

## **Practical-5**

Suppose we have a data set containing the monthly volume of commercial bank real estate loans (in billions of dollars) stored in a text file. Write the R program for the following:

- (a) Import data into the R environment.
- (b) Convert the data into a time series object.
- (c) Plot the data to identify the dominant component.
- (d) Check stationarity or non-stationarity using ACF/PACF plot.
- (e) Check stationarity or non-stationarity using the Augmented Dickey-Fuller (ADF) test.

## **Practical-6**

Consider the “AirPassengers” data from R library and write the R program for the following:

- (a) Convert the data into a time series object.
- (b) Plot the data to identify the dominant component.
- (c) Decompose the data to observe the dominating components more clearly.
- (d) Check stationarity or non-stationarity using ACF/PACF plot.
- (e) Check stationarity or non-stationarity using the Augmented Dickey-Fuller (ADF) test.