Homework 5 M349R

Problem 1

Problem 6.4 (pages 318, 319 and 320 from the text).

Reproduce the output from the text by using SAS proc autoreg and proc arima. Make sure you use ODS in SAS.

Forecast 10 time periods.

Problem 2

Fit a time series regression model to the Japan auto production data. Test for autocorrelation using the correlogram from proc autoreg and in the event of autocorrelation use proc arima in order to fit a time series regression model with AR(1) or AR(2) errors.

Forecast 10 time periods.

Problem 3

Problem 6.5 (page 321 from the text). Use proc arima to reproduce the ouput. (Make sure you use ODS output).

Forecast 15 time periods.

Problem 4

Use tools from Chapters 9 and 10 in order to fit an arima model to Japan auto production data.

Forecast 10 time periods.

Problem 5

Problems 9.3 and 9.4 from the text. Use proc arima in order to reproduce the output from the text using ODS in SAS and answer the questions.

Problem 6

Problem 9.6 from the text. Use SAS to reproduce the output and answer the questions.