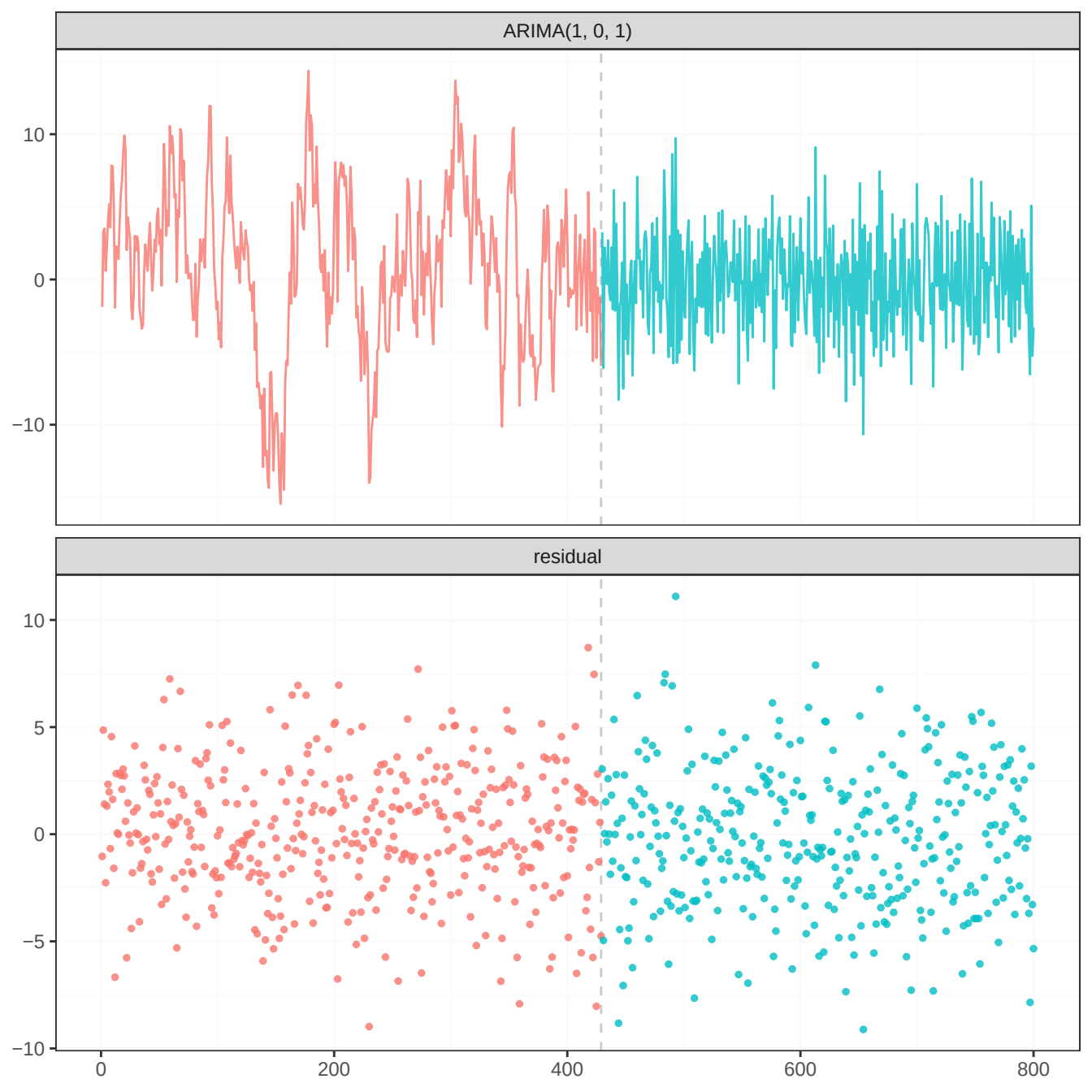
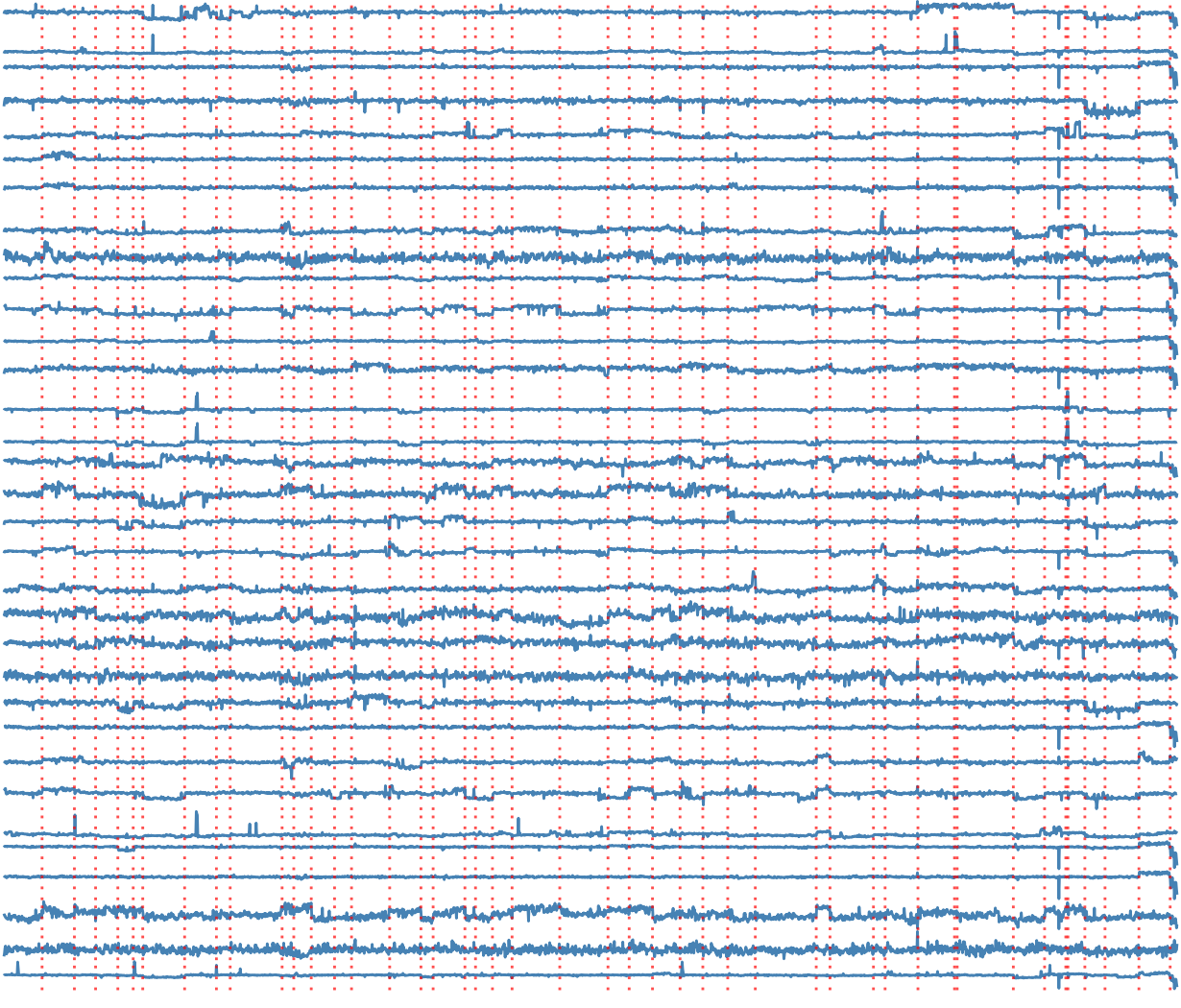
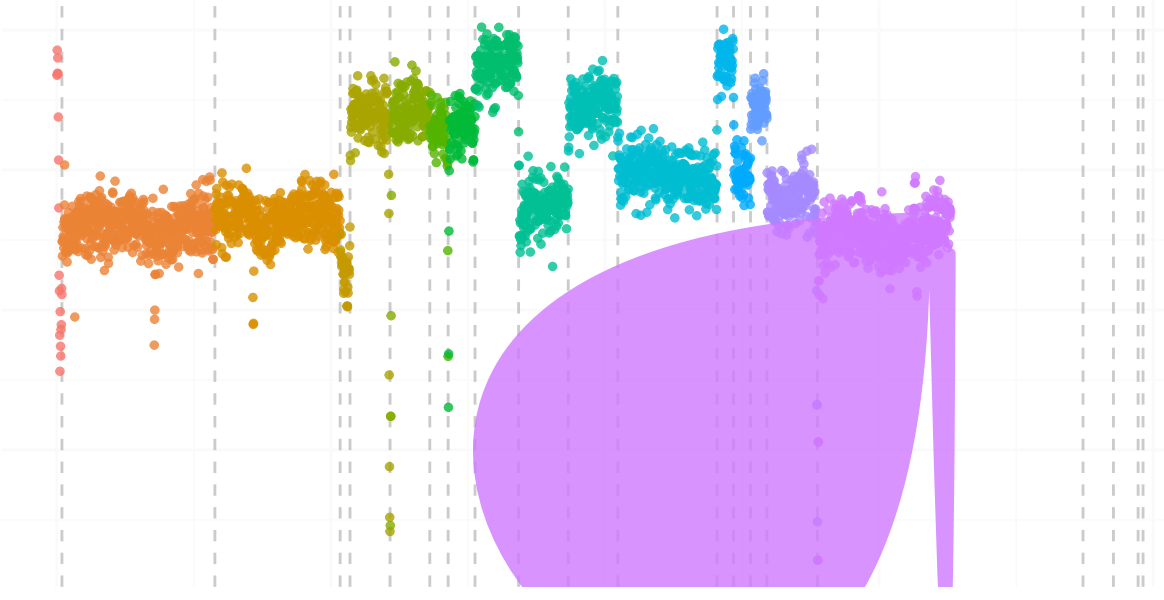
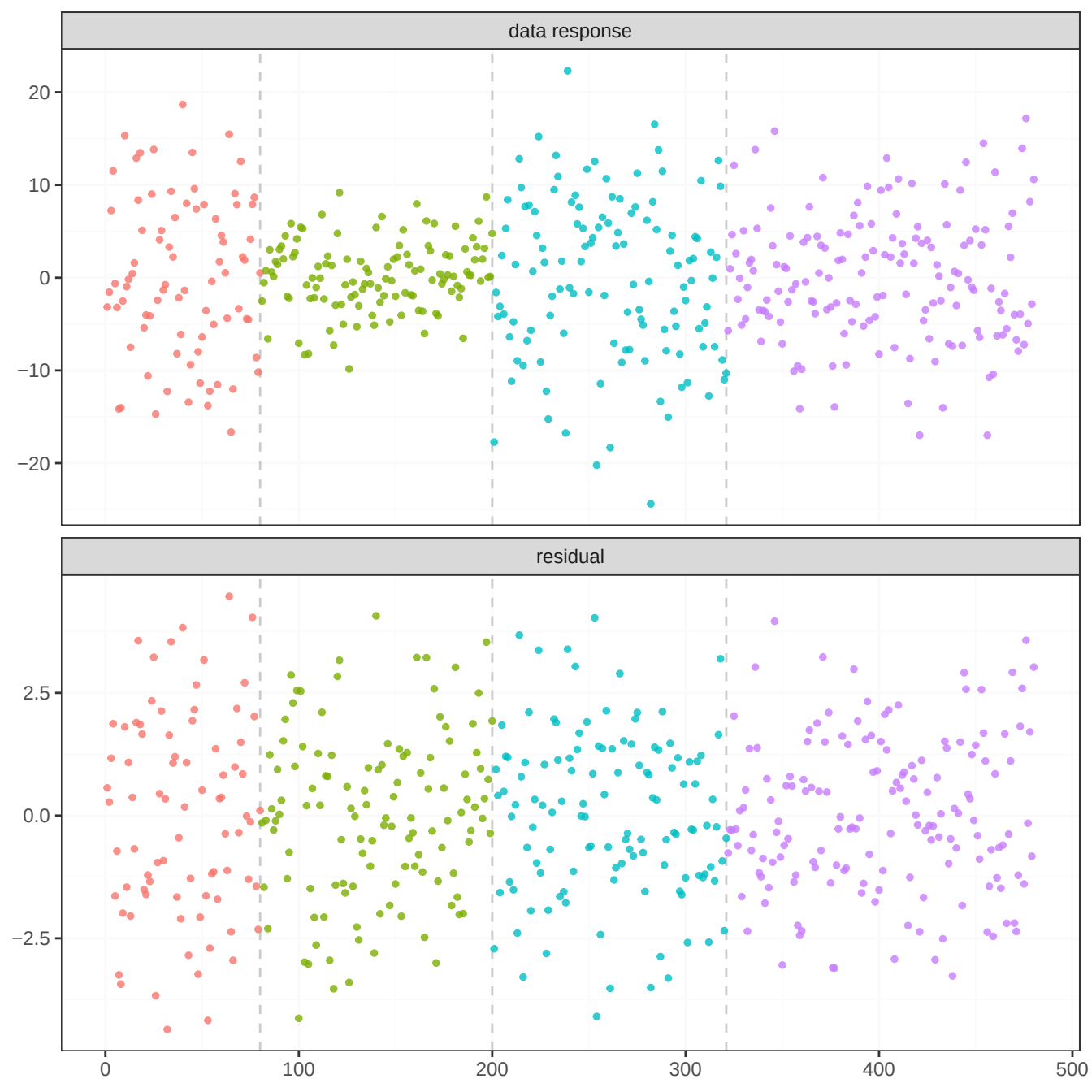
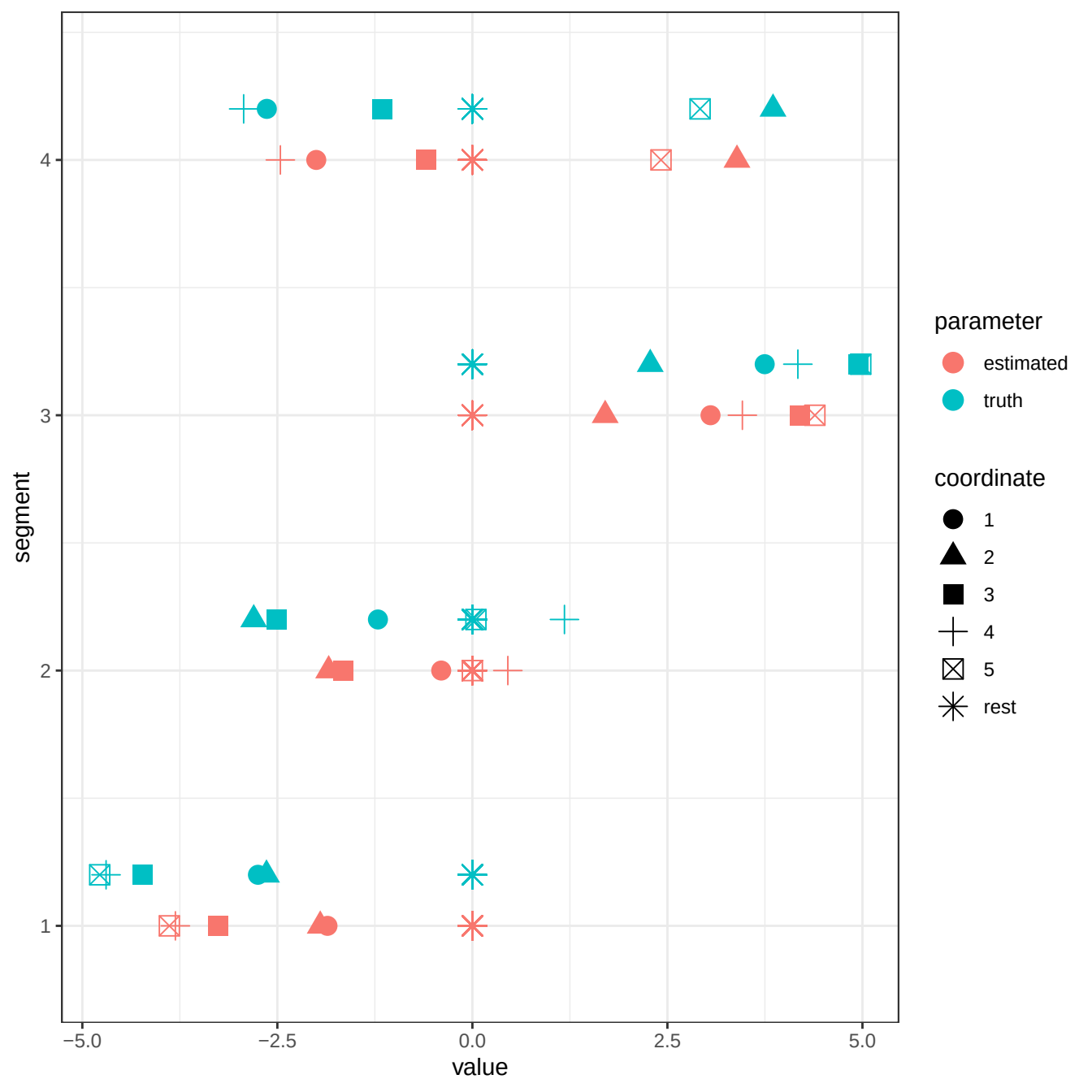
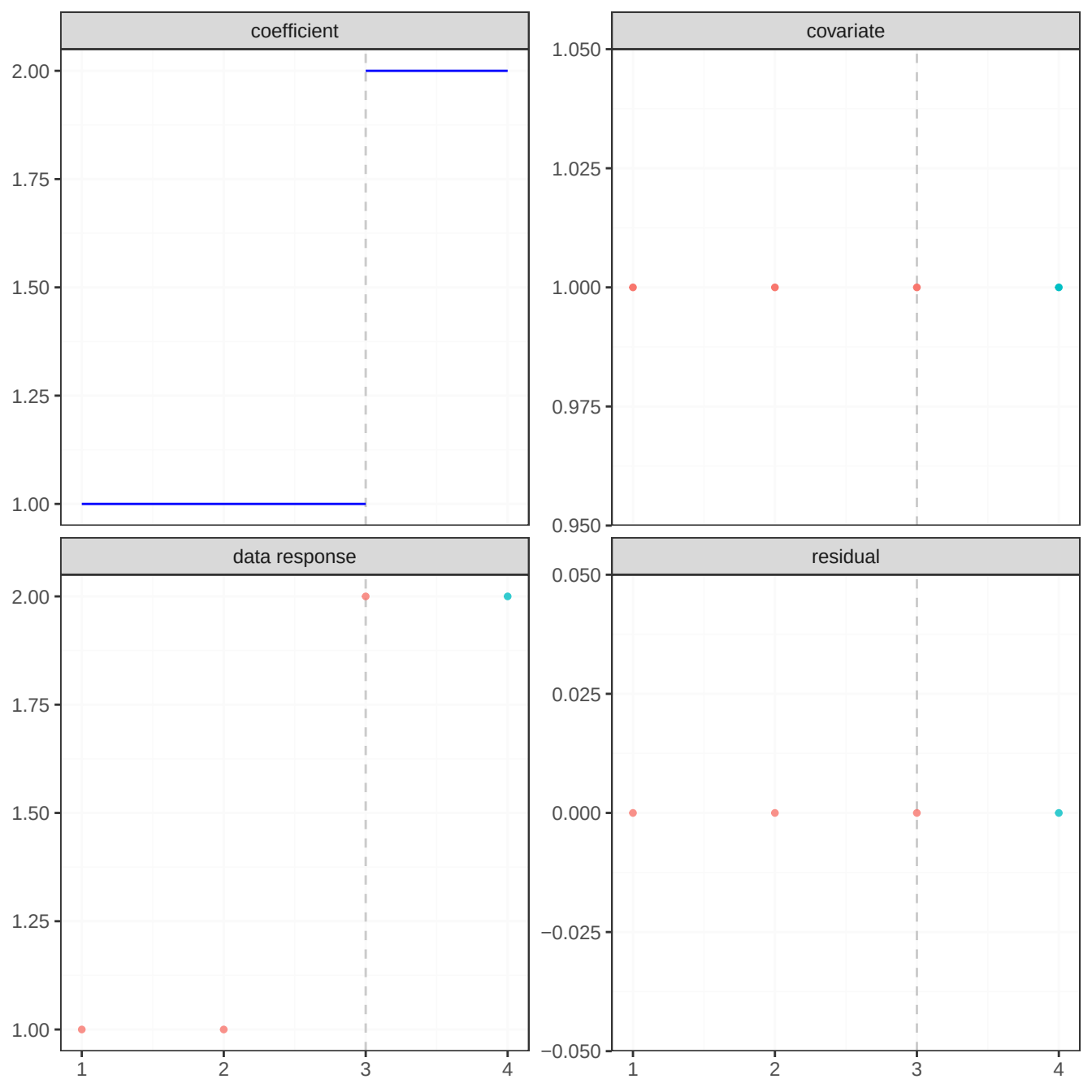

ARIMA(1, 0, 1)
10
0
−10
residual
10
5
0
−5
−10
0
200
400
600
800






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