CCF Plots

06/23/2014

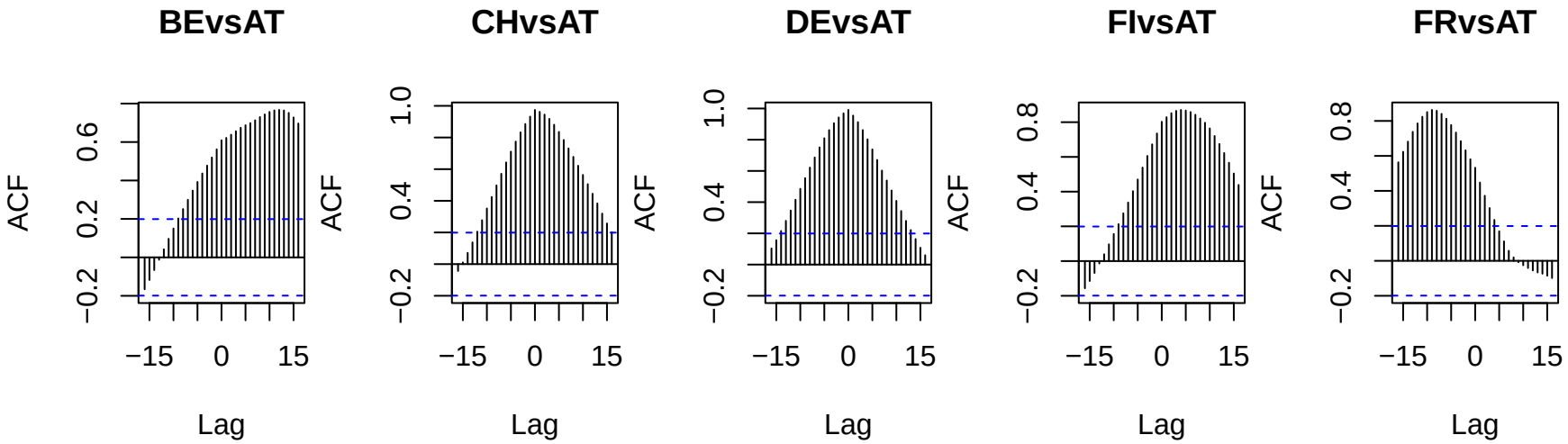
Overview

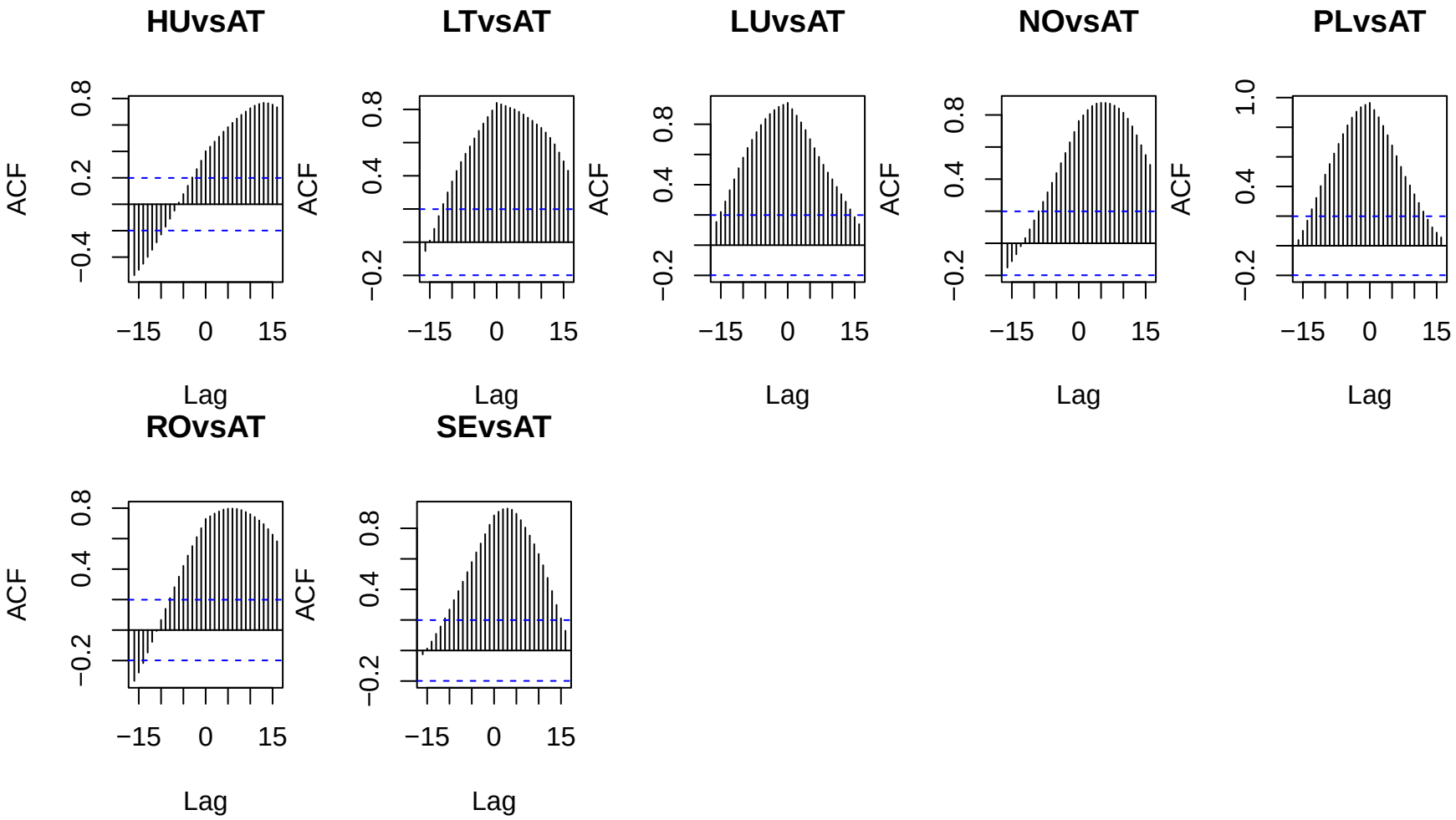
These are CCF plots of the pairwise country comparisons for the Ofenbach track HSKT. Notice which countries are lagging, and if the lag occur at the same h.

Cross Covariance Function plots

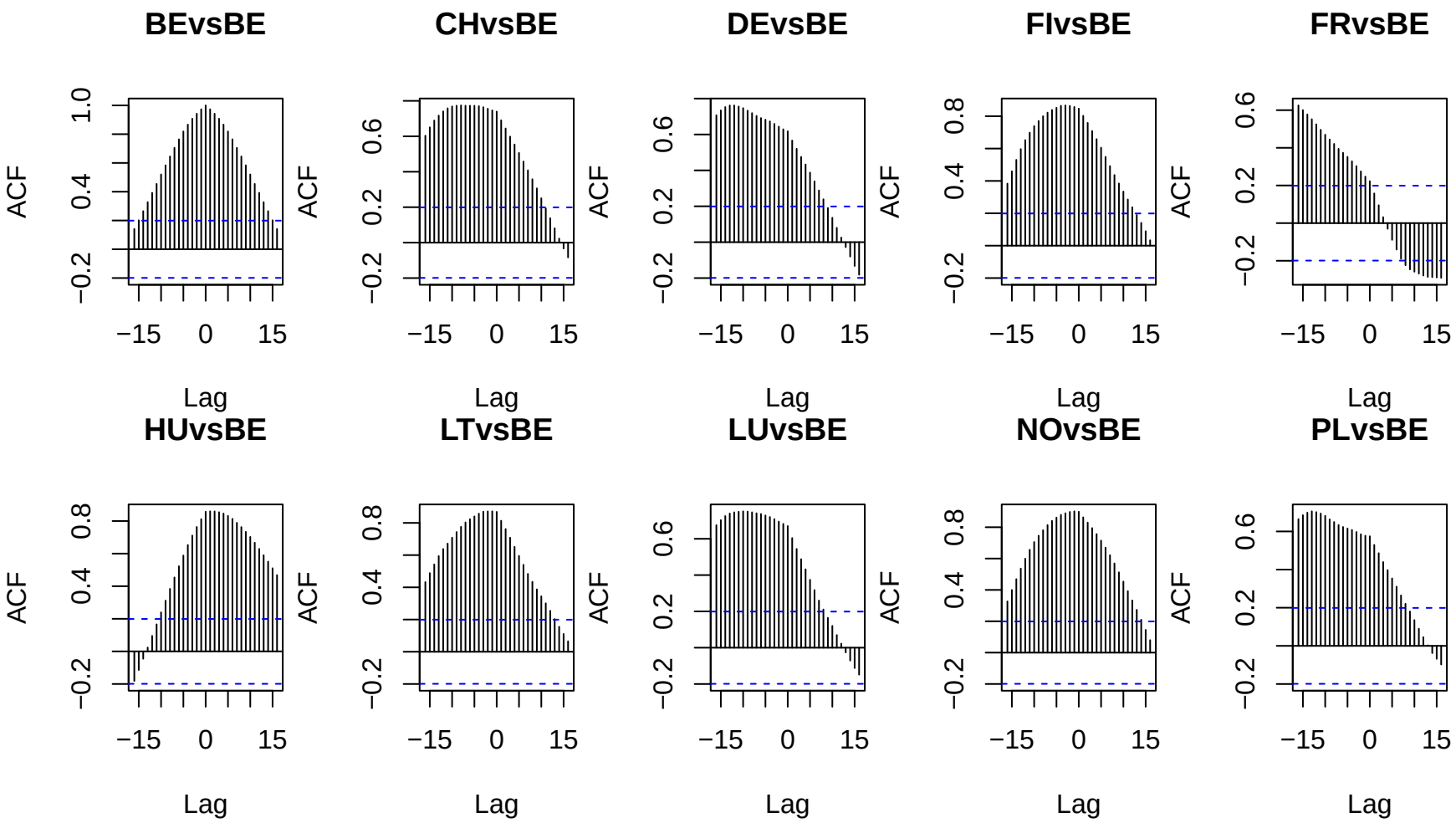
How to interpret: Austria for instance, lags France. The streams of the predicted country (Austria) lag positively behind France. The most dominant cross covariances in this case occur around h=-12.

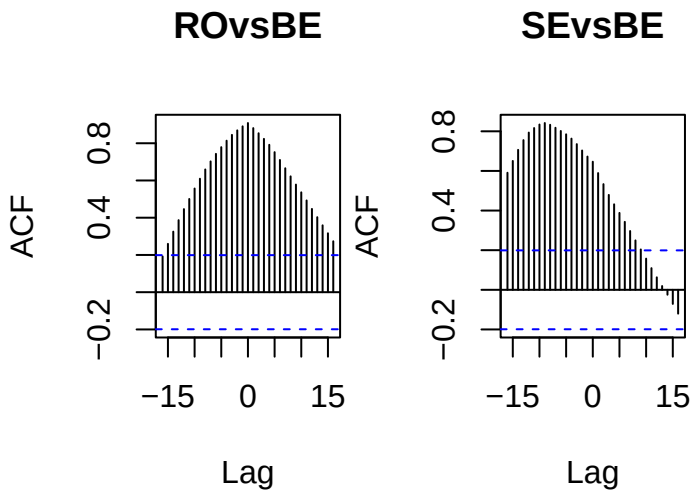
```
## [1] "Plots for the predicted country ofAT"
```



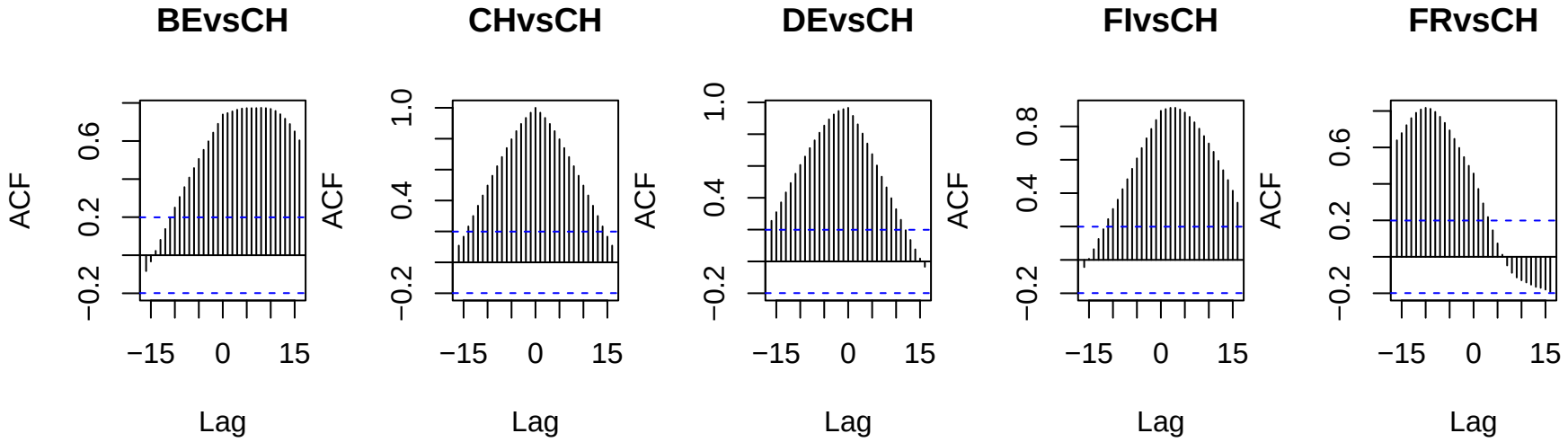


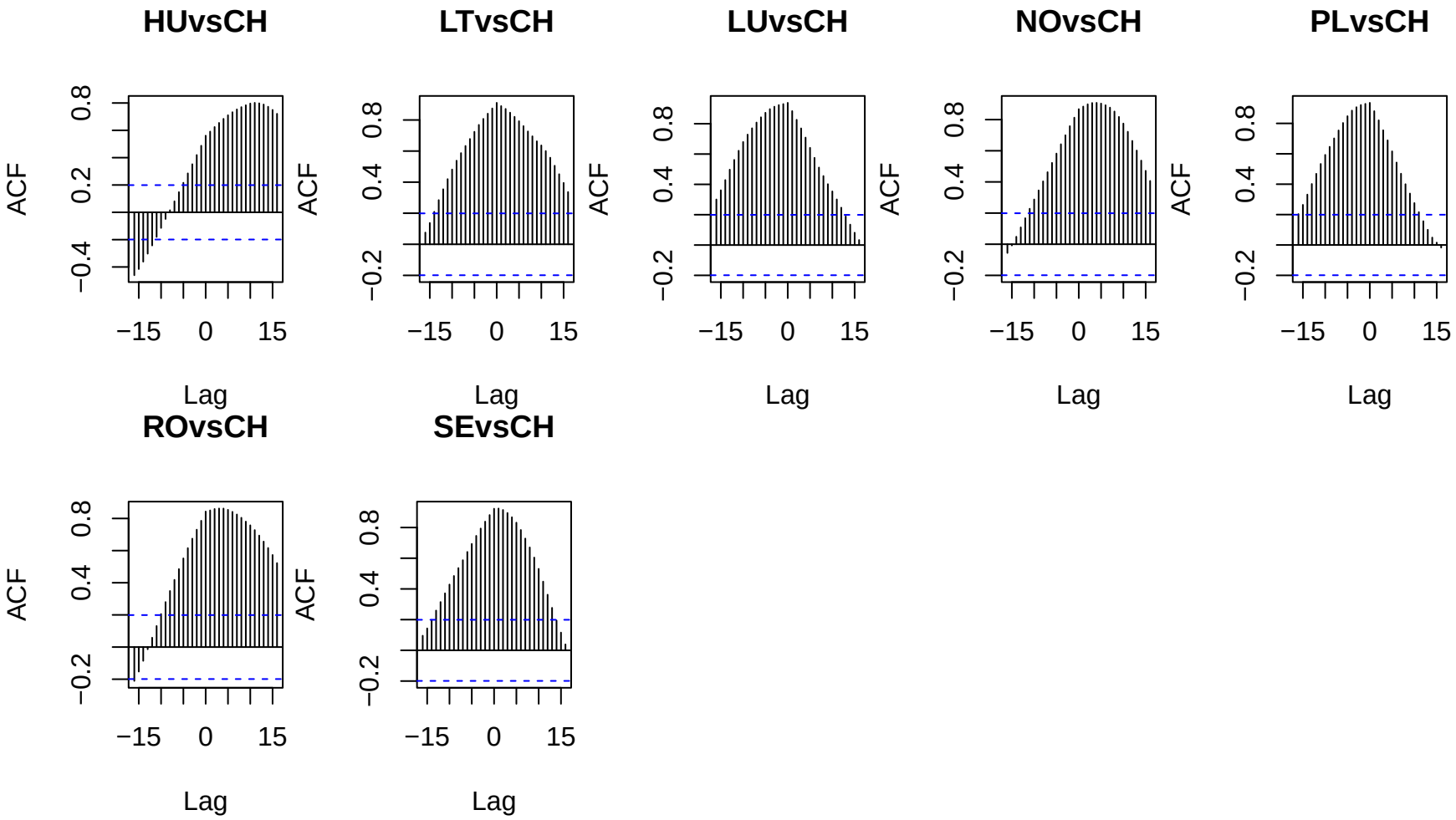

```
## [1] "Plots for the predicted country ofBE"
```


BEvsBE
CHvsBE
DEvsBE
FIvsBE
FRvsBE
HUvsBE
LTvsBE
LUvsBE
NOvsBE
PLvsBE
ACF
Lag
−15
0
15

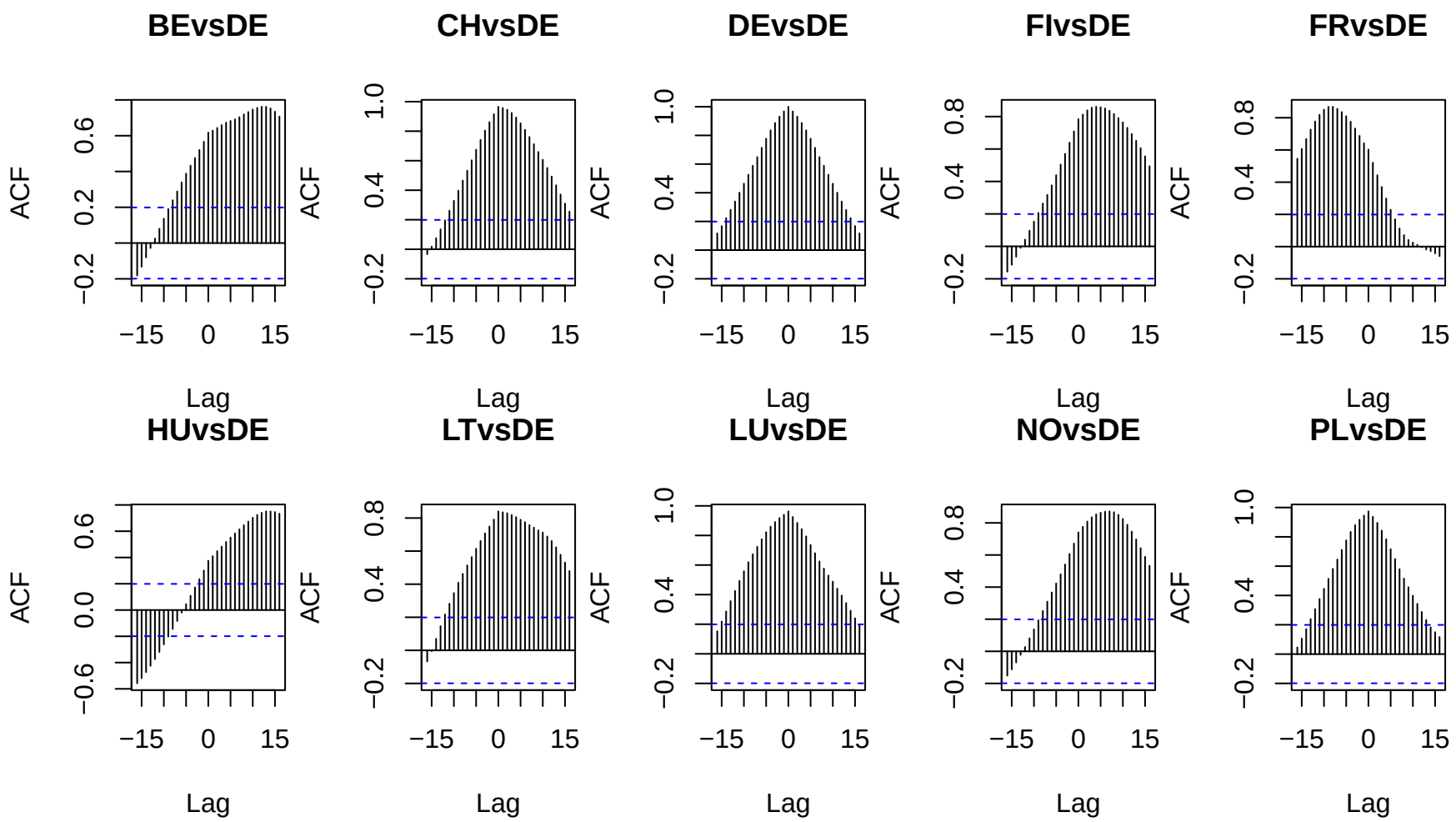


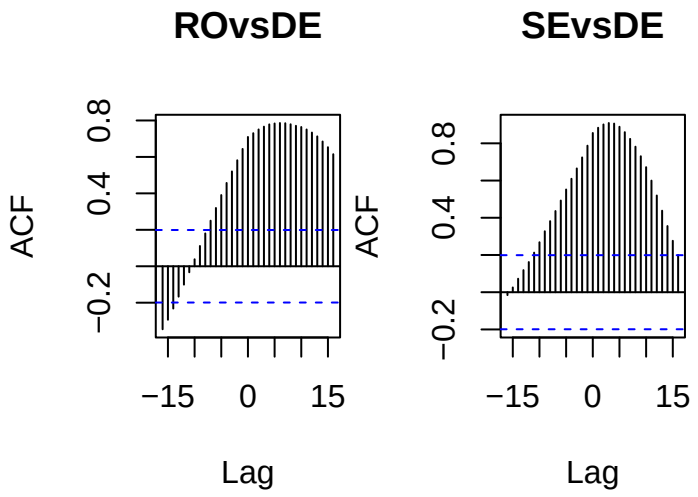

```
## [1] "Plots for the predicted country ofCH"
```



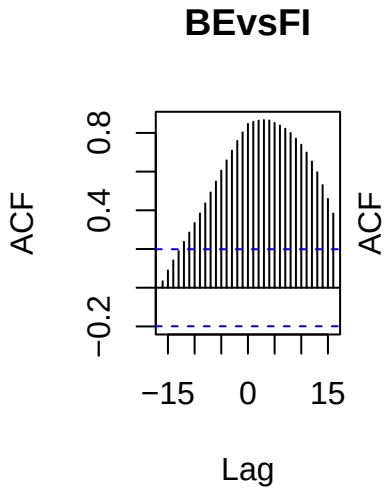


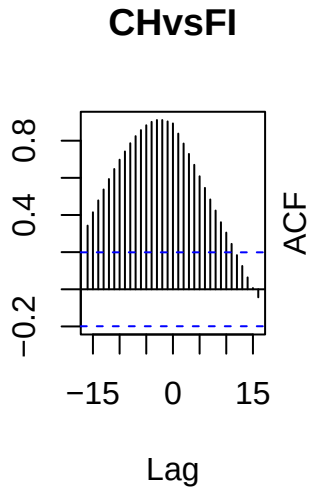

```
## [1] "Plots for the predicted country ofDE"
```

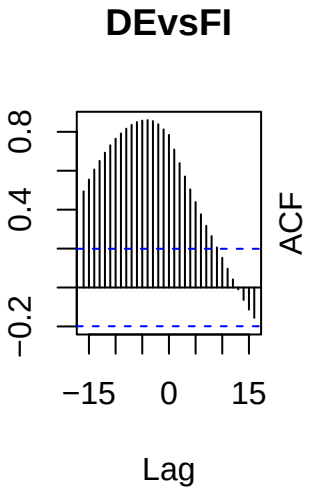

BEvsDE
CHvsDE
DEvsDE
FIvsDE
FRvsDE
HUvsDE
LTvsDE
LUvsDE
NOvsDE
PLvsDE
ACF
Lag
−15
0
15

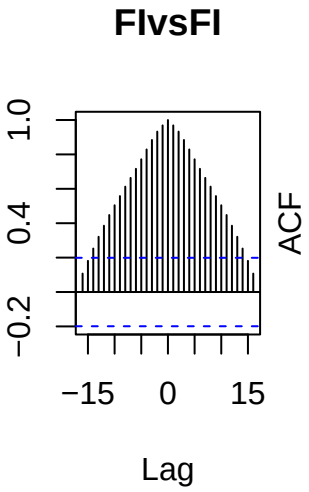


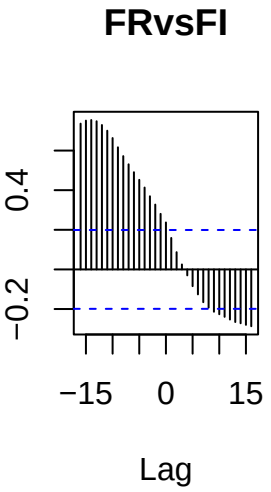

```
## [1] "Plots for the predicted country ofFI"
```

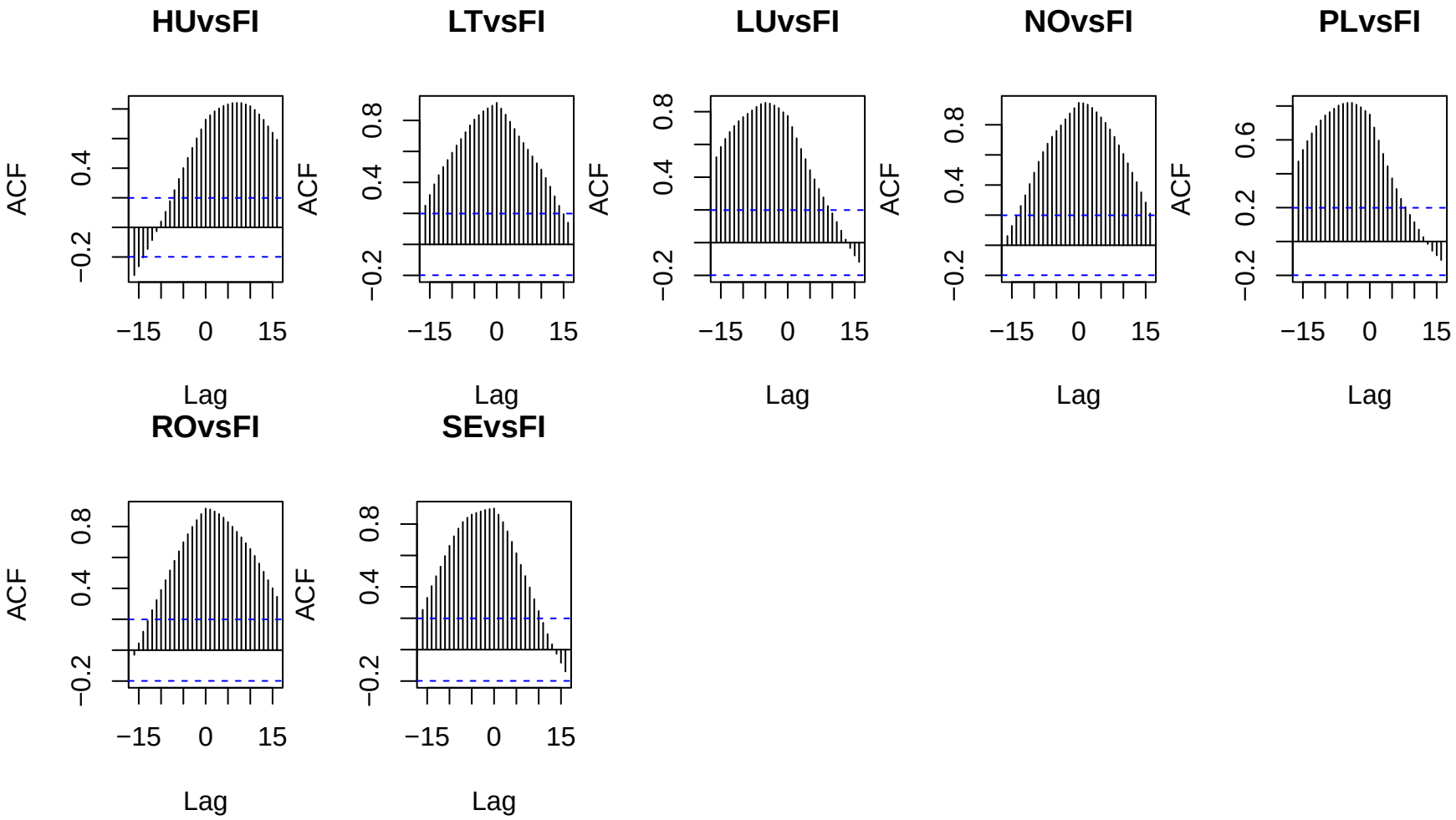




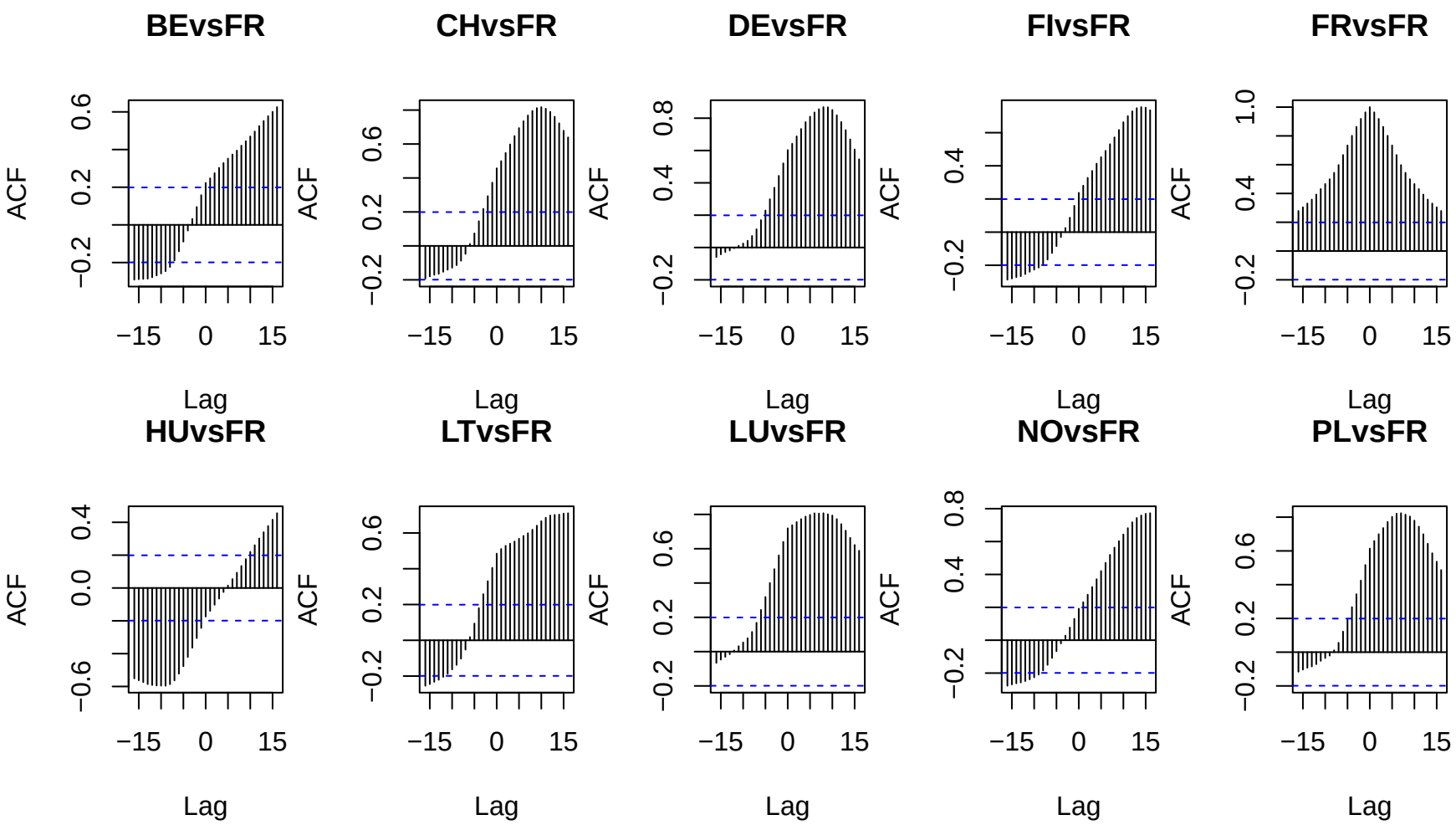


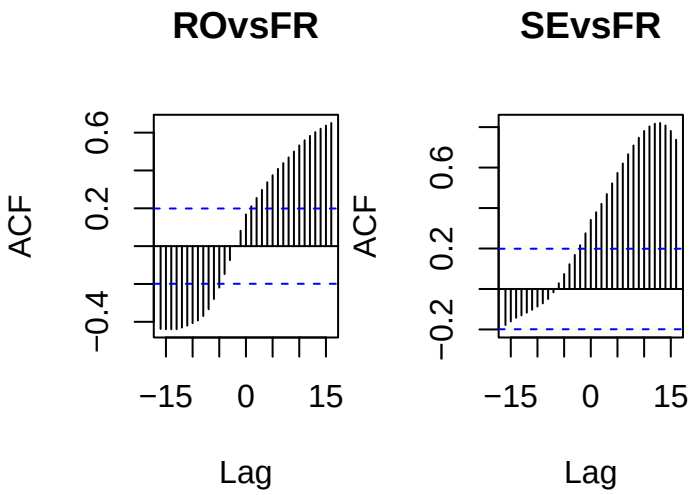




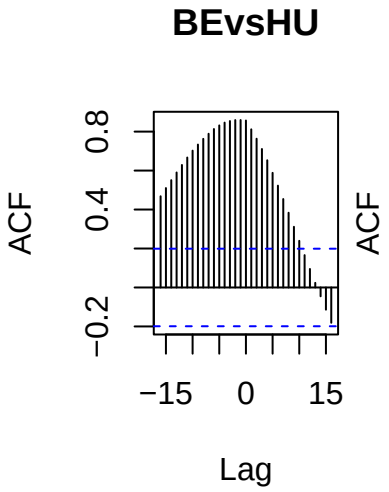


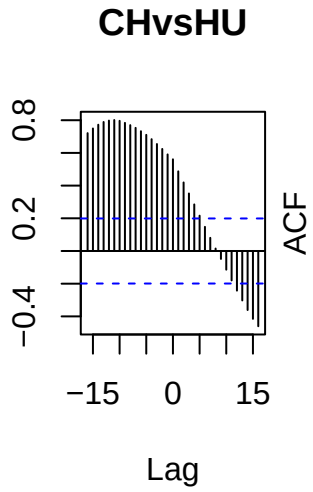

```
## [1] "Plots for the predicted country ofFR"
```

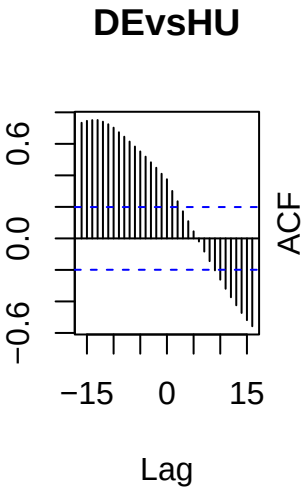

BEvsFR
CHvsFR
DEvsFR
FIvsFR
FRvsFR
HUvsFR
LTvsFR
LUvsFR
NOvsFR
PLvsFR
ACF
Lag
−15
0
15

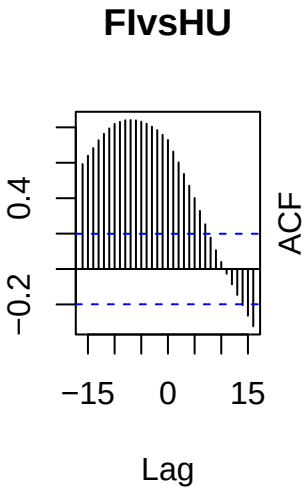


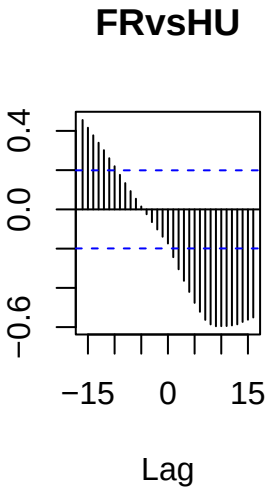

```
## [1] "Plots for the predicted country ofHU"
```

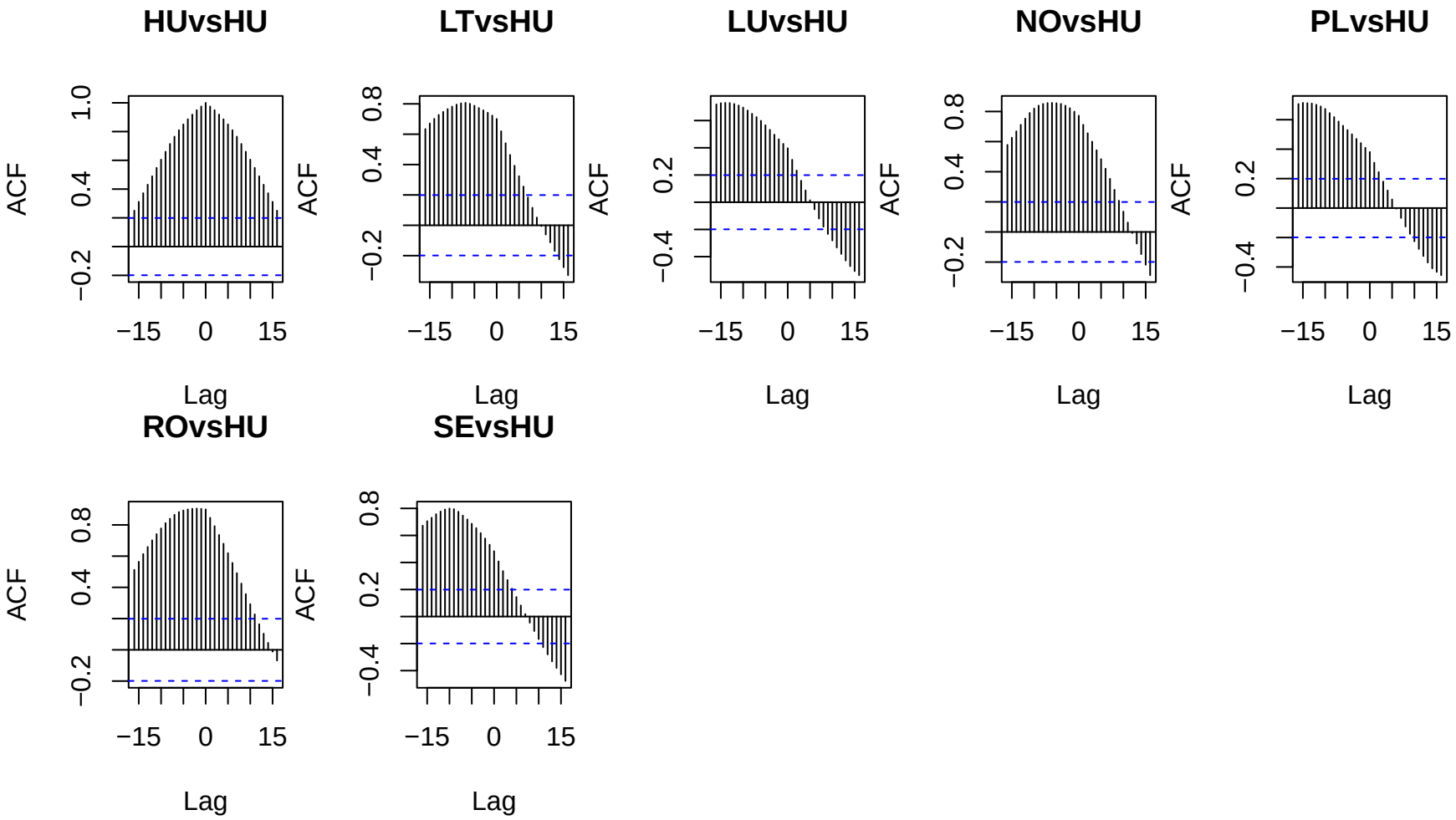




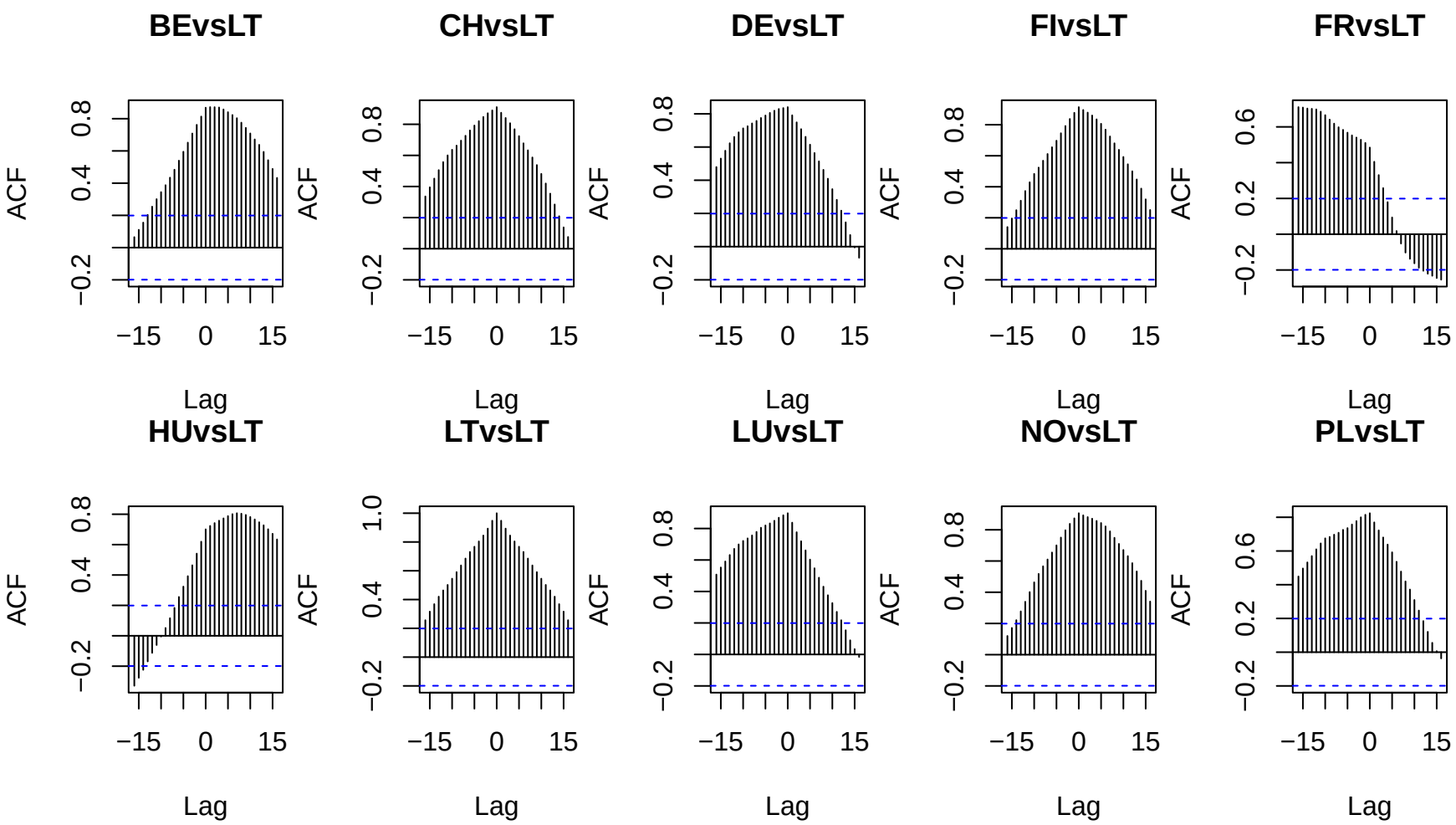


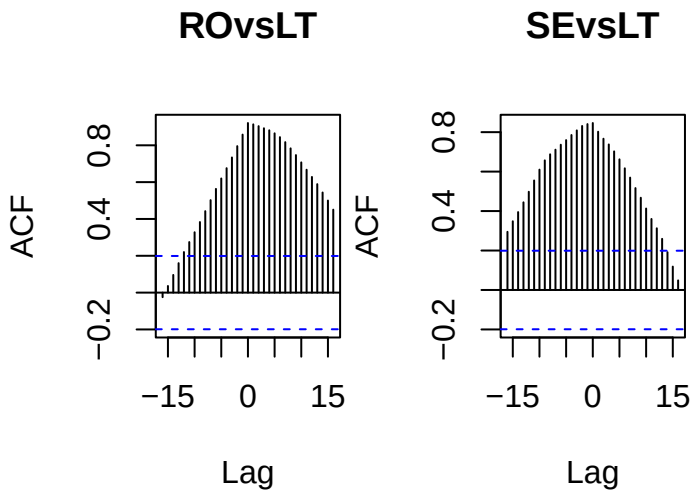




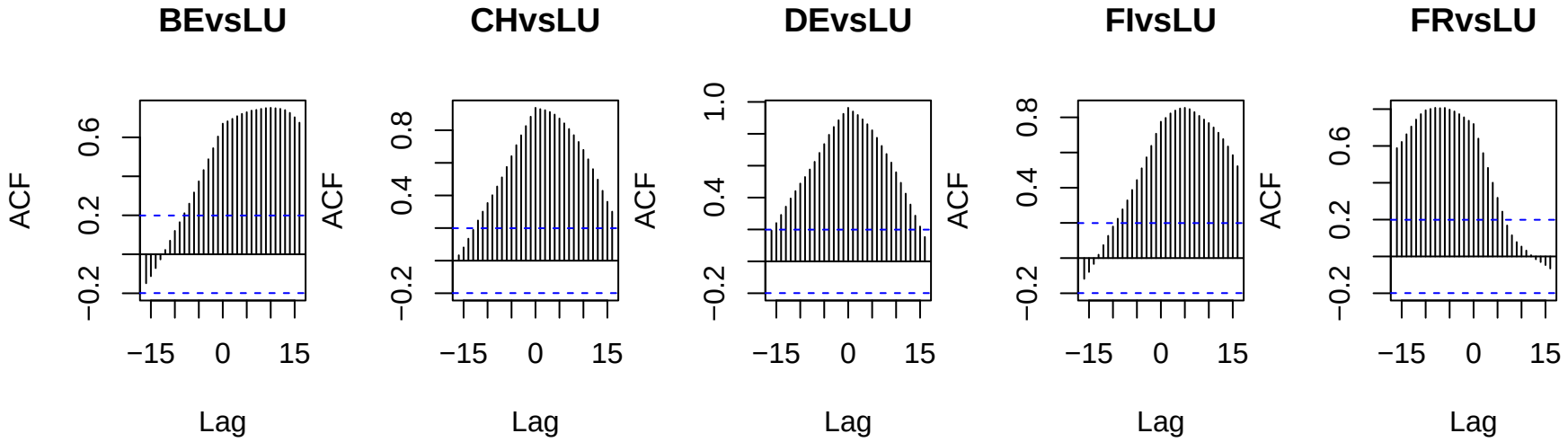


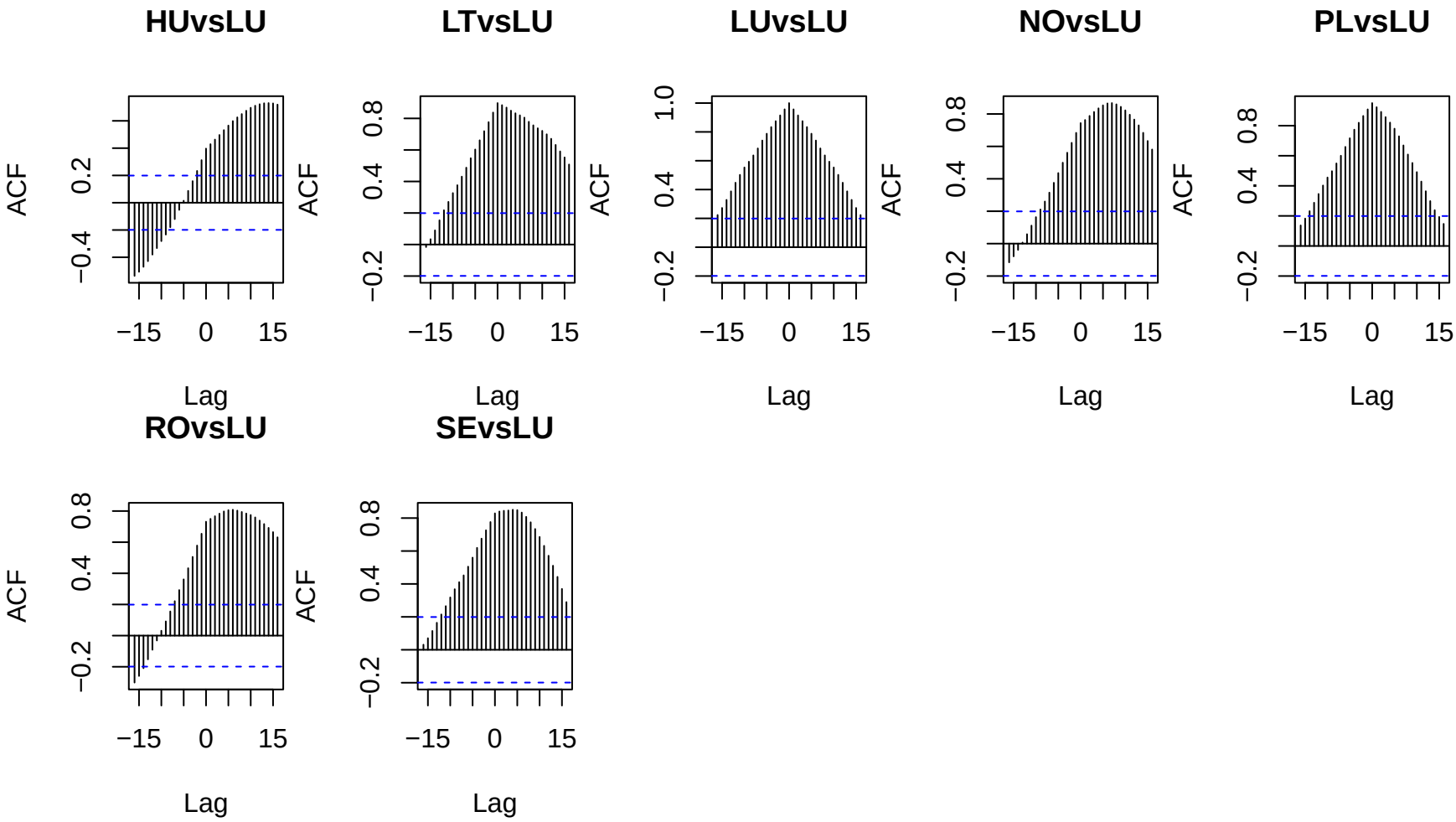

```
## [1] "Plots for the predicted country ofLT"
```


BEvsLT
CHvsLT
DEvsLT
FIvsLT
FRvsLT
HUvsLT
LTvsLT
LUvsLT
NOvsLT
PLvsLT
ACF
Lag
−15
0
15
−0.2
0.4
0.8
1.0
0.6
0.2

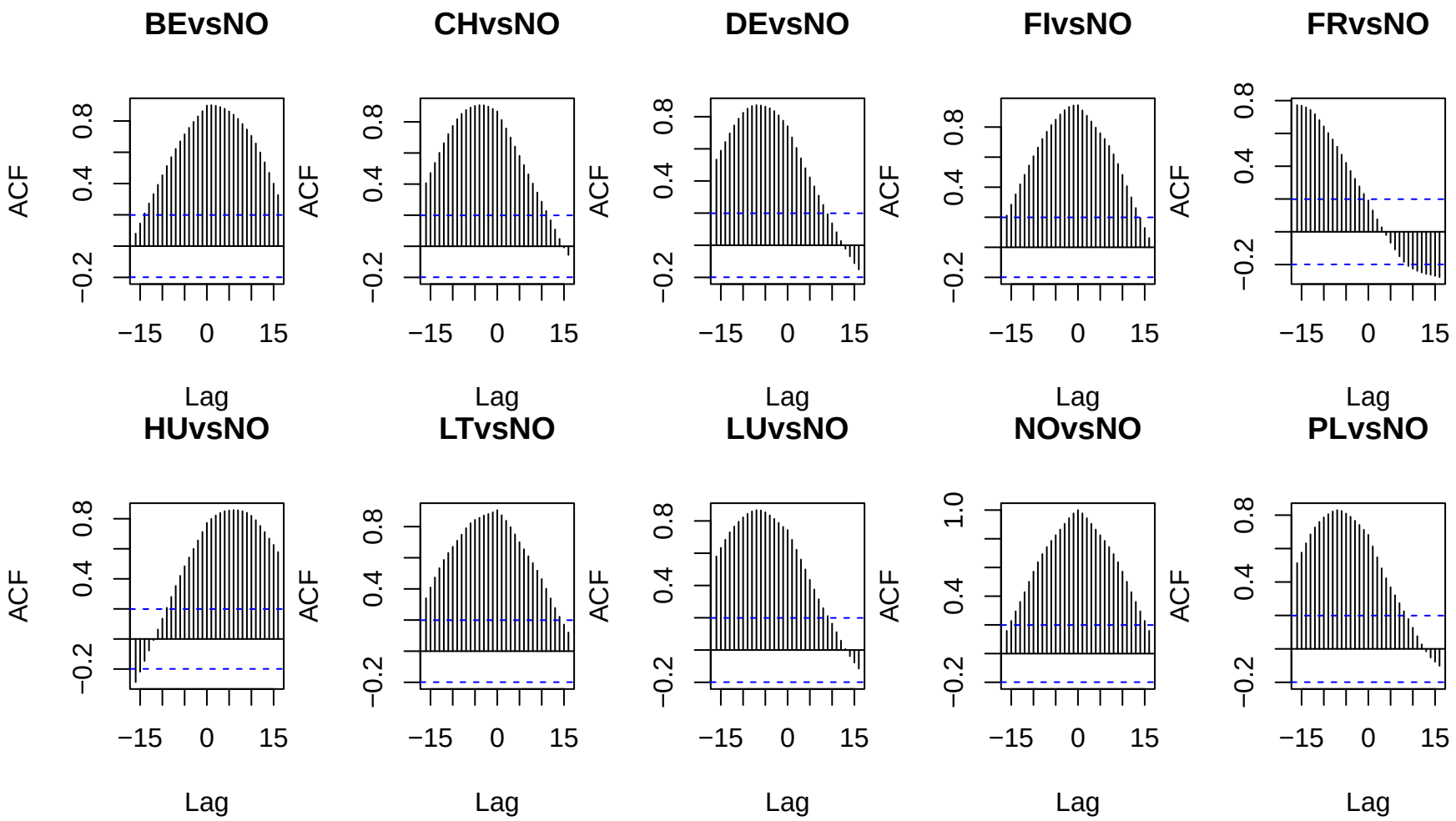


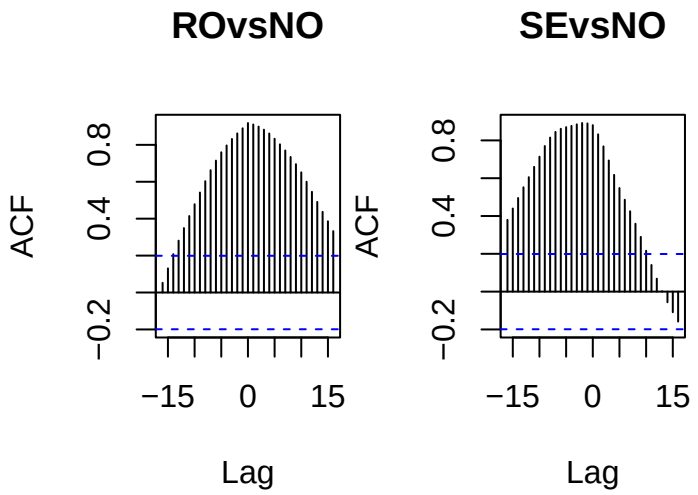

```
## [1] "Plots for the predicted country ofLU"
```



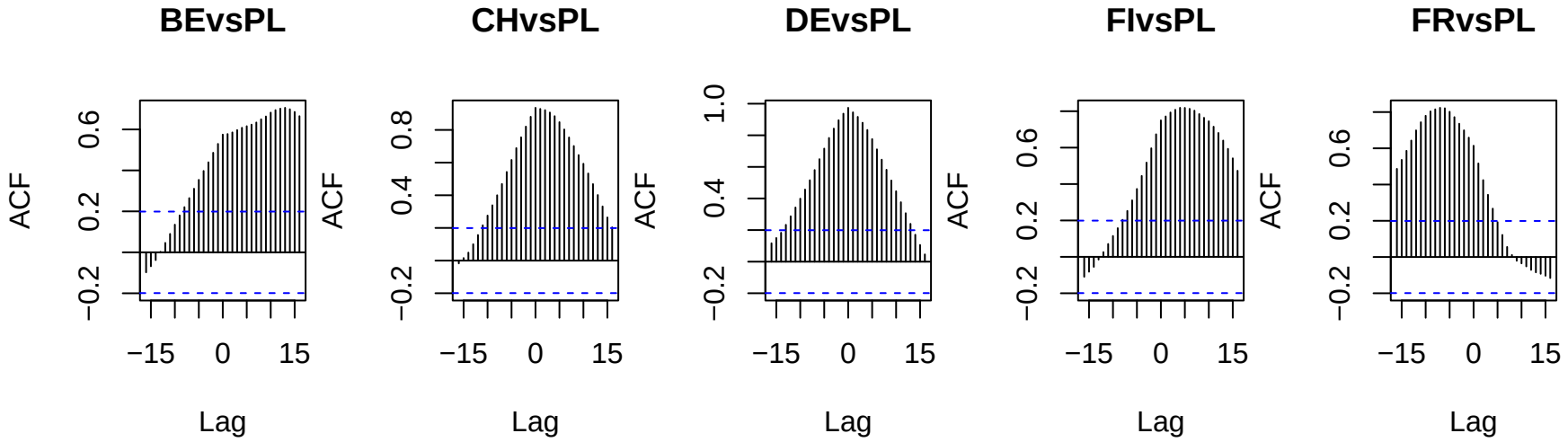


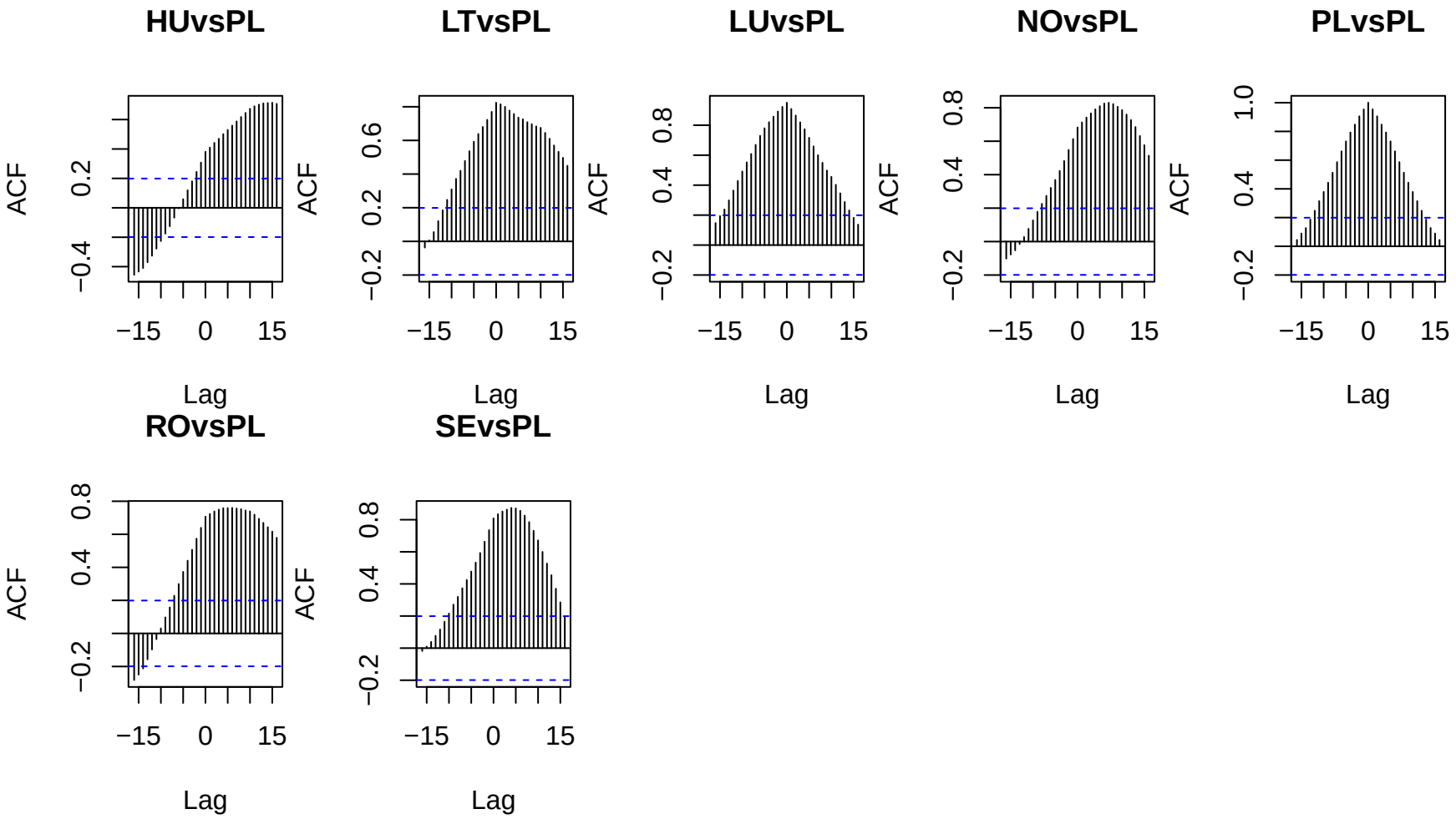

```
## [1] "Plots for the predicted country ofNO"
```


BEvsNO
CHvsNO
DEvsNO
FIvsNO
FRvsNO
HUvsNO
LTvsNO
LUvsNO
NOvsNO
PLvsNO
ACF
Lag
−0.2
0.4
0.8
1.0
−15
0
15

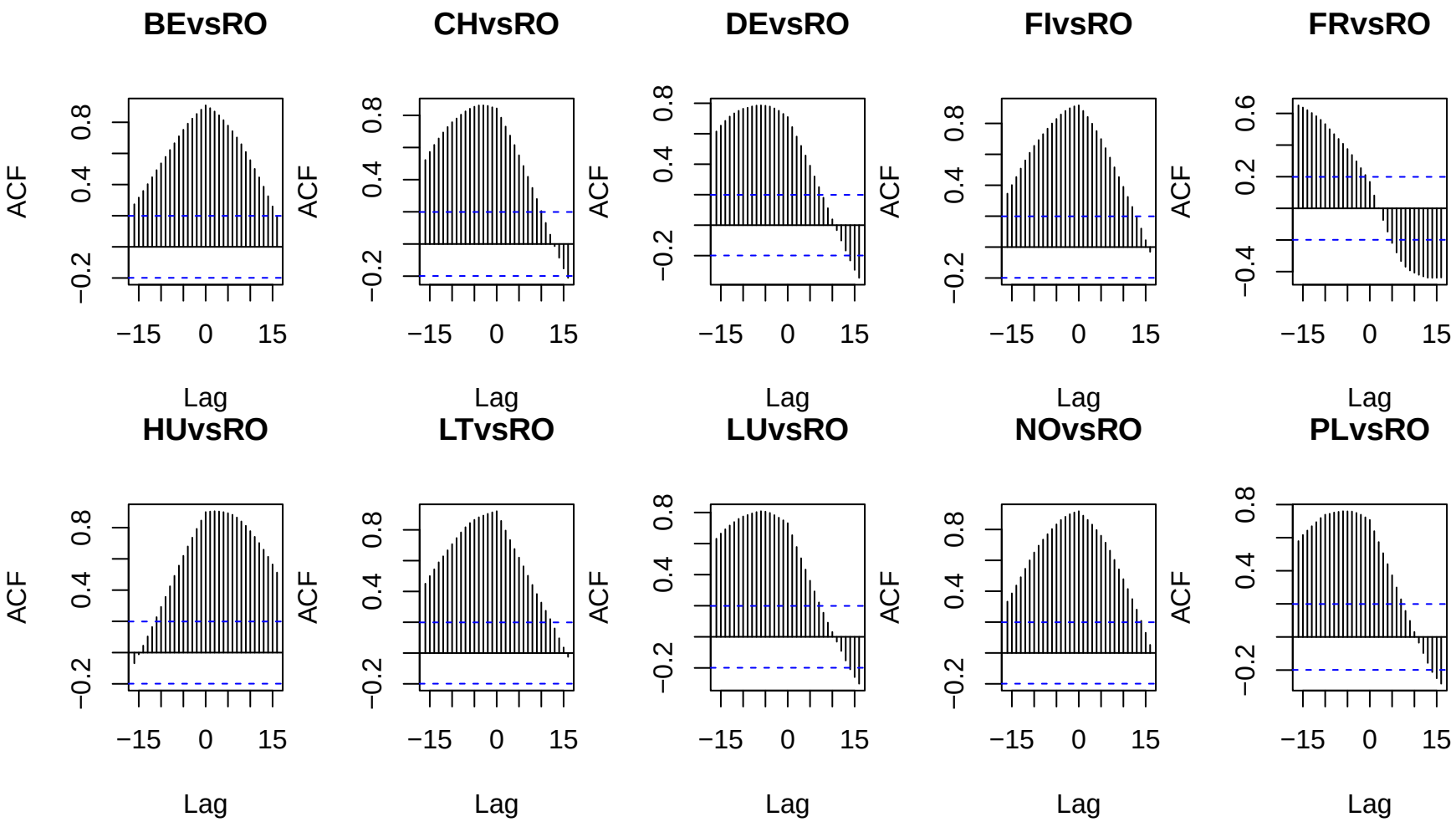


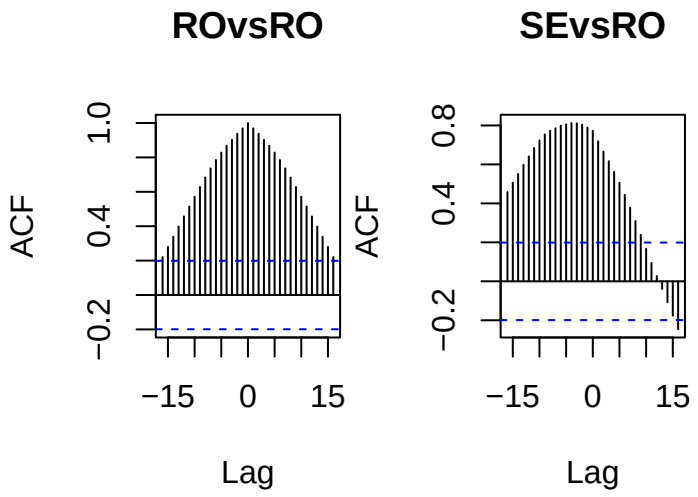

```
## [1] "Plots for the predicted country ofPL"
```



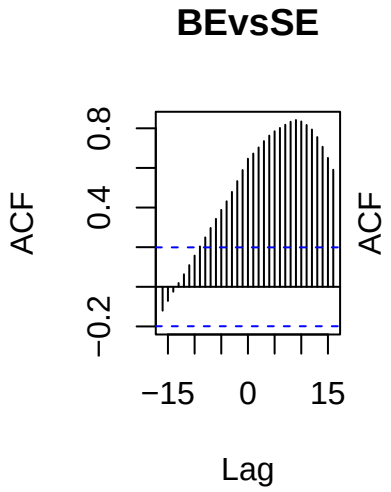


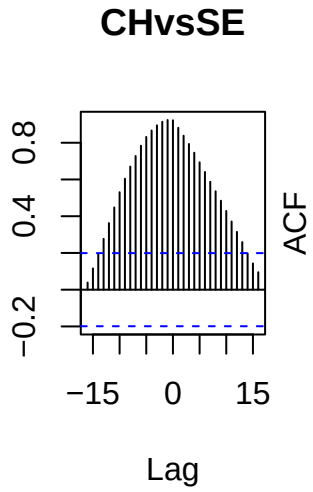

```
## [1] "Plots for the predicted country ofRO"
```

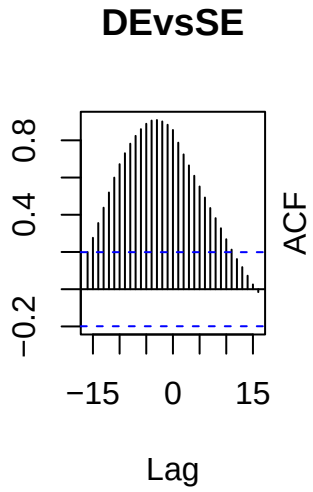

BEvsRO
CHvsRO
DEvsRO
FIvsRO
FRvsRO
HUvsRO
LTvsRO
LUvsRO
NOvsRO
PLvsRO
ACF
Lag
−15
0
15
−0.2
0.4
0.8
0.2
0.6
−0.4

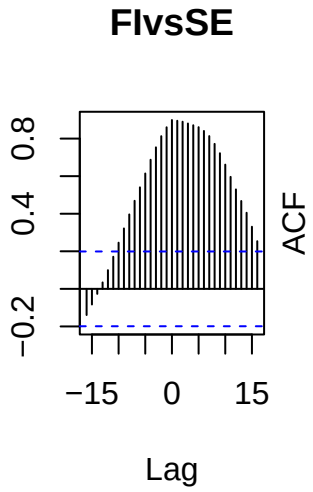


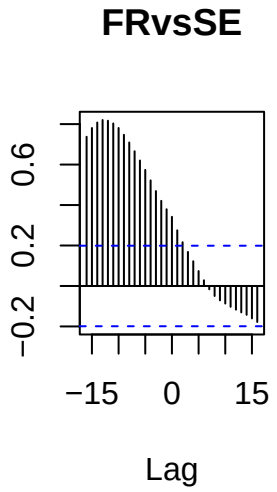

```
## [1] "Plots for the predicted country ofSE"
```

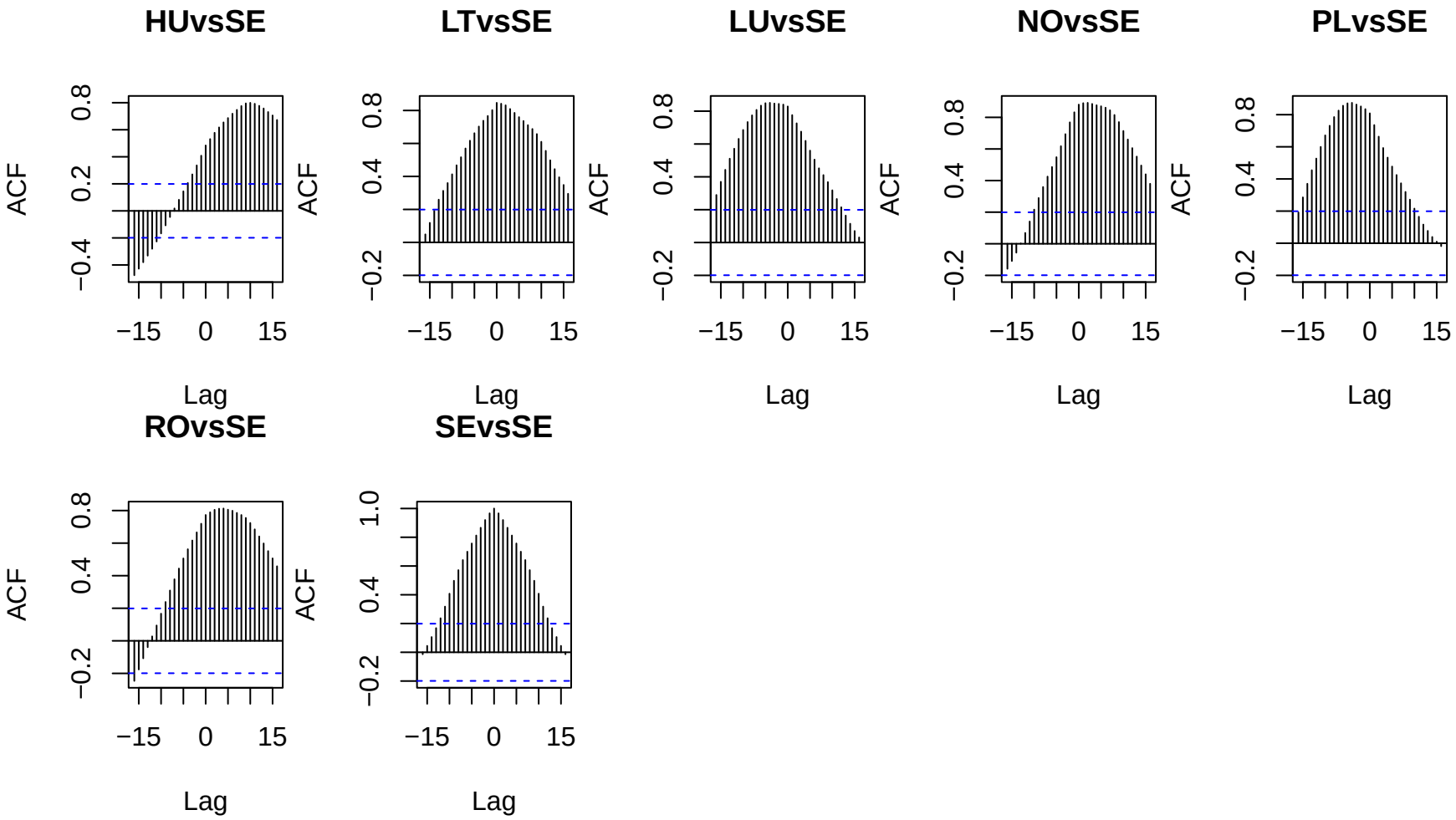











HUvsSE
LTvsSE
LUvsSE
NOvsSE
PLvsSE
ROvsSE
SEvsSE
ACF
Lag
−15
0
15
0.8
0.2
−0.4
0.4
−0.2
1.0