

2. Time series graphics

2.7 Lag plots

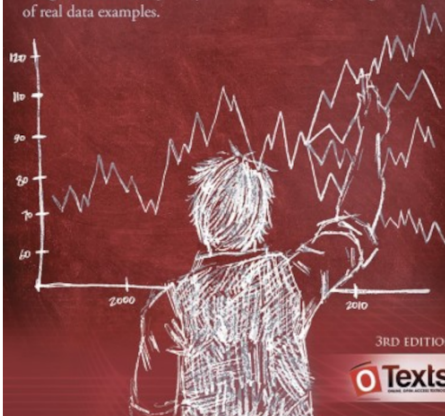
OTexts.org/fpp3/

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FORECASTING

PRINCIPLES AND PRACTICE

A comprehensive introduction to the latest forecasting methods using R. Learn to improve your forecast accuracy using dozens of real data examples.



3RD EDITION

oTexts
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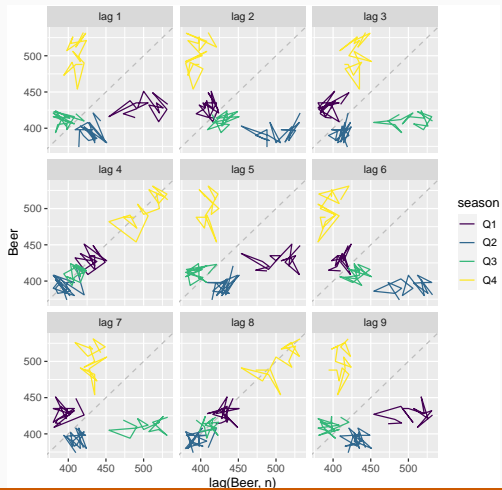
Example: Beer production

```
new_production <- aus_production |>
  filter(year(Quarter) >= 1992)
new_production
```

```
## # A tsibble: 74 x 7 [1Q]
##   Quarter Beer Tobacco Bricks Cement Electricity Gas
##   <qtr> <dbl>   <dbl>   <dbl>   <dbl>         <dbl> <dbl>
## 1 1992 Q1    443     5777     383     1289        38332    117
## 2 1992 Q2    410     5853     404     1501        39774    151
## 3 1992 Q3    420     6416     446     1539        42246    175
## 4 1992 Q4    532     5825     420     1568        38498    129
## 5 1993 Q1    433     5724     394     1450        39460    116
## 6 1993 Q2    421     6036     462     1668        41356    149
## 7 1993 Q3    410     6570     475     1648        42949    163
## 8 1993 Q4    512     5675     443     1863        40974    138
## 9 1994 Q1    449     5311     421     1468        40162    127
## 10 1994 Q2   381     5717     475     1755        41199    159
## # ... with 64 more rows
```

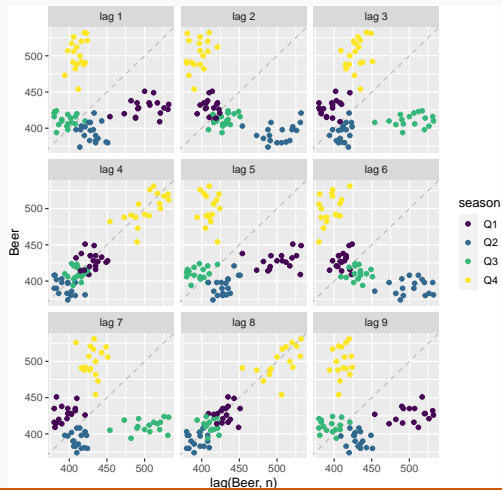
Example: Beer production

```
new_production |> gg_lag(Beer)
```



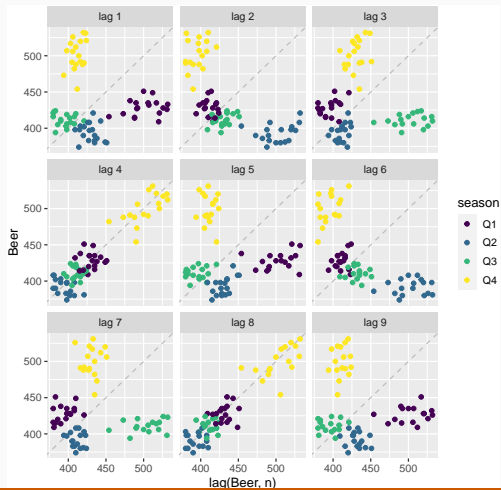
Example: Beer production

```
new_production |> gg_lag(Beer, geom = "point")
```



Example: Beer production

```
new_production |> gg_lag(Beer, geom = "point")
```



Each graph shows y_t plotted against y_{t-k} for different values of k .