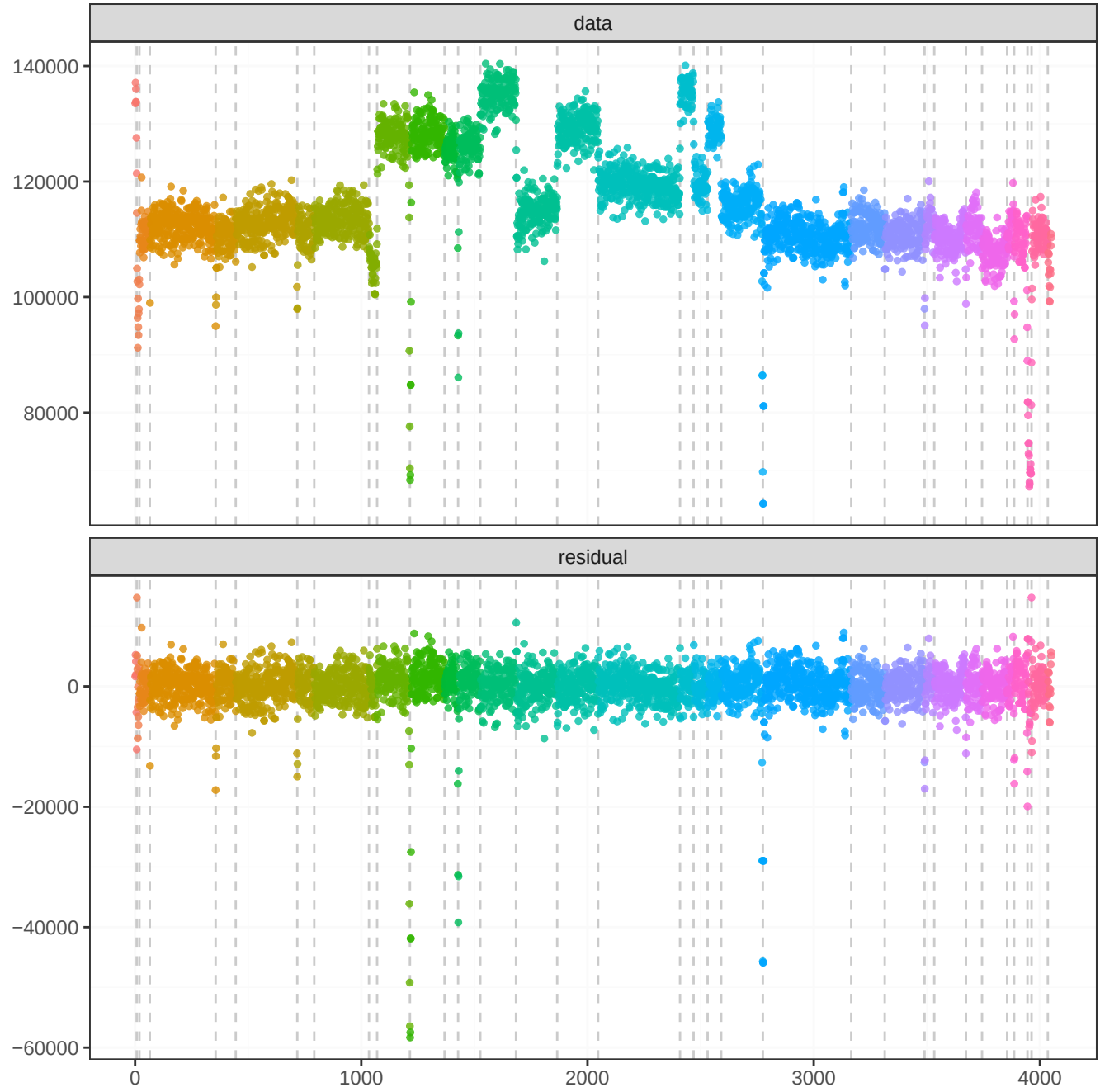
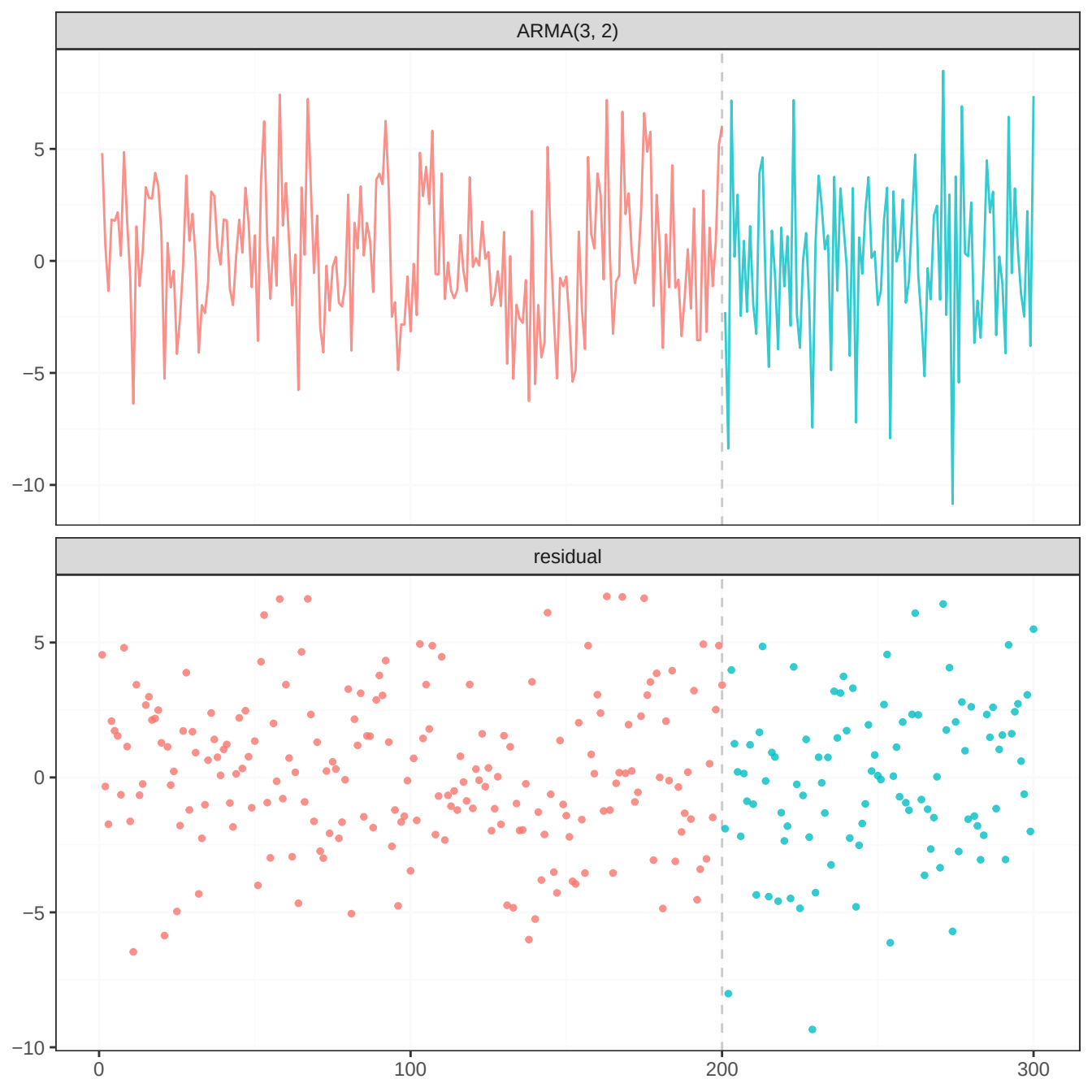
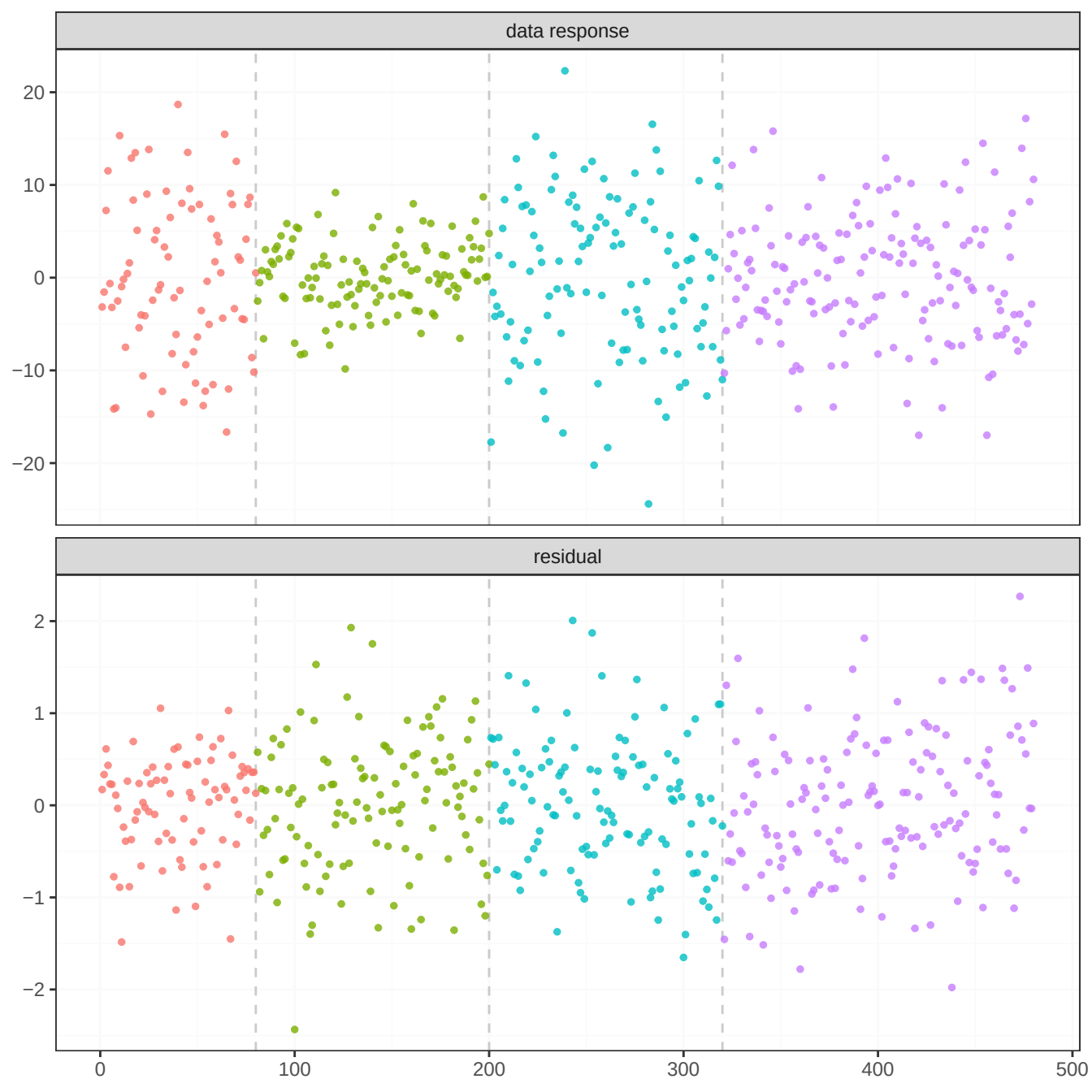
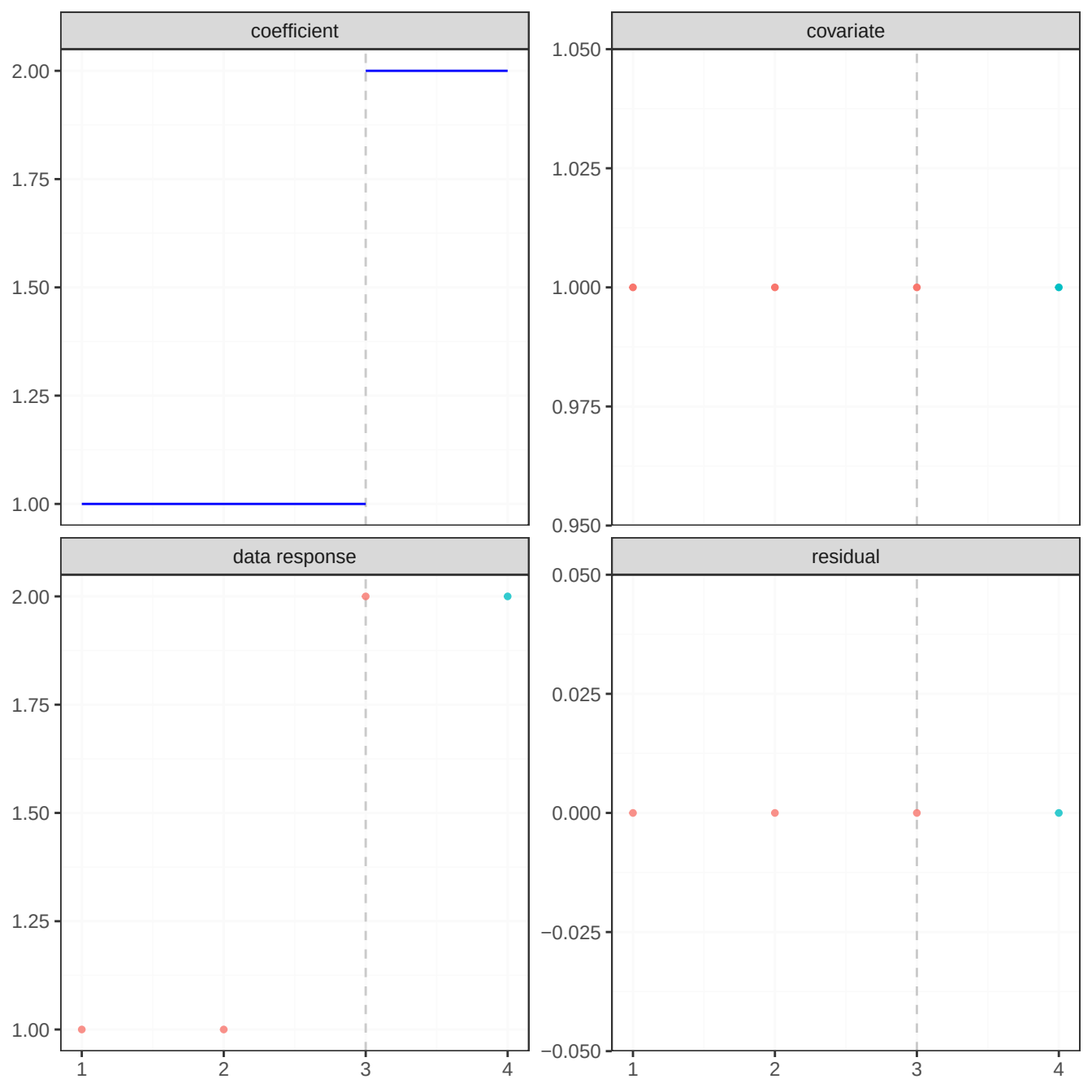

data
140000
120000
100000
80000
residual
0
−20000
−40000
−60000
0
1000
2000
3000
4000


ARMA(3, 2)
5
0
−5
−10
residual
5
0
−5
−10
0
100
200
300


data response
20
10
0
−10
−20
residual
2
1
0
−1
−2
0
100
200
300
400
500


coefficient
covariate
data response
residual
2.00
1.75
1.50
1.25
1.00
1.050
1.025
1.000
0.975
0.950
0.050
0.025
0.000
−0.025
−0.050
1
2
3
4