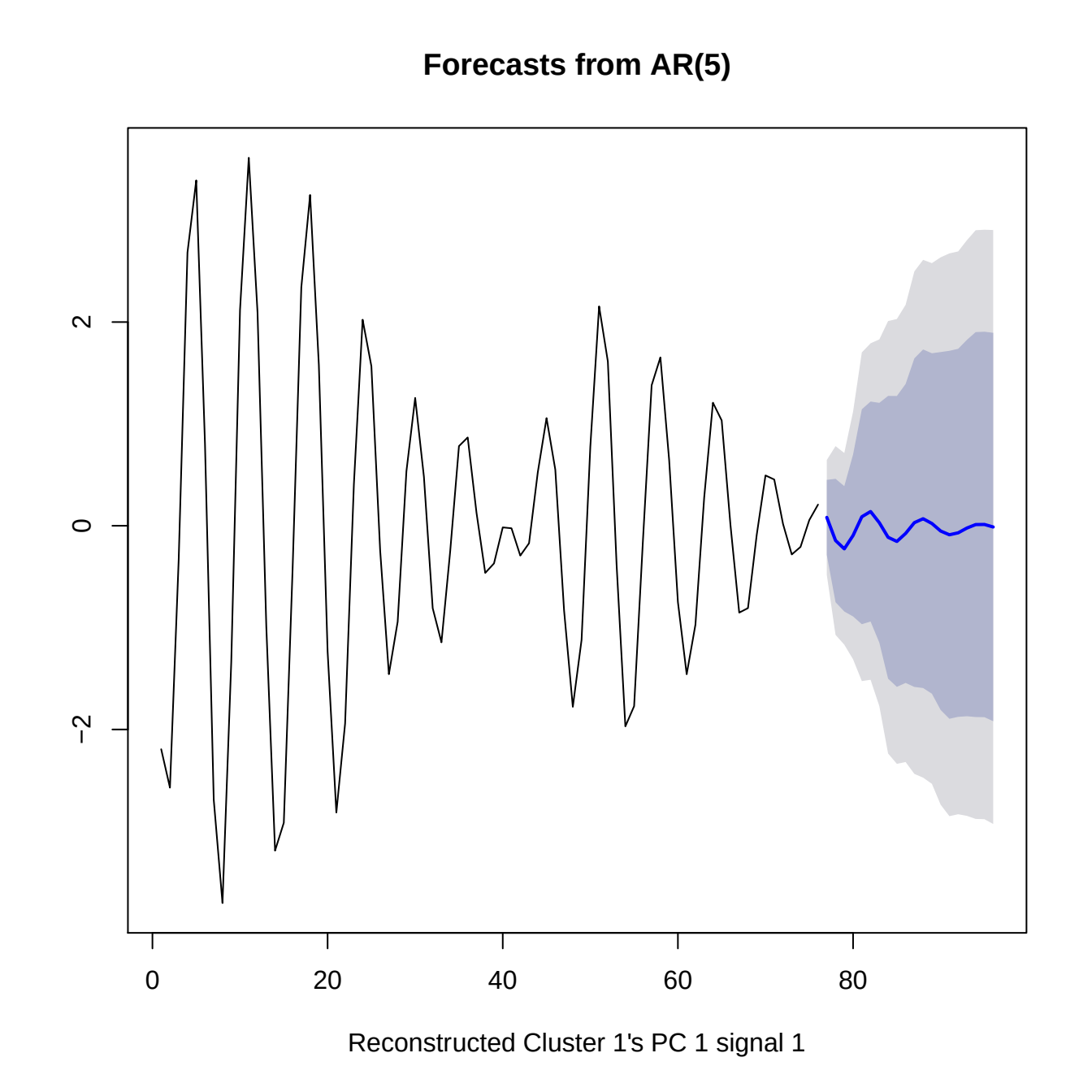
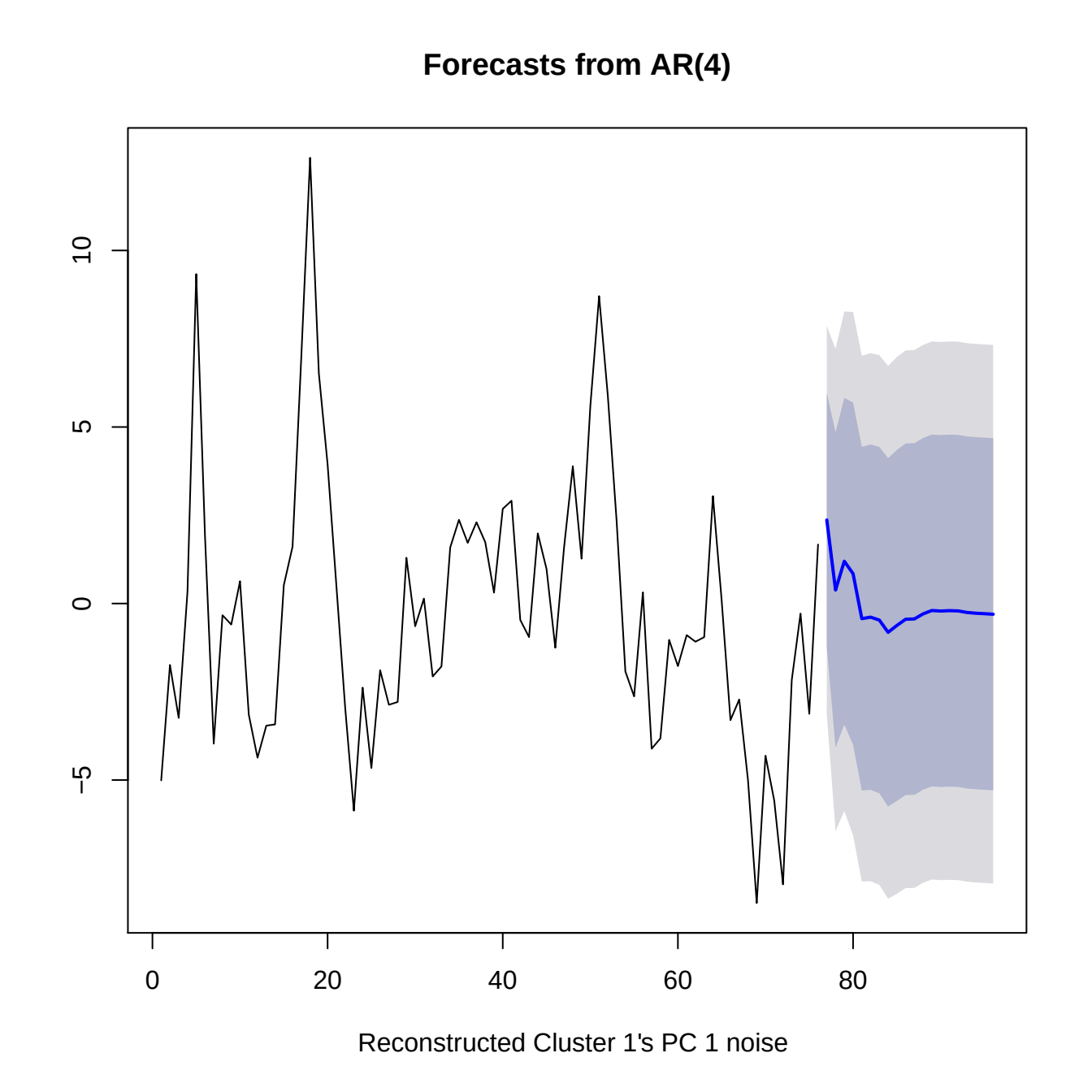
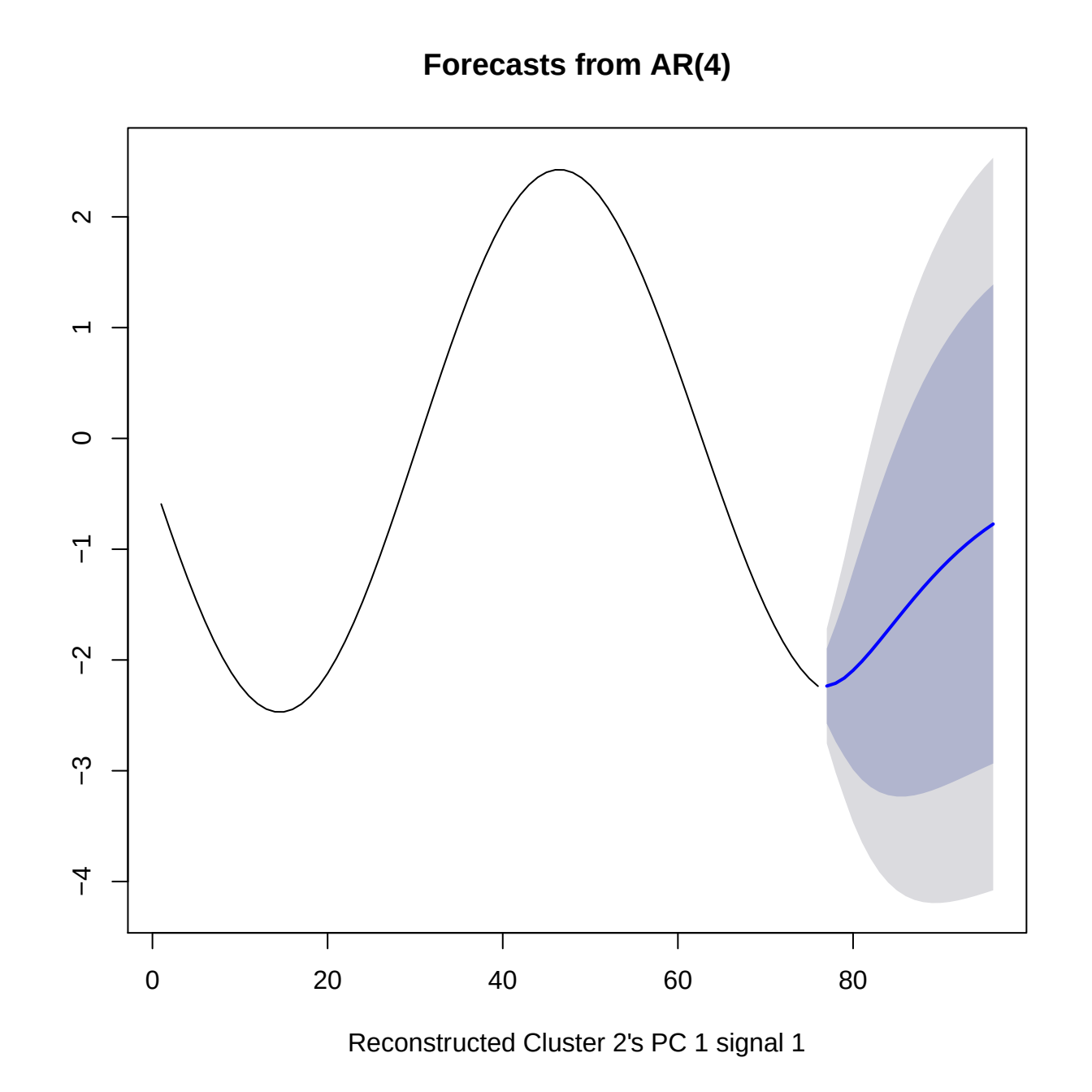
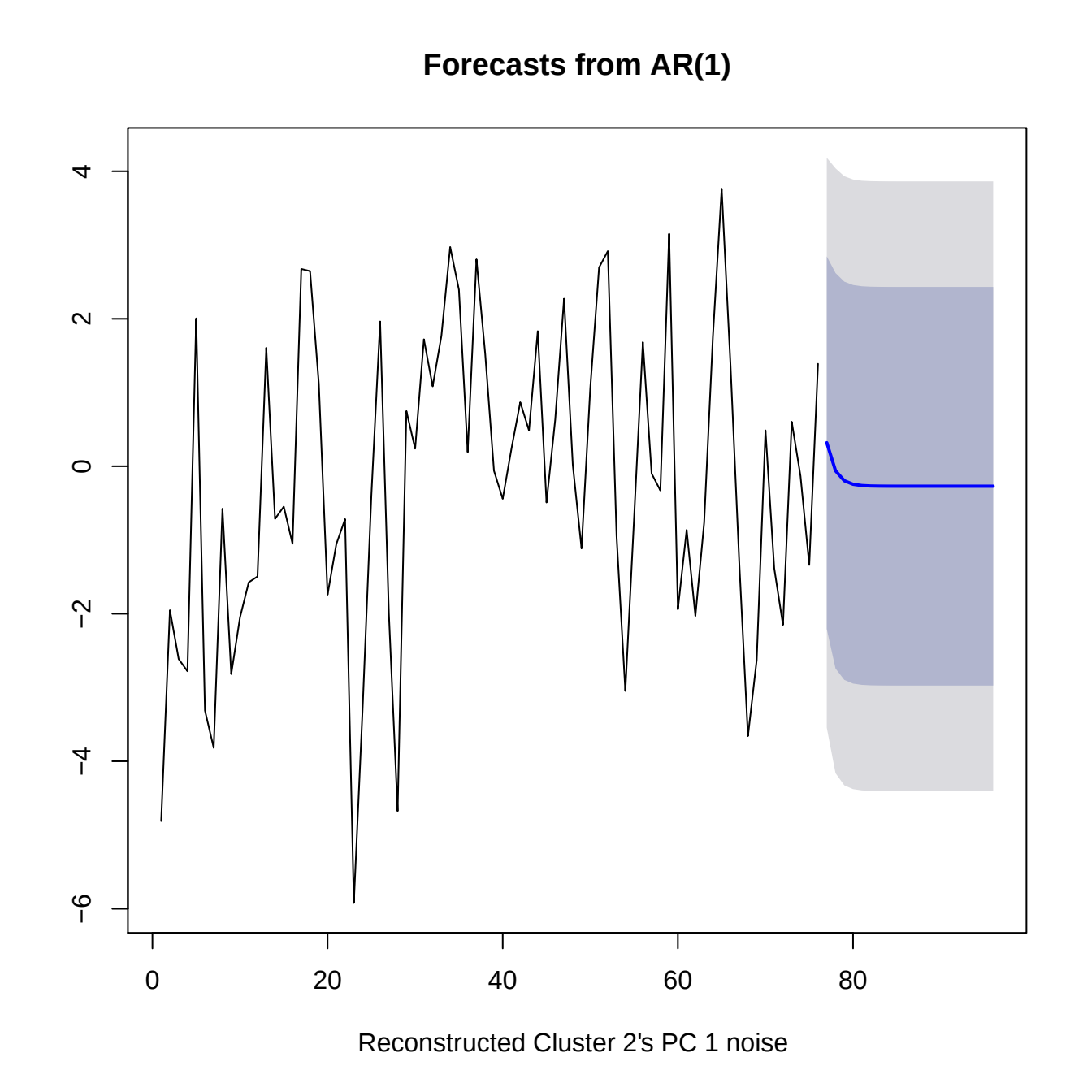

Forecasts from AR(5)
2
0
−2
0
20
40
60
80
Reconstructed Cluster 1's PC 1 signal 1


Forecasts from AR(4)
10
5
0
−5
0
20
40
60
80
Reconstructed Cluster 1's PC 1 noise


Forecasts from AR(4)
2
1
0
−1
−2
−3
−4
0
20
40
60
80
Reconstructed Cluster 2's PC 1 signal 1


Forecasts from AR(1)
4
2
0
−2
−4
−6
0
20
40
60
80
Reconstructed Cluster 2's PC 1 noise