UPPSALA UNIVERSITY
Dept of Mathematics
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Matematical statistics
Analysis of Time Series 1MS014
2020–04–17

Hand-in assignment 3

There are six non-compulsory home assignments. By the end of the course, I will sum your points on these to decide how much bonus you will obtain for the final exam (no bonus on re-exams).

Monthly yields (*in Swedish: avkastningar*) for short-term government securities (*in Swedish: värdepapper*) in Britain for 21 consecutive years are given in the series `yields.dat` at "Studentportalen".

Fit a suitable ARIMA/SARIMA model to these data, or to a transformation thereof. Analyze the model residuals carefully, in order to make sure that the model provides a good description of the data.