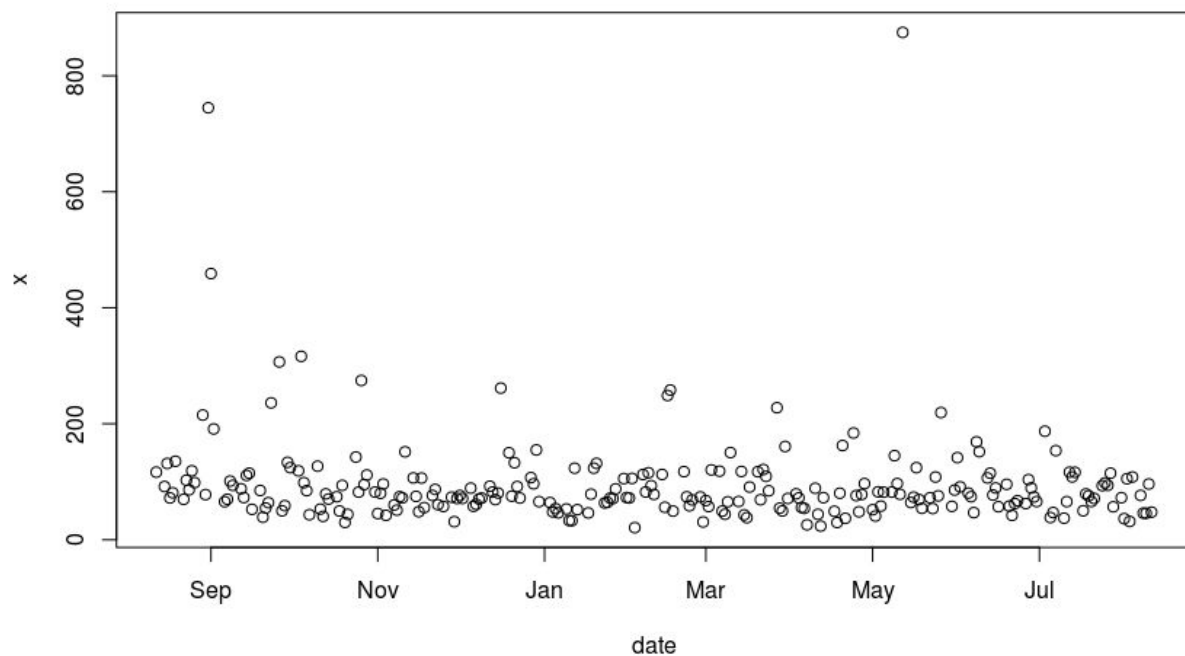


Report 6 on Stocks

1. We were required to perform auto-regression on the high value of stocks after some initial preprocessing.
2. The plot of the high stock price versus time comes out as:



3. The auto-regression model determined is:

Call:

```
ar(x = data, method = "yule-walker")
```

\$ar

, , 1

	date	x
date	0.98855	0.004155
x	-0.07413	0.156610

\$var.pred

	date	x
date	268.33	-32.14
x	-32.14	6735.12