Lab #3

Questions:

1. Create a multivariate time series; perform any interpolations.
2. Graph the relationships between X and Y. Explain how you think Y should relate to your key Xs.
3. Run a simple time series regression, with one X and no trend. Interpret it.
4. Run a time series regression with one X and trend. Interpret it. Perform autocorrelation diagnostics. Explain what you found.
5. Consider running a time series regression with many Xs and trend. Interpret that. Check VIF.
6. Run a first differenced time series regression. Interpret that.
7. Check your variables for unit roots. Do some tests. Interpret them.
8. Perform an Automatic ARIMA on the residuals from one of your earlier models. Tell me what it says.
9. Run an ARIMA that follows from Step 8. Interpret that, too.