



(A) Weekly cases of Middle East Respiratory Syndrome (MERS) in Saudi Arabia. (B) a normal quantile plot of the residuals from fitting an ARMA(2,2) model to these data using `arma()`. What is the best interpretation of (B)?

- A: We should consider fitting a long-tailed error distribution, such as the t distribution.
- B: The model is missing seasonality, which could be critical in this situation.
- C: For using ARMA methods, these data should be log-transformed to make a linear Gaussian approximation more appropriate.
- D: The normal quantile plot shows a long-tailed distribution, but this is not a major problem. We have over 300 data points, so the central limit theorem should hold for parameter estimates.
- E: The normal quantile plot shows long tails, but with the right tail noticeably longer than the left tail. We should consider an asymmetric error distribution.
- F: We should not interpret (B) before testing for stationarity. First make an ADF test and, if the null hypothesis is not rejected, recalculate (B) when fitting to the differenced data.