

Econometrics III

Assignment Part 3, 4, 5

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Question 1

Part 1:

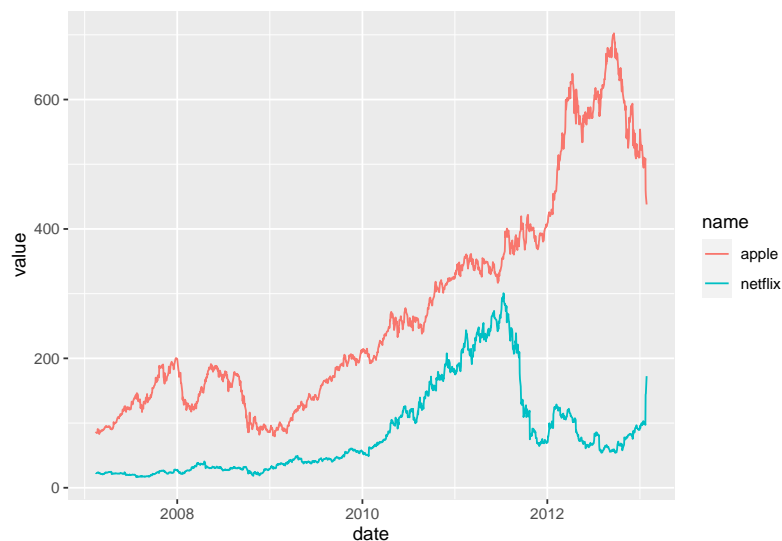
First, we plot the two time series:

```
df3 <- readr::read_csv("./data/data_assign_p3.csv")

twostocks <- c("apple", "netflix")

df3_twostocks <- df3 %>%
  janitor::clean_names() %>%
  pivot_longer(-date) %>%
  filter(is.element(name, twostocks)) %>%
  mutate(date = lubridate::dmy(date))

df3_twostocks %>%
  ggplot(aes(x = date, y = value,
             group = name, color = name)) + geom_line()
```



Then, we show the acf and pacf-functions:

```

n1 <- df3$NETFLIX %>%
  acf(lag.max = 12, plot = F)

n2 <- df3$NETFLIX %>%
  pacf(lag.max = 12, plot = F)

a1 <- df3$APPLE %>%
  acf(lag.max = 12, plot = F)

a2 <- df3$APPLE %>%
  pacf(lag.max = 12, plot = F)

par(mfrow=c(2,2))

plot(n1, main = "Netflix");plot(n2, main = "Netflix")
plot(a1, main = "Apple"); plot(a2, main = "Apple")

```

