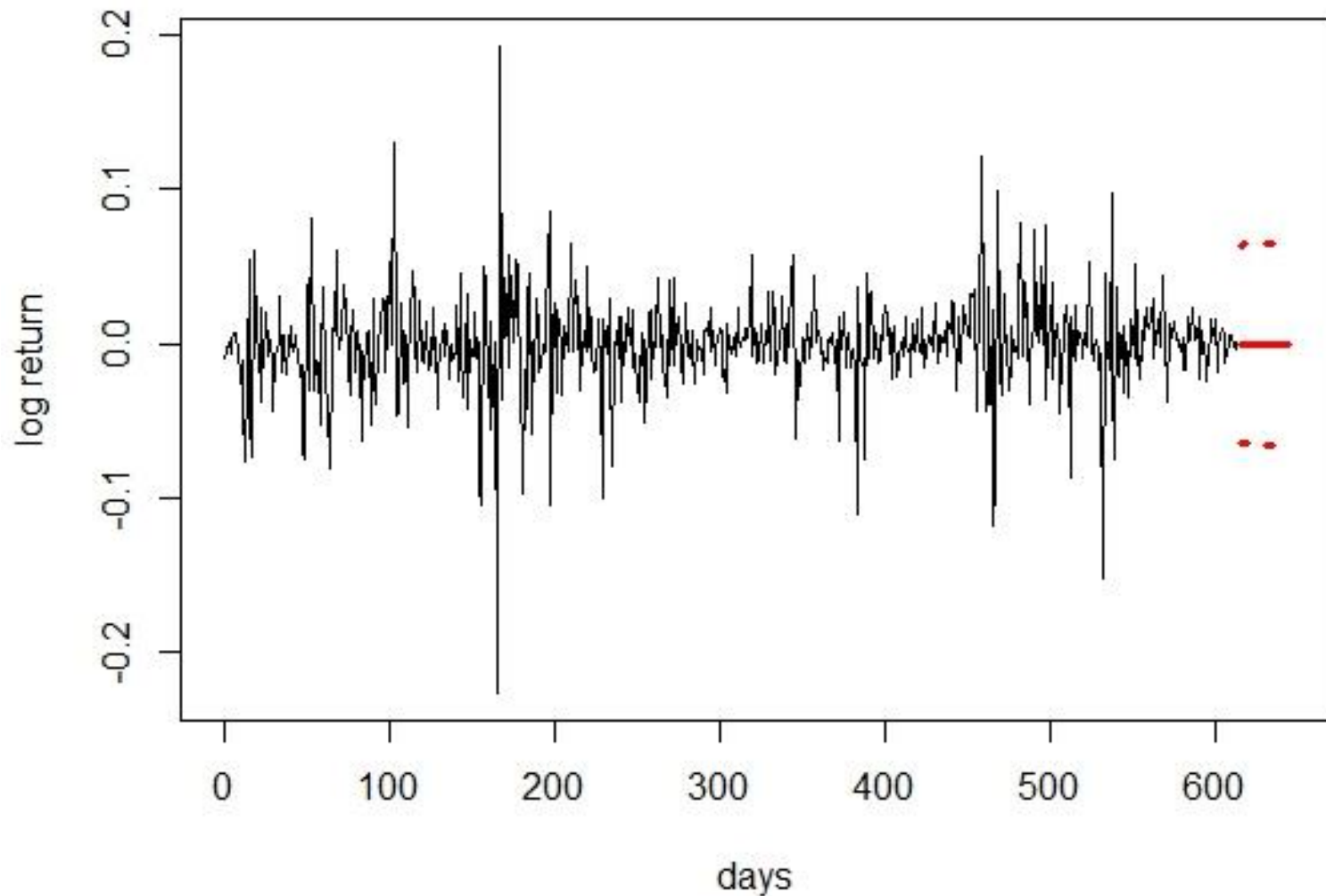


# HOMework UNIT4

## QUESTION 2

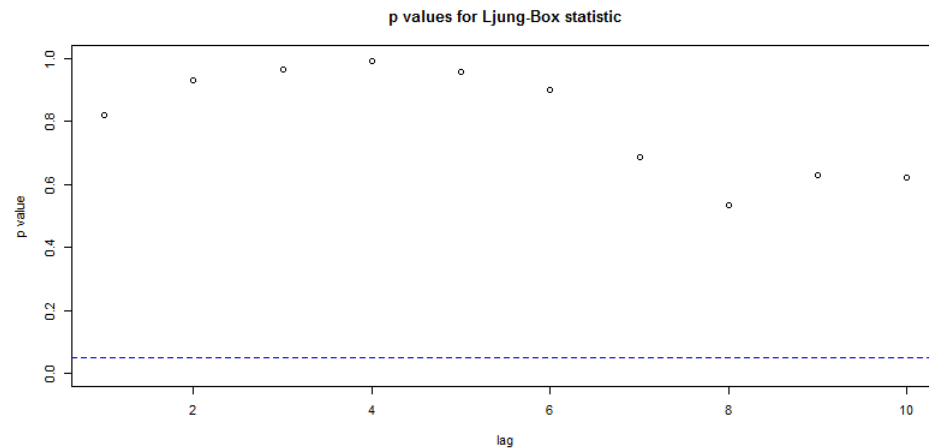
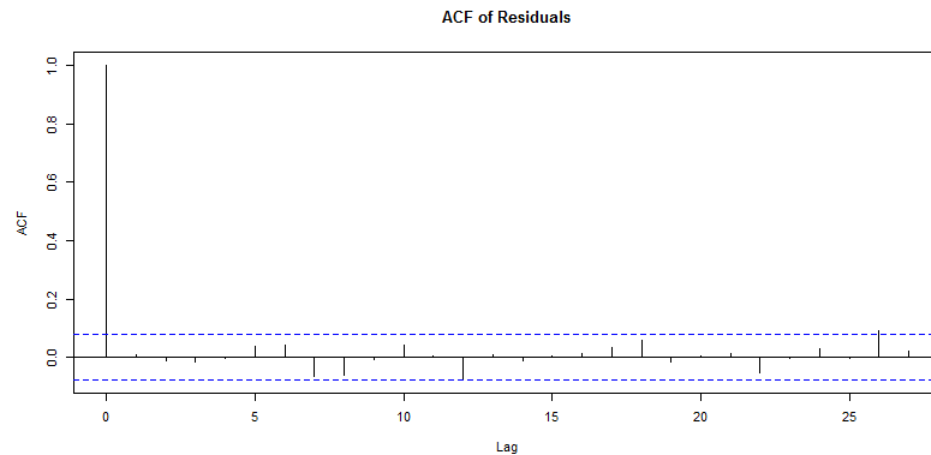
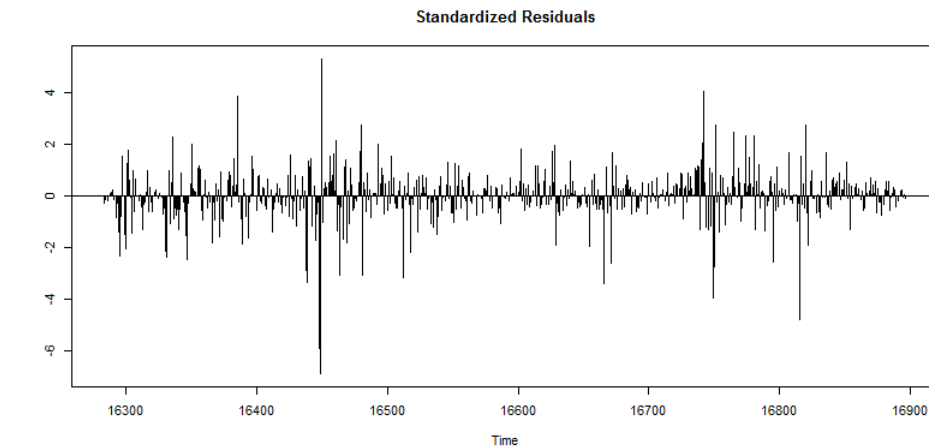
Reporter: Xiumei Wang

Instructor: Wolfgang Härdle



The CRIX returns and predicted values.

The confidence bands are red dashed lines.



- Diagnostic plot of ARIMA(2,0,2) model
- significant p-values of Ljung-Box test statistic
- model residuals are independent