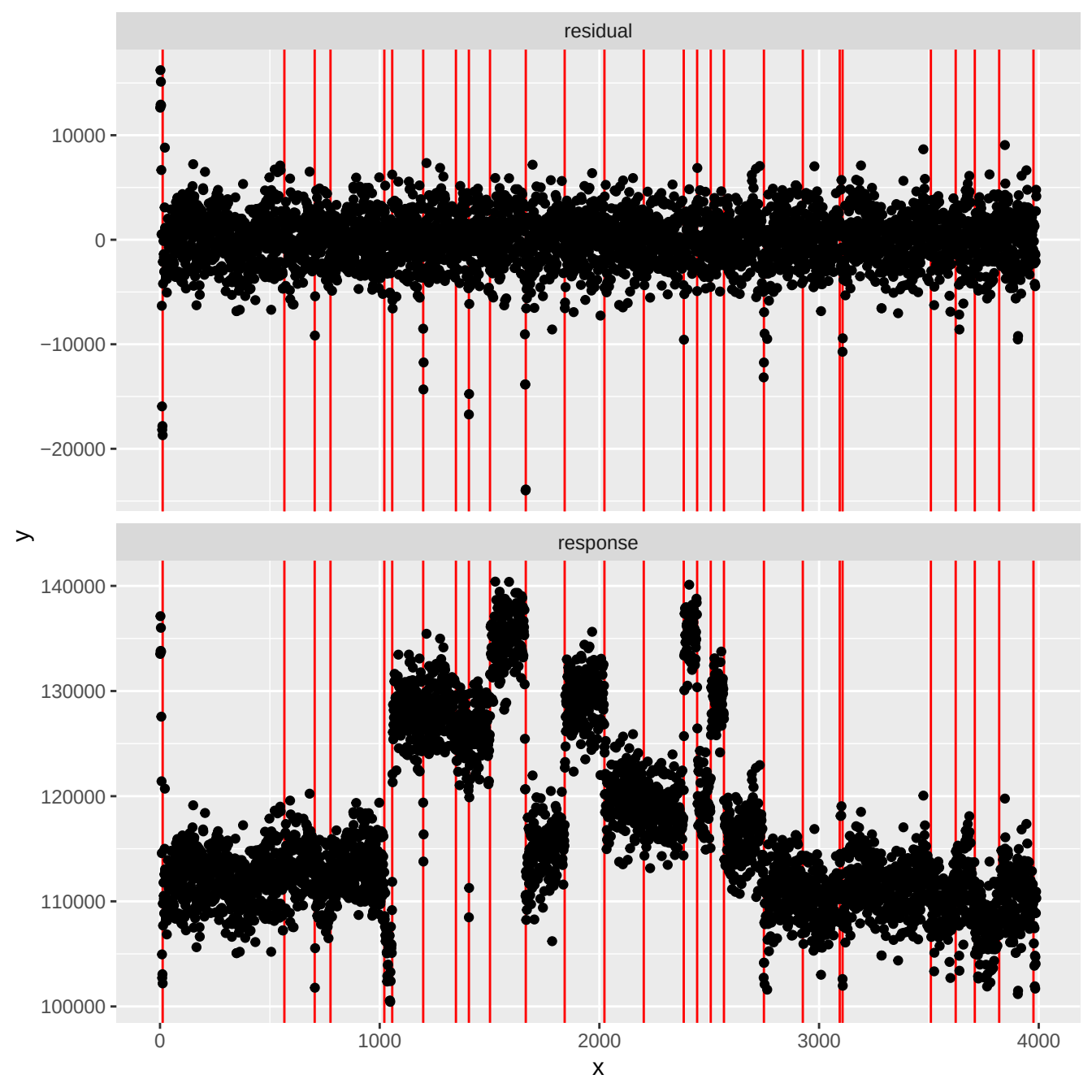
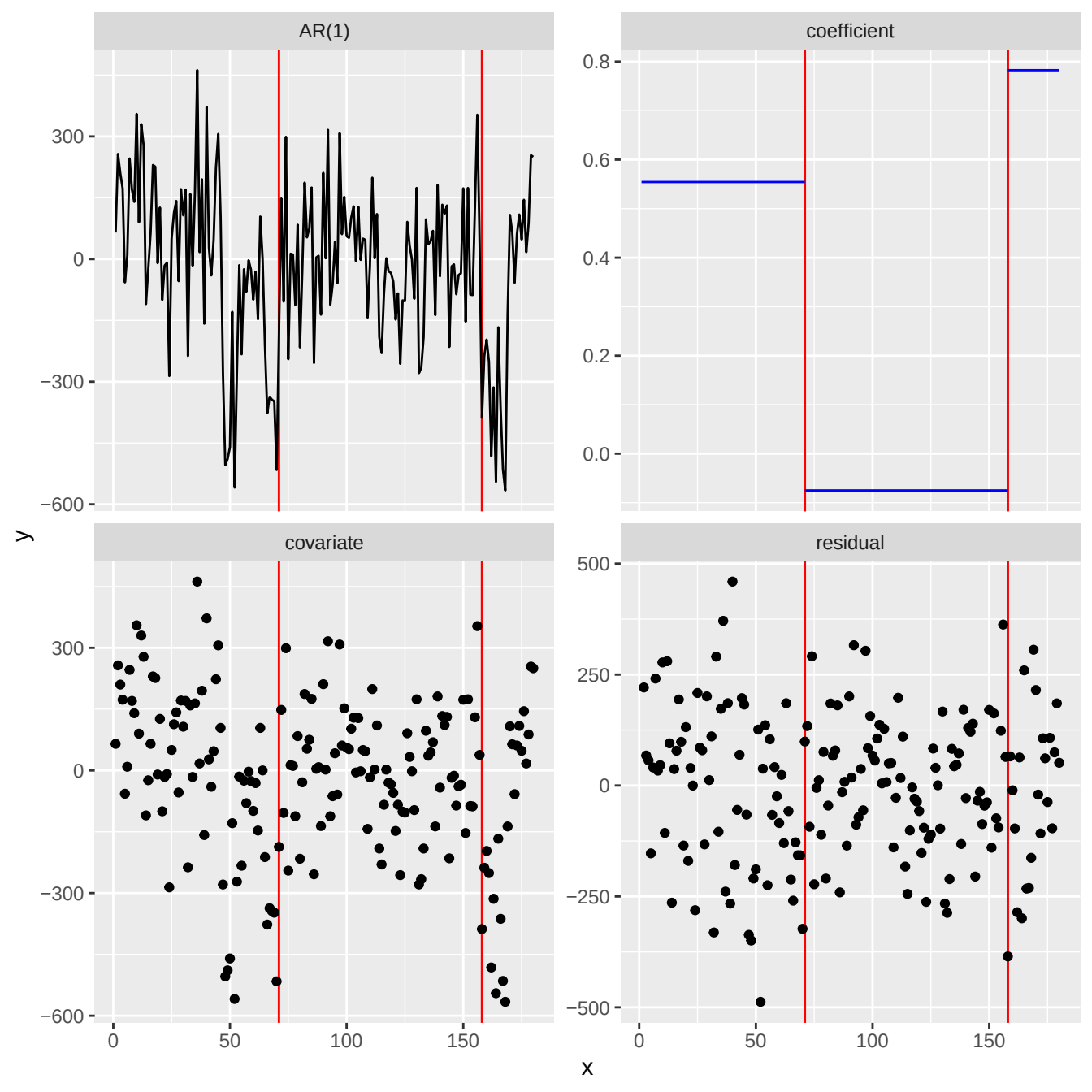
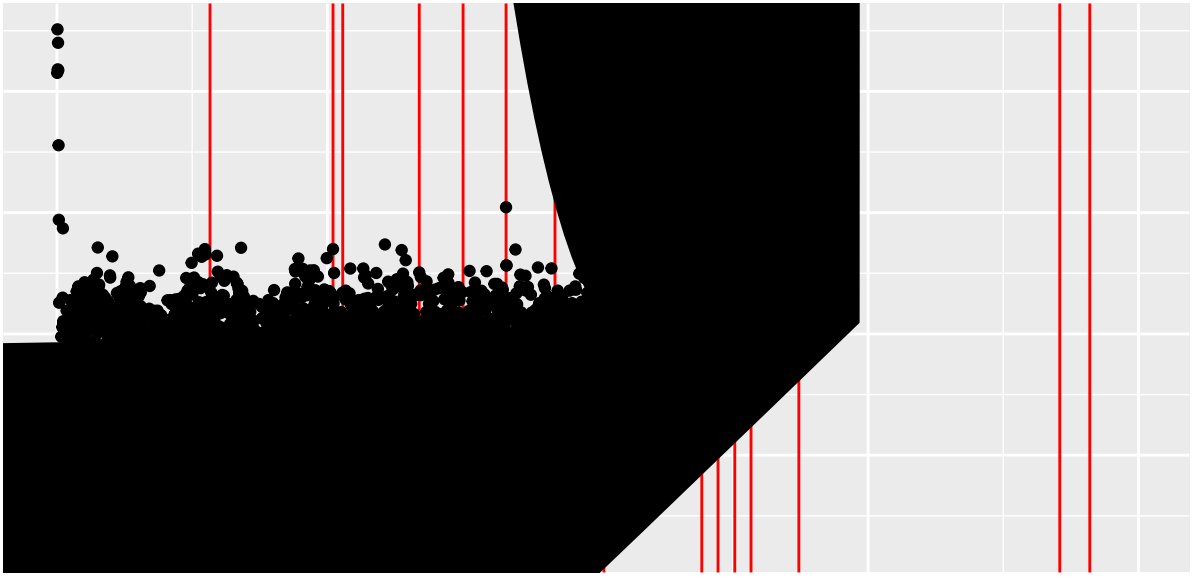
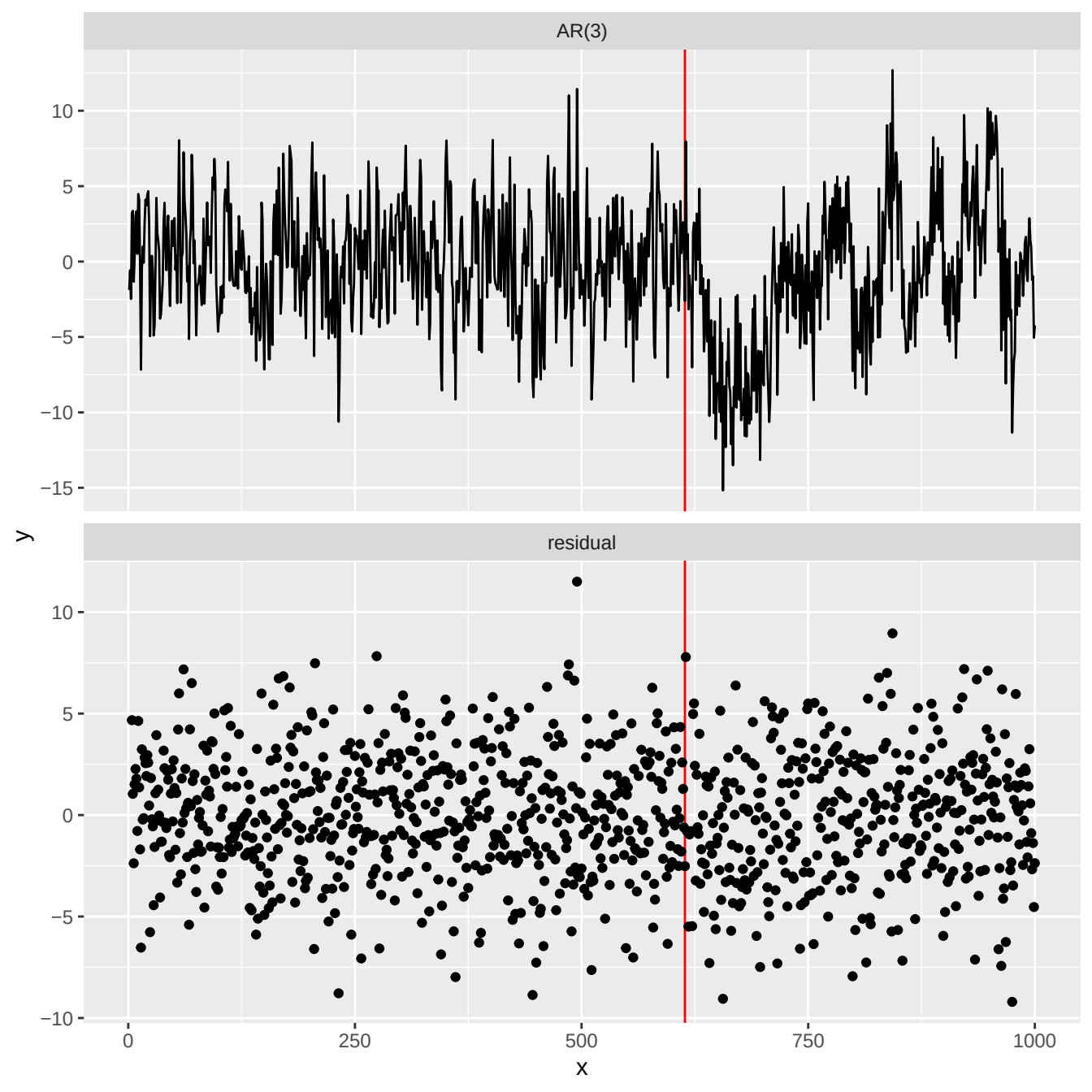
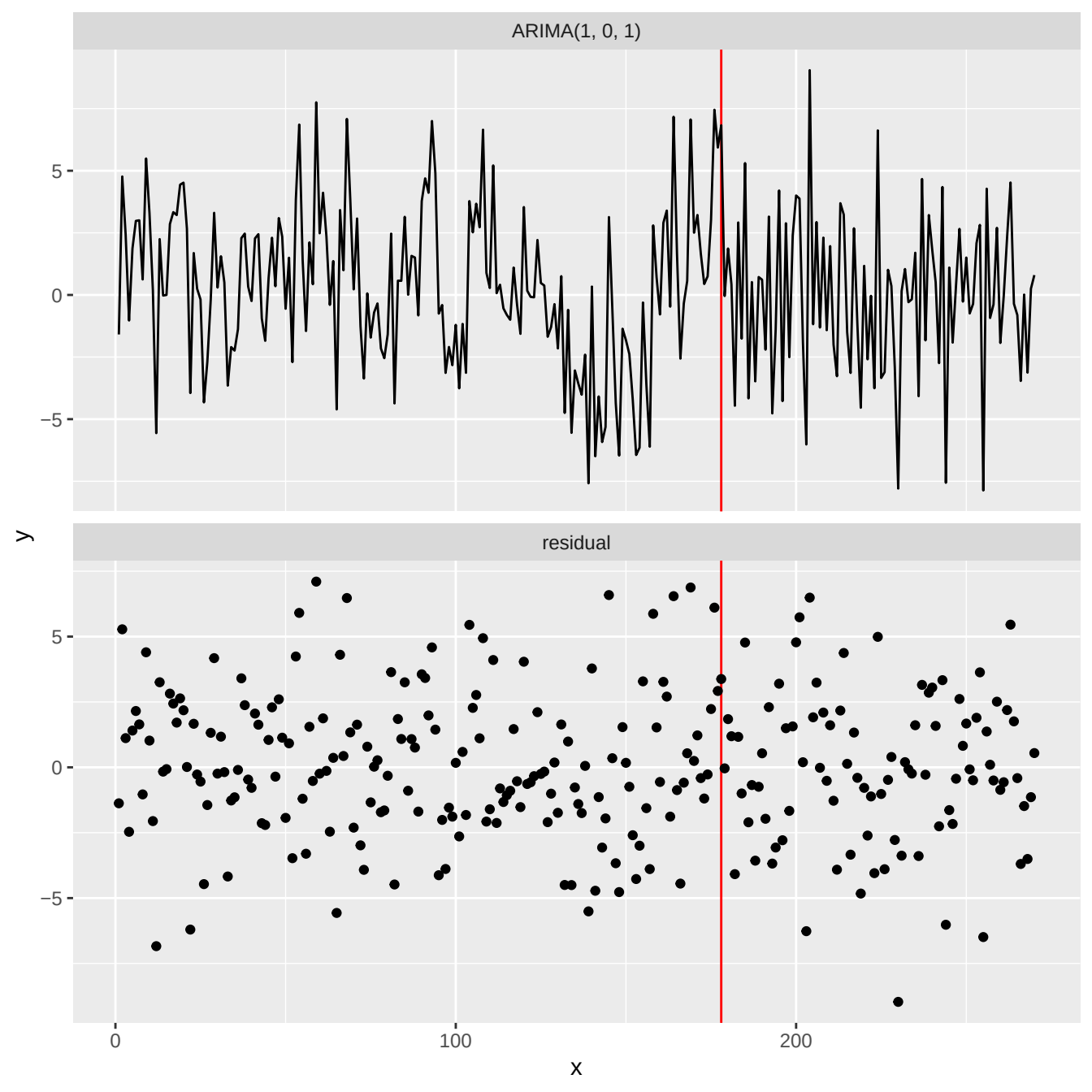

residual
response
y
x
10000
0
−10000
−20000
140000
130000
120000
110000
100000
0
1000
2000
3000
4000


AR(1)
coefficient
covariate
residual
y
x
300
0
−300
−600
0.8
0.6
0.4
0.2
0.0
500
250
−250
−500
0
50
100
150




AR(3)
residual
y
x
10
5
0
−5
−10
−15
0
250
500
750
1000


ARIMA(1, 0, 1)
residual
y
x
5
0
−5
0
100
200