

## Hw2

p value  $> 0.05$  , so we couldn't find evidence to reject the null hypothesis ,coefficient of lag 1 ~ lag 12 are zero.

```
ts1=ts(data = hw2$dec1)
Box.test(ts1,lag=12,type = "Ljung")
```

```
##
## Box-Ljung test
##
## data:  ts1
## X-squared = 12.624, df = 12, p-value = 0.3969
```

p value  $< 0.05$  , so we can reject the null hypothesis ,coefficient of lag 1 ~ lag 12 are zero.

```
ts2=ts(data = hw2$dec10)
Box.test(ts2,lag=12,type = "Ljung")
```

```
##
## Box-Ljung test
##
## data:  ts2
## X-squared = 47.713, df = 12, p-value = 3.506e-06
```