

PART 1:

These exercises are from the book, pages 353-359:

- Problem 1,
- Problem 2,
- Problem 3
- Problem 4
- Exercises 10.

PART 2:

Use data in WILL5000PRFC file (from previous exercises):

1. By using the first difference data determine a seasonal ARIMA(p,d,q)(P, D,Q). You should use AIC or BIC as your selection criteria.
2. Estimate the selected model.
3. Forecast three periods in the future.