Lagged ARI plots for the fitted models η_1 =No, ϕ_1 =Yes, α_t =Yes η_1 =No, ϕ_1 =No, α_t =Yes η_1 =Yes, ϕ_1 =No, α_t =No η_1 =No, ϕ_1 =Yes, α_t =No 16 1.0 1.00 15 15 13 13 13 0.8 12 12 - 0.95 - 0.95 11 11 0.6 0.6 - 0.90 - 0.90 - 0.4 - 0.2 - 0.85 0.85 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 η_1 =Yes, ϕ_1 =Yes, α_t =No η_1 =Yes, ϕ_1 =Yes, α_t =Yes η_1 =Yes, ϕ_1 =No, α_t =Yes η_1 =No, ϕ_1 =No, α_t =No 1.0 15 14 0.9 - 0.95 13 - 0.8 12 12 0.90 0.8 0.8 10 10 - 0.85 - 0.6 - 0.80 0.6 0.7 - 0.75 0.5 0.6 - 0.4 0.70 0.5 - 0.65 0.3 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16