

# Applied Time Series and Box-Jenkins Models

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Walter Vandaele

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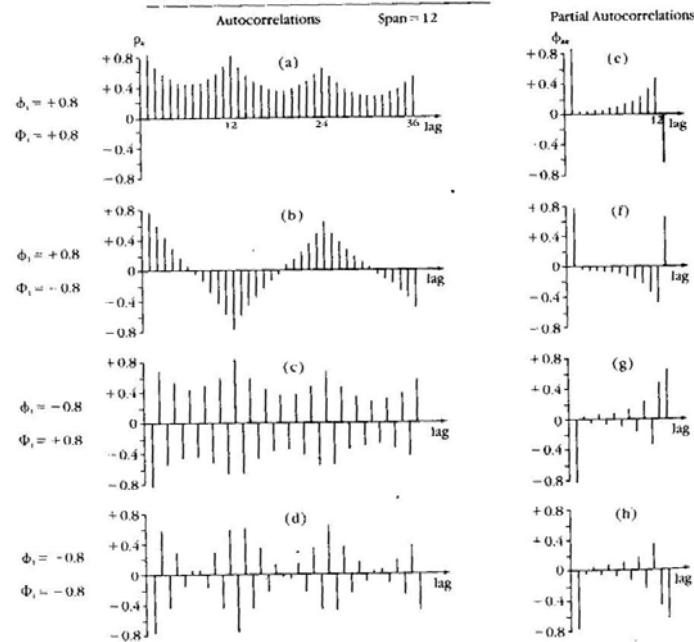
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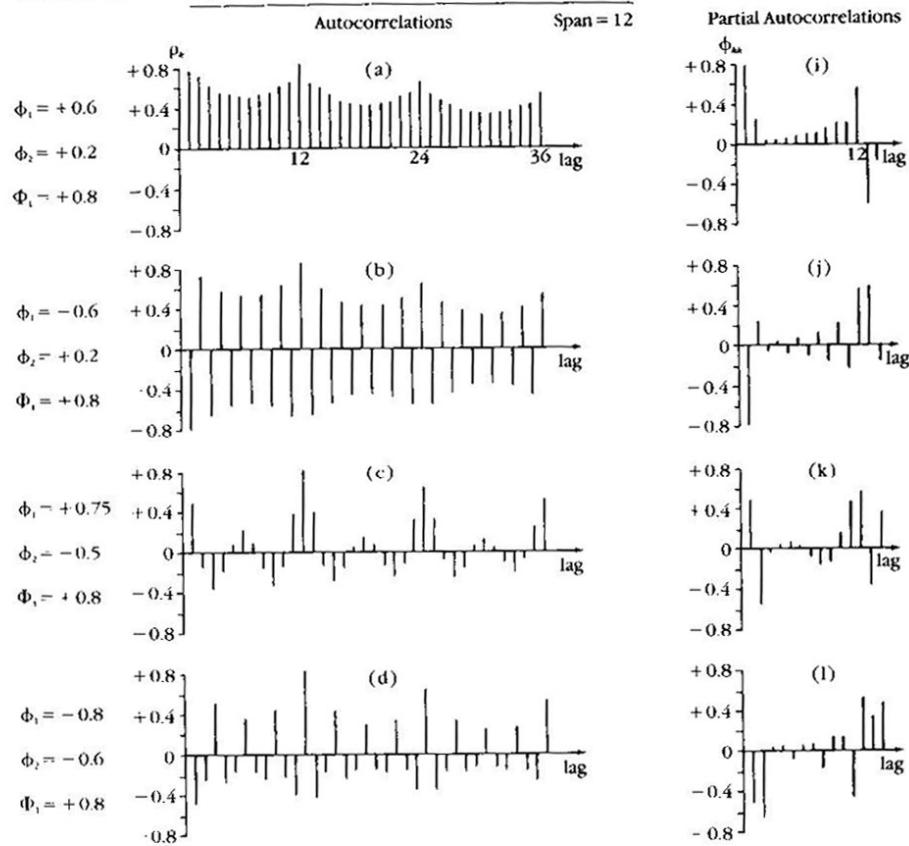
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FIGURE 4.16 *Acf and Pacf of AR(1)×SAR(1) Seasonal Models.*



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FIGURE 4.17 *Acf* and *Pacf* of AR(2)×SAR(1) Seasonal Models.



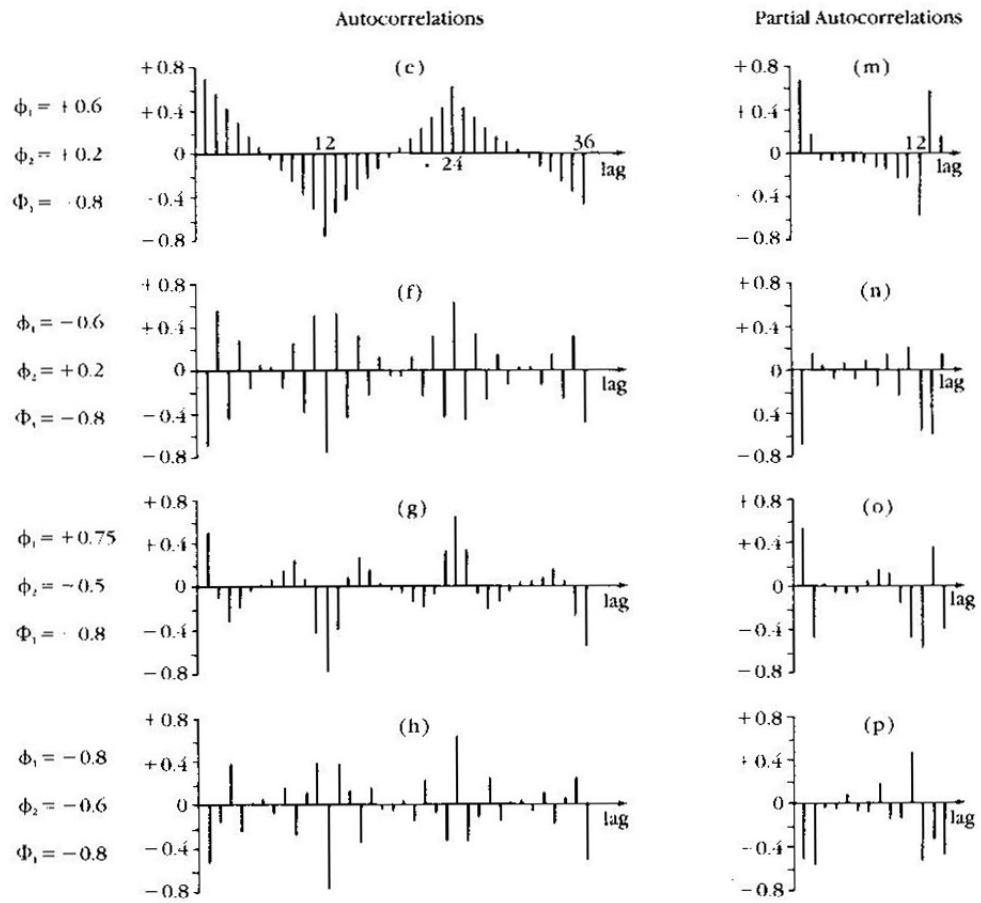
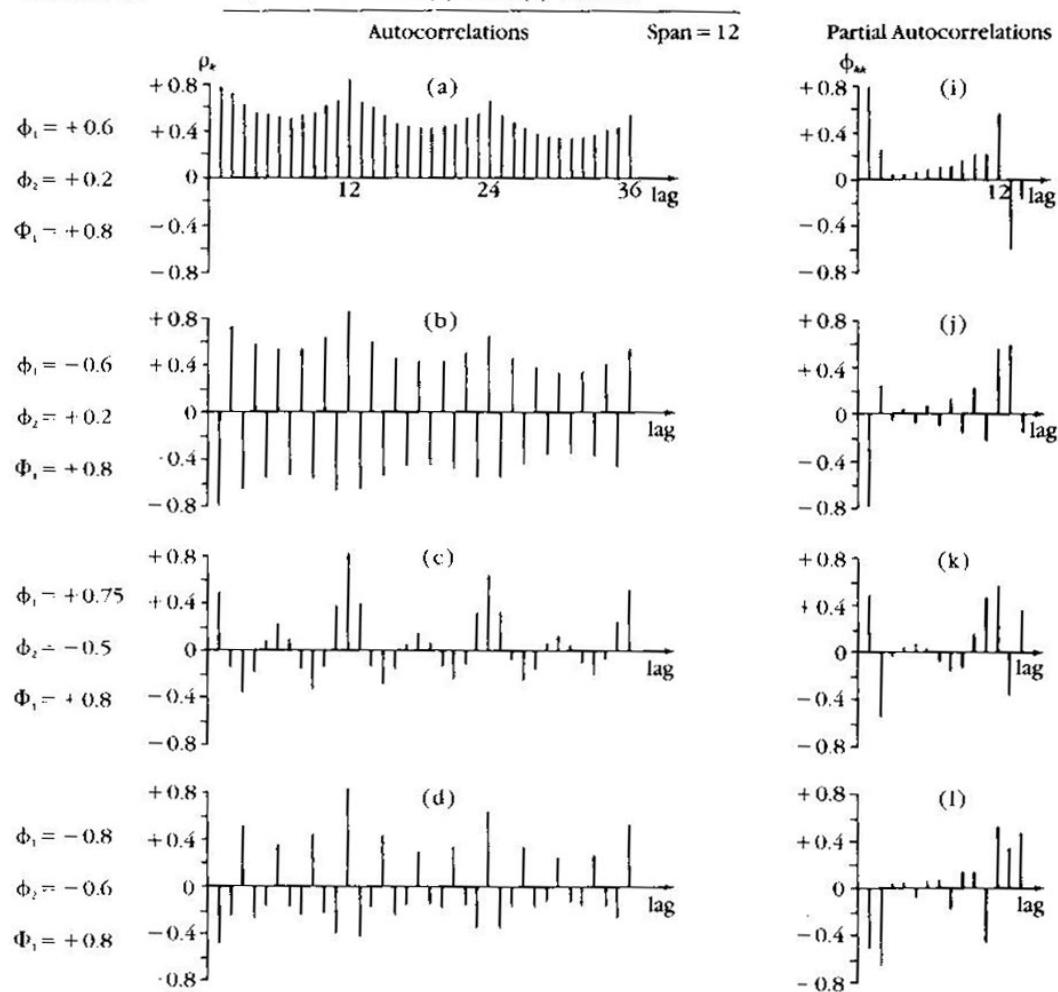
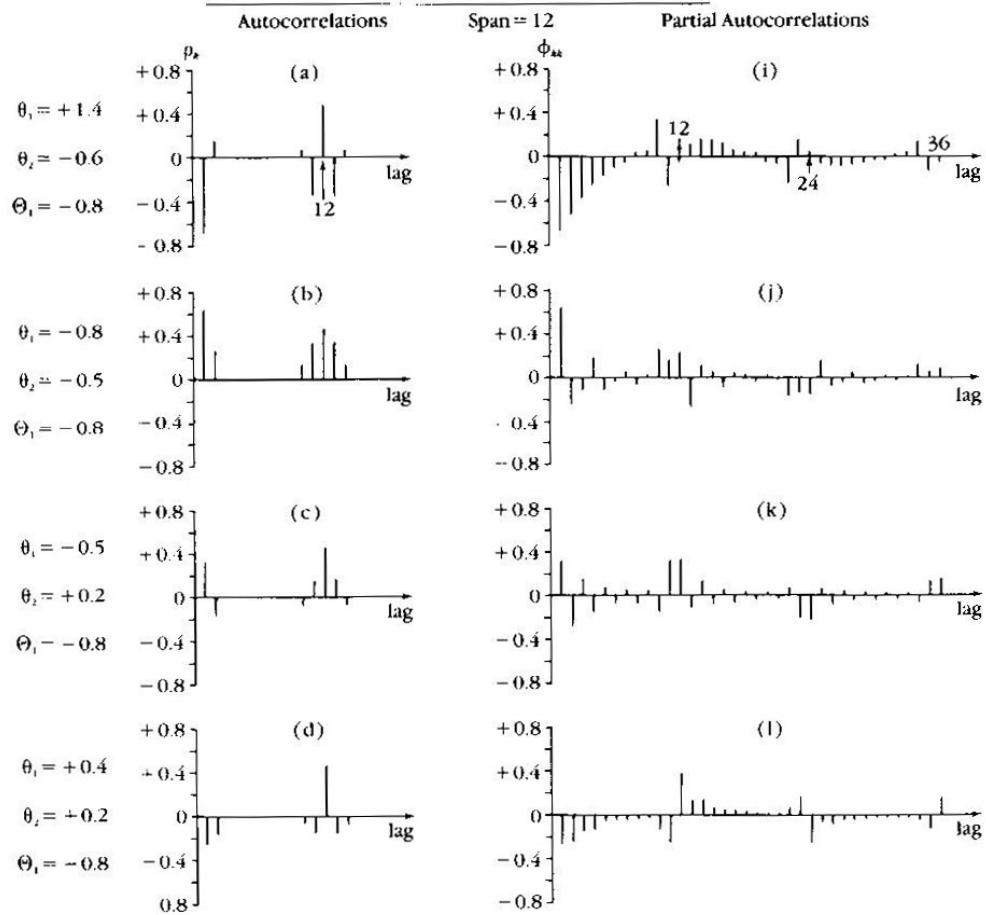


FIGURE 4.17 *Acf* and *Pacf* of AR(2)×SAR(1) Seasonal Models.



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**FIGURE 4.19 *Acf and Pacf of MA(2)×SMA(1) Seasonal Models.***



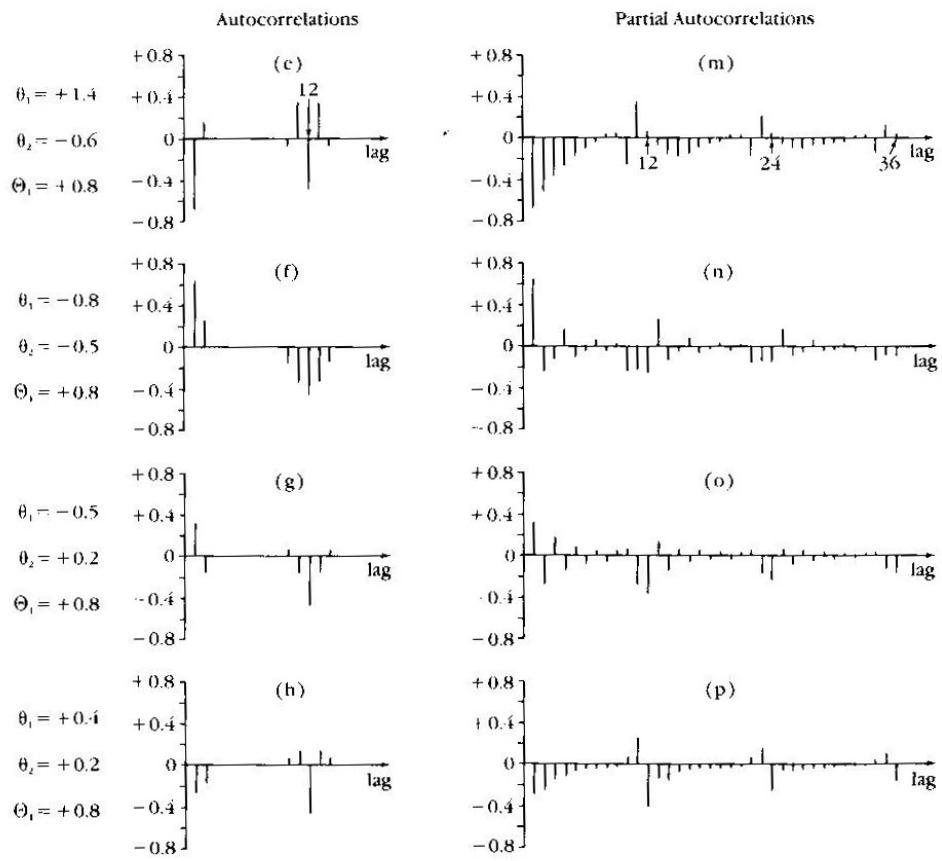


FIGURE 4.18 *Acf and Pacf of MA(1)×SMA(1) Seasonal Models.*

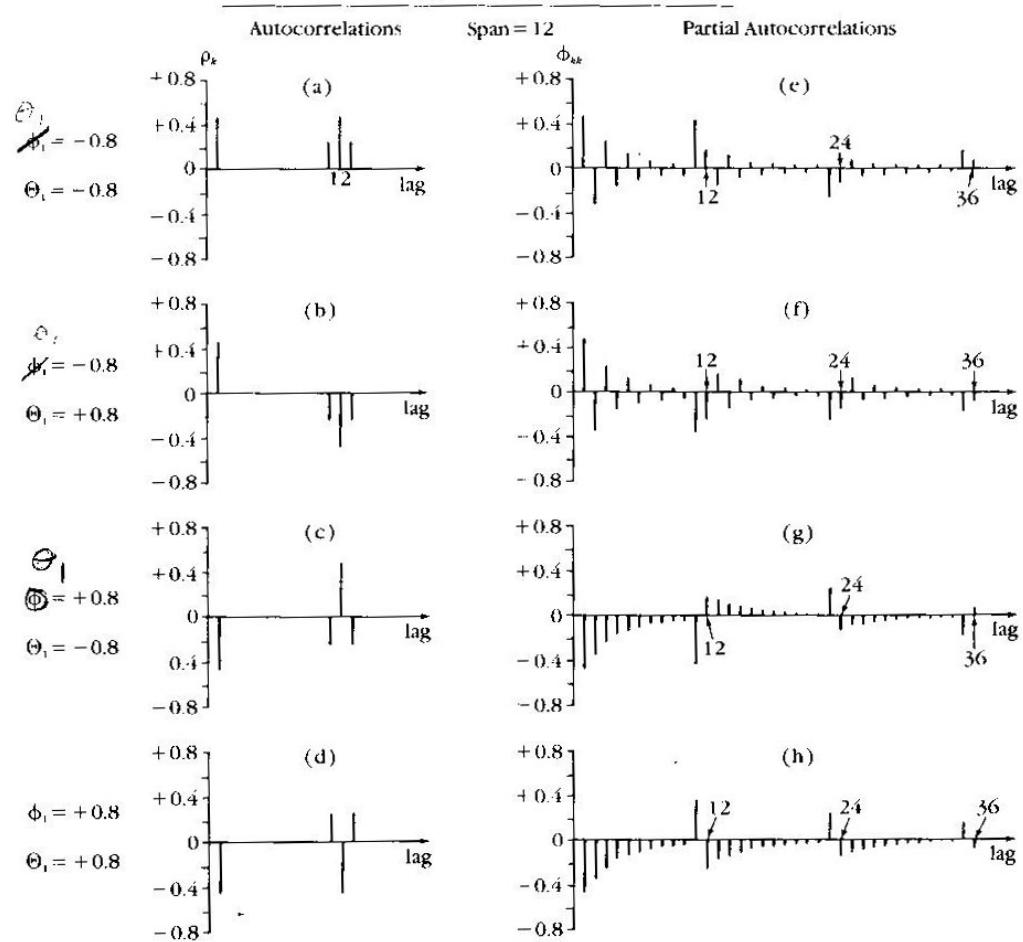


TABLE 4.2

Autocorrelation and Partial Autocorrelation Functions of Seasonal Models

MODEL SPAN = $s$	AUTOCORRELATION FUNCTION	PARTIAL AUTOCORRELATION FUNCTION
AR( $\phi$ ), Seas, AR( $P$ )	Tails off	Cuts off after lag $q + sP$
MA( $q$ ), Seas, MA( $Q$ )	Cuts off after lag $q + sQ$	Tails off
Mixed Models	Tails off	Tails off