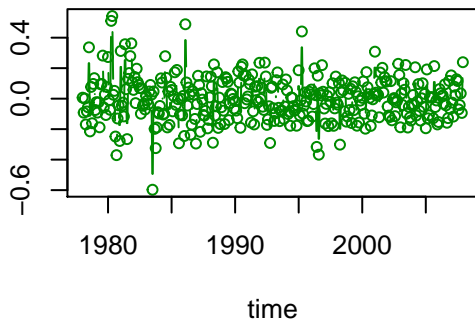


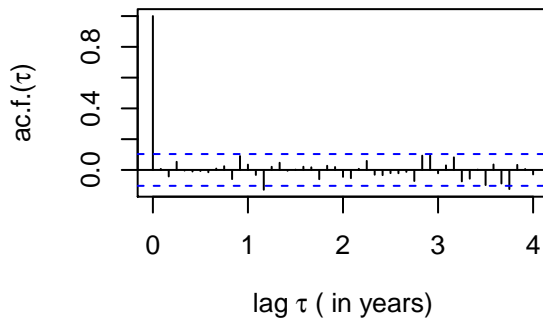
## Exercise 8.1: U.S. unemployment rate (in per cent) – diagnostic plots

model selection criterion: BICbest model:  $\text{ARIMA}(1,1,2)(1,0,1)[12]$

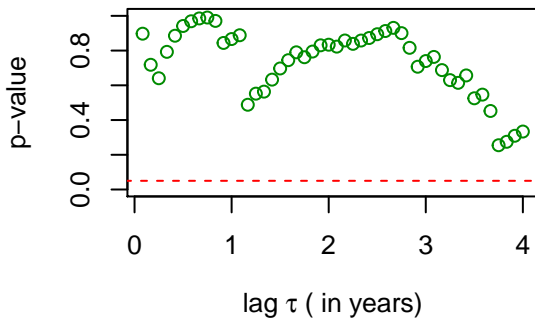
residuals



sample ac.f. of residuals



p-values for Ljung–Box statistics



sample pac.f. of residuals

