

Applied Time Series and Box-Jenkins Models

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FIGURE 4.16 *Acf and Pacf of AR(1)×SAR(1) Seasonal Models.*

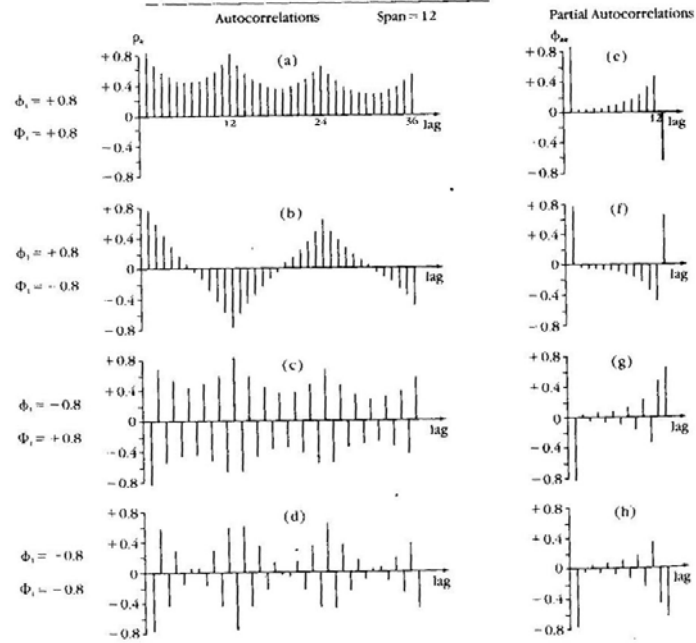
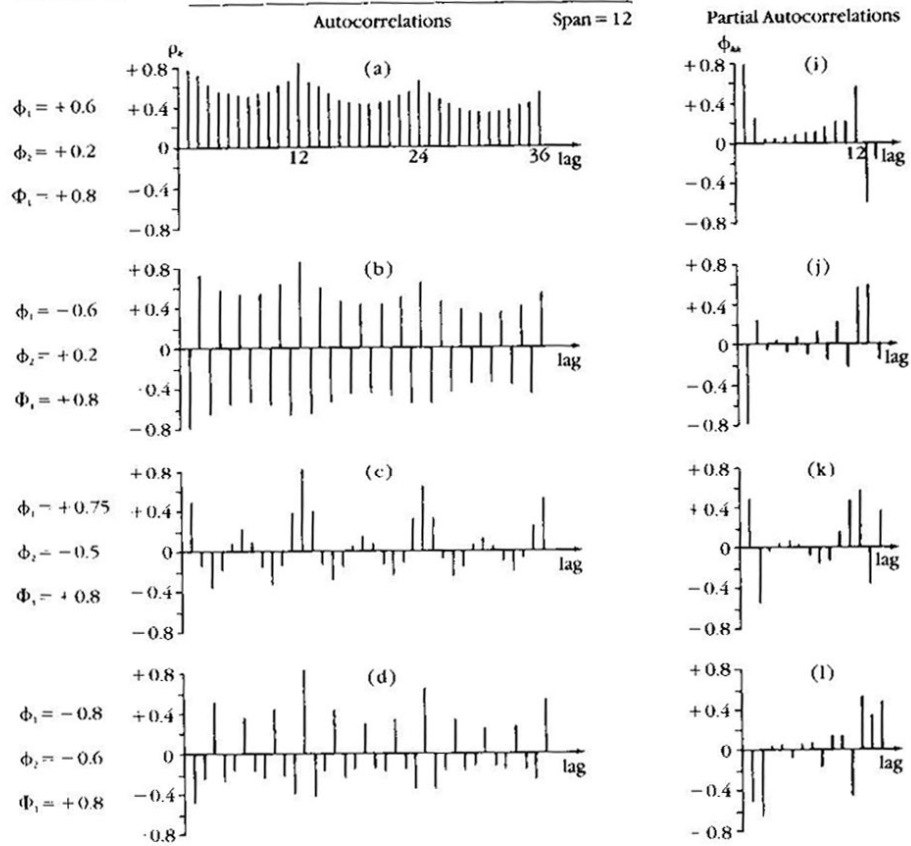


FIGURE 4.17 *Acf* and *Pacf* of AR(2)×SAR(1) Seasonal Models.



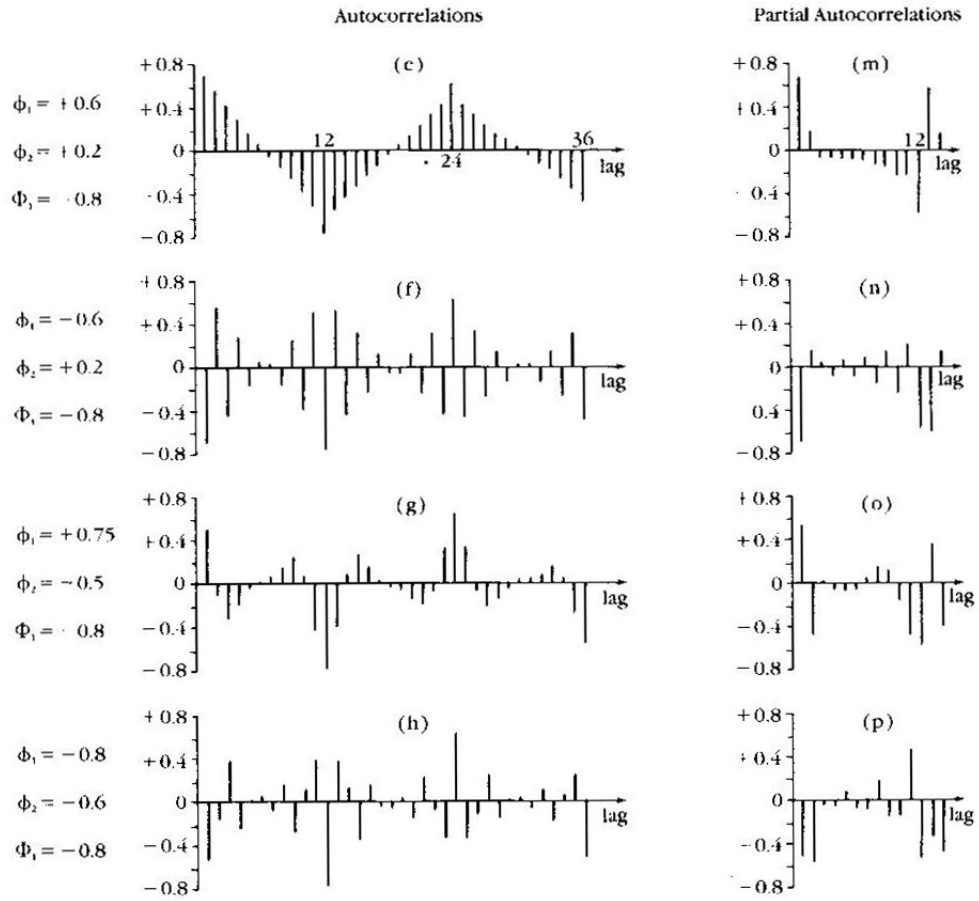


FIGURE 4.17 *Acf and Pacf of AR(2)×SAR(1) Seasonal Models.*

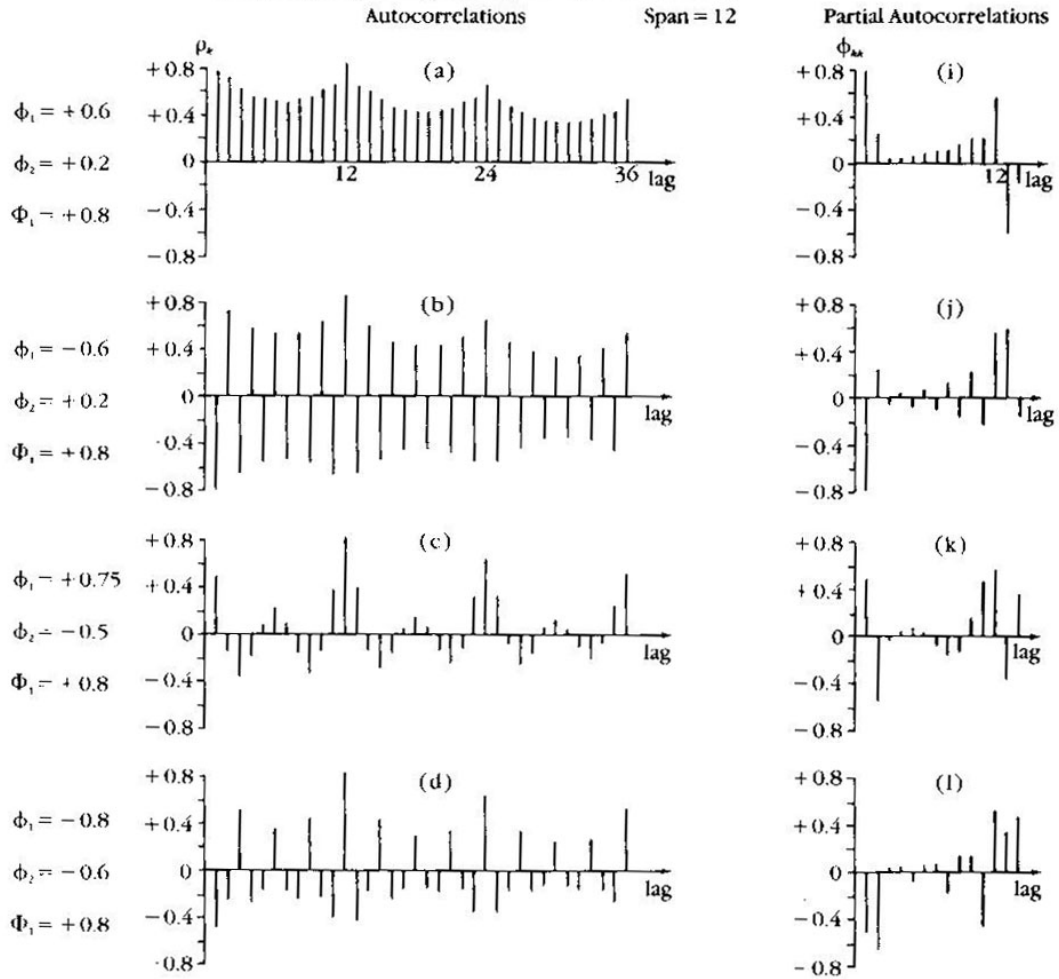
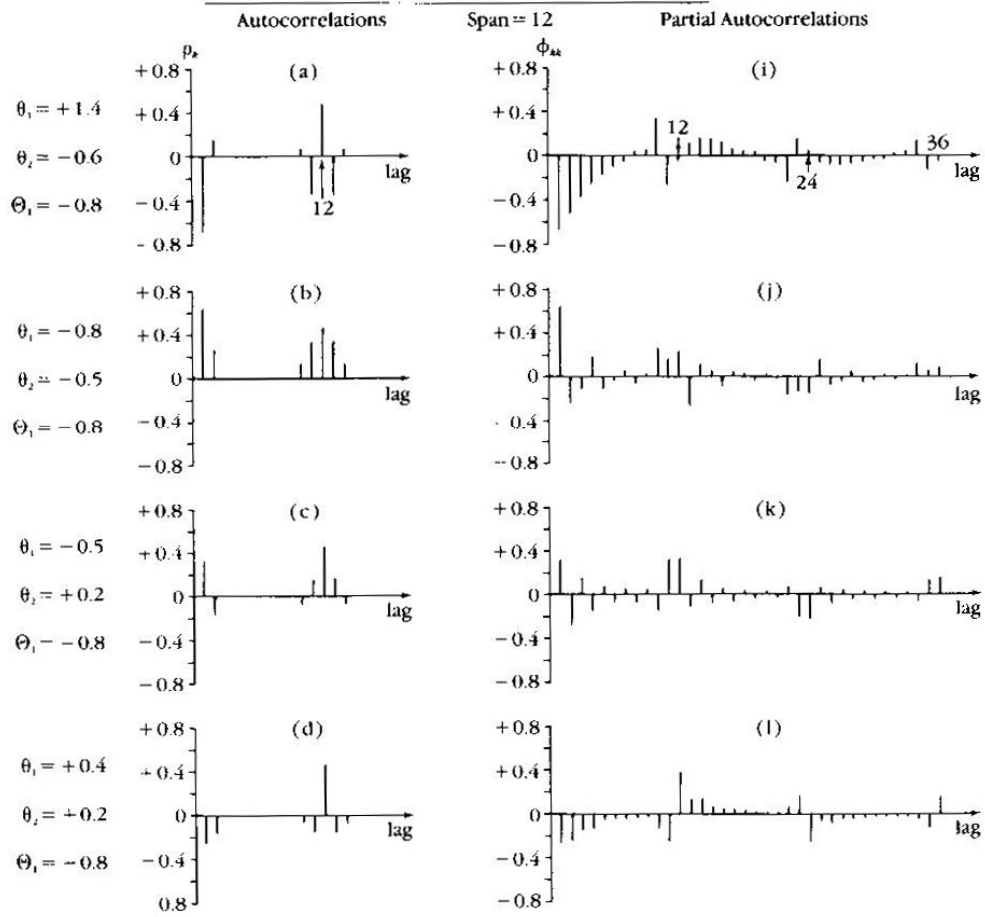


FIGURE 4.19 *Acf and Pacf of MA(2)×SMA(1) Seasonal Models.*



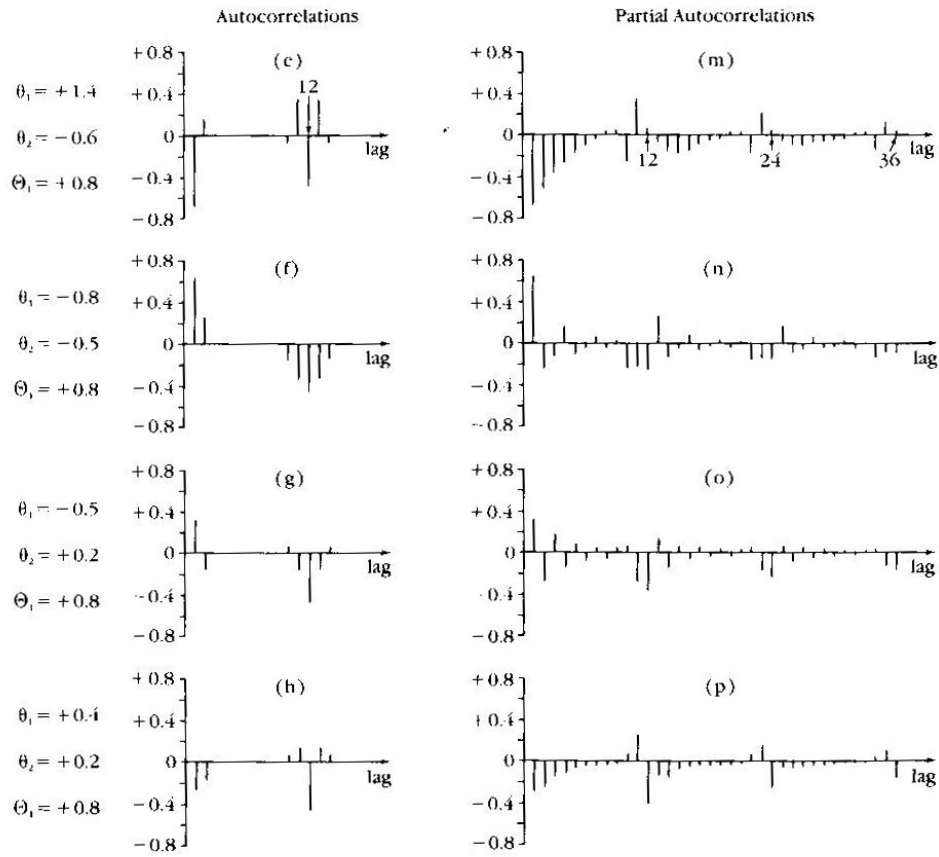


FIGURE 4.18 *Acf and Pacf of MA(1)×SMA(1) Seasonal Models.*

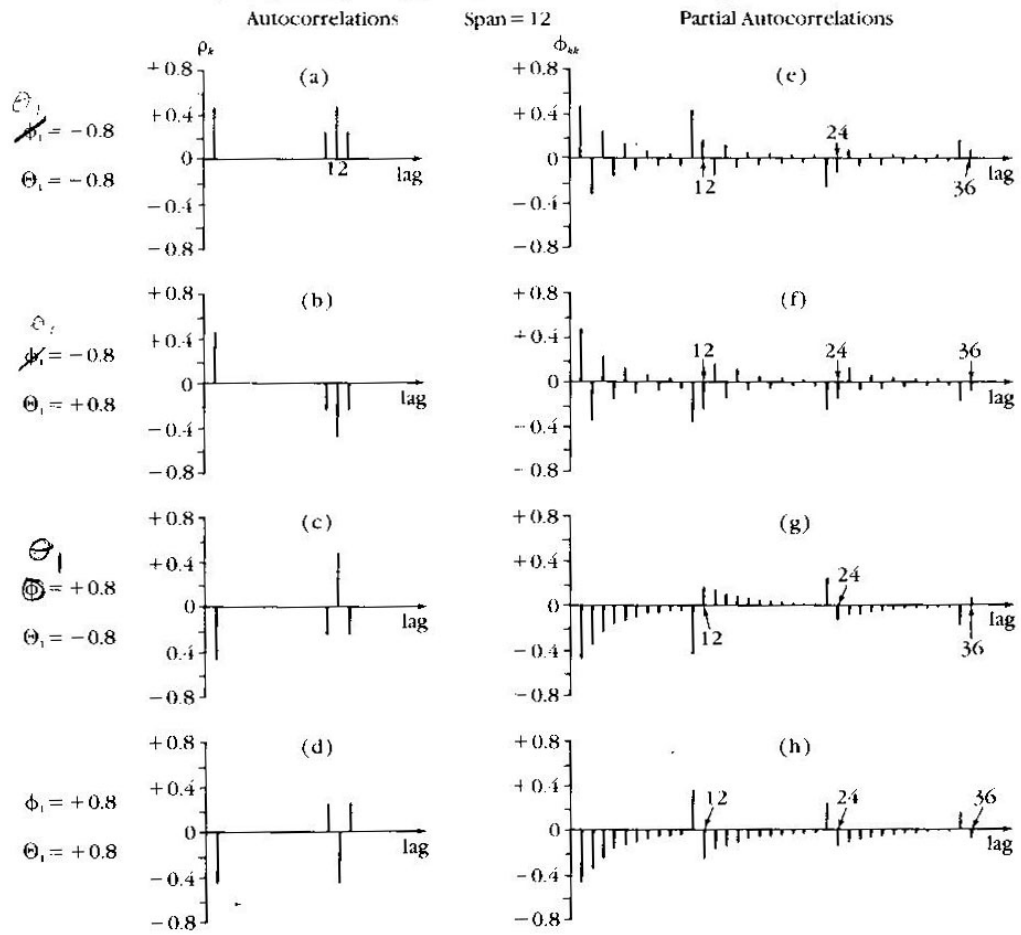


TABLE 4.2

Autocorrelation and Partial Autocorrelation Functions of Seasonal Models

MODEL SPAN = s	AUTOCORRELATION FUNCTION	PARTIAL AUTOCORRELATION FUNCTION
AR(p), Seas. AR(p)	Tails off	Cuts off after lag $p + sP$
MA(q), Seas. MA(Q)	Cuts off after lag $q + sQ$	Tails off
Mixed Models	Tails off	Tails off