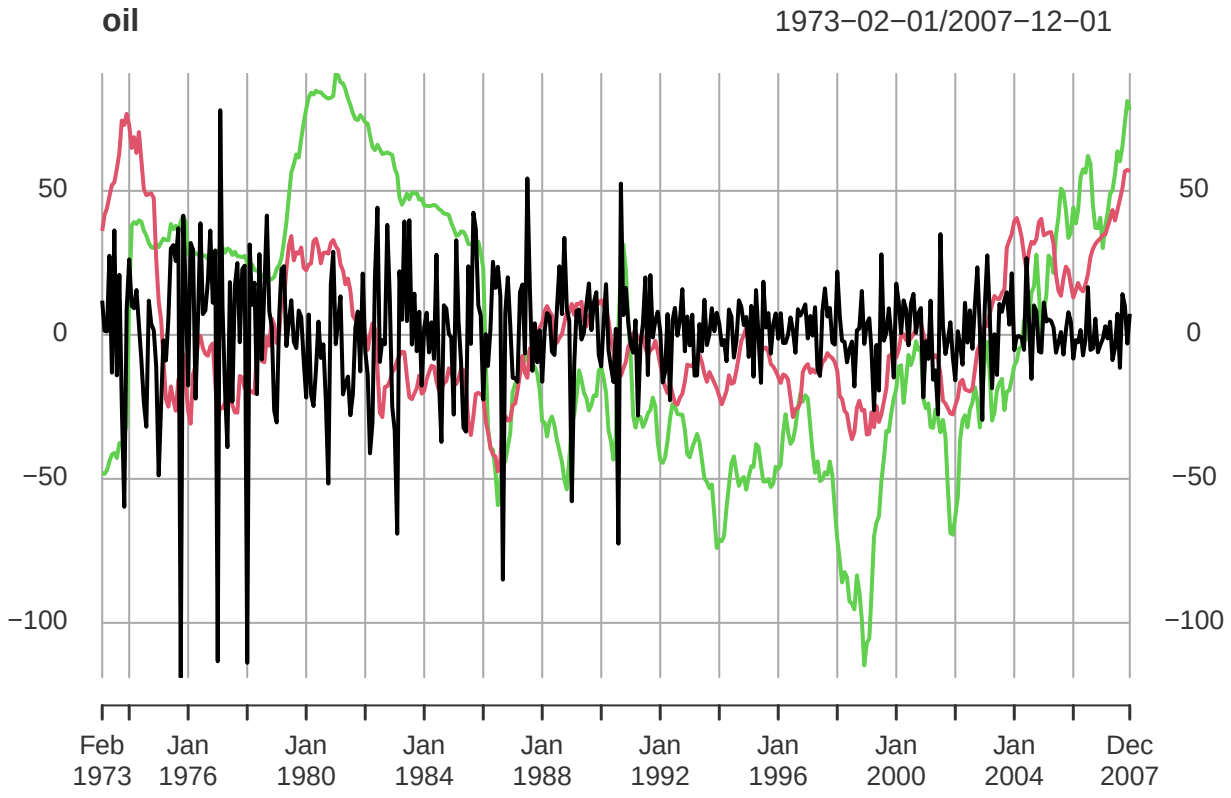
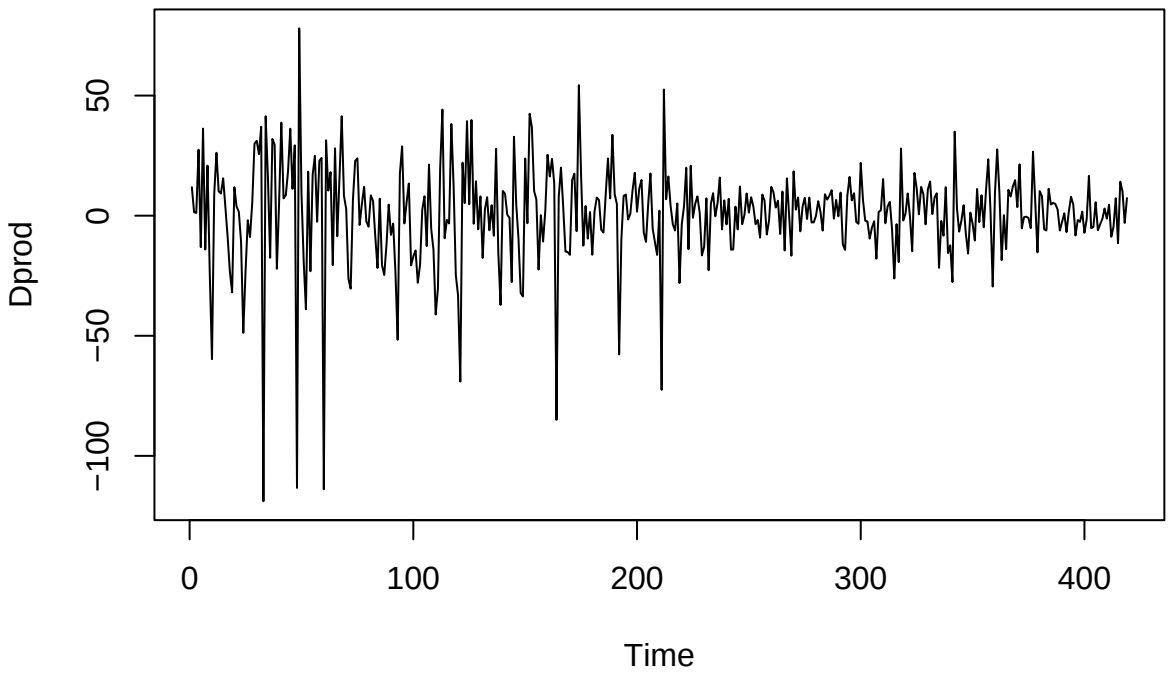
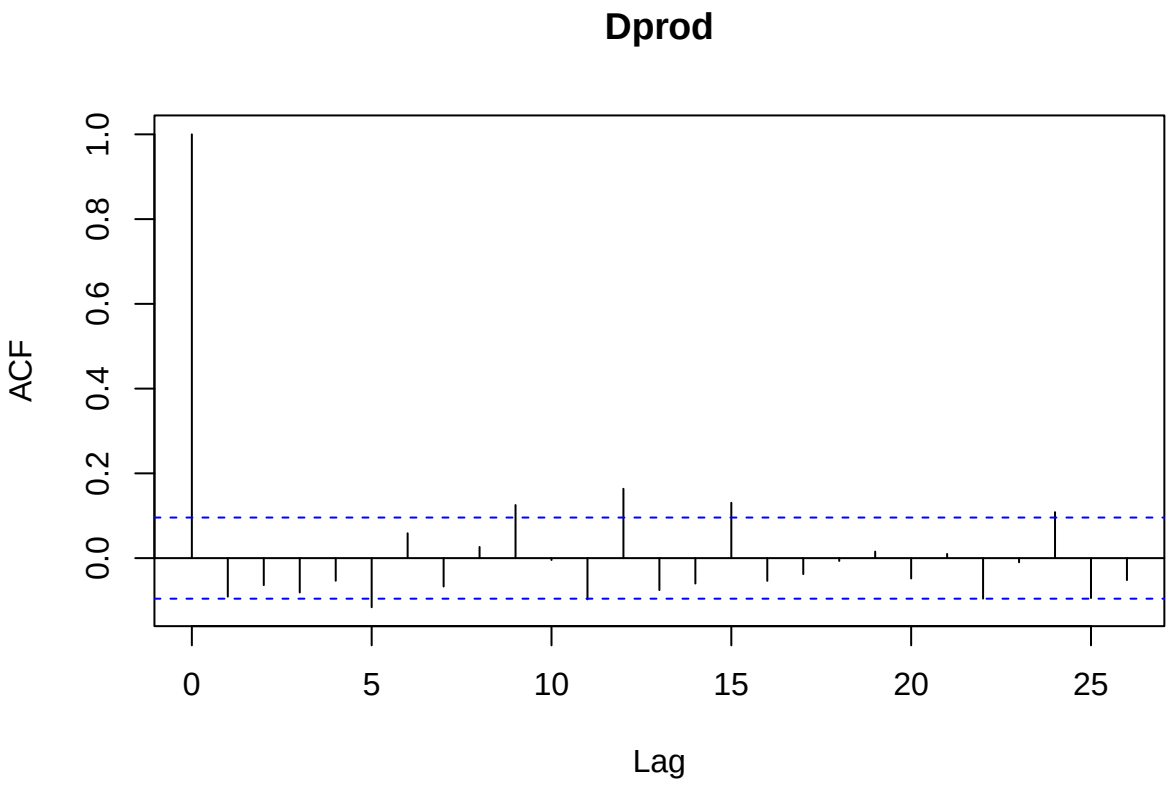
Assignement

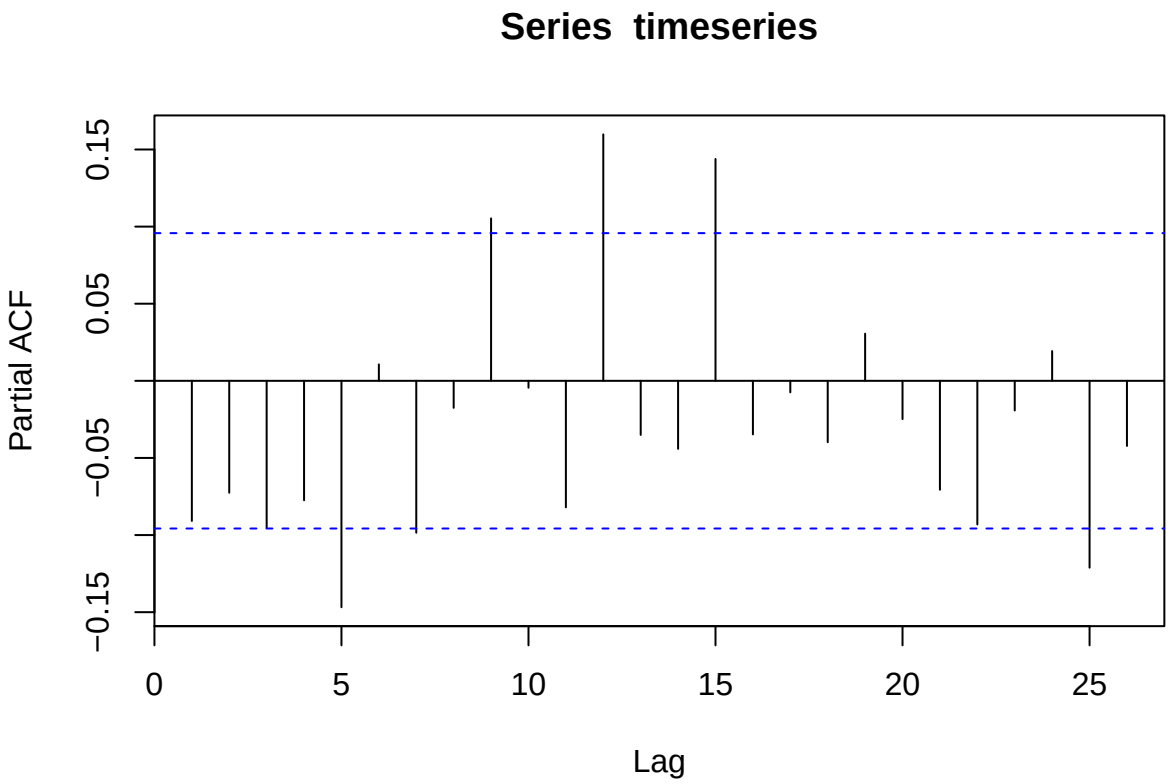
Point 1

The heading is denoted with the hashtag (#) and a space. Review the pandoc markdown to see what's available knowing you can always write customized HTML or LaTeX as needed.

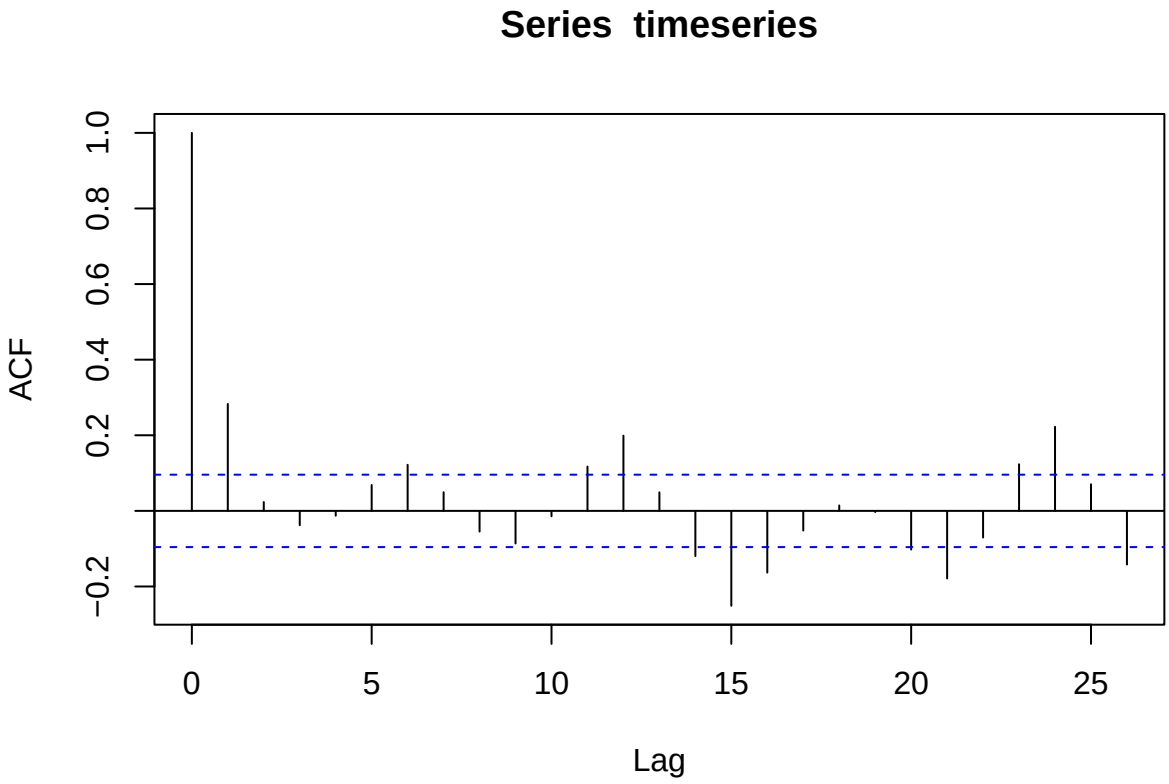


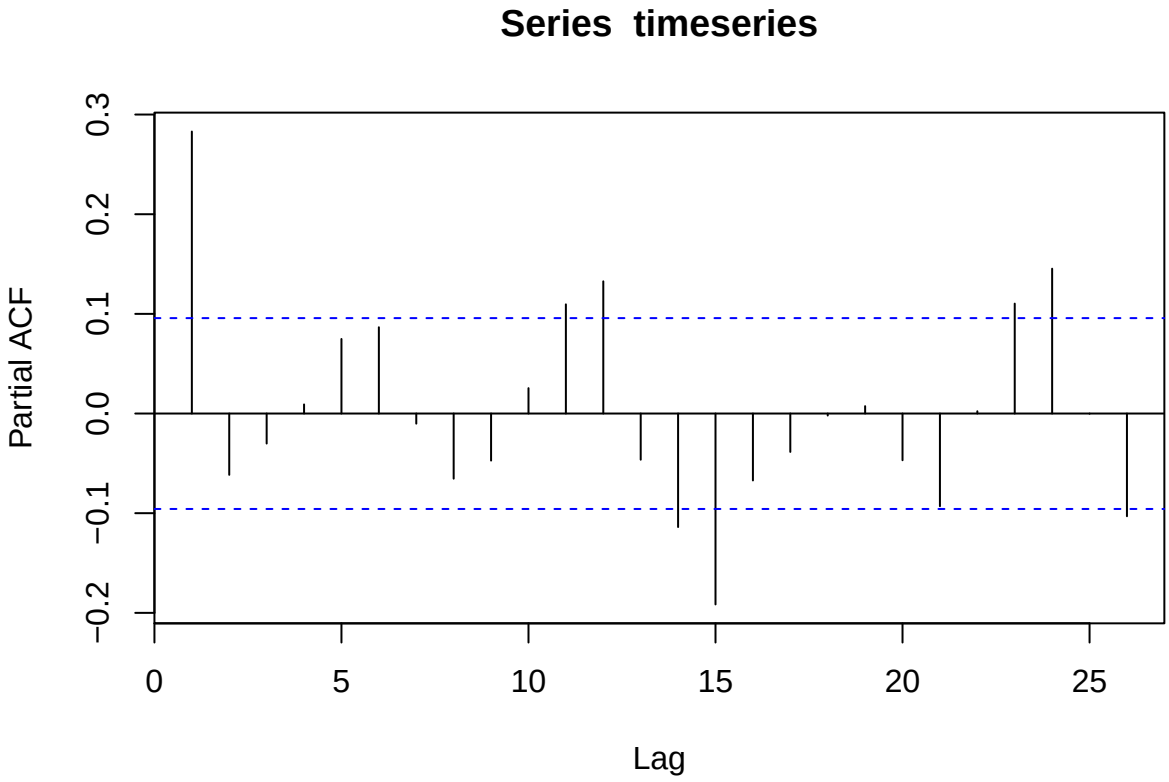

Dprod
50
0
−50
−100
0
100
200
300
400
Time

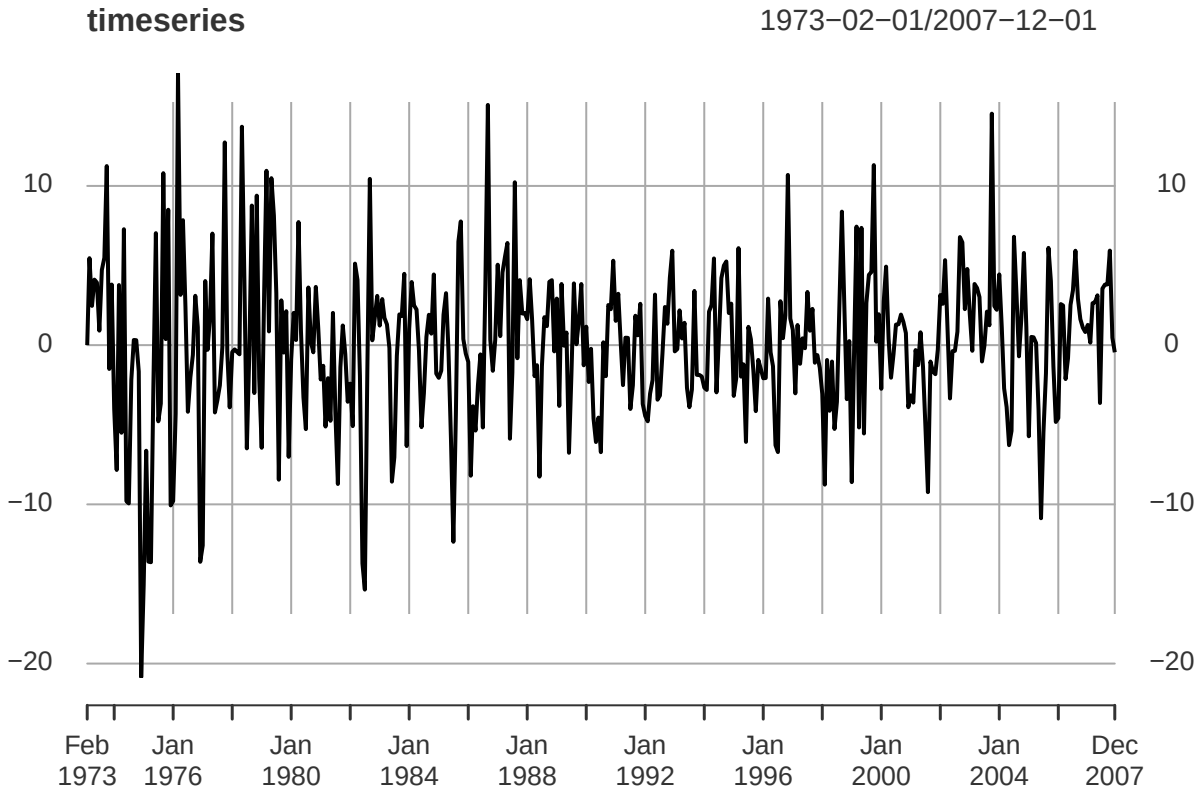

Dprod
ACF
0.0
0.2
0.4
0.6
0.8
1.0
0
5
10
15
20
25
Lag

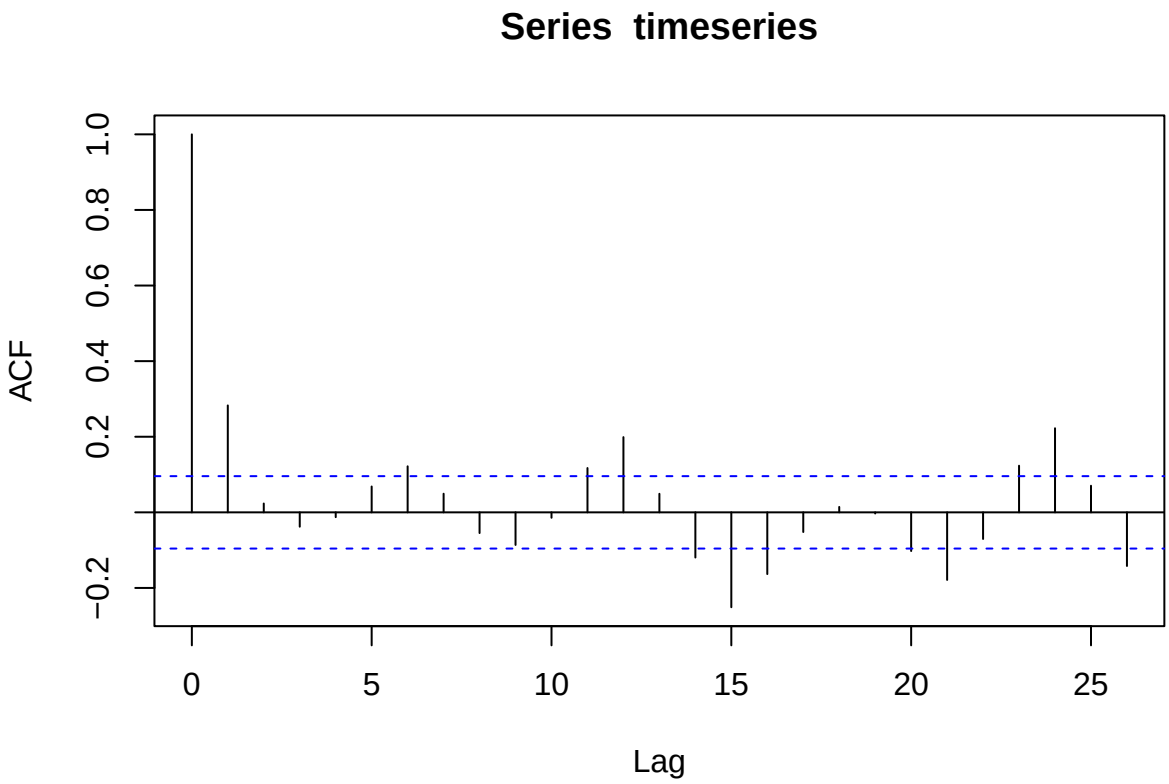

Series timeseries
Partial ACF
0.15
0.05
−0.05
−0.15
0
5
10
15
20
25
Lag

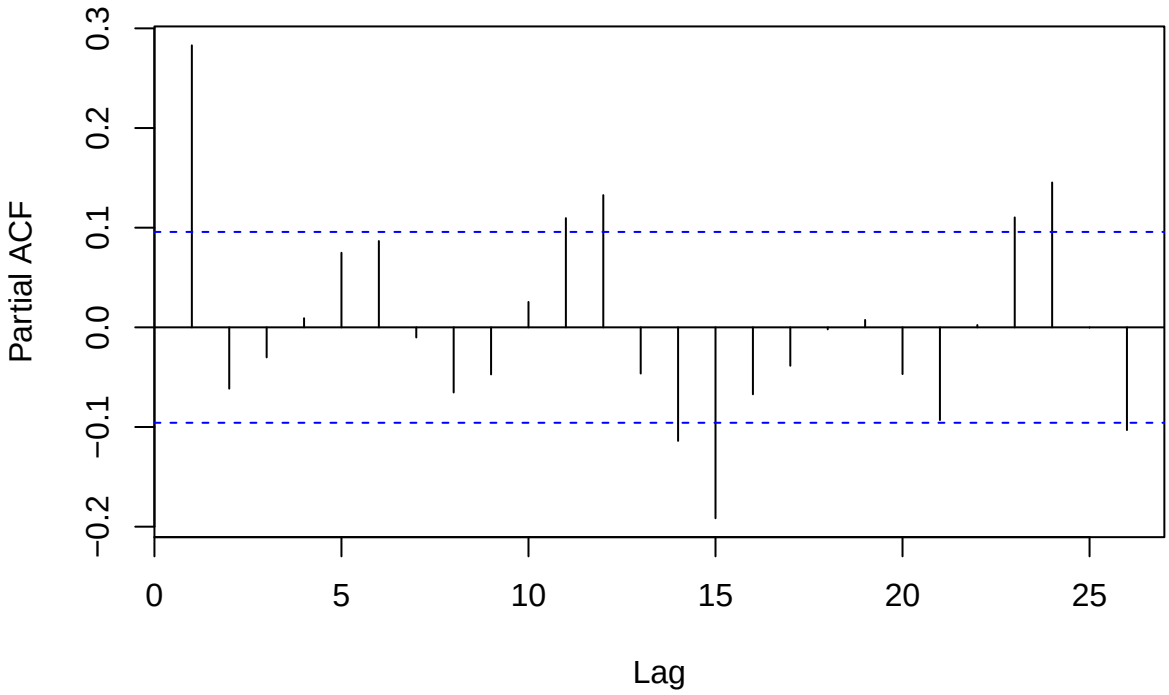
Point 2


Series timeseries
ACF
1.0
0.8
0.6
0.4
0.2
−0.2
0
5
10
15
20
25
Lag


Series timeseries
Partial ACF
0.3
0.2
0.1
0.0
−0.1
−0.2
0
5
10
15
20
25
Lag

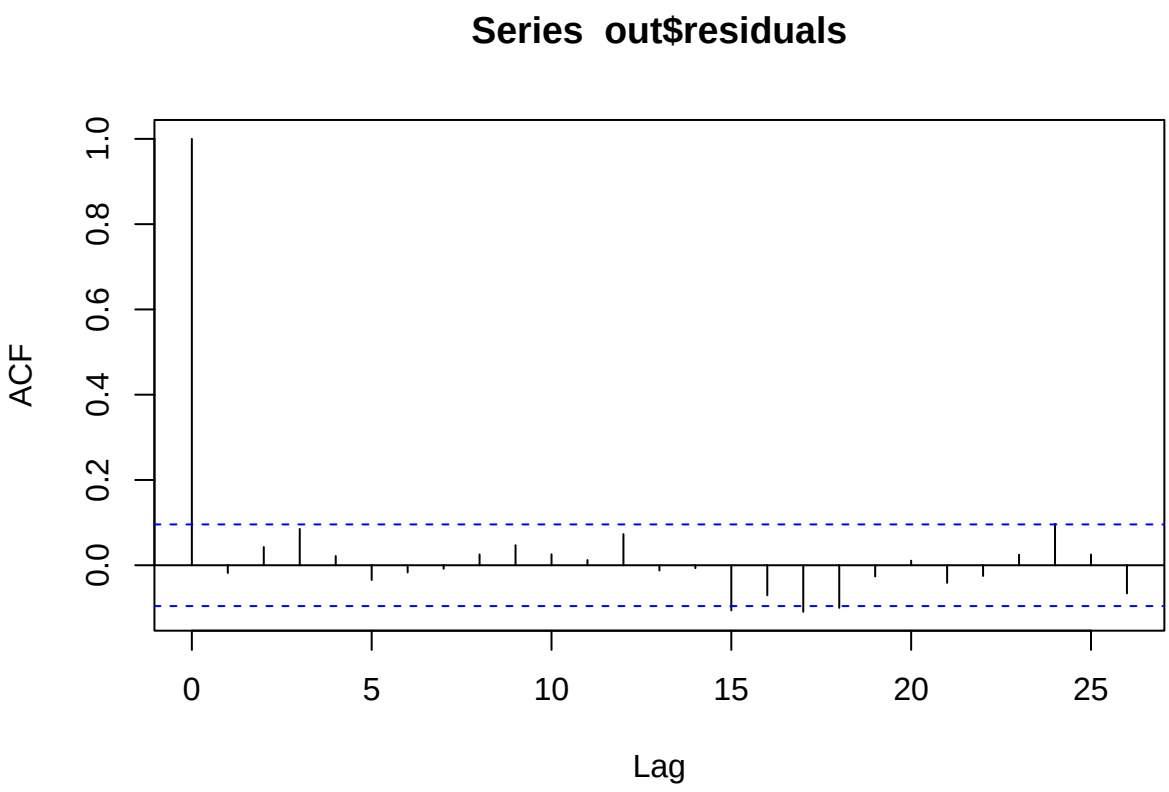

timeseries
1973−02−01/2007−12−01
10
0
−10
−20
Feb 1973
Jan 1976
Jan 1980
Jan 1984
Jan 1988
Jan 1992
Jan 1996
Jan 2000
Jan 2004
Dec 2007


Series timeseries
ACF
1.0
0.8
0.6
0.4
0.2
−0.2
0
5
10
15
20
25
Lag




```
##             N of lags                   Type                    lag
##                   "1" "with drift no trend"                    "1"
##                   ADF                p.value       Stationary at 5%
##              "15.2483"                 "0.99"             "No Stat."
##     Stationary at 10%
##             "No Stat."
```

Point 3



Point 4

```
## Augmented Dickey-Fuller Test
## alternative: stationary
##
## Type 1: no drift no trend
##      lag  ADF p.value
## [1,]   0 22.3    0.99
## [2,]   1 32.7    0.99
## [3,]   2 41.8    0.99
## [4,]   3 50.3    0.99
## [5,]   4 59.7    0.99
## [6,]   5 66.9    0.99
## Type 2: with drift no trend
##      lag  ADF p.value
## [1,]   0 22.3    0.99
## [2,]   1 32.7    0.99
## [3,]   2 41.9    0.99
## [4,]   3 50.5    0.99
## [5,]   4 60.1    0.99
## [6,]   5 67.4    0.99
## Type 3: with drift and trend
##      lag  ADF p.value
```

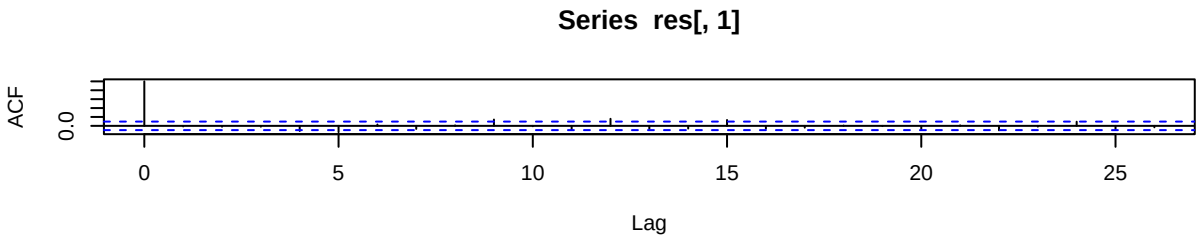
```
## [1,]   0 22.3    0.99
## [2,]   1 32.7    0.99
## [3,]   2 41.9    0.99
## [4,]   3 50.5    0.99
## [5,]   4 60.1    0.99
## [6,]   5 67.5    0.99
## ----
## Note: in fact, p.value = 0.01 means p.value <= 0.01
```

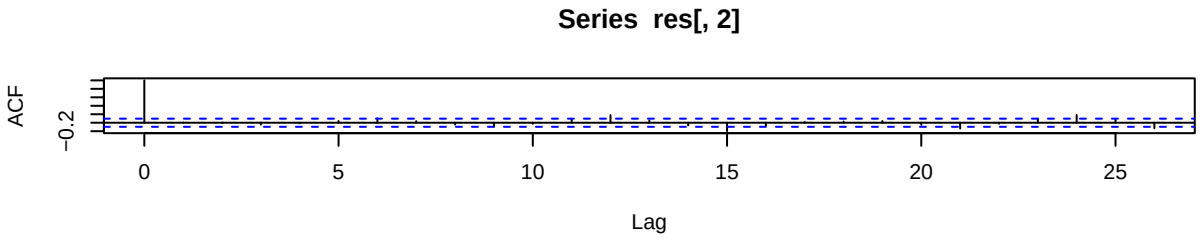
```
## Augmented Dickey-Fuller Test
## alternative: stationary
##
## Type 1: no drift no trend
##      lag  ADF p.value
## [1,]   0 2.47   0.990
## [2,]   1 1.42   0.960
## [3,]   2 1.60   0.973
## [4,]   3 1.63   0.975
## [5,]   4 1.56   0.970
## [6,]   5 1.35   0.955
## Type 2: with drift no trend
##      lag  ADF p.value
## [1,]   0 2.46    0.99
## [2,]   1 1.41    0.99
## [3,]   2 1.60    0.99
## [4,]   3 1.63    0.99
## [5,]   4 1.56    0.99
## [6,]   5 1.35    0.99
## Type 3: with drift and trend
##      lag  ADF p.value
## [1,]   0 2.47    0.99
## [2,]   1 1.42    0.99
## [3,]   2 1.61    0.99
## [4,]   3 1.64    0.99
## [5,]   4 1.57    0.99
## [6,]   5 1.36    0.99
## ----
## Note: in fact, p.value = 0.01 means p.value <= 0.01
```

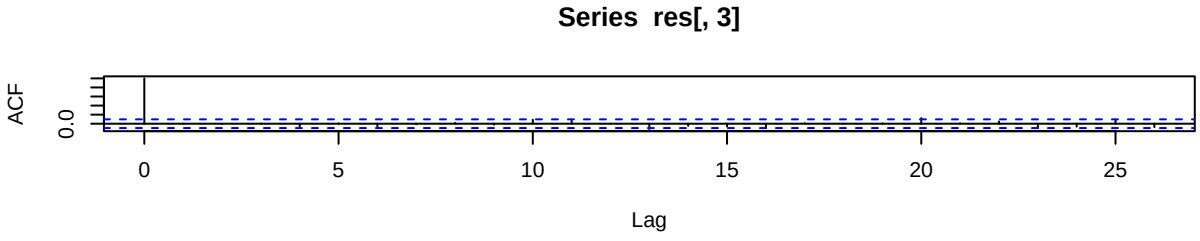
```
## Augmented Dickey-Fuller Test
## alternative: stationary
##
## Type 1: no drift no trend
##      lag   ADF p.value
## [1,]   0 1.852   0.984
## [2,]   1 0.579   0.811
## [3,]   2 0.886   0.899
## [4,]   3 0.933   0.906
## [5,]   4 1.072   0.923
## [6,]   5 1.081   0.924
## Type 2: with drift no trend
##      lag   ADF p.value
## [1,]   0 1.847   0.990
## [2,]   1 0.579   0.989
## [3,]   2 0.886   0.990
```

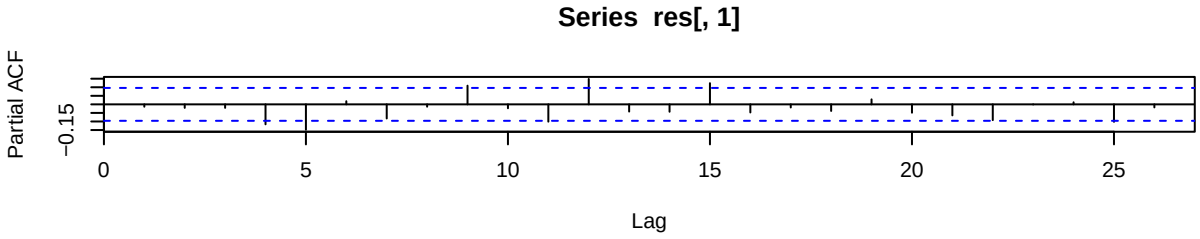
```
## [4,]   3 0.933   0.990
## [5,]   4 1.071   0.990
## [6,]   5 1.081   0.990
## Type 3: with drift and trend
##      lag   ADF p.value
## [1,]   0 2.137    0.99
## [2,]   1 0.714    0.99
## [3,]   2 1.070    0.99
## [4,]   3 1.145    0.99
## [5,]   4 1.313    0.99
## [6,]   5 1.332    0.99
## ----
## Note: in fact, p.value = 0.01 means p.value <= 0.01
```

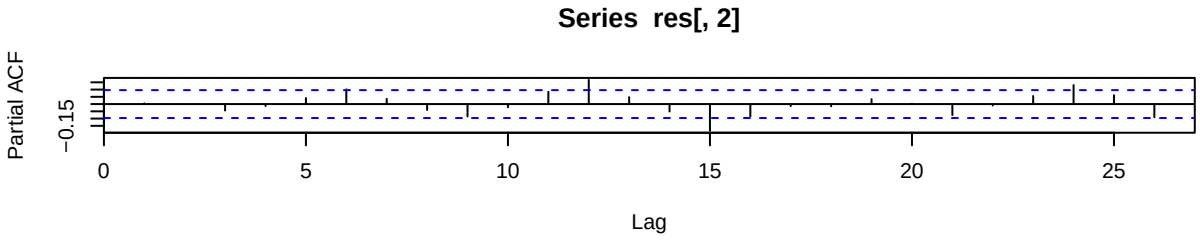
```
## AIC(n)
##      3
```

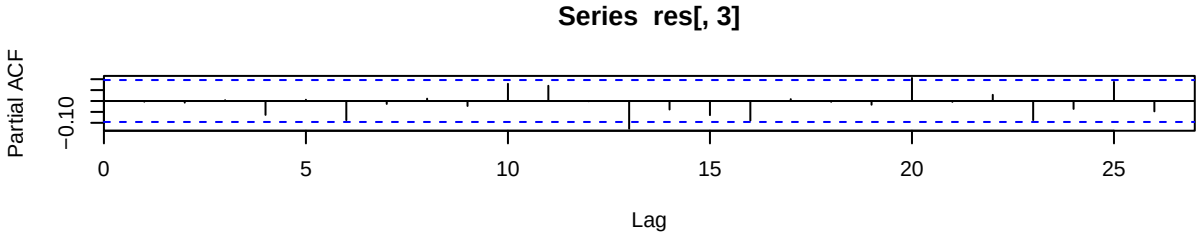








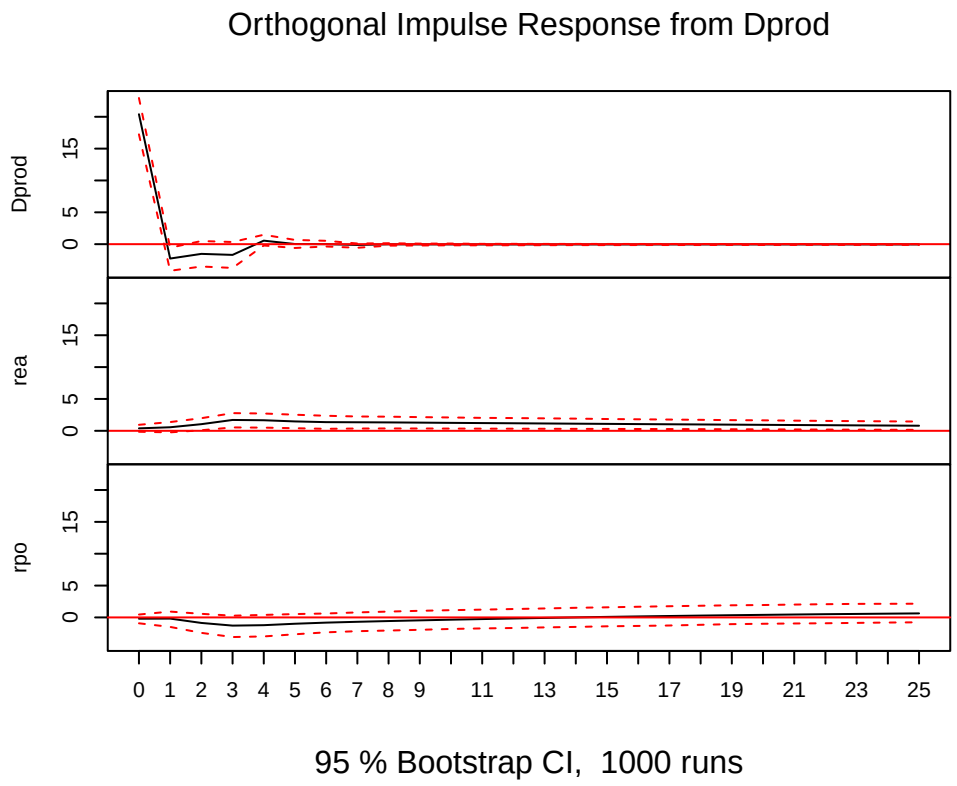


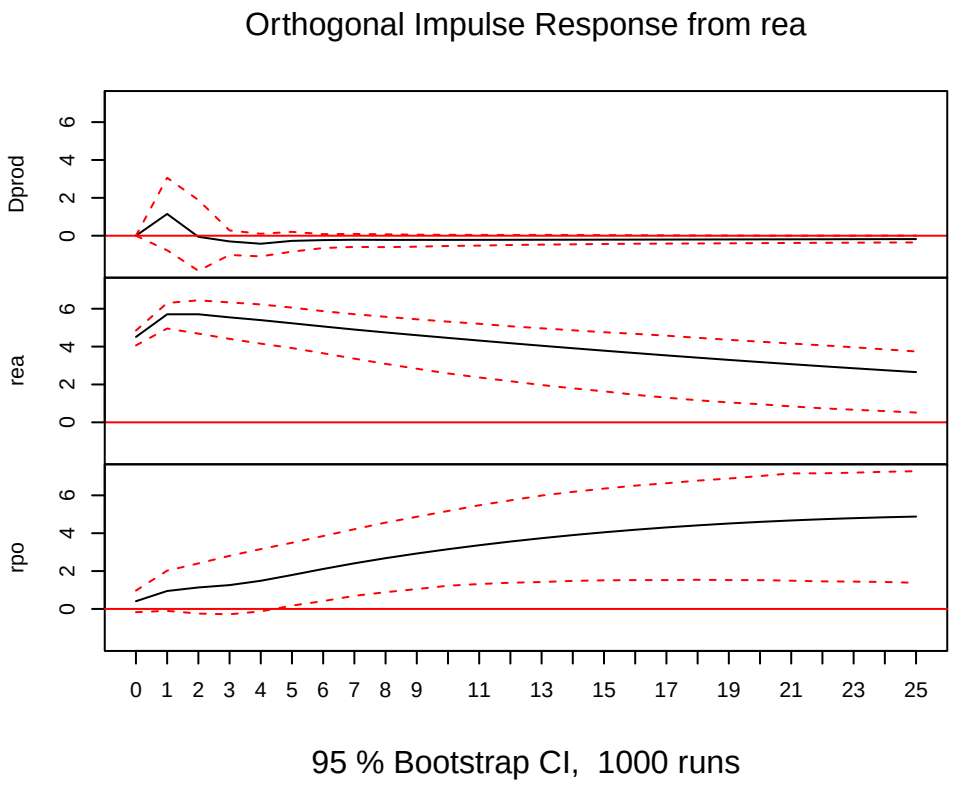


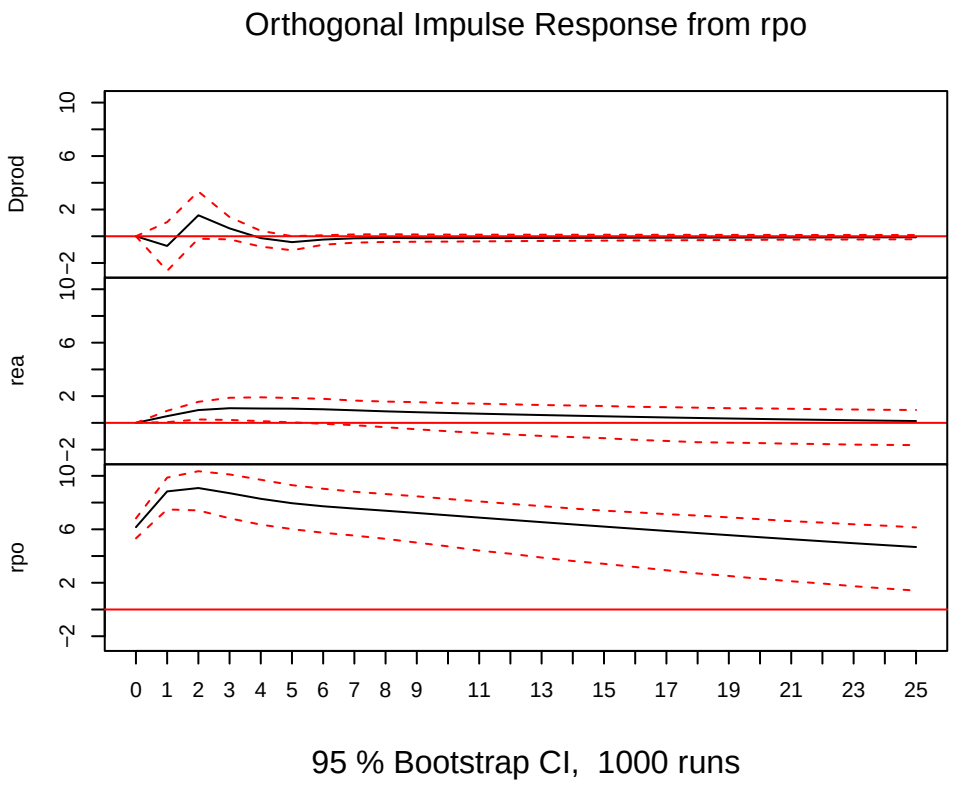

```
##            Dprod       rea       rpo
## Dprod 416.145308  7.824951 -4.099590
## rea     7.824951 20.483391  1.765876
## rpo    -4.099590  1.765876 38.132342
```

```
##             Dprod        rea         rpo
## Dprod  1.00000000 0.08475361 -0.03254402
## rea    0.08475361 1.00000000  0.06318480
## rpo   -0.03254402 0.06318480  1.00000000
```

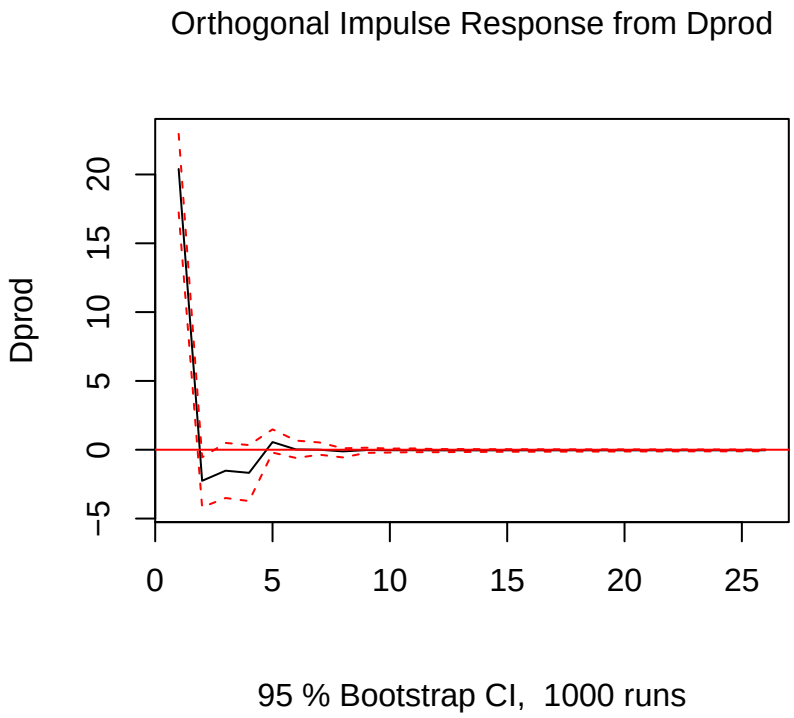
```
## [1] 0.9701644 0.9701644 0.4696721 0.4634054 0.4634054 0.4593787 0.4593787
## [8] 0.2924893 0.2924893
```

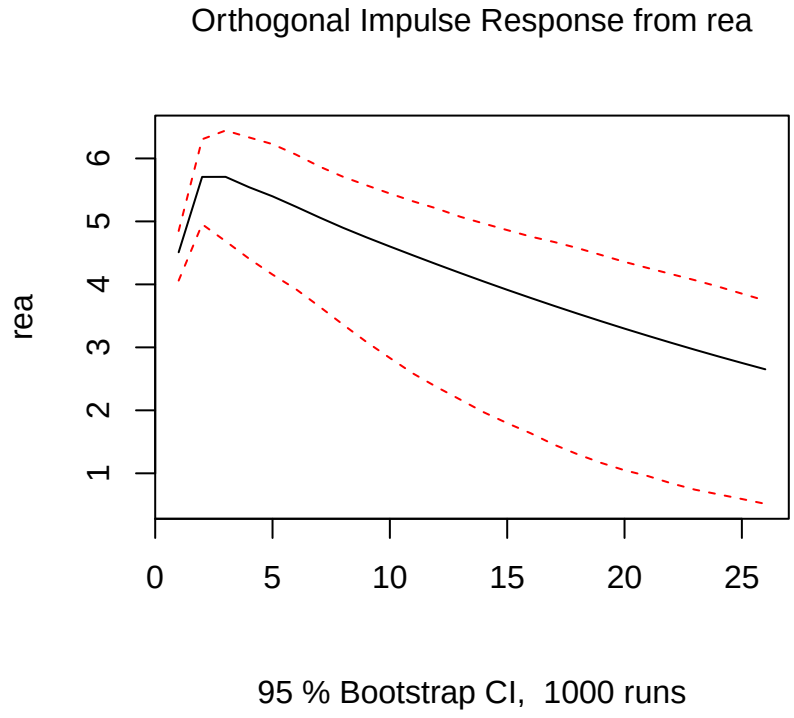

Orthogonal Impulse Response from Dprod
Dprod
rea
rpo
0 5 15
0 1 2 3 4 5 6 7 8 9 11 13 15 17 19 21 23 25
95 % Bootstrap CI, 1000 runs

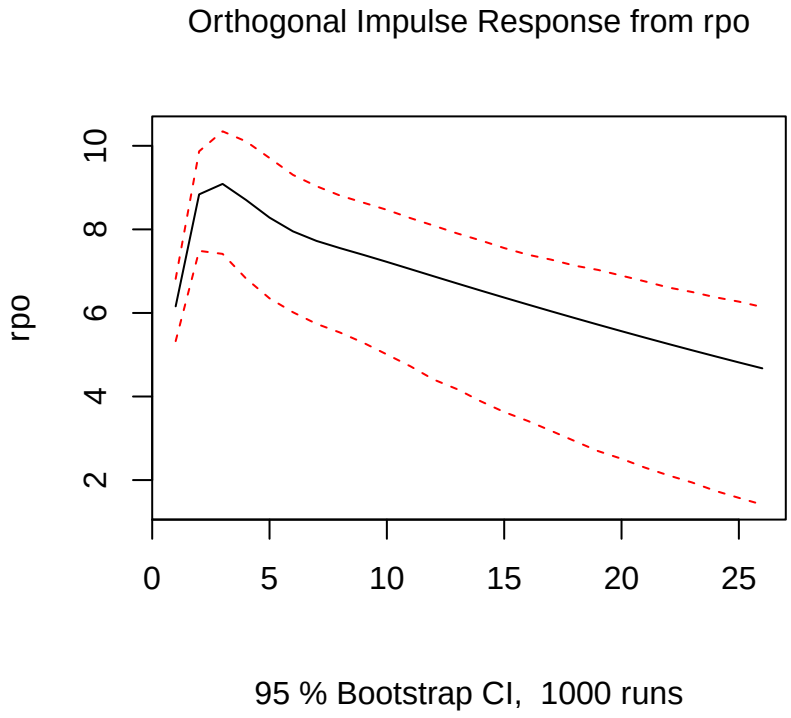

Orthogonal Impulse Response from rea
Dprod
rea
rpo
0 2 4 6
0 1 2 3 4 5 6 7 8 9 11 13 15 17 19 21 23 25
95 % Bootstrap CI, 1000 runs


Orthogonal Impulse Response from rpo
Dprod
rea
rpo
10
6
2
10−2
6
2
10−2
6
2
−2
0 1 2 3 4 5 6 7 8 9 11 13 15 17 19 21 23 25
95 % Bootstrap CI, 1000 runs

Point 5


Orthogonal Impulse Response from Dprod
Dprod
−5
0
5
10
15
20
0
5
10
15
20
25
95 % Bootstrap CI, 1000 runs


Orthogonal Impulse Response from rea
rea
1
2
3
4
5
6
0
5
10
15
20
25
95 % Bootstrap CI, 1000 runs


Orthogonal Impulse Response from rpo
rpo
2
4
6
8
10
0
5
10
15
20
25
95 % Bootstrap CI, 1000 runs