

# Tema 04.01: Análisis Estadístico de una serie temporal estacionaria

@umh1465: Análisis estadístico de series económicas

Xavi Barber

Centro de Investigación Operativa  
Universidad Miguel Hernández de Elche

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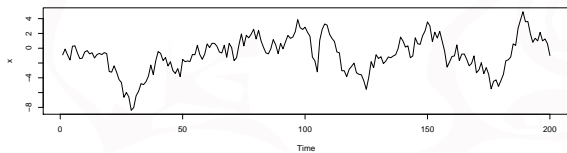


## 1 Ejercicios de agudeza visual

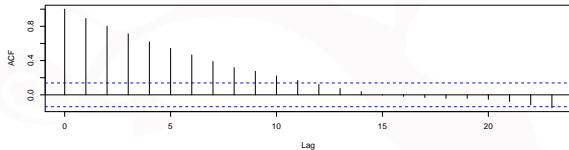
Valencia BAYesian Research group

## Ejercicios de agudeza visual

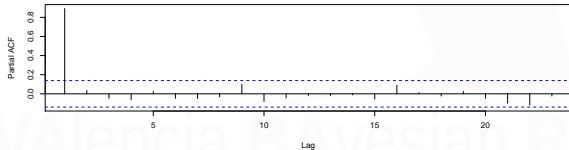
Valencia Bayesian Research group

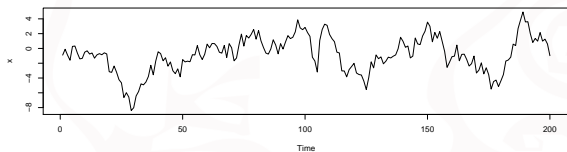


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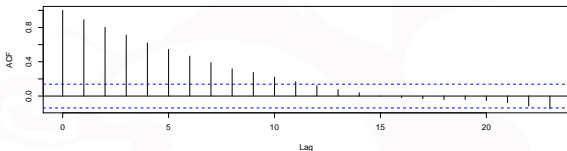


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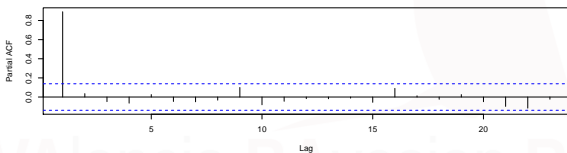




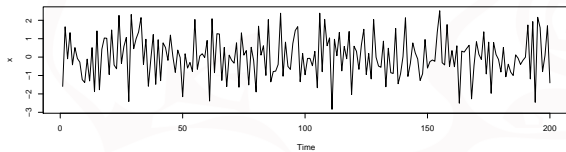
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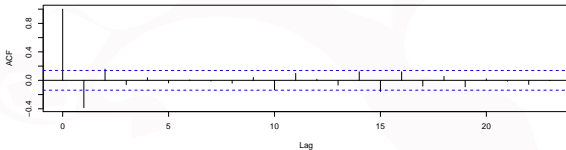
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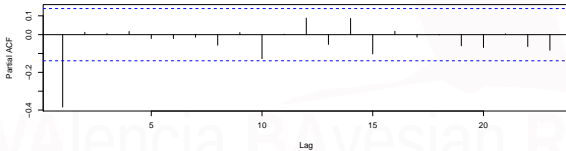
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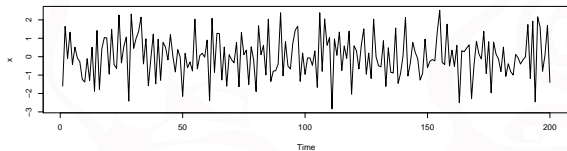


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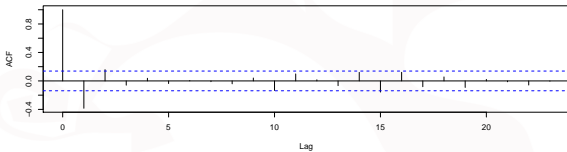


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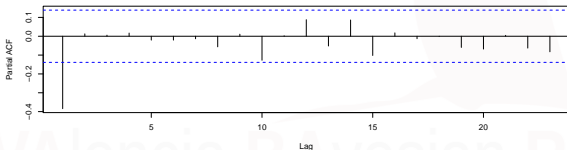




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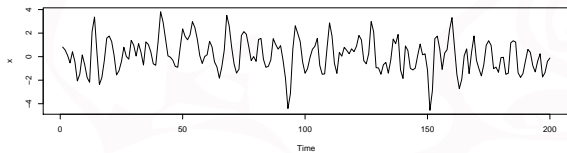


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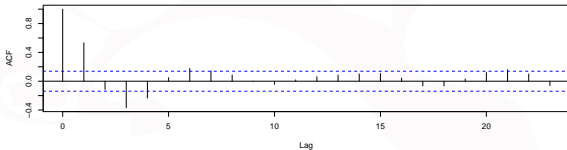


`arima.sim( list("ar"=c(-0.5)), n=200)`

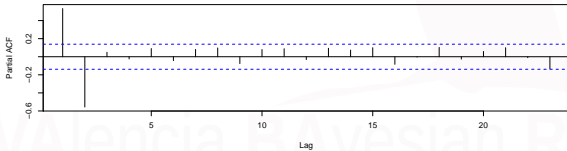
Solución: AR(1) :  $x <-$



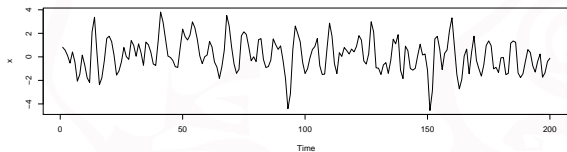
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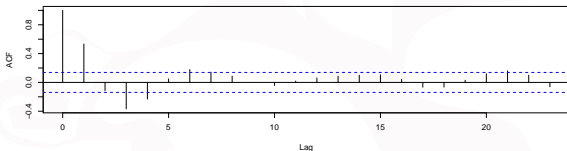
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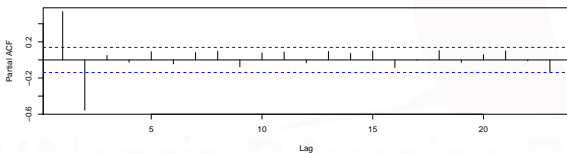




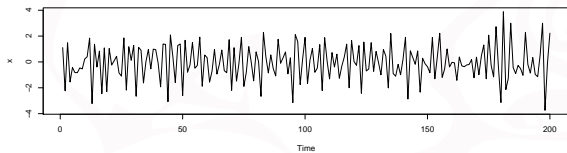
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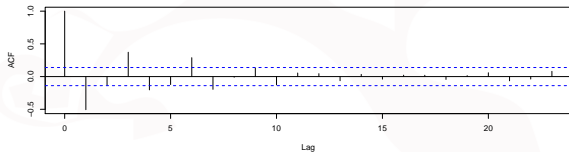
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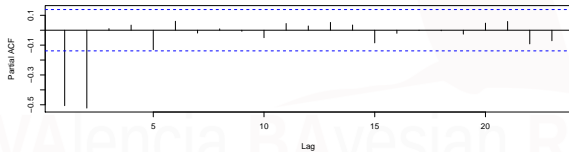
Solución: AR(2) :  $x \leftarrow \text{arima.sim}( \text{list}("ar"=c(0.8, -0.5)), n=200)$

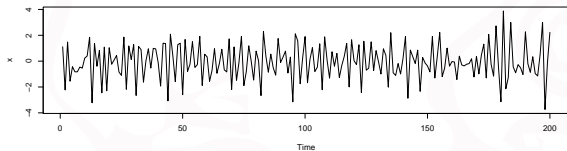


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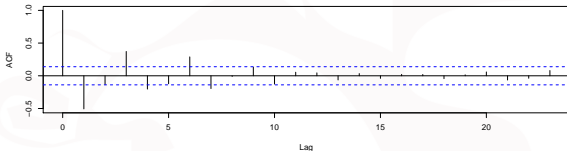


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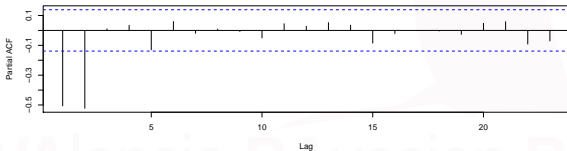




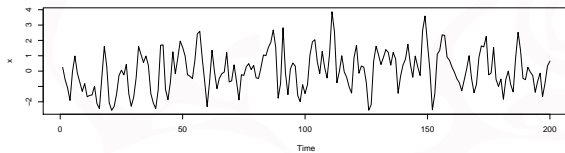
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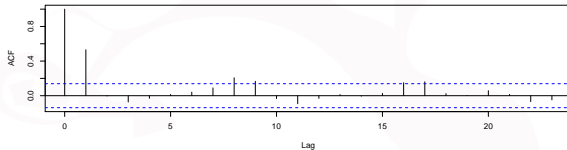
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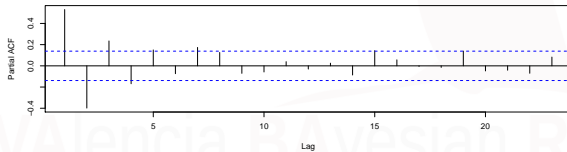
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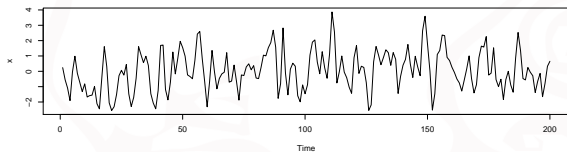


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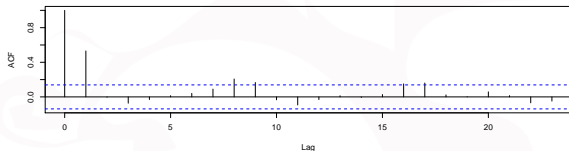


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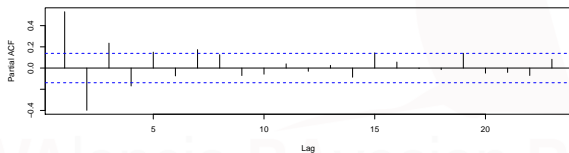




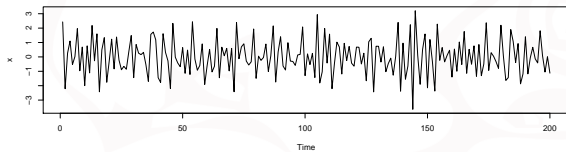
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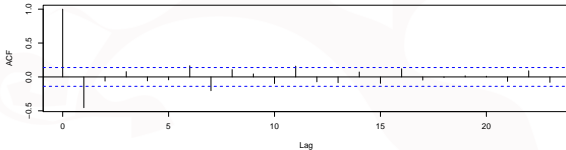
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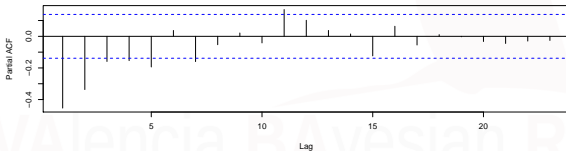
Solución: MA(1):  $x \leftarrow \text{arima.sim}( \text{list}("ma"=c(0.8,)), n=200)$

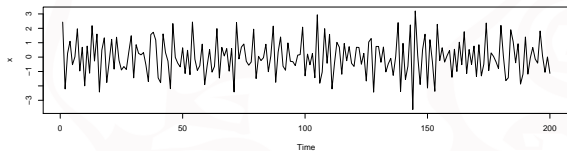


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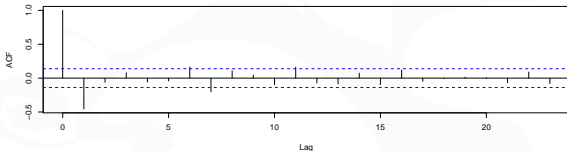


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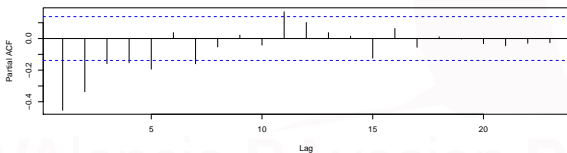




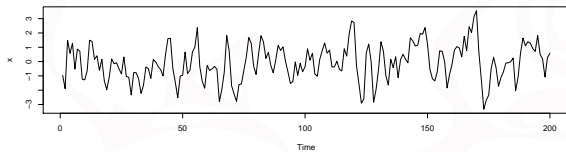
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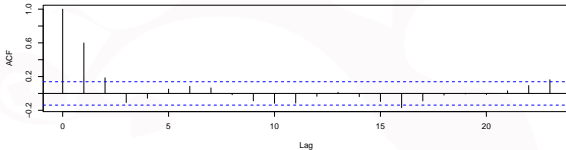
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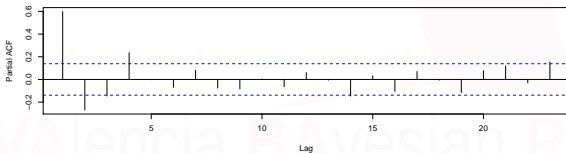
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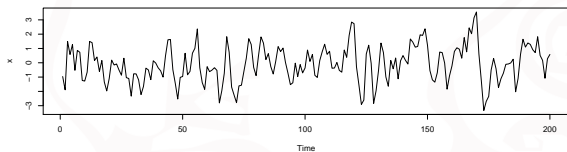
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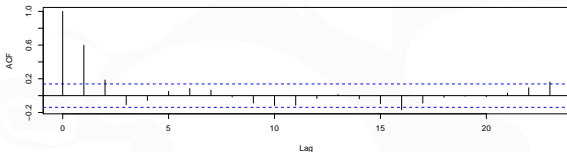
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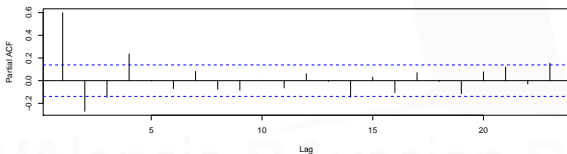




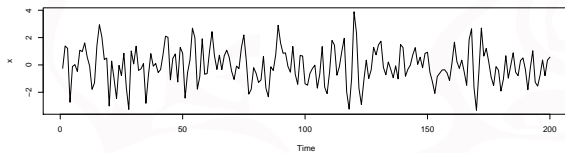
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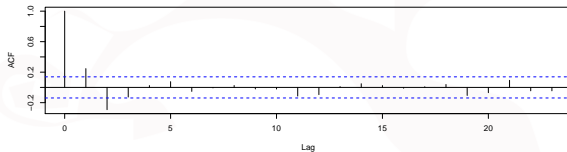
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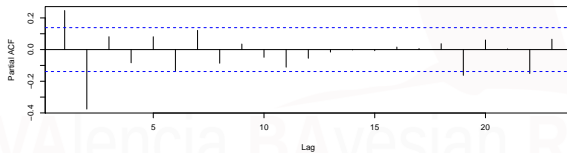
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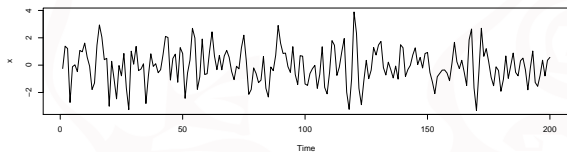


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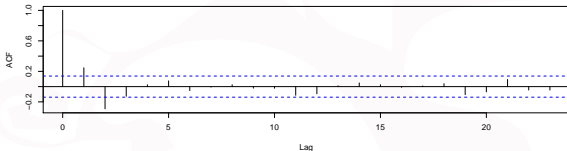


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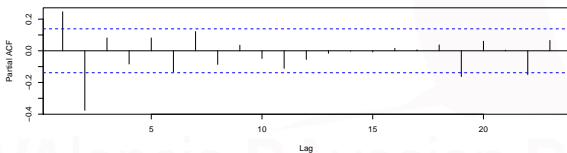




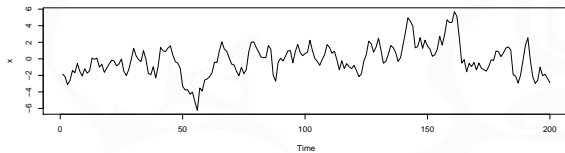
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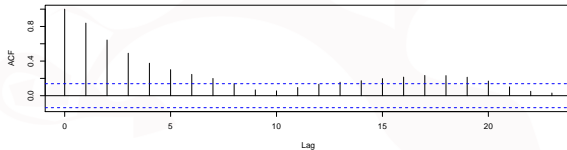
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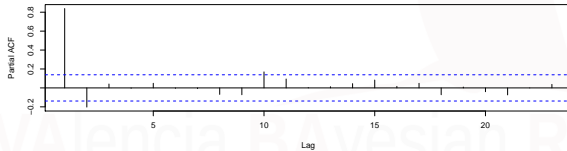
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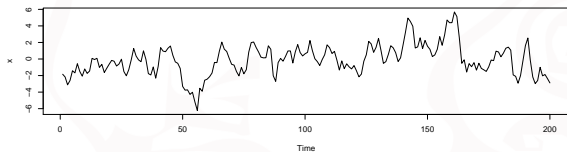


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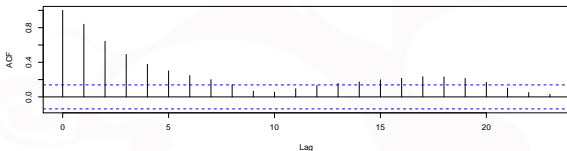


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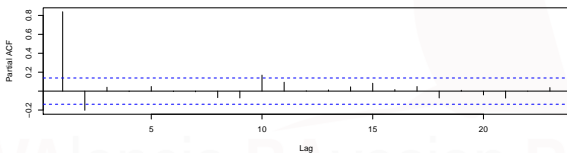




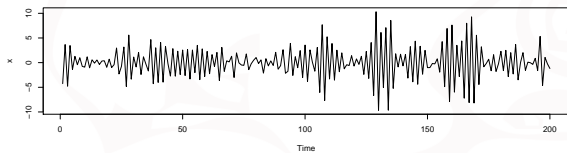
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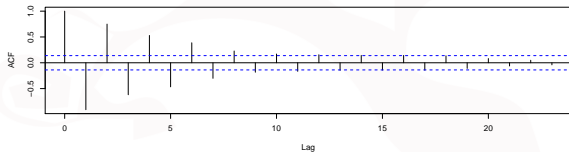
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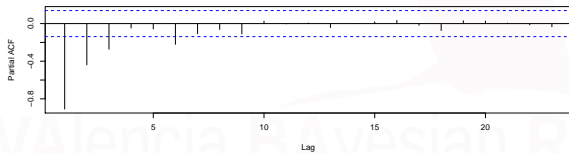
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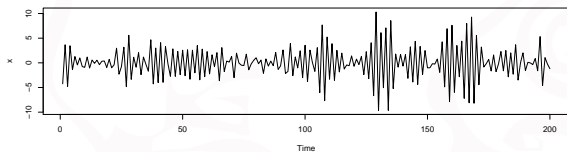


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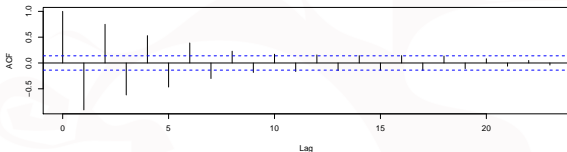


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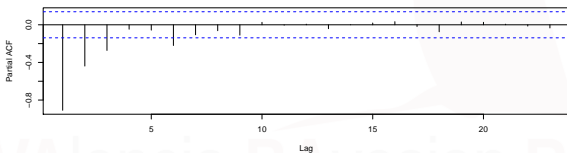




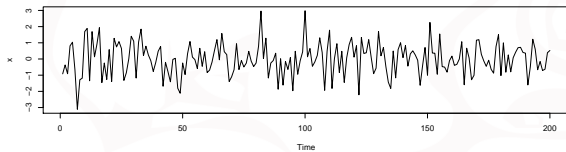
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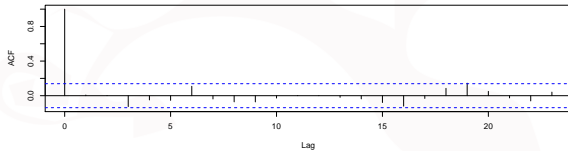
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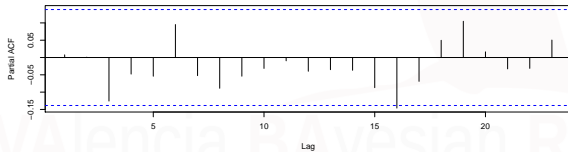
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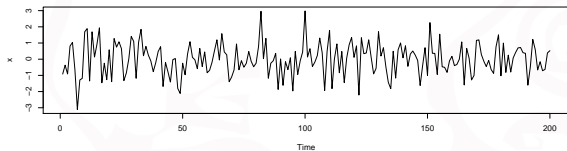
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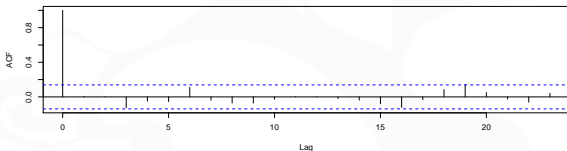
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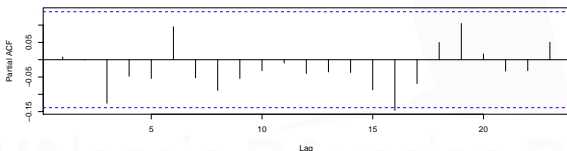




Series x



Series x



Solución: ARMA(1,1):  $x \leftarrow \text{arima.sim}( \text{list}("ar"=c(0.8), "ma"=c(-0.9), n=200)$