Chapter 8 Autocorrelation Assignment

Petra Guy

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1 Introduction

I have three scripts (so far!). Initially I wrote a python-ish functions script, but I wanted to make this run using Rscript, which I couldnt. I therefore rewrote this as a long ugly code, thinking that if I ran that from Rscript it would simple run through line by line. But the load command would not work. I also checked the results of my calculations against the R acf() function, and they were the same, so I wrote another script using that.

2 Graphs

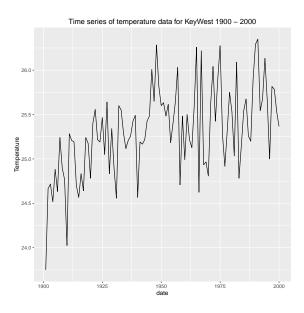


Figure 1: Time series plot.

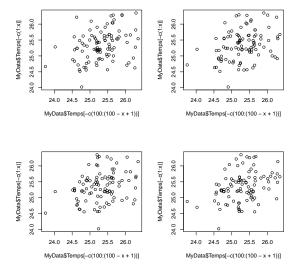
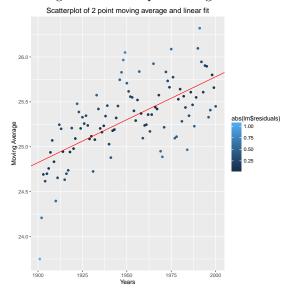


Figure 2: Scatter plots of lag 1 to 4.



X

Figure 3: Moving Averages and straight line fit.