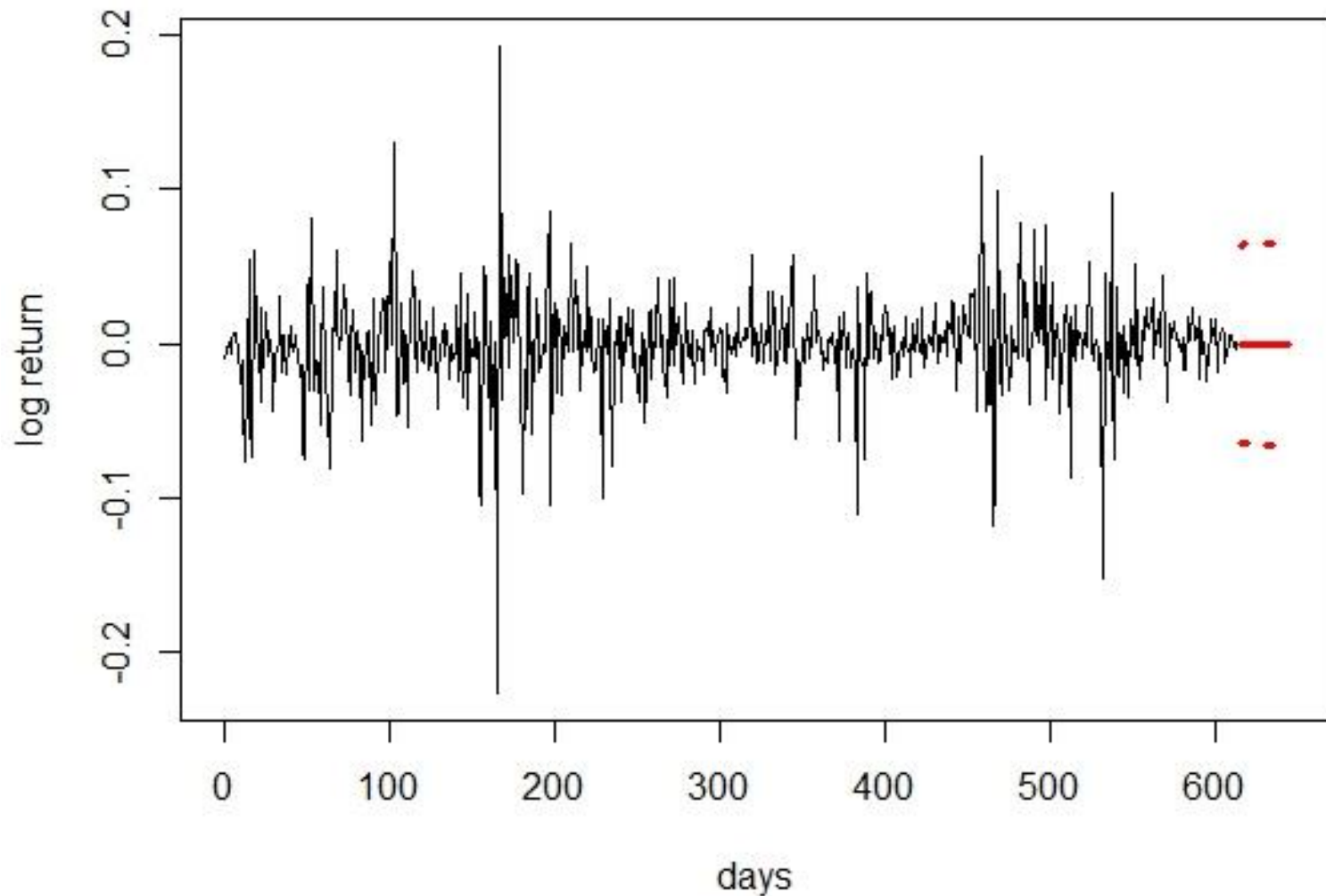# HOMEWORK UNIT4 QUESTION 2
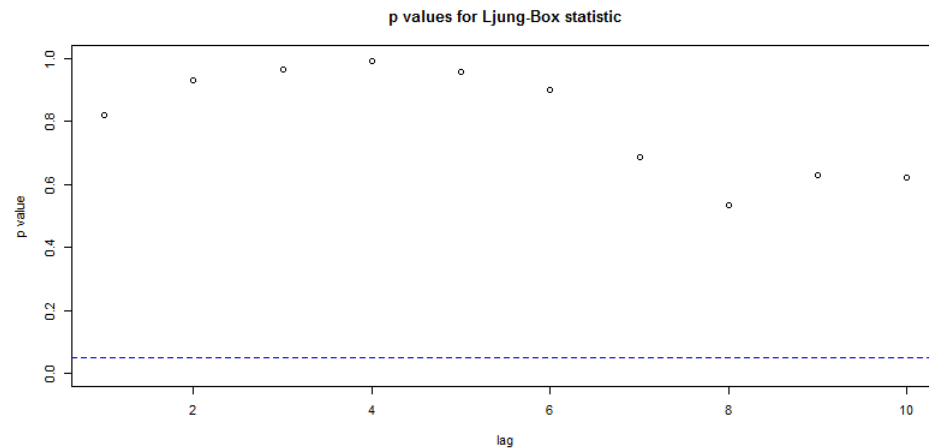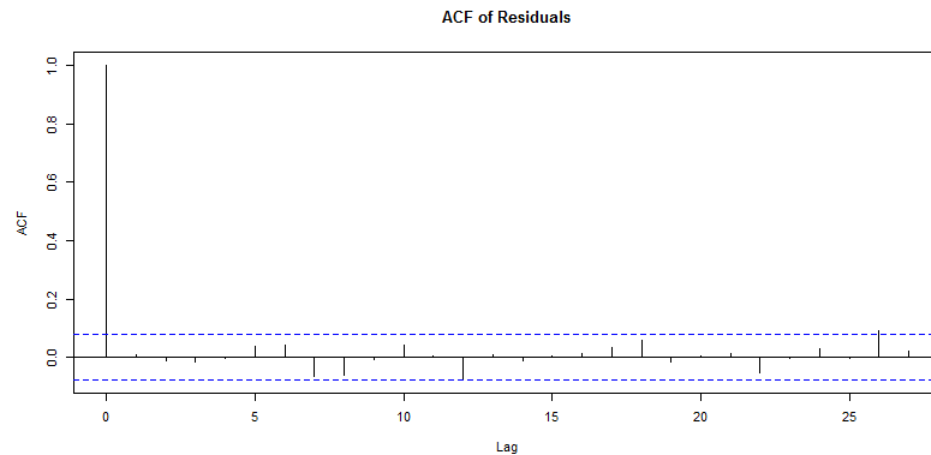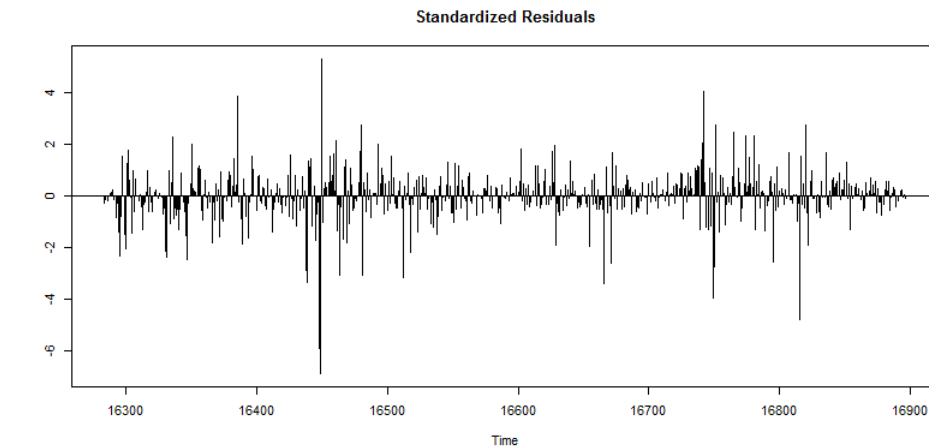
The CRIX returns and predicted values.

The confidence bands are red dashed lines.

Standardized Residuals

ACF of Residuals

p values for Ljung-Box statistic

➢ Diagnostic plot of ARIMA(2,0,2) model

➢ significant p-values of Ljung-Box test statistic

➢ model residuals are independent