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| **Abstract**  The aim of this research is to forecast the inflows of foreign direct investment into India for twelve months. For that purpose ARIMA (Auto Regressive Integrating Moving Average) model is used. This study covers 17 years monthly FDI inflow data of India. Before forecasting the value of FDI inflows it is essential to test the stationarity of the data series. The data set is found to be non-stationary at level and is stationary at first differencing. The study results shows that the total inflow value during July 2017 to July 2018 is 163899.64million US dollars and the average inflow value during these periods is 12607.66million US dollars. The predicted average percentage of increase in the inflows will be 7.69%. |