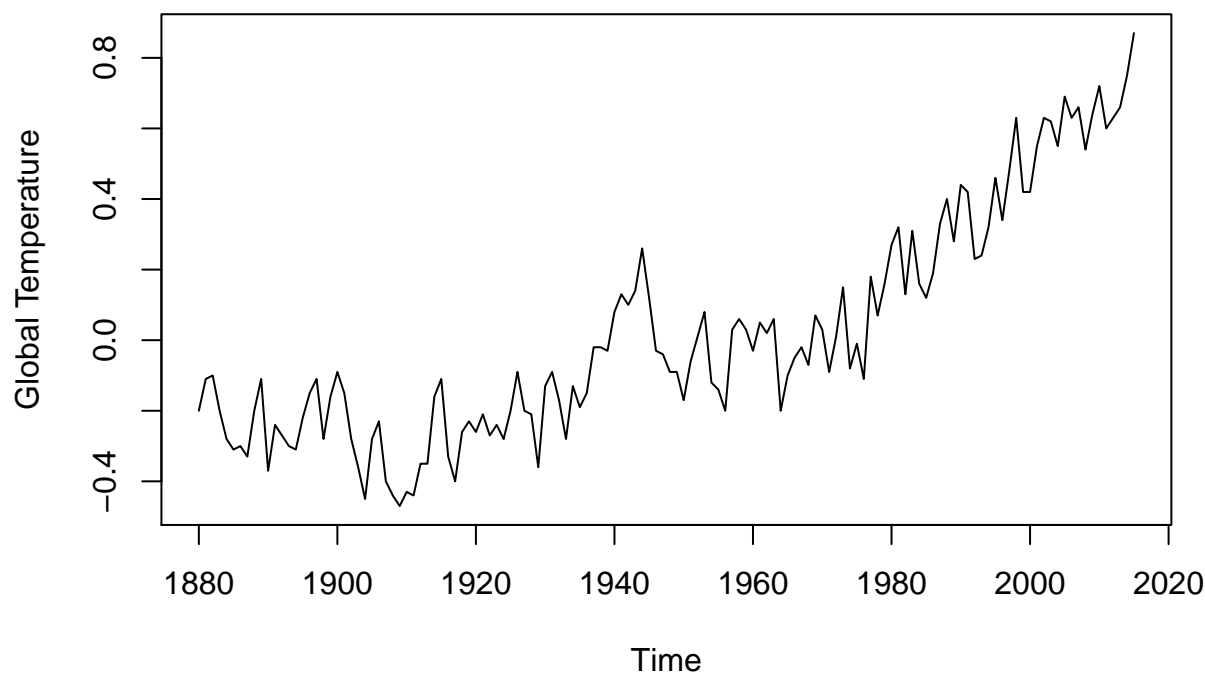# Kursusgang 8

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15 mar 2019

Opgave 5.3

Plot the global temperature series, 'globtemp', and then test whether there is a unit root versus the alternative that the process is stationary using the three tests, DF, ADF, PP, discussed in Example 5.3. Comment

```r
plot(globtemp , ylab = "Global Temperature")
```



```r
# Forkastest H_0: Ikke stationær
PPp  <- pp.test(globtemp)$p.value          # PP
ADFp <- adf.test(globtemp)$p.value         # ADF
DFp  <- adf.test(globtemp , k = 0)$p.value # DF

data.frame(PP=PPp , ADF=ADFp , DF=DFp)
```

```
##           PP       ADF   DF
## 1 0.02002798 0.7337801 0.01
```

Det ses at ADF påstår stationaritet, som det ligner at der er.