Scatter of the Residuals of Model (5)
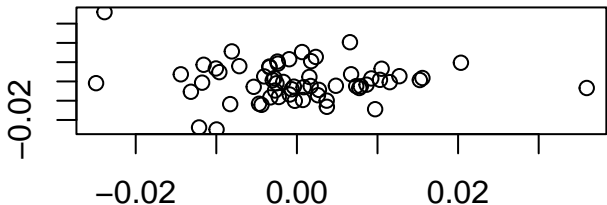
Lagged Residuals

−0.02

−0.02　　　0.00　　　0.02

Residuals

Residuals against their first lags