



The following is just a collection of the discussions in preparation for turning what we have done into a write-up. This

I like the idea of using the ADF. We can include it as part of our literature review.

$adjusted.R^2$  estimated as 0.02626 : loglikelihood = 109.15, aic = -212.3

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#DataOrderSeasonalXRegsAICBIC

Order
$(0, 2, 1) \times (1, 1, 0)_{12}$
$(0, 2, 1) \times (3, 1, 0)_{12}$
$(4, 2, 1) \times (3, 1, 0)_{12}$
$(0, 2, 1) \times (1, 0, 0)_{12}$
$(1, 2, 1)$
$(0, 2, 1) \times (1, 0, 0)_{12}$
$(1, 2, 1)$