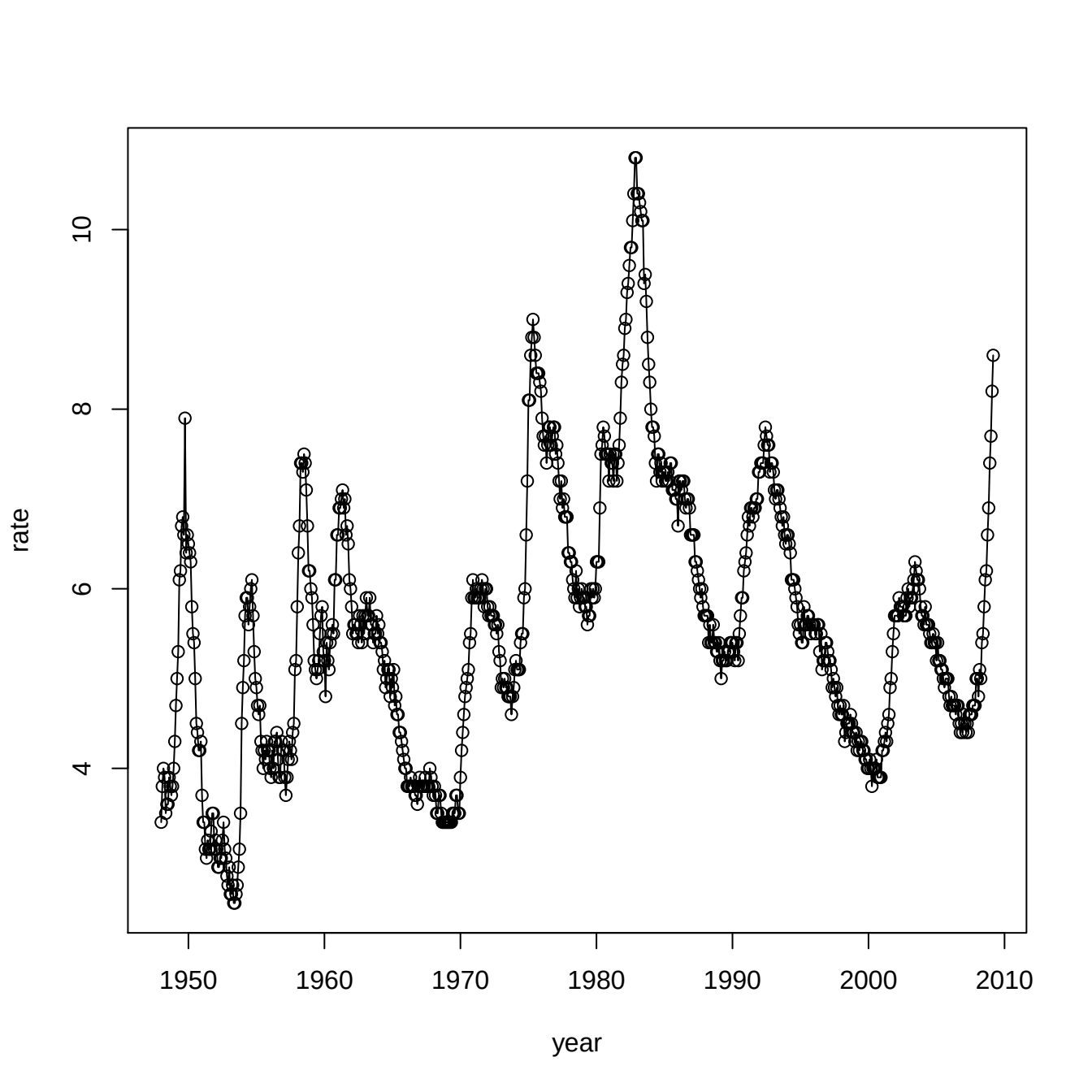
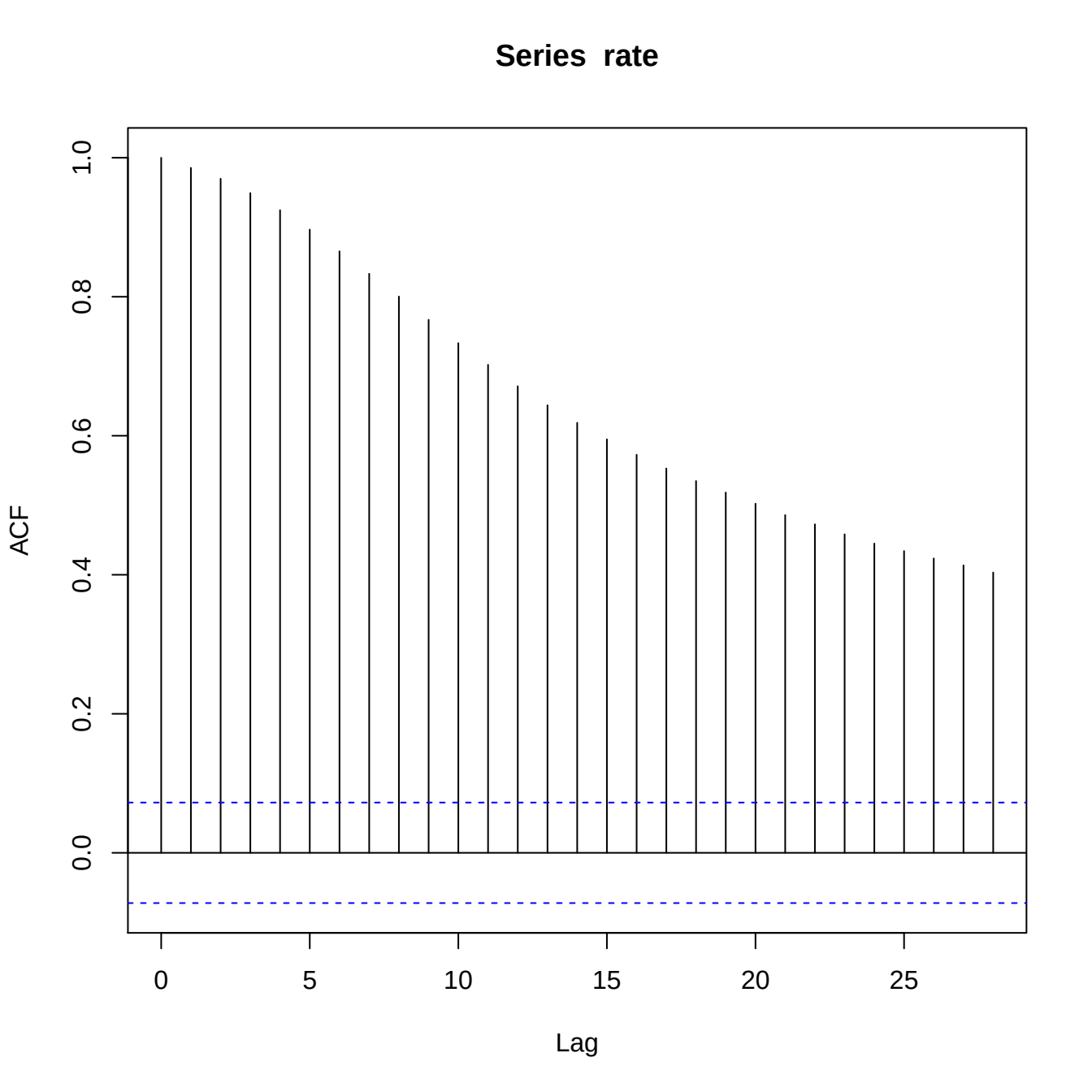
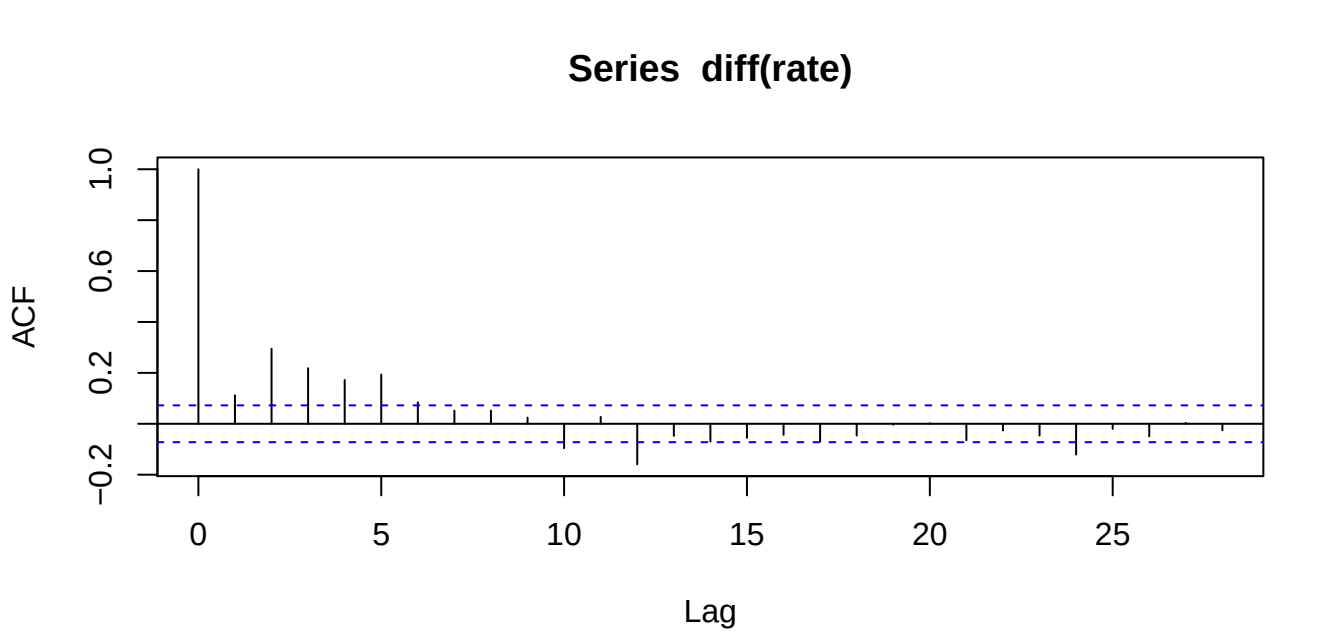
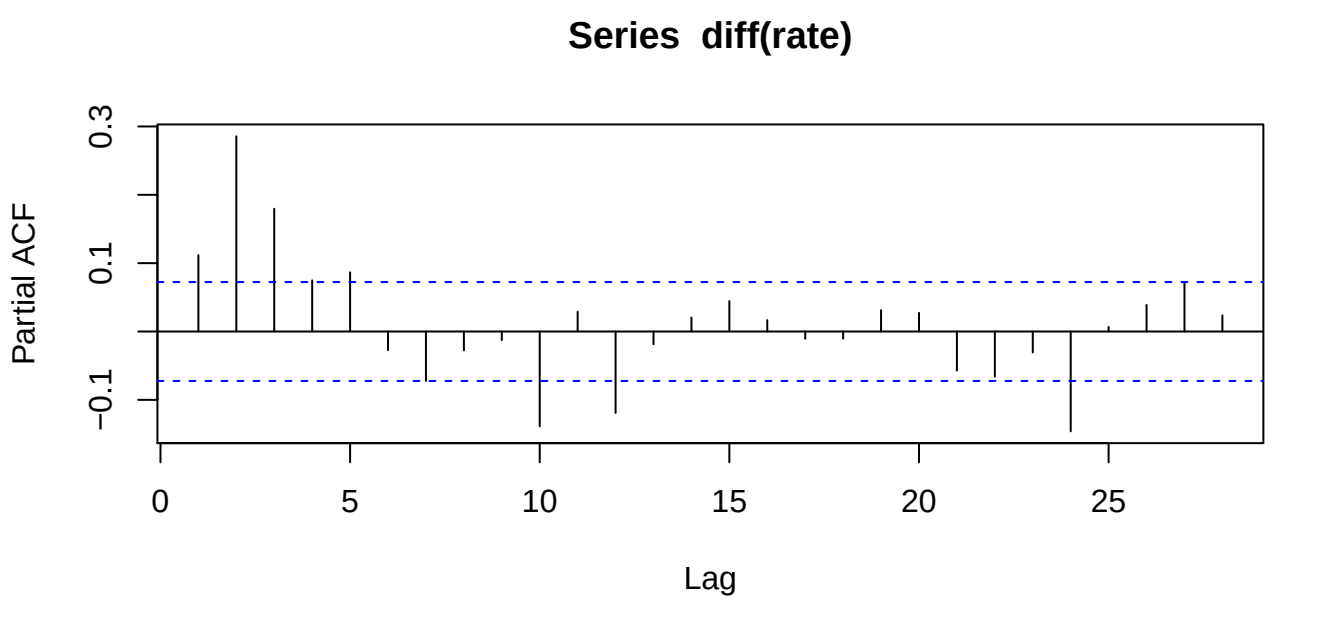
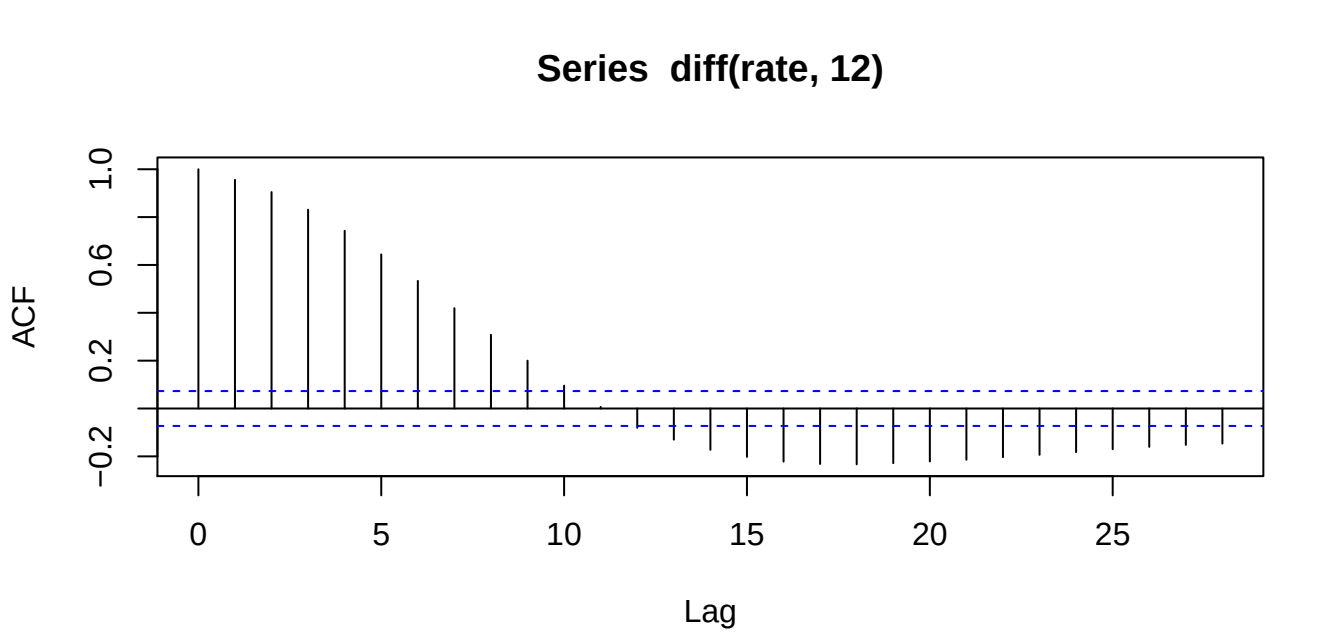
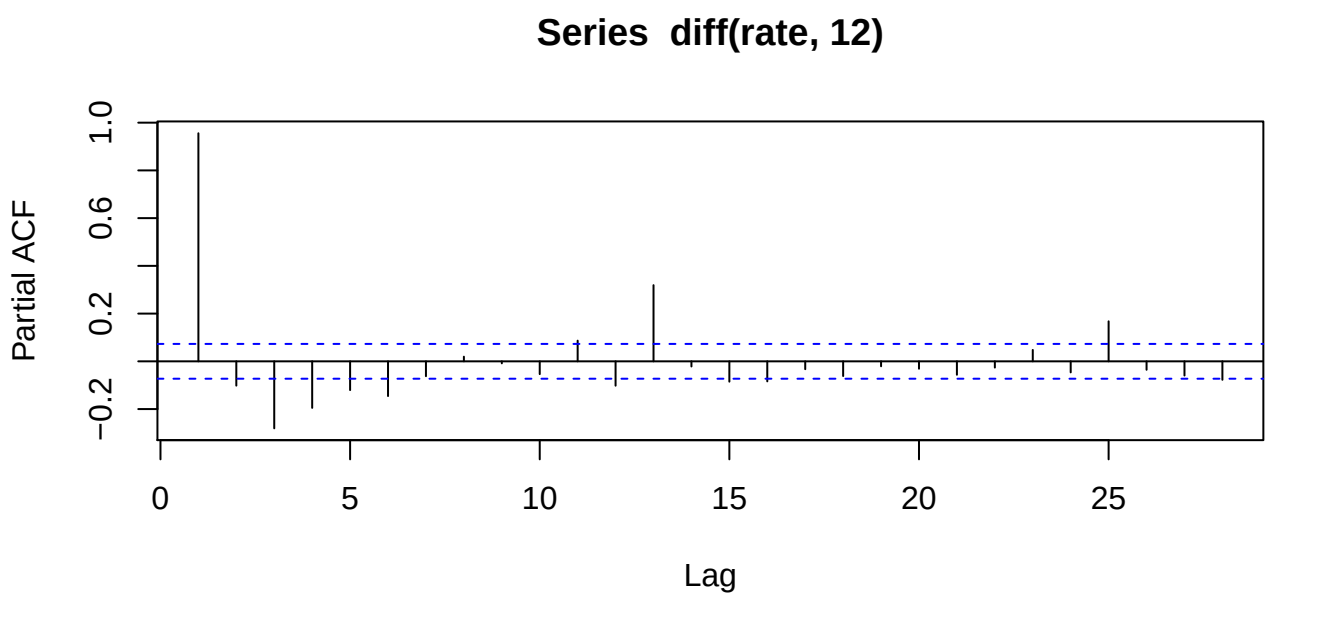

rate
4
6
8
10
1950
1960
1970
1980
1990
2000
2010
year

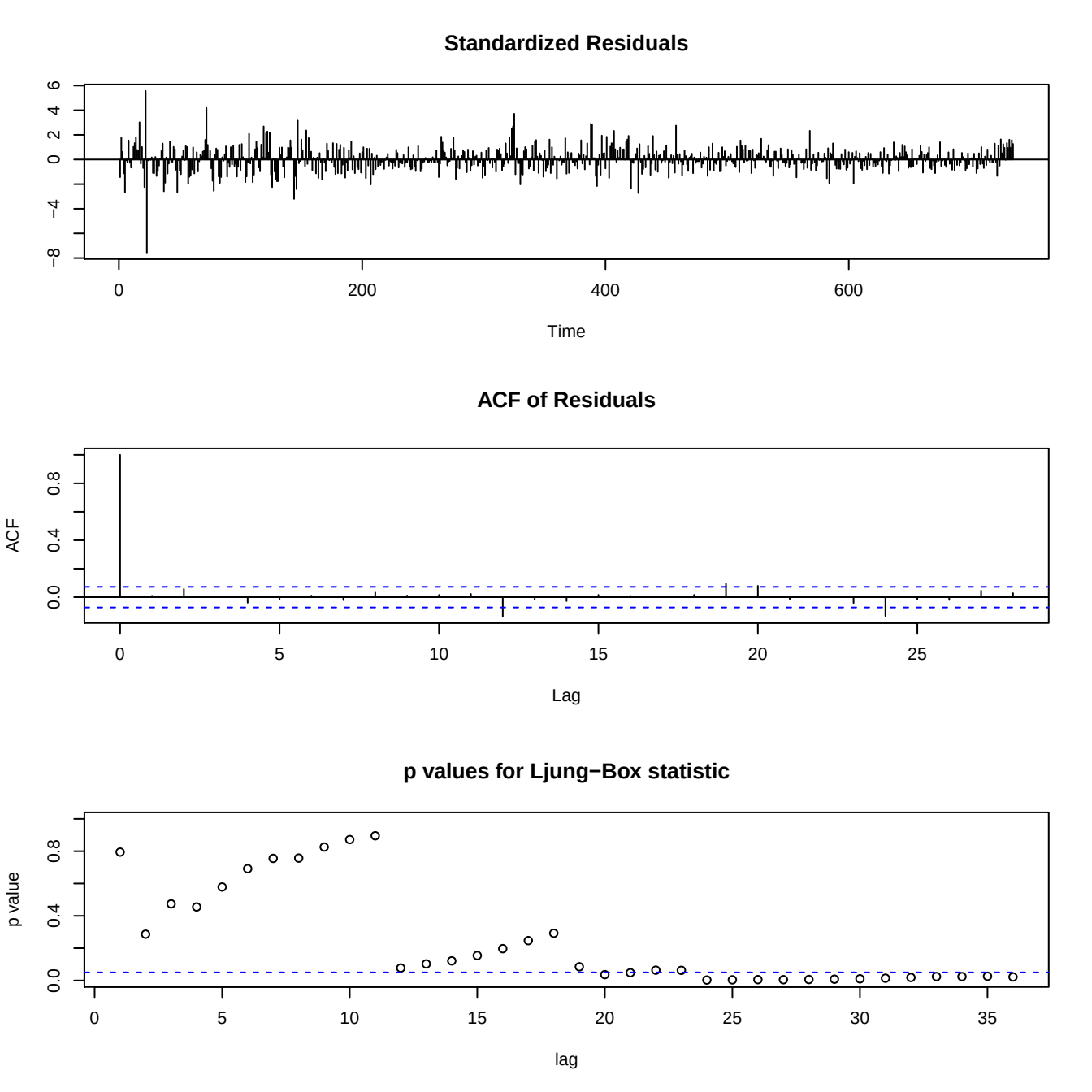

Series rate
ACF
1.0
0.8
0.6
0.4
0.2
0.0
0
5
10
15
20
25
Lag

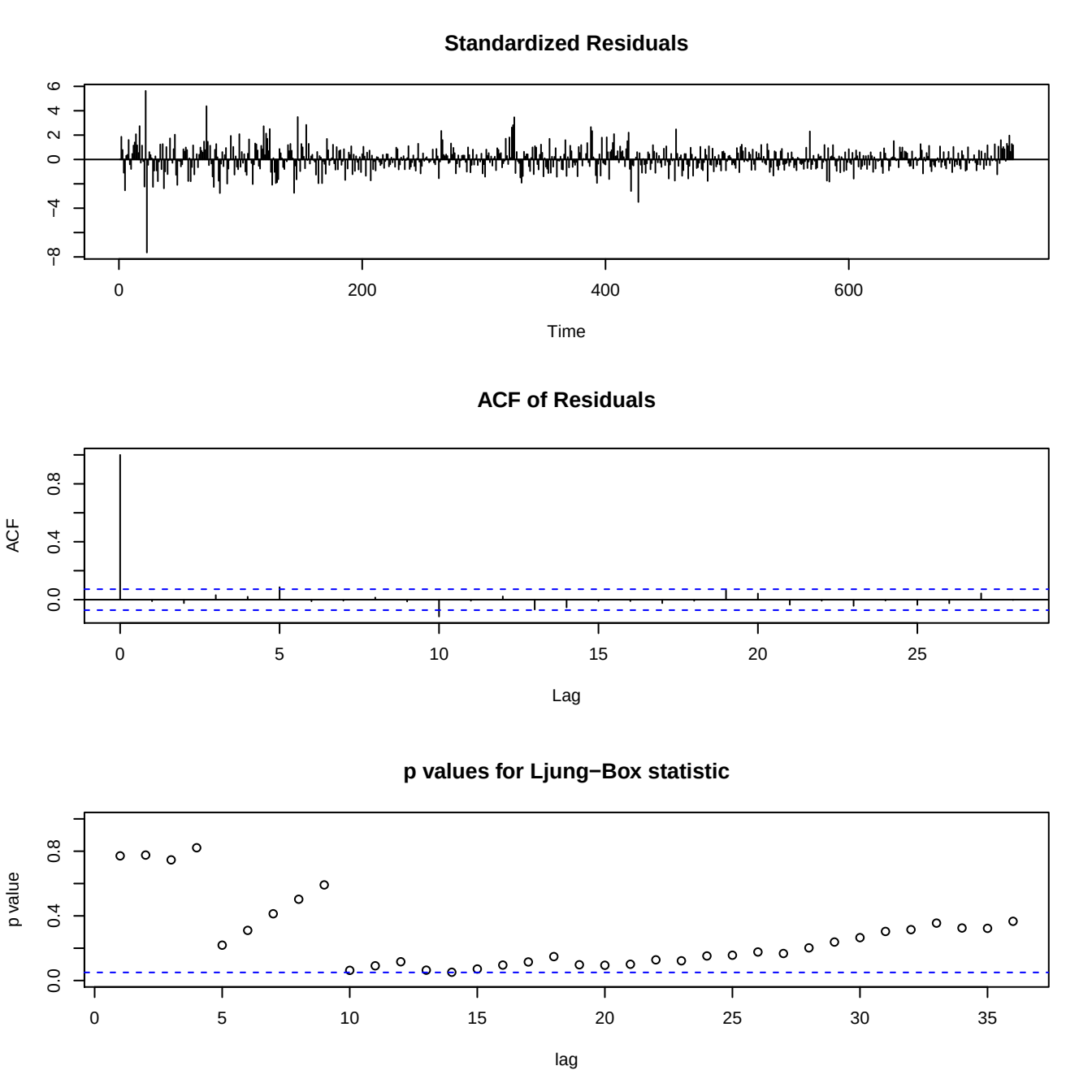

Series diff(rate)
ACF
1.0
0.6
0.2
−0.2
0
5
10
15
20
25
Lag


Series diff(rate)
Partial ACF
0.3
0.1
−0.1
0
5
10
15
20
25
Lag


Series diff(rate, 12)
ACF
1.0
0.6
0.2
−0.2
0
5
10
15
20
25
Lag


Series diff(rate, 12)
Partial ACF
1.0
0.6
0.2
−0.2
0
5
10
15
20
25
Lag


Standardized Residuals
6
4
2
0
−4
−8
0
200
400
600
Time
ACF of Residuals
ACF
0.8
0.4
0.0
0
5
10
15
20
25
Lag
p values for Ljung−Box statistic
p value
0.8
0.4
0.0
0
5
10
15
20
25
30
35
lag


Standardized Residuals
6
4
2
0
−4
−8
0
200
400
600
Time
ACF of Residuals
ACF
0.8
0.4
0.0
0
5
10
15
20
25
Lag
p values for Ljung−Box statistic
p value
0.8
0.4
0.0
0
5
10
15
20
25
30
35
lag