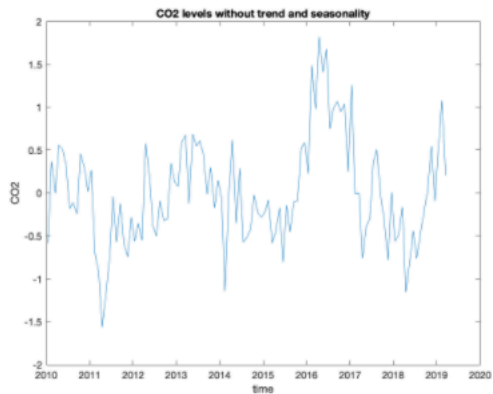
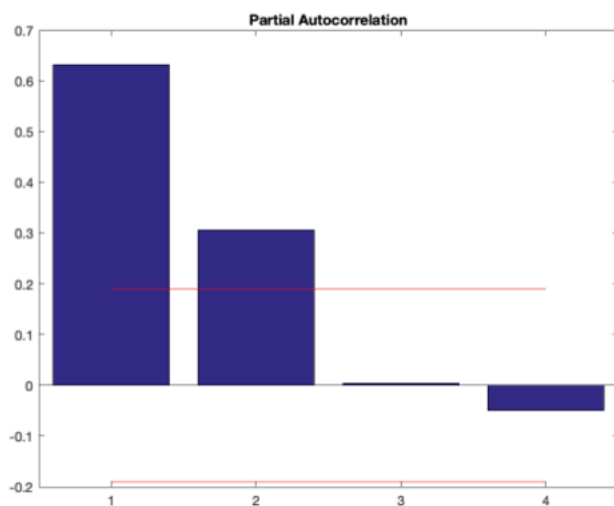


1. a) removing the trend and the seasonality from the data.



b) performing a PACF on the residuals (up to order 4: ϕ_{44}) in order to find the relevant coefficients for an AR(p) model;



c) determine the model coefficients and display the model together with the data in order to verify that your fitting make sense (corresponds to the left plot in Figure 8.7 in the course book).

Two coefficients: $\phi_1 = 0.4445$
 $\phi_2 = 0.3138$

