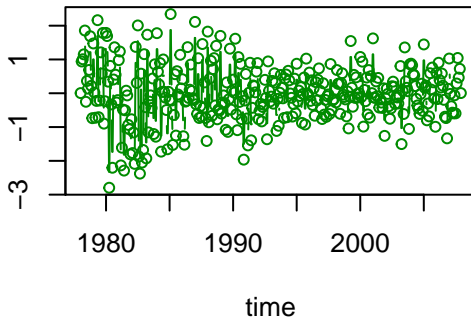


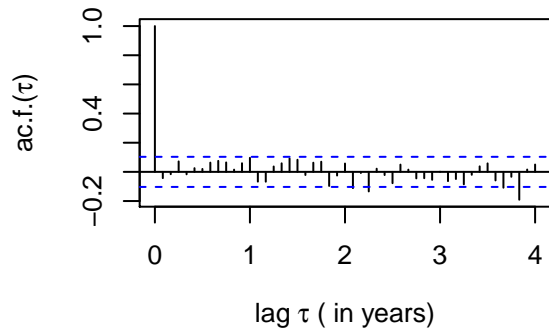
Exercise 8.1: U.S. inflation – diagnostic plots

model selection criterion: BICbest model: ARIMA(0,1,1)

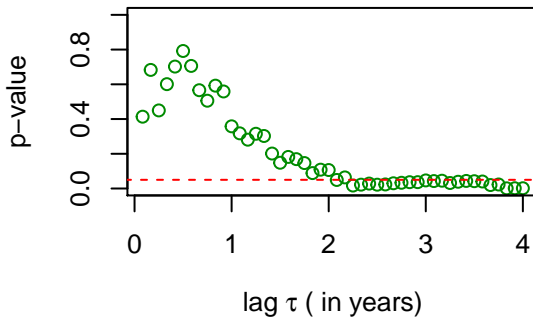
residuals



sample ac.f. of residuals



p-values for Ljung–Box statistics



sample pac.f. of residuals

