

Graph_for_cointegration_variables.R

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```
mydata <- read.csv("~/Desktop/Final DATA SET.csv")
attach(mydata)

require(zoo)

## Loading required package: zoo

## Warning: package 'zoo' was built under R version 3.2.5

##
## Attaching package: 'zoo'

## The following objects are masked from 'package:base':
##
##      as.Date, as.Date.numeric

require("dyn")

## Loading required package: dyn

## Warning: package 'dyn' was built under R version 3.2.5

Price1<-ts(mydata$Price,start=1986,frequency=4)
Days1<-ts(mydata$Days,start=1986,frequency = 4)
Caputil1<-ts(mydata$Caputil,start=1986,frequency = 4)
Quota1<-ts(mydata$Quota,start=1986,frequency = 4)
Cheat1<-ts(mydata$Cheat,start=1986,frequency = 4)

plot_colors <- c("blue","red","forestgreen","purple","black")
plot_colors

## [1] "blue"          "red"           "forestgreen"  "purple"       "black"

data_use<-data.frame(Price1,Days1,Caputil1,Quota1,Cheat1)
max_y<-max(data_use)
plot(Price1, type="l", col=plot_colors[1],ylim=c(0,max_y),ann=FALSE)

lines(Days1, type="l", pch=22, lty=2,
      col=plot_colors[2])
lines(Caputil1, type="l", pch=23, lty=3,
      col=plot_colors[3])
lines(Quota1, type="l", pch=24, lty=4,
      col=plot_colors[4])
lines(Cheat1, type="l", pch=25, lty=5,
```

```

col=plot_colors[5])

title(main="Cointegrating Variables", col.main="black", font.main=4)

title(ylab= "Million Barrels per Day")
names(data_use)

## [1] "Price1"    "Days1"     "Caputil1"  "Quota1"    "Cheat1"

legend("bottomright", names(data_use), cex=0.35
      , col=plot_colors,
      lty=1:5, lwd=2, bty="n")

```

