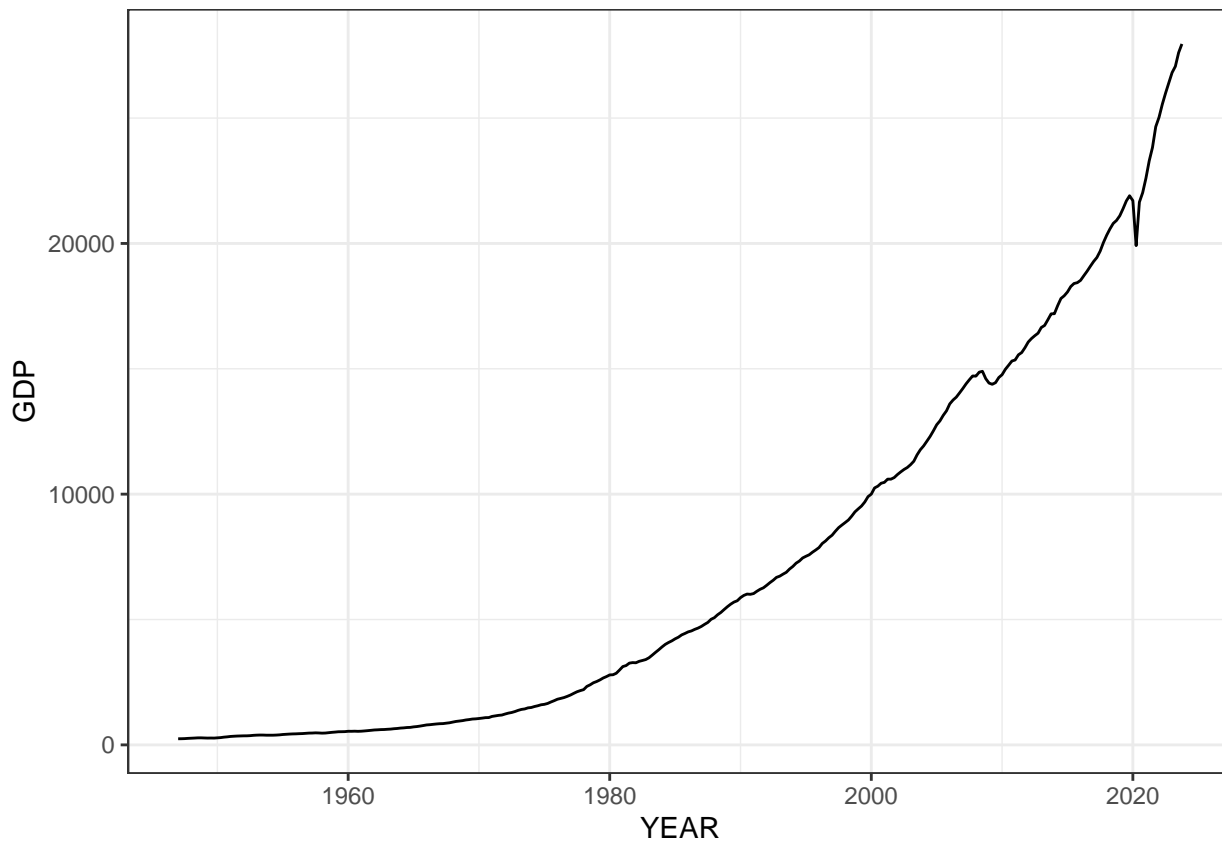# Assignment-4

I went with GPD. Here's the data:

(You can literally *see* COVID-19 on this plot. Same with 2008.)
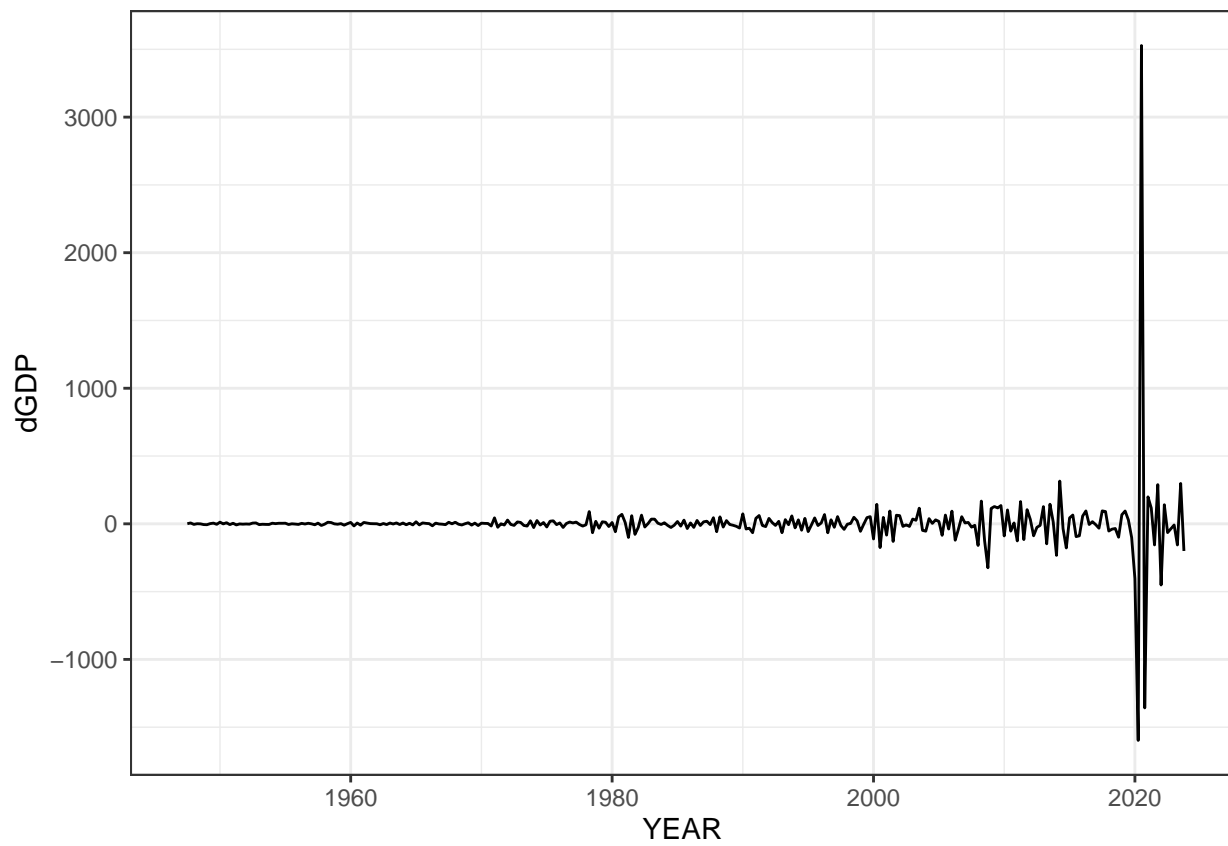
The "unit of time" in this case is a quarter.

KPSS Test

4.6968895, we reject the null (the null being that "the GDP is stationary").

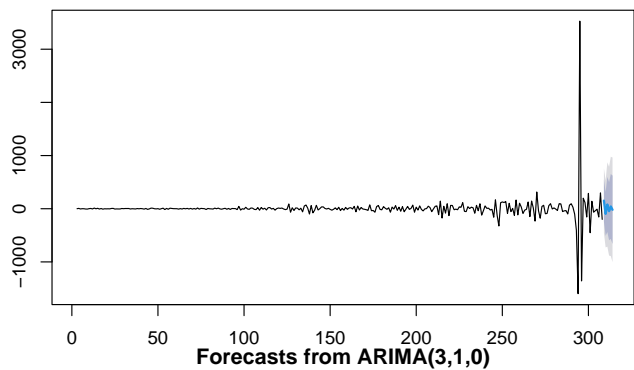¬"The GDP is stationary." → "The GDP is non-stationary."

Differencing

To achieve this result, I had to run differencing twice. (See `Assignment-4-Data.R`.)
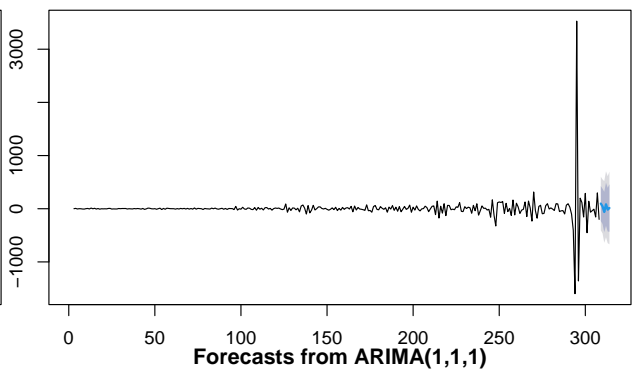
2nd KPSS Test

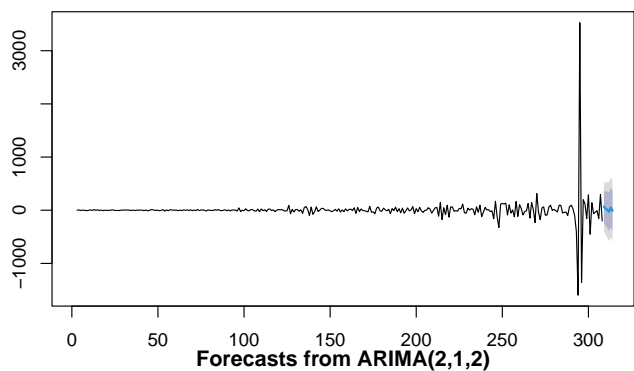0.011925, we do not reject the null.

Some ARIMA Forecasts

Forecasts from ARIMA(1,1,0)
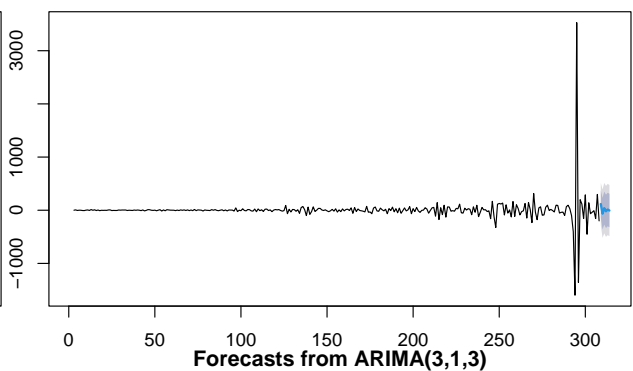
Forecasts from ARIMA(2,1,0)
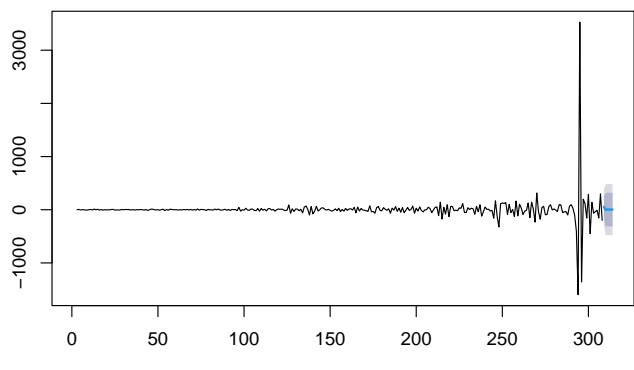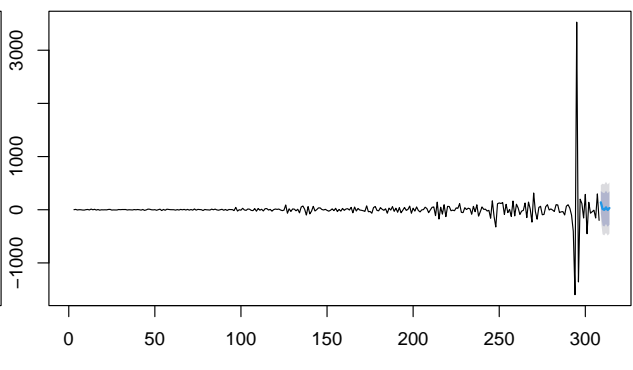
Forecasts from ARIMA(3,1,0)

Forecasts from ARIMA(1,1,1)

Forecasts from ARIMA(2,1,2)

Forecasts from ARIMA(3,1,3)

Forecasts from ARIMA(1,1,0)