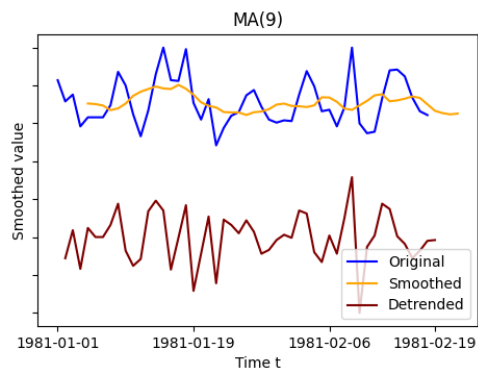
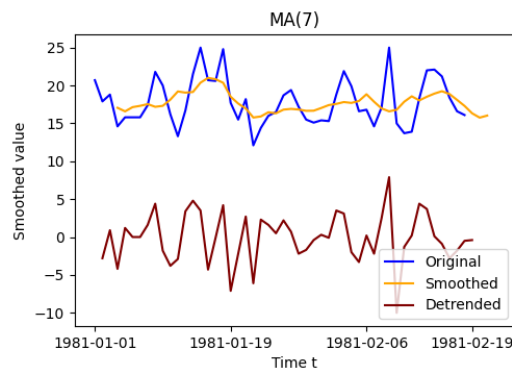
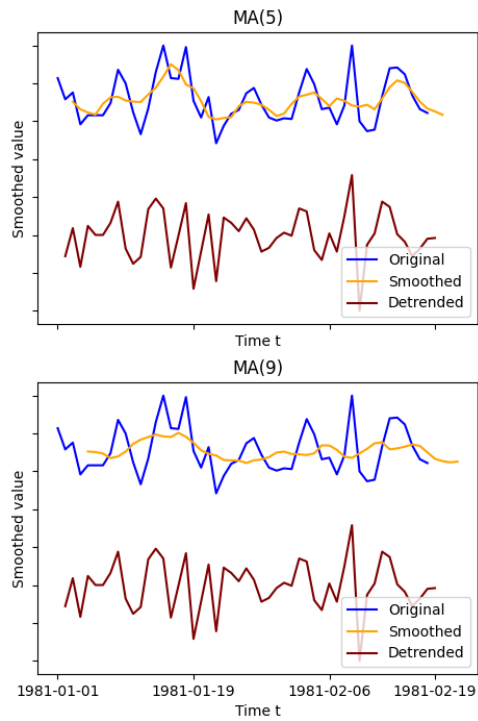
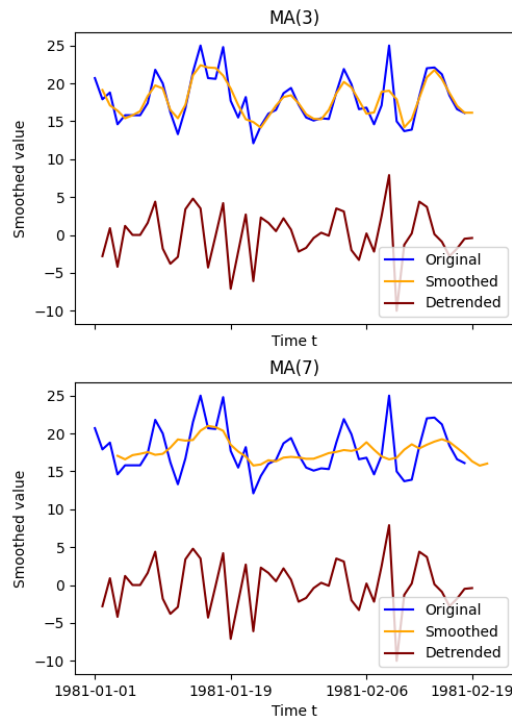


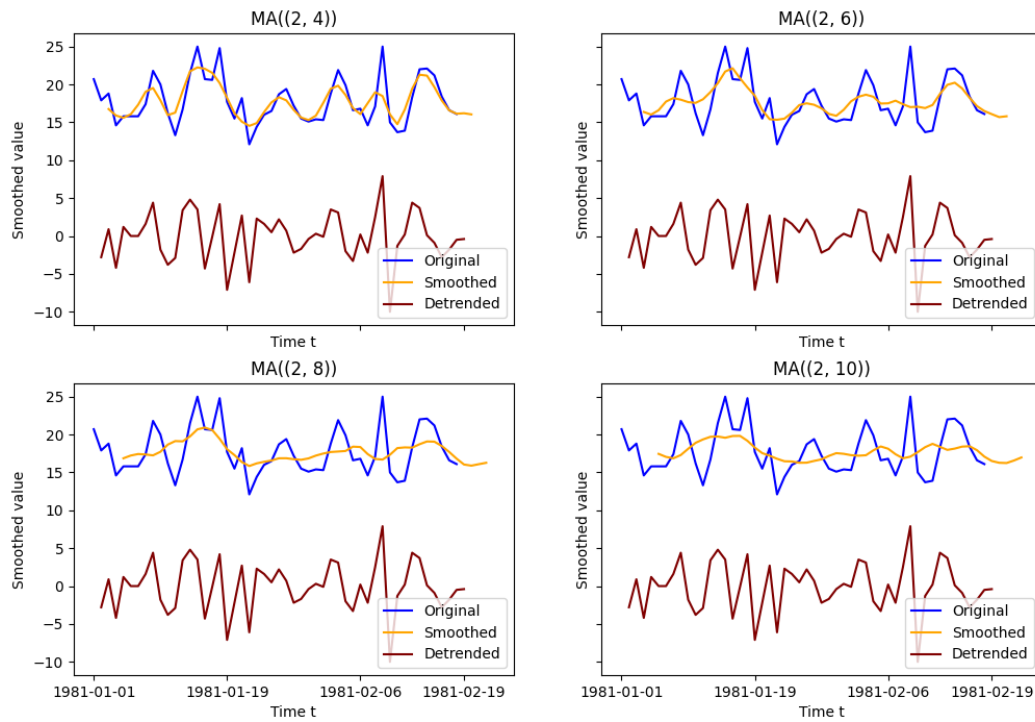
Time Series Homework3

Rajkumar Conjeevaram Mohan

Question 2



Question 3



Question 4

ADF of the original data

ADF Statistic: -4.444805

p-value: 0.000247

Critical Values:

1%: -3.432

5%: -2.862

10%: -2.567

ADF of the original data using MA

ADF Statistic: -3.751657

p-value: 0.003443

Critical Values:

1%: -3.432

5%: -2.862

10%: -2.567

ADF of the de-trended data using MA

ADF Statistic: -14.062023

p-value: 0.000000

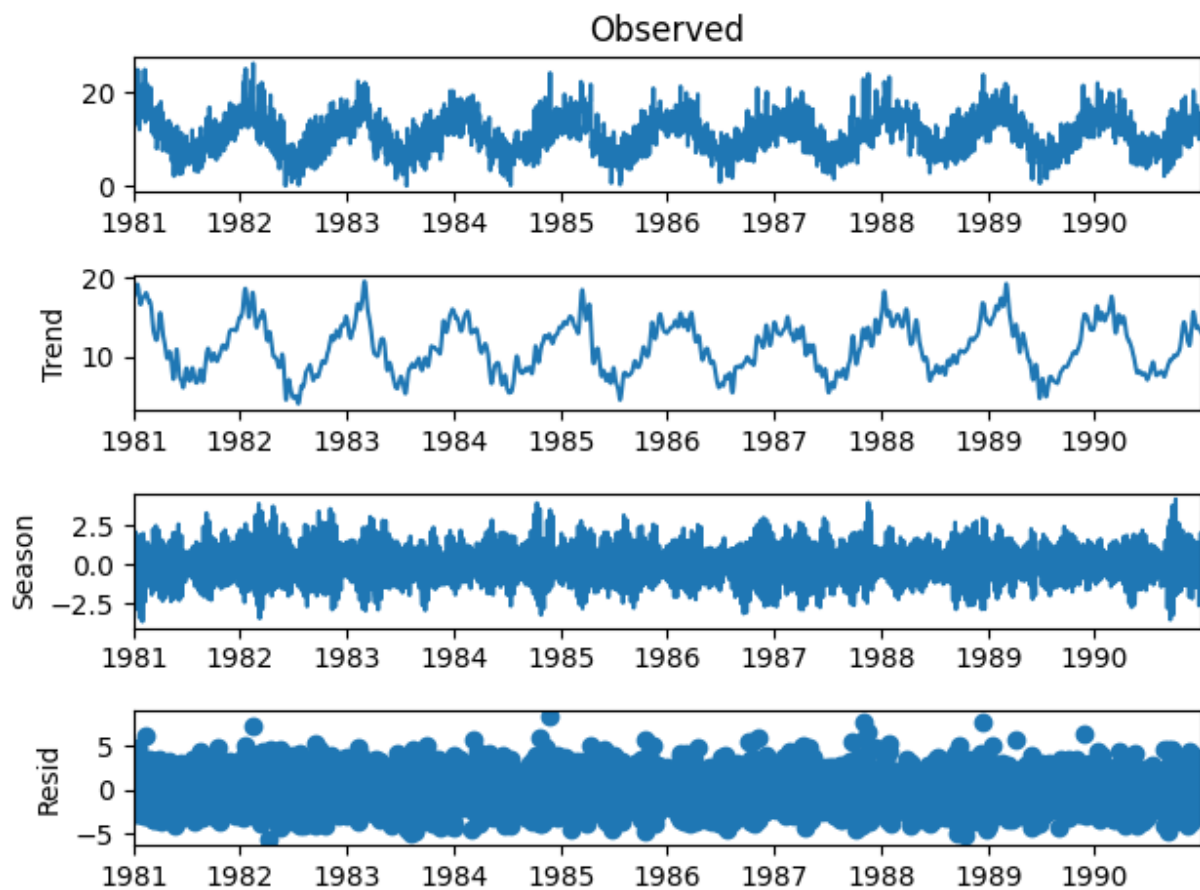
Critical Values:

1%: -3.432

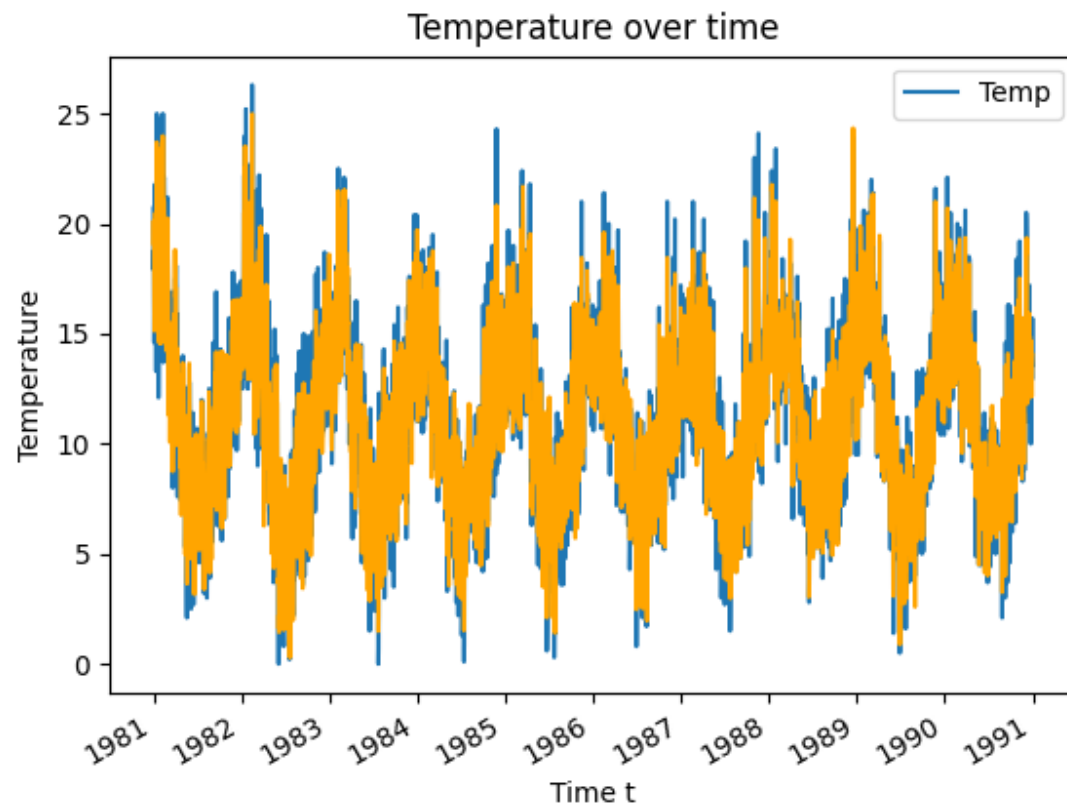
5%: -2.862

10%: -2.567

Question 5



Question 6 - Seasonally adjusted data



Question 7

Strength of the trend 76.79

Question 8

Strength of the seasonality 34.65

Question 9

The data appears strongly seasonal given its presence even after the adjustment.