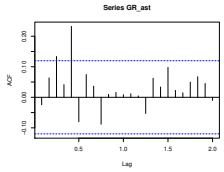
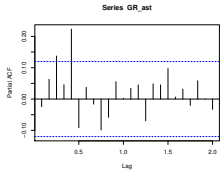
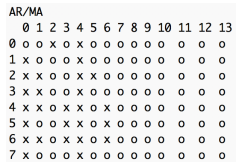


(a) ACF of GR_ast



(b) PACF of GR_ast



AR/MA

	0	1	2	3	4	5	6	7	8	9	10	11	12	13
0	o	o	x	o	x	o	o	o	o	o	o	o	o	o
1	x	o	o	o	x	o	o	o	o	o	o	o	o	o
2	x	x	o	o	x	x	o	o	o	o	o	o	o	o
3	x	x	o	o	x	o	o	o	o	o	o	o	o	o
4	x	x	o	x	x	o	x	o	o	o	o	o	o	o
5	x	o	o	x	x	o	x	o	o	o	o	o	o	o
6	x	x	o	x	x	o	x	o	o	o	o	o	o	o
7	x	o	o	o	x	o	o	o	o	o	o	o	o	o

(c) EACF of GR_ast

```
Call:
arima(x = GR_ast, order = c(0, 0, 5), fixed = c(0, 0, NA, 0, NA, NA))

Coefficients:
      ma1  ma2     ma3  ma4     ma5  intercept
        0    0  0.1352    0  0.2156     2.2333
s.e.    0    0  0.0616    0  0.0556     0.4705
```

(d) MA Model

图 1: Identify MA Model