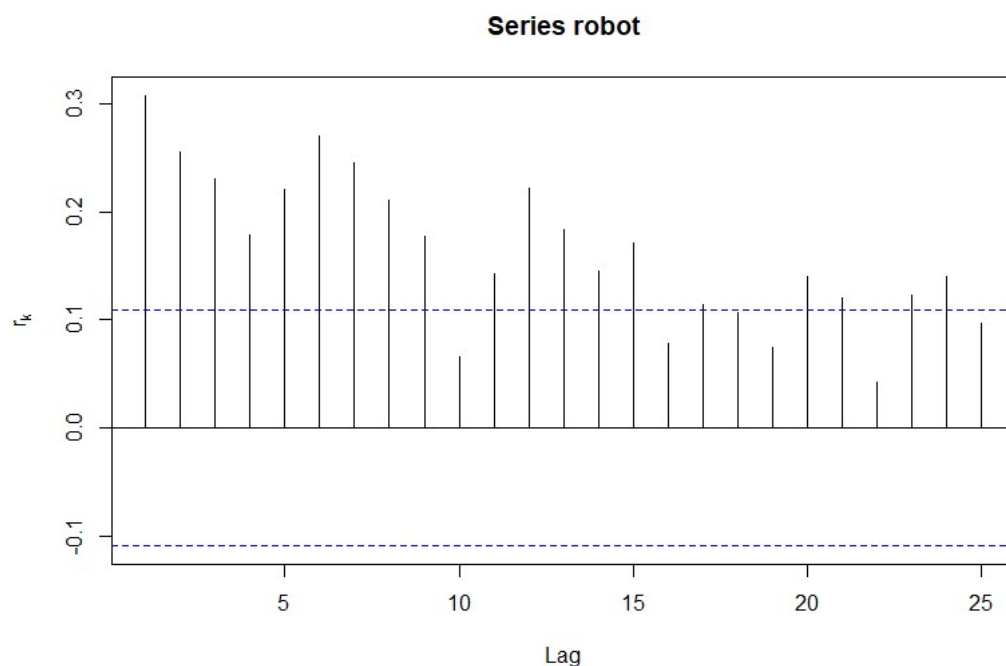


```

1 rm(list=ls()) # Clear the Environment / History
2
3 set.seed(135343466) # <- fix the seed so the results are reproducible!
4 library(TSA)
5
6 # The dataset robot gives the final position (in the x-direction) of an industrial
7 # robot put through a series of planned exercises many times. Read in this dataset, and
8 # use it to answer the following questions.
9
10 data(robot)
11 plot(robot, type='l', ylab="final position")
12
13 # (a) Create a sample ACF plot for this dataset. Explain what you see, and any
14 # conclusions you might be able to make from this plot.
15 acf(robot, ylab=expression(r[k]))

```



```

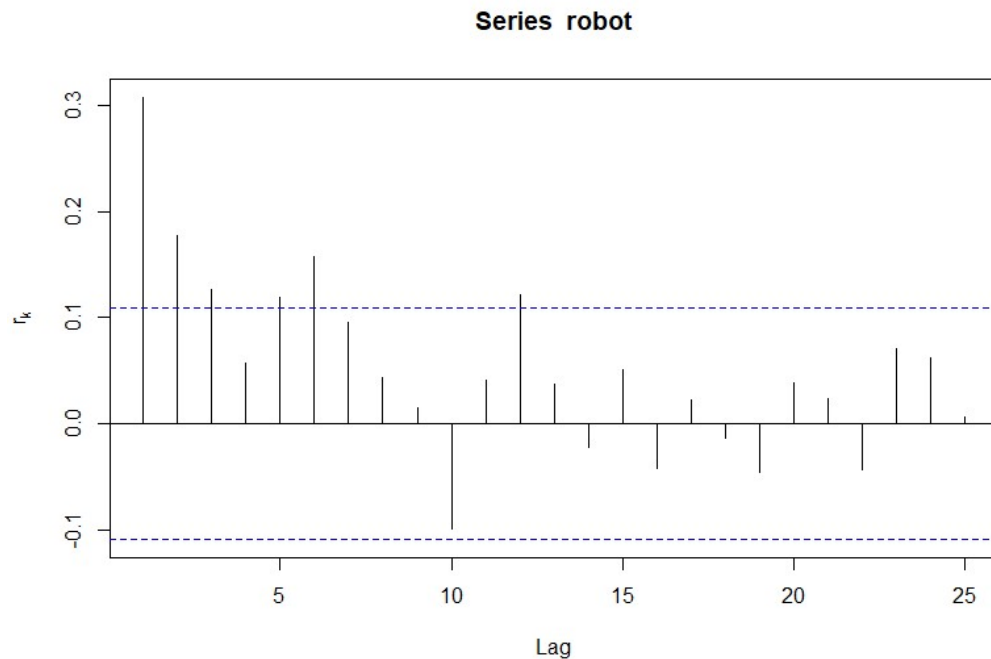
16 # It looks like there is no clear cut-off and no exponential decaying trend.
17 # So I don't think it's an MA or AR model

```

```

19 # (b) Create a sample PACF plot for this dataset. Explain what you see, and any
20 # conclusions you might be able to make from this plot.
21 pacf(robot, ylab=expression(r[k]))

```



```

22 #There is an cut-off after q=12, but it's a too big number and no exponential decaying
23 #However, it looks like there is a sinusoidal trend.
24 # So similar to (a), I don't think this is an MA or AR model.

```

```

26 # (c) Create a sample EACF table for this dataset. Explain what you see, and any
27 # conclusions you might be able to make from this table.
28 eacf(robot)

```

AR/MA	0	1	2	3	4	5	6	7	8	9	10	11	12	13
0	x	x	x	x	x	x	x	x	x	o	x	x	x	x
1	x	o	o	o	o	o	o	o	o	o	o	o	o	o
2	x	x	o	o	o	o	o	o	o	o	o	o	o	o
3	x	x	o	o	o	o	o	o	o	o	o	o	o	o
4	x	x	x	x	o	o	o	o	o	o	o	o	x	o
5	x	x	x	o	o	o	o	o	o	o	o	o	x	o
6	x	o	o	o	o	x	o	o	o	o	o	o	o	o
7	x	o	o	x	o	x	x	o	o	o	o	o	o	o

```

29 #It looks like there is an upper left 'o' where p=1 and q=1.
30 #So I guess this can be an ARMA(1, 1) model.

```

```
32 # (d) Based on the above results, make a conclusion about a model that may be appro-  
33 # priate for this dataset. Explain your reasoning.  
34  
35 #Because through (a) and (b), it doesn't look like MA model or AR model.  
36 #However, (c) shows that it can be a ARMA(1,1) model. So I think this is an ARMA(1,1) model.
```