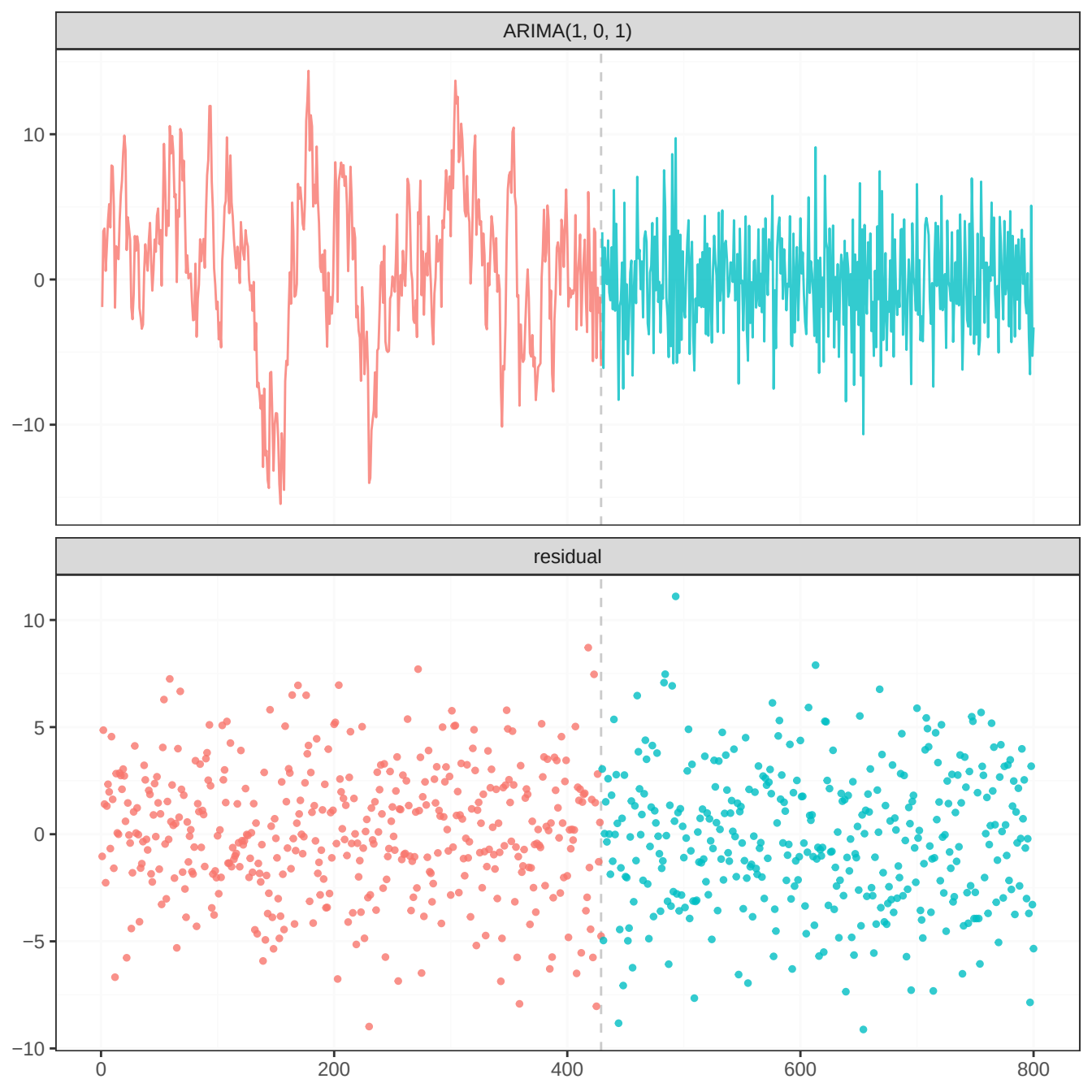
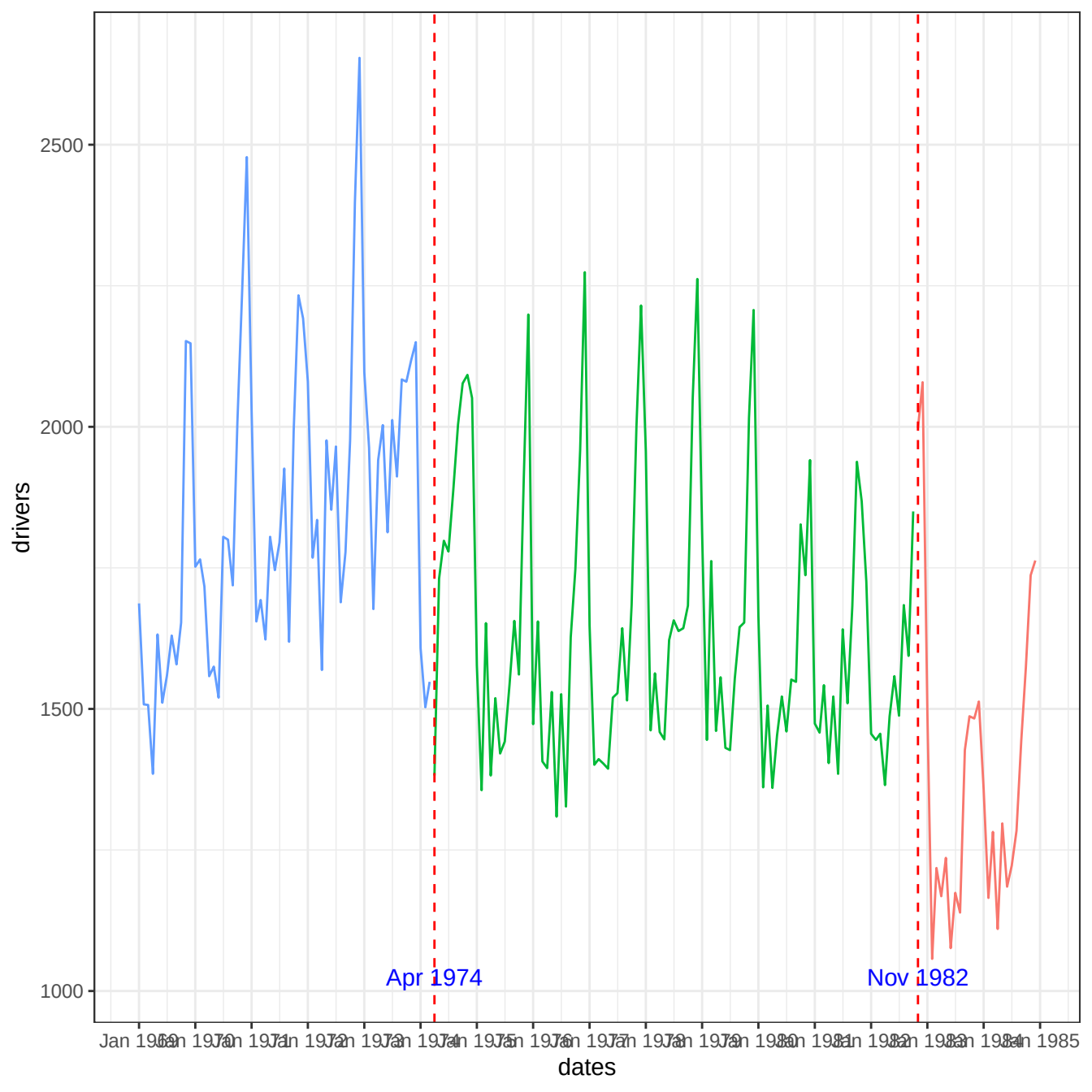
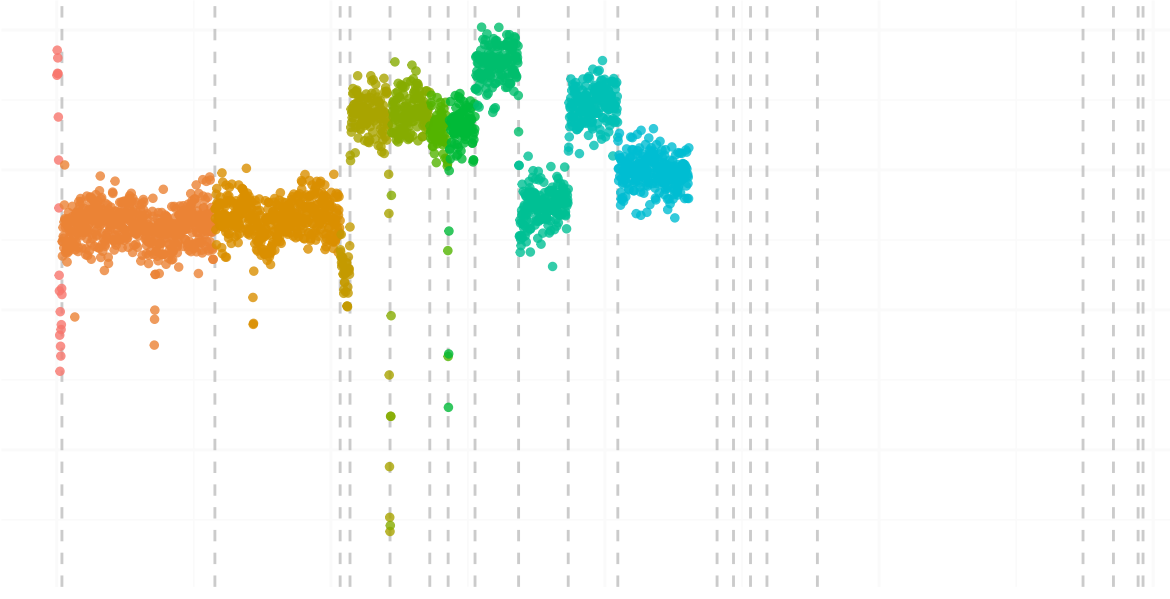
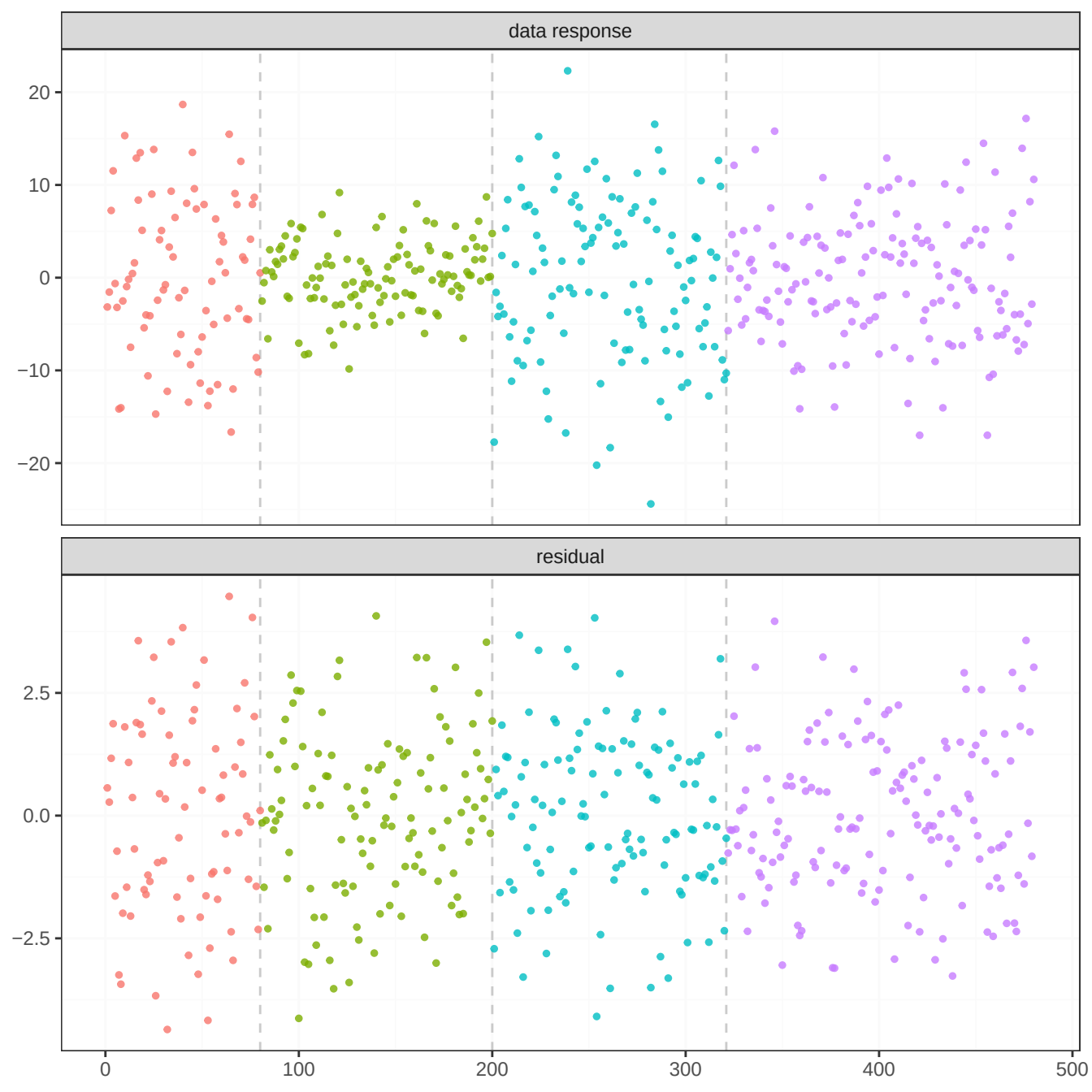
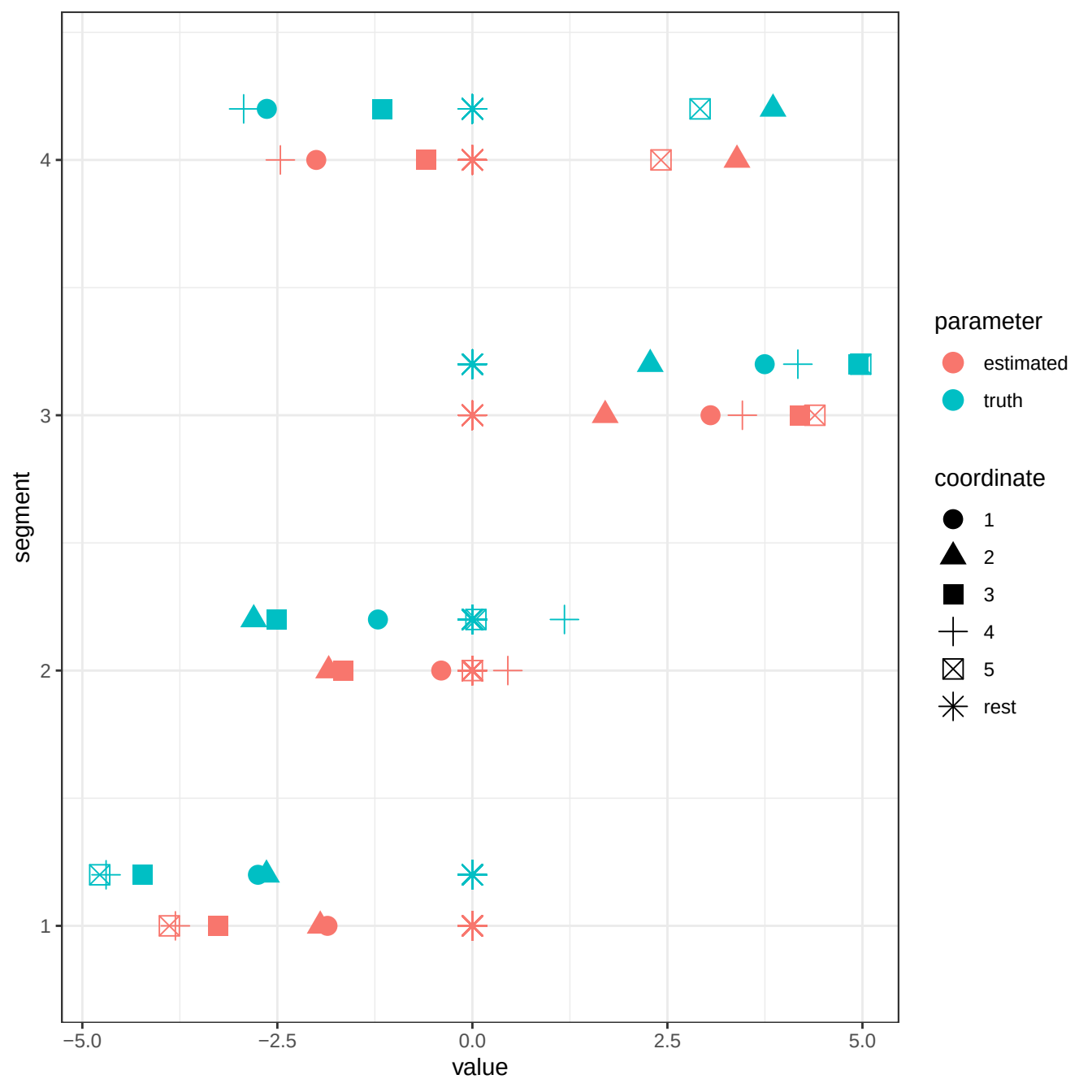
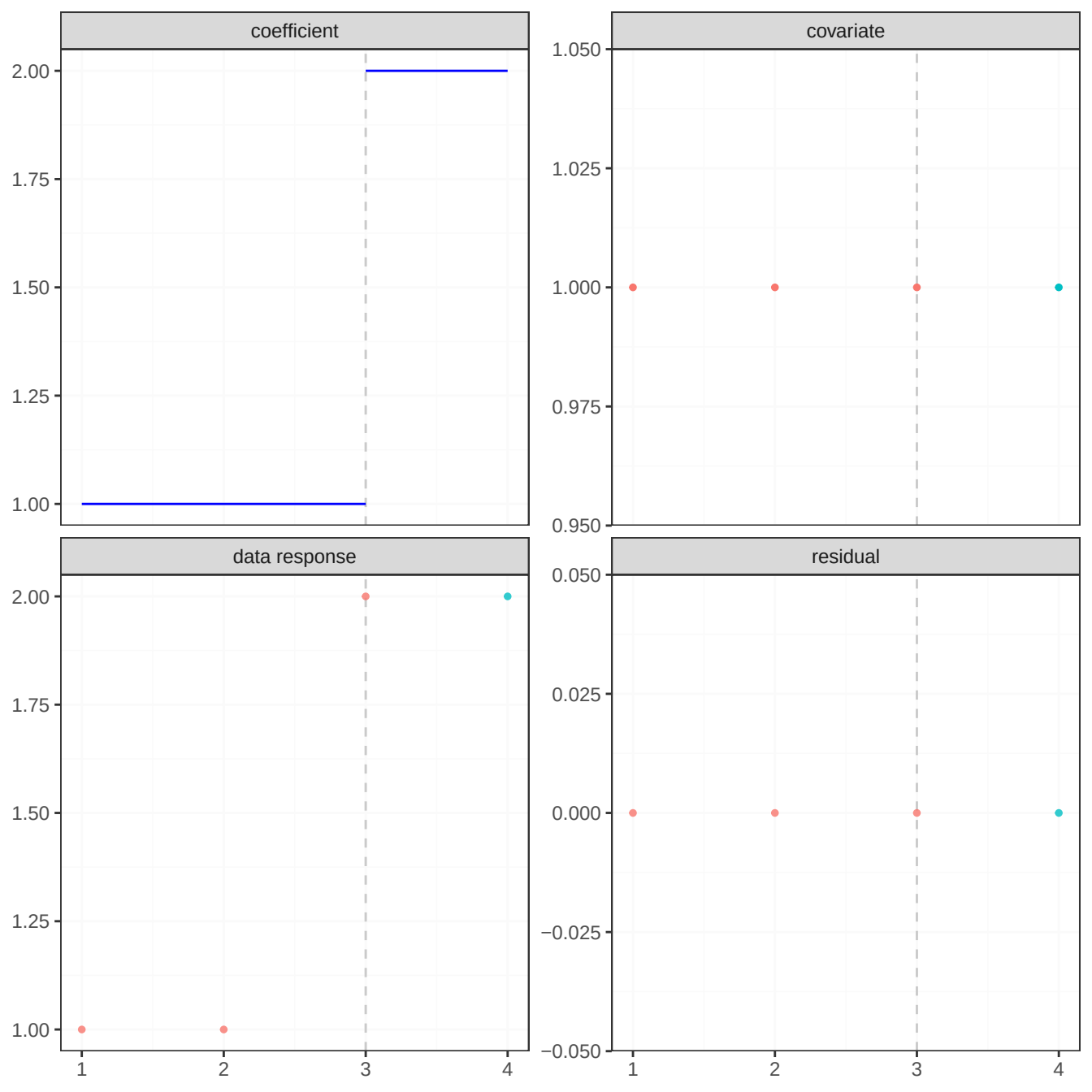

ARIMA(1, 0, 1)
10
0
−10
residual
10
5
0
−5
−10
0
200
400
600
800


2500
2000
1500
1000
drivers
Apr 1974
Nov 1982
Jan 1969
Jan 1970
Jan 1971
Jan 1972
Jan 1973
Jan 1974
Jan 1975
Jan 1976
Jan 1977
Jan 1978
Jan 1979
Jan 1980
Jan 1981
Jan 1982
Jan 1983
Jan 1984
Jan 1985
dates




data response
20
10
0
−10
−20
residual
2.5
0.0
−2.5
0
100
200
300
400
500


segment
4
3
2
1
−5.0
−2.5
0.0
2.5
5.0
value
parameter
estimated
truth
coordinate
1
2
3
4
5
rest


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