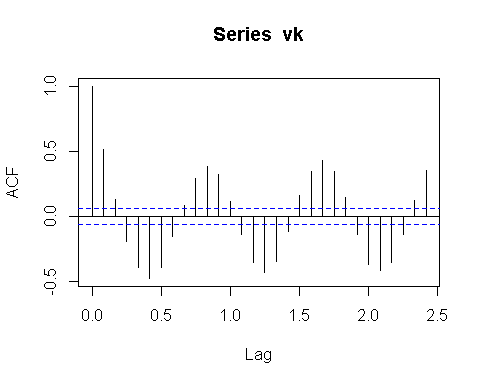
4b.R

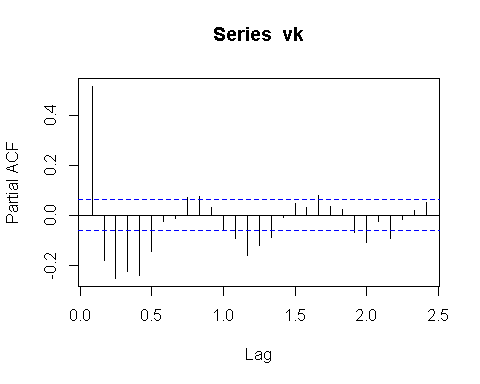
Toshiba

Sun Nov 09 15:07:30 2014

load('sarima\_data.Rdata')  
#plot(yk)  
#acf(yk,xlab="Lag",ylab='ACF')  
#pacf(yk)  
vk=diff(yk)  
acf(vk)



pacf(vk)



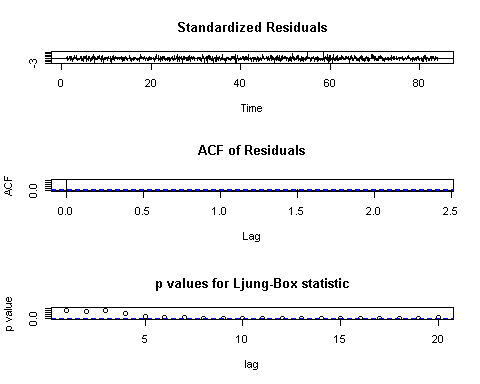
mod\_sarima = arima(vk,order=c(3,0,5),seasonal=list(order=c(0,0,1),period=12),include.mean=F)  
print(mod\_sarima)

##   
## Call:  
## arima(x = vk, order = c(3, 0, 5), seasonal = list(order = c(0, 0, 1), period = 12),   
## include.mean = F)  
##   
## Coefficients:

## Warning in sqrt(diag(x$var.coef)): NaNs produced

## ar1 ar2 ar3 ma1 ma2 ma3 ma4 ma5  
## 1.7802 -1.2625 0.1622 -1.4609 0.693 0.1477 0.0978 -0.0958  
## s.e. 0.0265 0.0429 0.0265 NaN NaN 0.0096 0.0059 0.0012  
## sma1  
## -0.0432  
## s.e. 0.0341  
##   
## sigma^2 estimated as 1.073: log likelihood = -1456.68, aic = 2933.37

tsdiag(mod\_sarima,gof.lag=20)



#acf(a1)  
#pacf(a1)  
#plot(a1)  
#tre=yk-a1# difference is 1  
#plot(tre)  
#vk=arma(a1,order=c(2,5))  
  
#acf(vk$residuals[10:999], type="covariance") # residuals is white  
#x=auto.arima(yk)