Residuals from Regression with ARIMA(0,1,1) errors 1.0 -0.5 -0.0 --0.5 **-**2005 2010 2000 2015 0.2 -40 -30 -0.1 d**t**\$⁄ 10--0.1 **--**0.5 **I**, 1.0 12 24 36 0.5 0.0

residuals

Lag