.
- ☐ A justified portmanteau diagnostic is reported.
- ☐ Candidates are compared against a simple benchmark on the same window.
- ☐ Accuracy is examined across horizons, not only as one average.

Reporting

- ☐ Point forecasts and prediction intervals are shown.
- ☐ Training period, model order, transformations, validation design, and limitations are documented.

Use this resource with the related DataStatPro guide. Adapt every decision to the approved protocol, data structure, and destination requirements.