

# Lab session 4

## Exploratory data analysis

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## Question 1

- ▶ Plot the SOI and Recruitment data. The variables are given in the `astsa` package. You can try either the standard plot or the `ggplot`.

## Question 2

- ▶ Check if there is any long-term trend present in the data (for both series).

## Question 3

- ▶ Overlay the fitted lines with both the series.

## Question 4

- ▶ Plot the first differences of the two time series.

## Question 5

- ▶ Plot the ACF for original SOI series, detrended series, and first differences. Repeat the same for Recruitment series.

## Question 6

- ▶ Plot the CCF between SOI and Recruitment. Use the `ccf` function.

## Question 7

- ▶ Perform regression of Recruitment  $R_t$  based on SOI at lag 6, i.e.,  $S_{t-6}$ . Use the function `ts.intersect` to create the data frame.



## Question 8

- ▶ Plot the scatter-plot matrix of the lagged SOI. Use the function `lag1.plot`.

## Question 9

- ▶ Plot the scatter-plot matrix of SOI and lagged Recruitment. Use the function `lag2.plot`.

## Question 10

- ▶ Go back to Question 7. Perform the regression based on the dummy variable  $D_{t-6} = I(S_{t-6} < 0)$  and its interaction with  $S_{t-6}$ .

Thank you!