STAT 496
Homework 5 Problems
due Wed. October 24

4 Problems. Show all work.
Please follow the Lab report directions off the homework web page for R Problems. Please work in HW Groups!
You should being using Sweave and R Studio to create a pdf!
Please upload your pdf document on Blackboard.

1. p. 189, 8.4: Note: Fit the model with the `arima` function (not the `ar` function).

To answer (a), (c), and (d) use the `tsdiag` function. It will give you the 3 diagnostic plots. Then, just answer the questions for (a), (c), and (d). (You can the questions in this order.)

For (b), use the `qqnorm` and `qqline` functions and answer the question.

2. p. 189, 8.5: Note: Fit the model with the `arima` function.

To answer (a), (c), and (d) use the `tsdiag` function. It will give you the 3 diagnostic plots. Then, just answer the questions for (a), (c), and (d). (You can the questions in this order.)

For (b), use the `qqnorm` and `qqline` functions and answer the question.

3. p. 189, 8.6: Note: Fit the model with the `arima` function (not the `ar` function).

To answer (a), (c), and (d) use the `tsdiag` function. It will give you the 3 diagnostic plots. Then, just answer the questions for (a), (c), and (d). (You can the questions in this order.)

For (b), use the `qqnorm` and `qqline` functions and answer the question.

4. p. 190, 8.10: Note: Fit the model with the `arima` function (not the `ar` function).

To diagnose the fit, use the `tsdiag` function. It will give you 3 diagnostic plots. Also include the normal Q-Q plot of the residuals and use the `qqnorm` and `qqline` functions.