Análisis de series temporales

Anexo Tema 5 (gráficos)

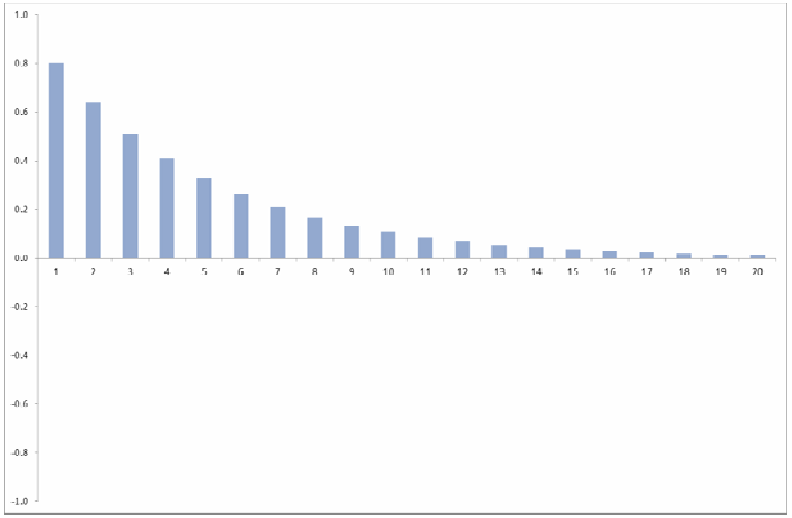
Autor: Prof. Ernest Pons Fanals

Grado en Estadística

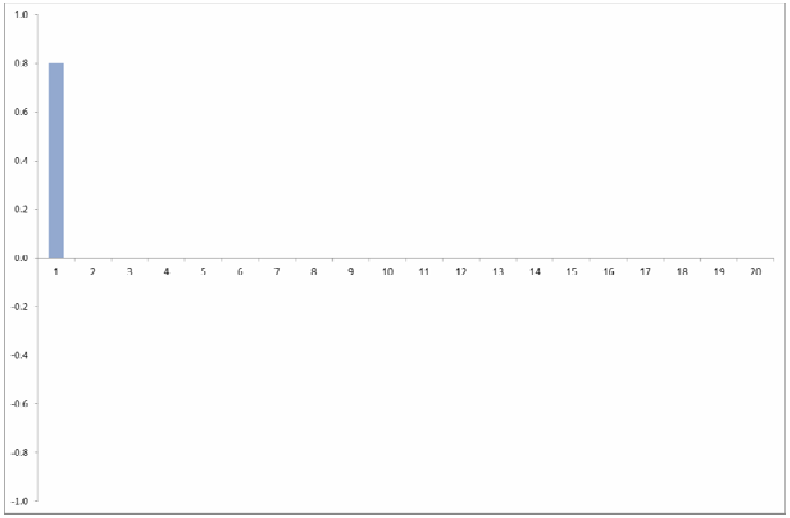
AR(1)

$$y_t = 0.8y_{t-1} + \varepsilon_t$$

FAS



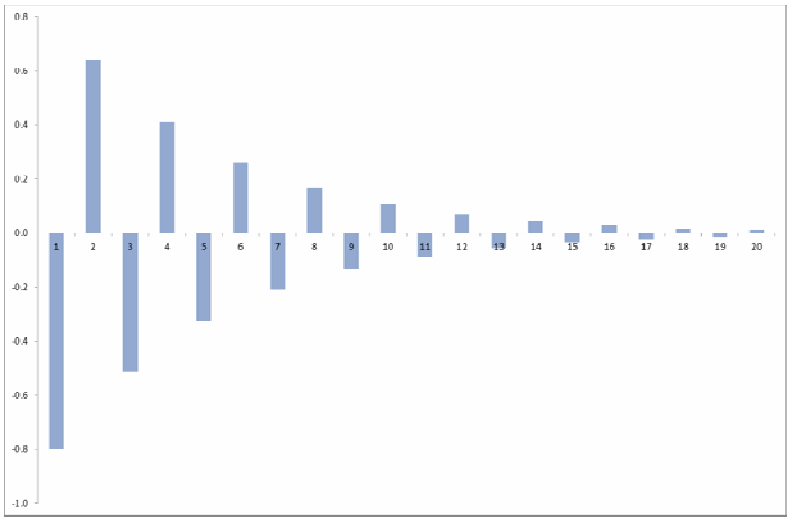
FAP



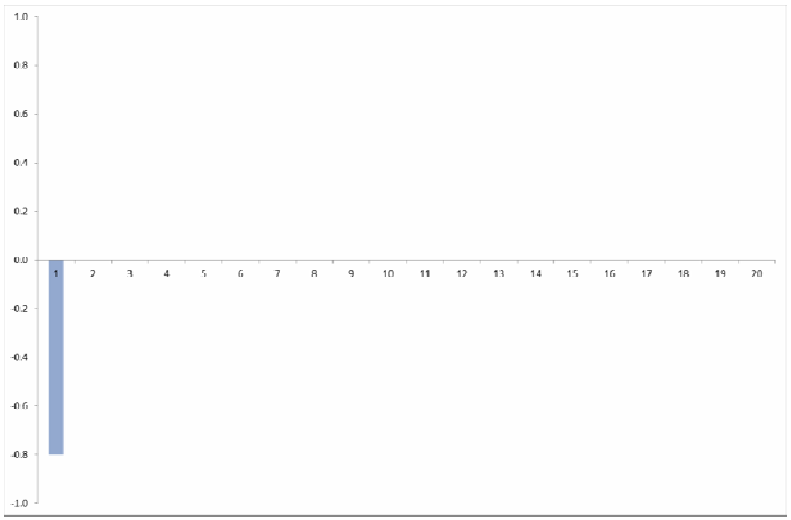
AR(1)

$$y_t = -0.8 y_{t-1} + \varepsilon_t$$

FAS



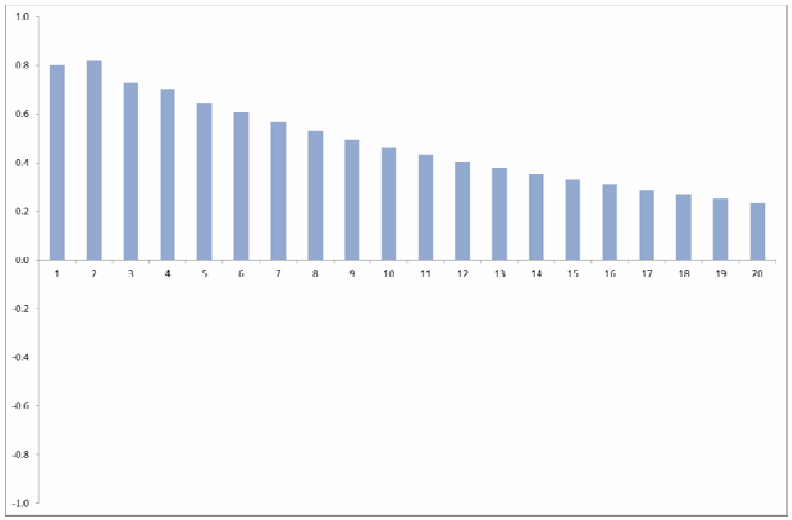
FAP



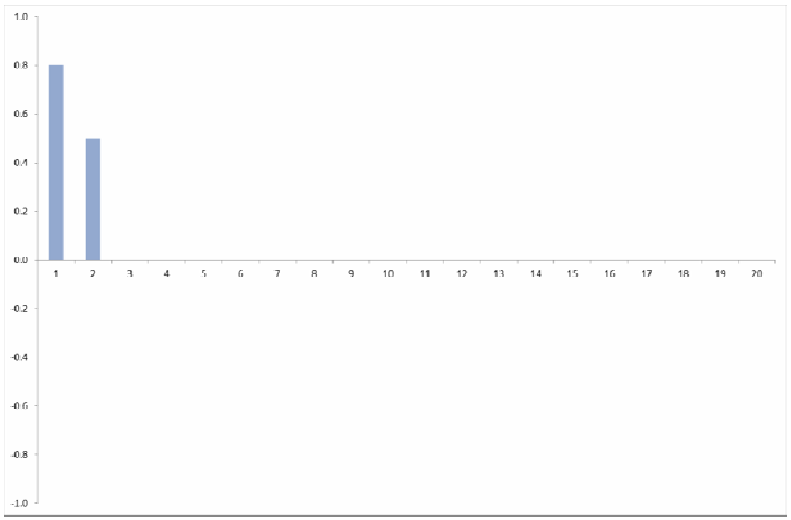
AR(2)

$$y_t = 0.4y_{t-1} + 0.5y_{t-2} + \varepsilon_t$$

FAS



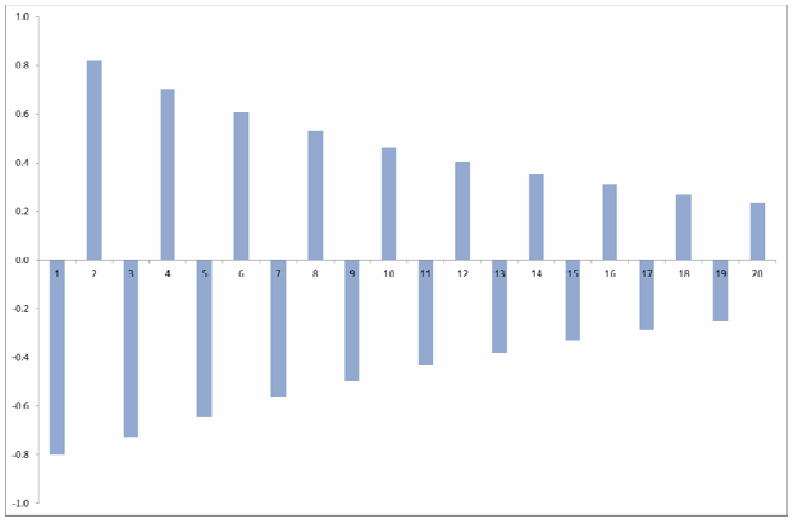
FAP



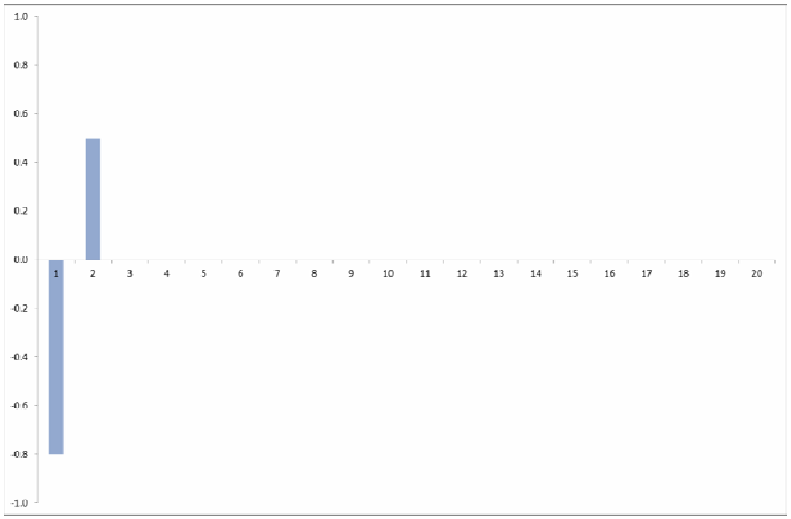
AR(2)

$$y_t = -0.4\,y_{t-1} + 0.5\,y_{t-2} + \varepsilon_t$$

FAS



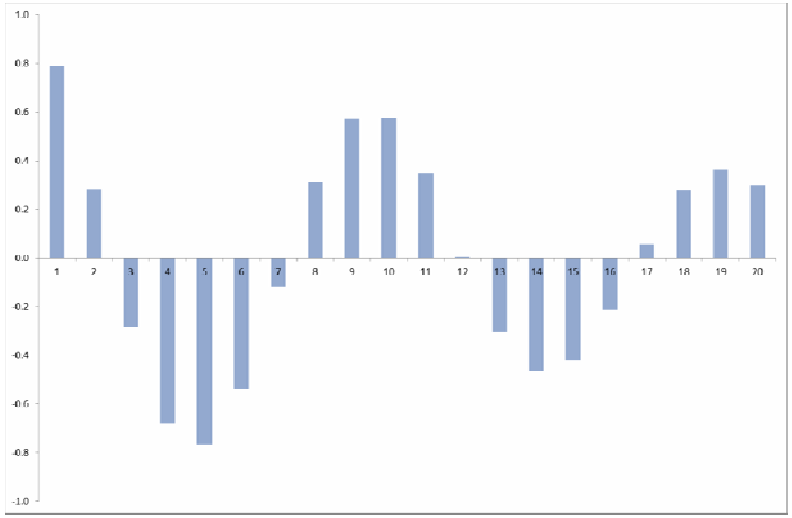
FAP



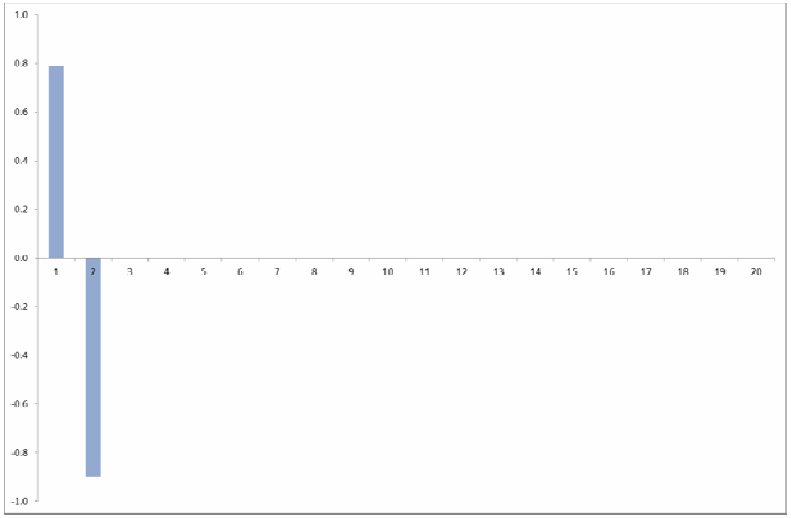
AR(2)

$$y_t = 1.5y_{t-1} - 0.9y_{t-2} + \varepsilon_t$$

FAS



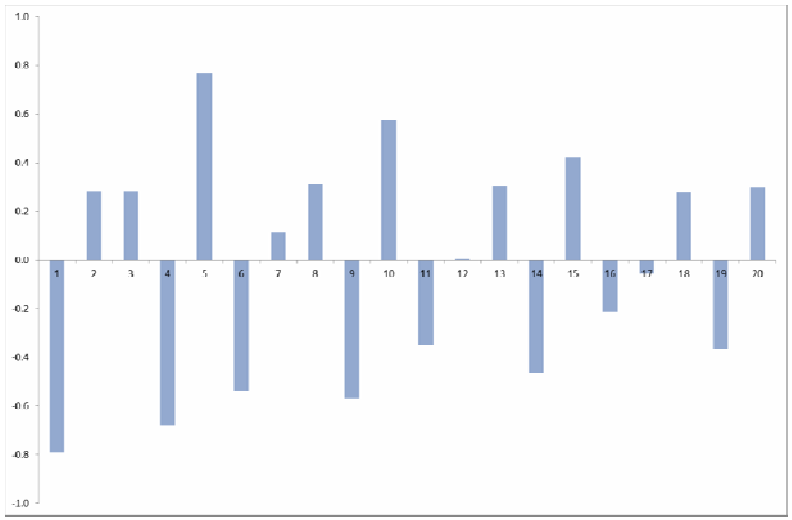
FAP



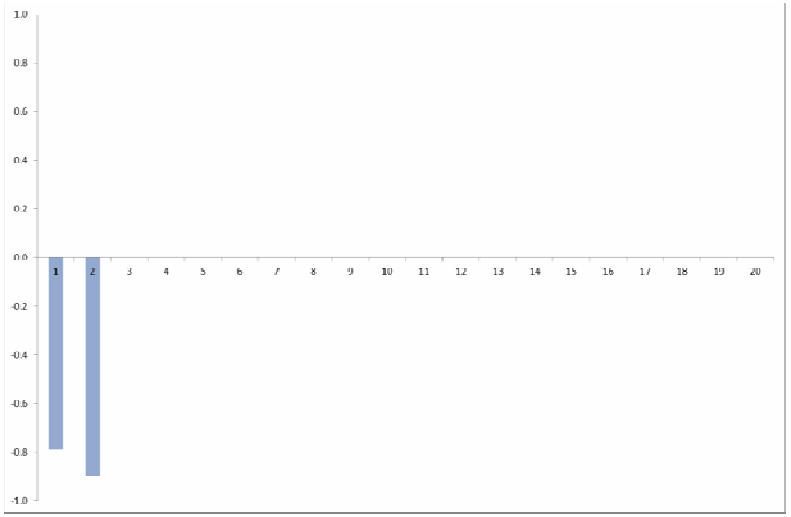
AR(2)

$$y_t = -1.5y_{t-1} - 0.9y_{t-2} + \varepsilon_t$$

FAS



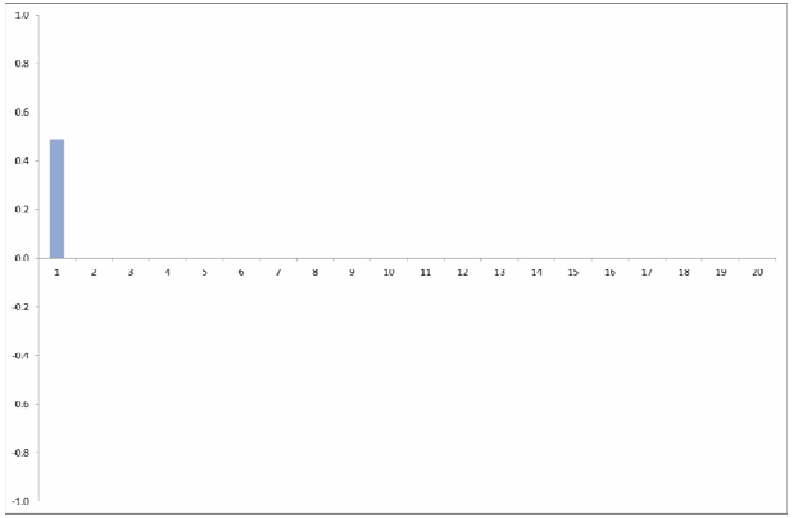
FAP



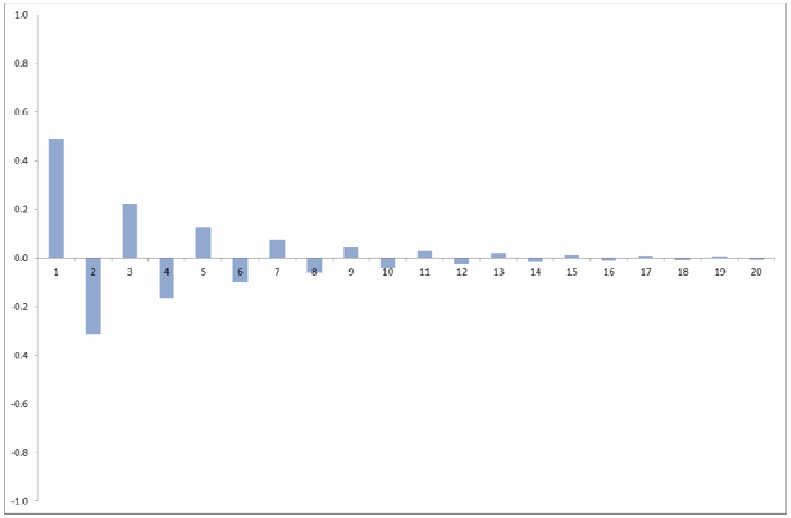
MA(1)

$$y_t = \varepsilon_t + 0.8\varepsilon_{t-1}$$

FAS



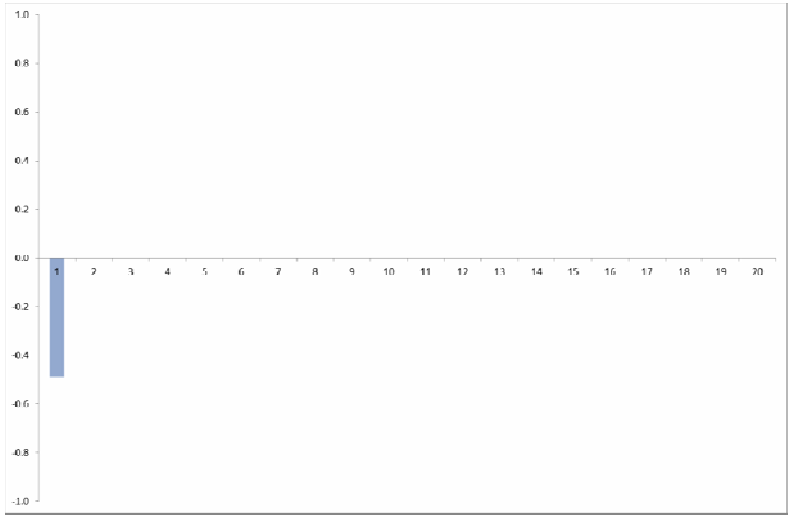
FAP



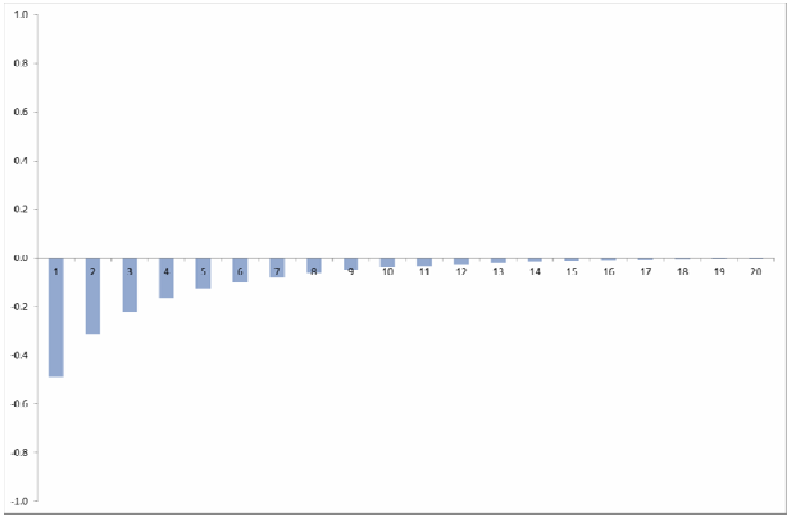
MA(1)

$$y_t = \varepsilon_t - 0.8\varepsilon_{t-1}$$

FAS



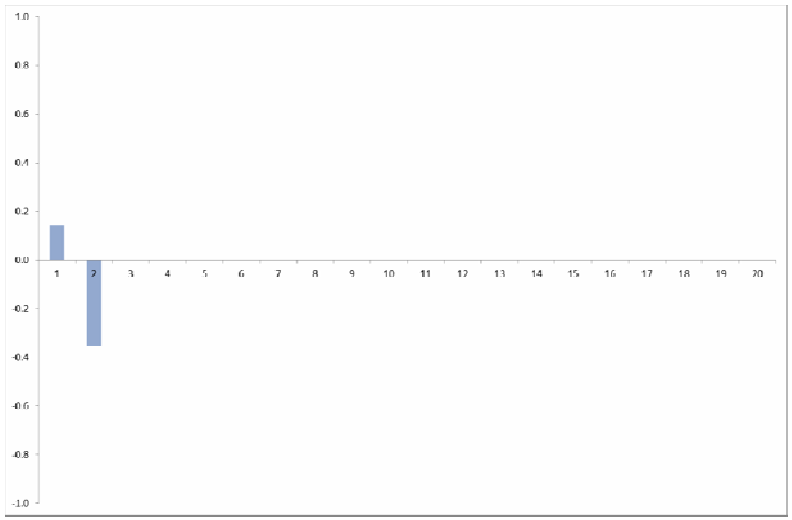
FAP



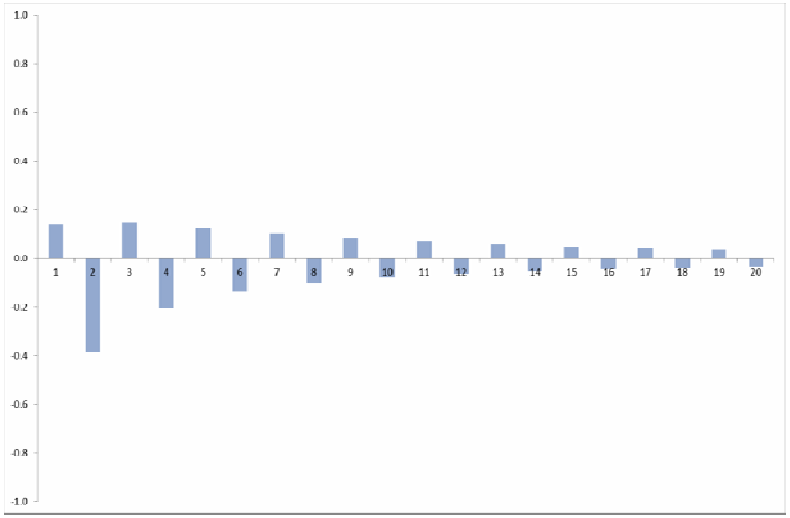
MA(2)

$$y_t = \varepsilon_t + 0.4\varepsilon_{t-1} - 0.5\varepsilon_{t-2}$$

FAS



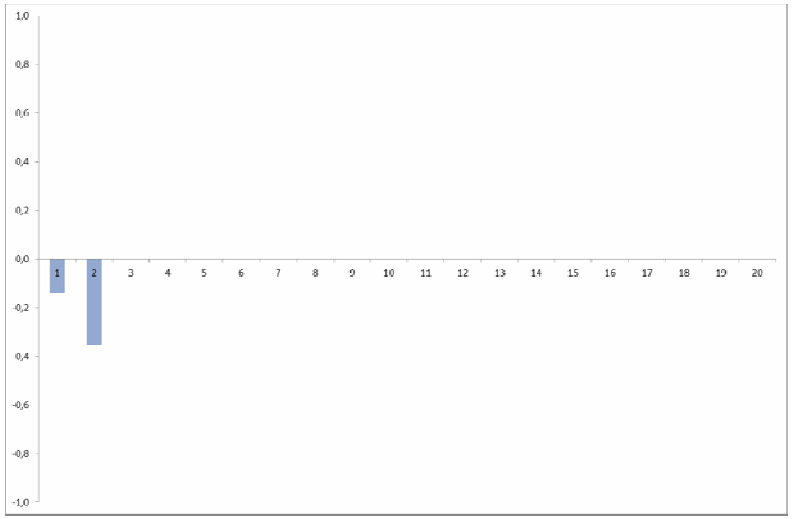
FAP



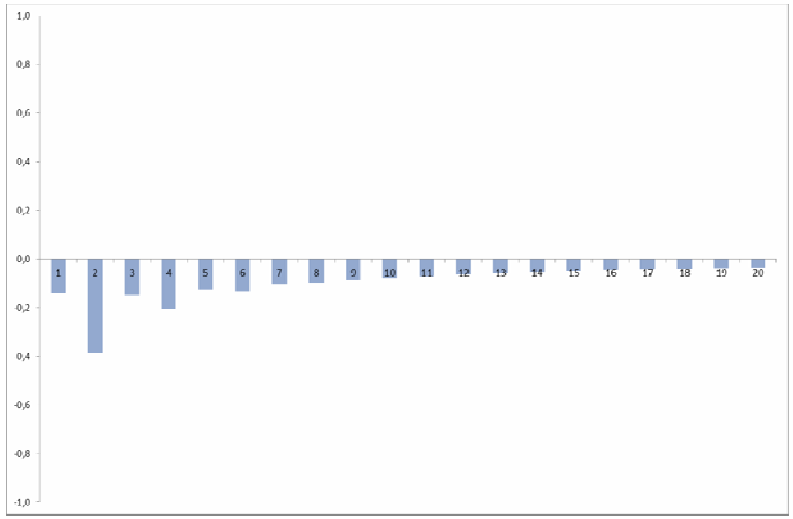
MA(2)

$$y_t = \varepsilon_t - 0.4\varepsilon_{t-1} - 0.5\varepsilon_{t-2}$$

FAS



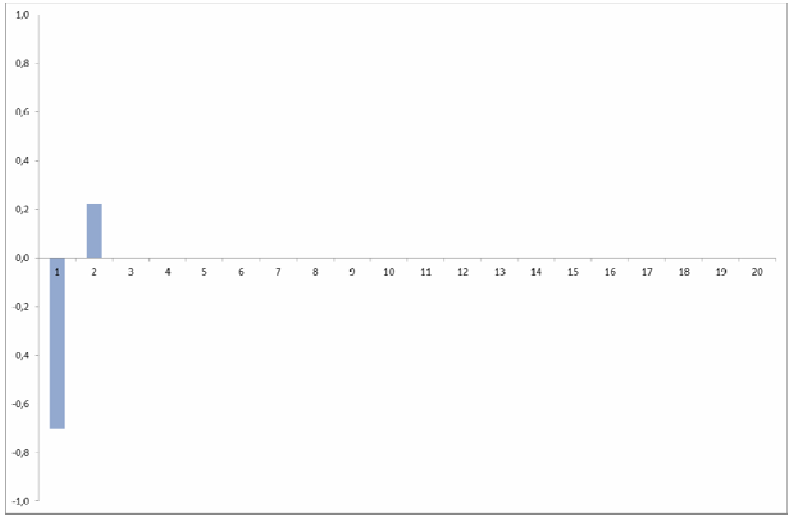
FAP



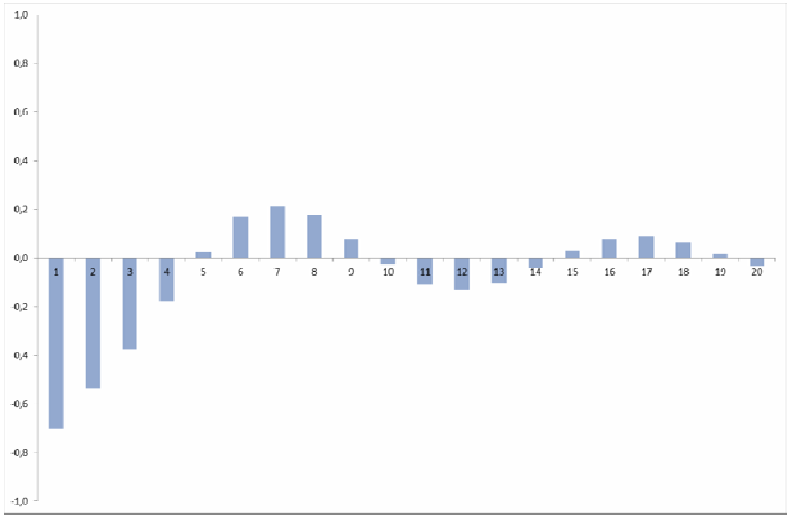
MA(2)

$$y_t = \varepsilon_t - 1.5\varepsilon_{t-1} + 0.9\varepsilon_{t-2}$$

FAS



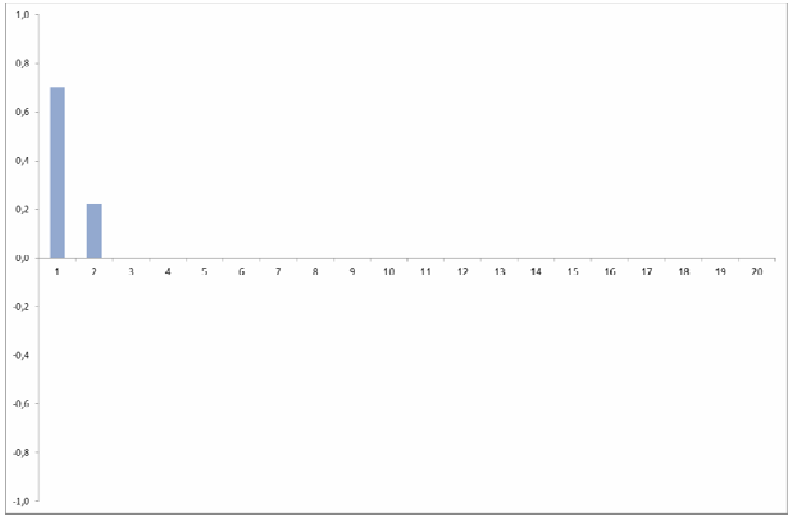
FAP



MA(2)

$$y_t = \varepsilon_t + 1.5\varepsilon_{t-1} + 0.9\varepsilon_{t-2}$$

FAS



FAP