

Lab 3

- Due Dec 11, 2024 by 11:59pm
- Points 100
- Submitting a website url or a file upload
- Available Sep 4, 2024 at 12am - Dec 14, 2024 at 11:59pm

This assignment was locked Dec 14, 2024 at 11:59pm.

Lab#3

- 1.Create a multivariate time series; perform any interpolations.
- 2.Graph the relationships between X and Y. Explain how you think Y should relate to your key Xs.
- 3.Run a simple time series regression, with one X and no trend. Interpret it.
- 4.Run a time series regression with one X and trend. Interpret it. Perform autocorrelation diagnostics. Explain what you found.
- 5.Consider running a time series regression with many Xs and trend. Interpret that. Check VIF.
- 6.Run a first differenced time series regression. Interpret that.
- 7.Check your variables for unit roots. Do some tests. Interpret them.
- 8.Performan Automatic ARIMA on the residuals from one of your earlier models. Tell me what it says.
- 9.Run an ARIMA that follows from Step 8. Interpret that, too.

Some Rubric (1)
