TIME SERIES MODELLING OF RAINFALL DATA IN DIFFERENT LOCATIONS IN NIGERIA

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Abstract

This paper is motivated by the need to fit time series models to rainfall data in six different locations in Nigeria. The locations are North East, North West, North Central, South East, South West and South South. The aim is to find out whether amount of rainfall is a contributory factor to the choice of seasonal model required to analyse rainfall data in each of the locations. One state is selected to represent each location, given the fact that amounts of rainfall in the states that make up a particular location are on the average approximately equal, as recorded, from their respective capital cities (Statistical Bulletin, CBN 2014). 408 (four hundred and eight) monthly rainfall data (January 1981-December 2014) were analysed using SARIMA models. The rainfall data used in this paper are recorded amounts of rainfall from the capital cities of the states in their respective zones or locations. The results have shown that $SARIMA(1, 1, 1)_{12}$ model was the best model for rainfall data in Borno (North East), Benue (Middle Belt) and Lagos (South West), SARIMA(1, 0, 1)(1, 1, 1)₁₂ model for rainfall data in Zamfara (North West) and Enugu (South East), while SARIMA(0, 1, 1)(2, 1, 2)₁₂ model for rainfall data in Rivers (South South). The findings have it that rainfall data from three locations were fitted with SARIMA(1, 1, 1)12 model, irrespective of the variations in the average amounts of rainfall in the affected locations. It was revealed that amount of rainfall is not a determining factor to adequate seasonal models needed for further analysis and forecast of rainfall data in the locations. Based on these findings, it is quite true that rainfall data in the locations fitted with the same model have similar natural characteristics that are only observed in the patterns of ACF and PACF. These similarity in the patterns of rainfall in the locations negates the pre-assumption that amount of rainfall is a determining factor to the choice of a model.

Keywords and phrases: generalized lambda distribution, exponential distribution, quantile generated probability distribution.

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