

Homework 4

Tang Dexuan 2017.10.20



Figure 3

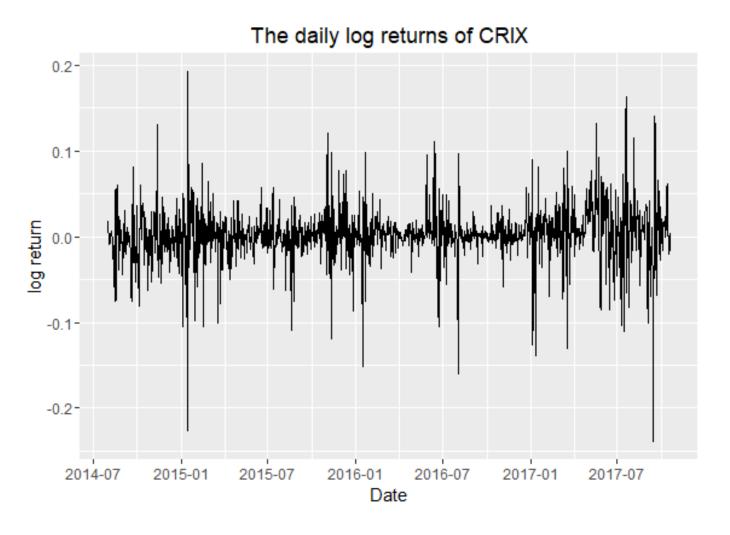


Figure 4

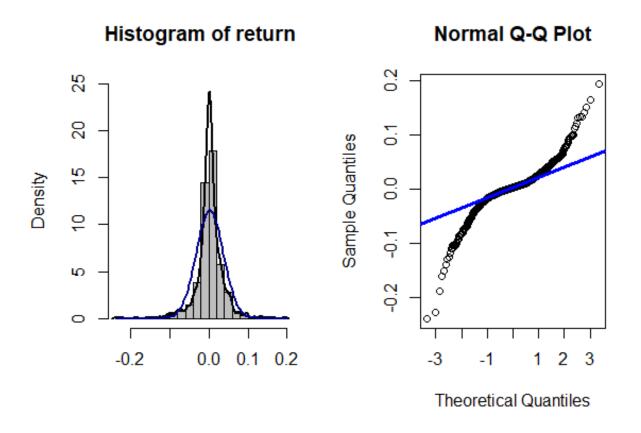


Figure 5

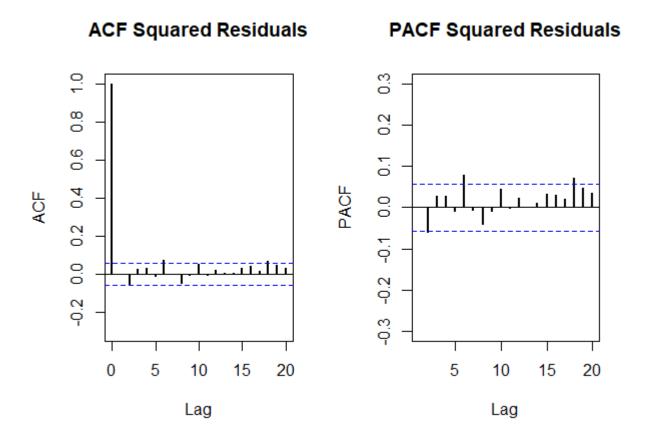
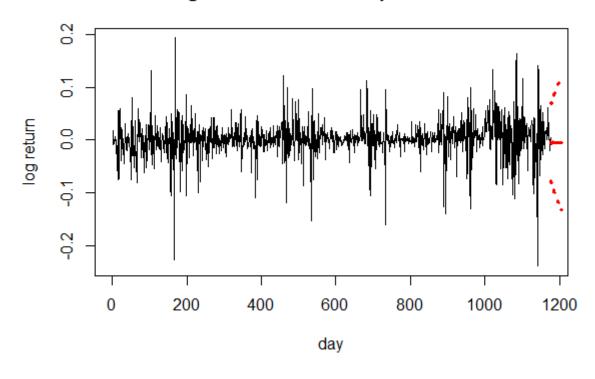


Figure 6

Question2

The log return of CRIX and predicted values



I use auto.arima to get the most fitted model. And in Question3, I also use this model to calculate the squared residuals.

Figure 7

Squared Residuals

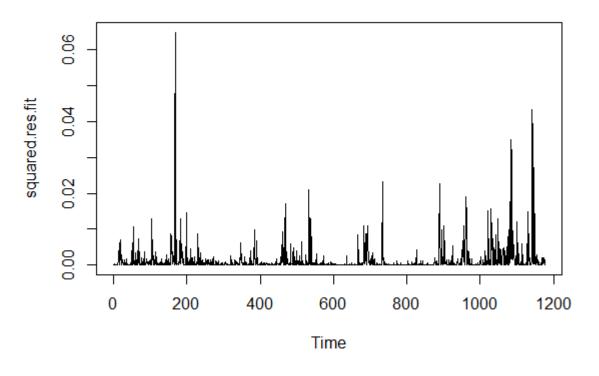


Figure 8

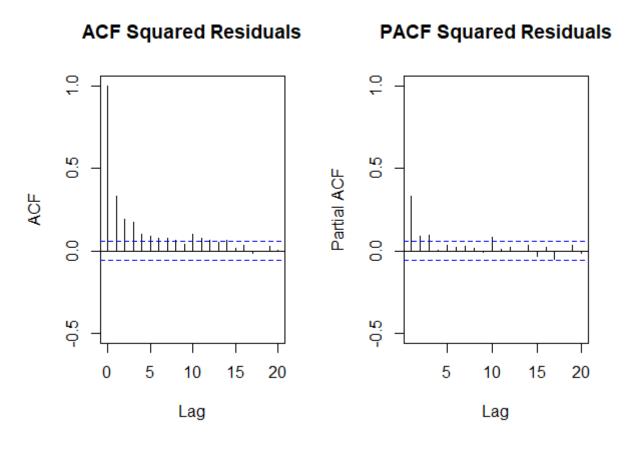


Figure 9

Thank you