

Tema 04.02: Análisis Estadístico de una serie temporal estacionaria. Correlogramas

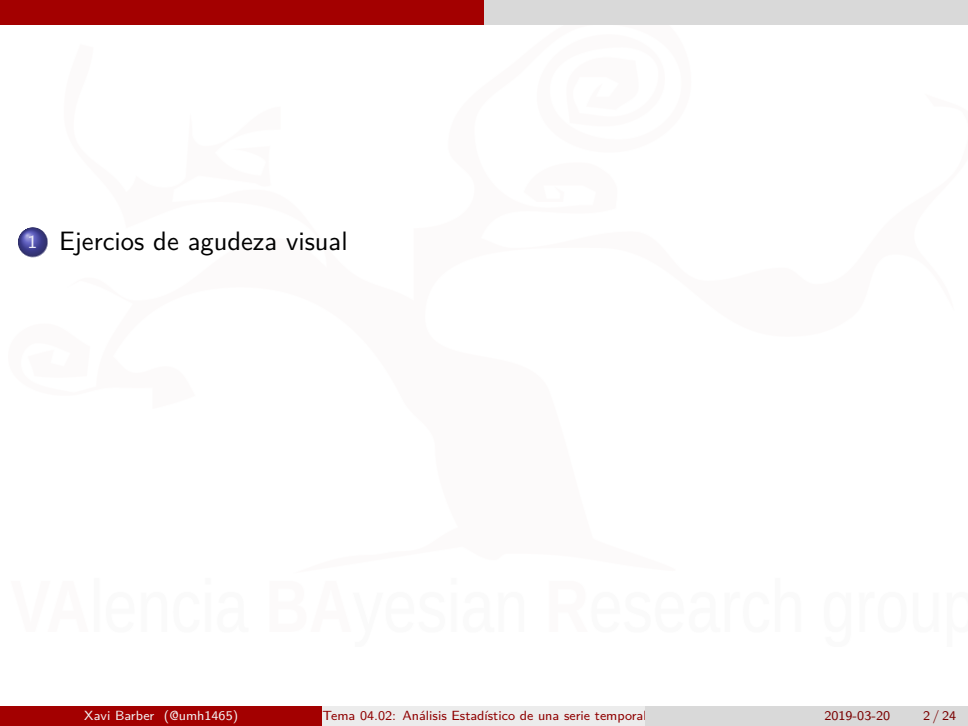
@umh1465: Análisis estadístico de series económicas

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Centro de Investigación Operativa
Universitat Miguel Hernández de Elche

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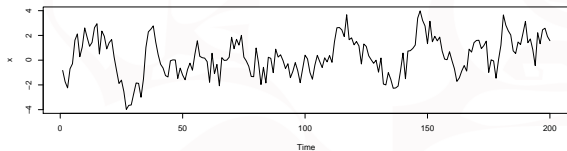
1 Ejercicios de agudeza visual

Valencia BAYesian Research group

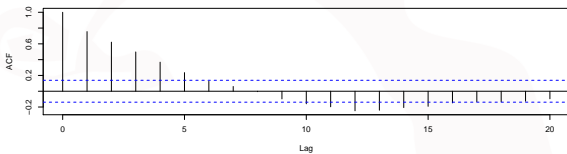
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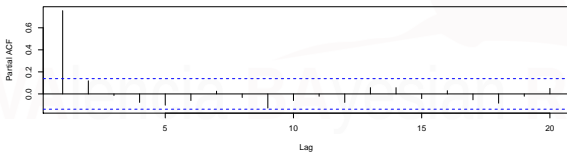
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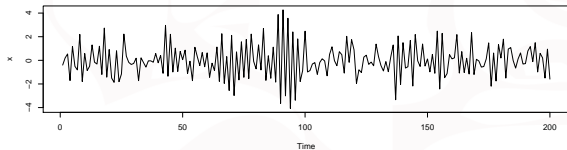
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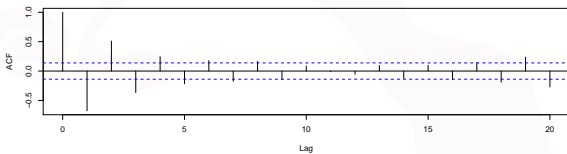
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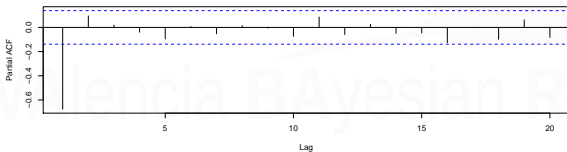
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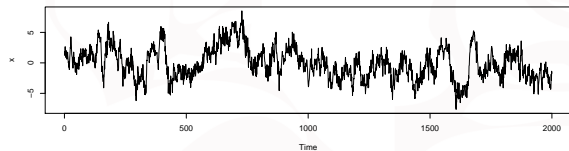
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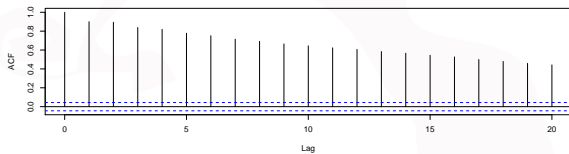
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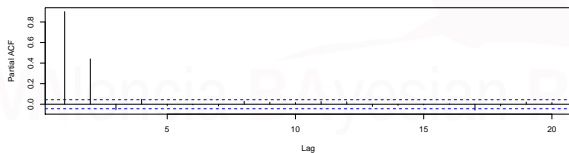
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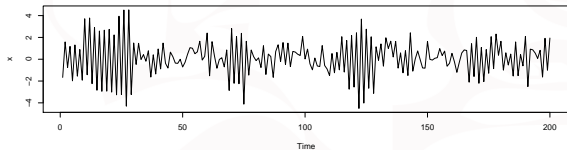
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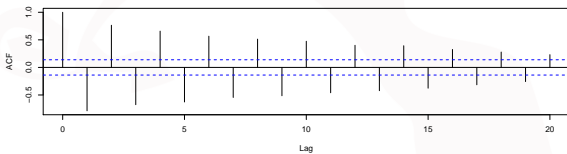
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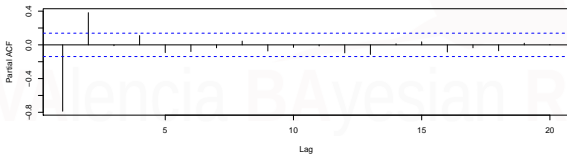
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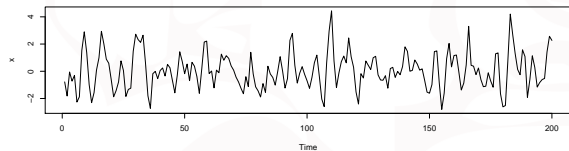
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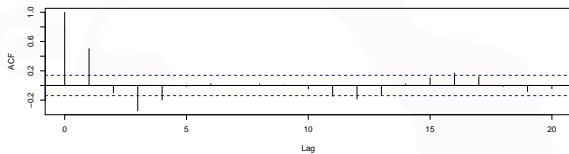
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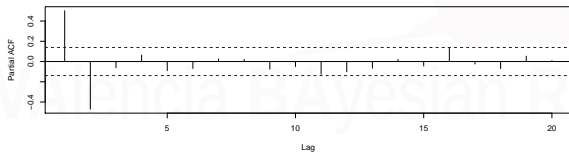
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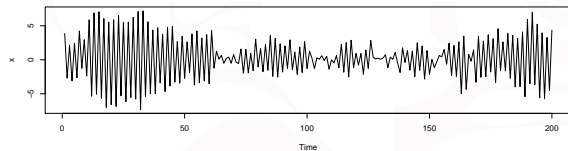
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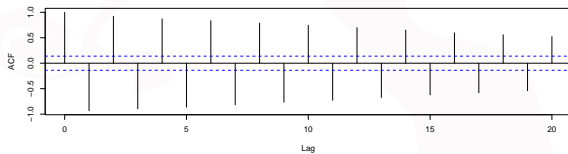
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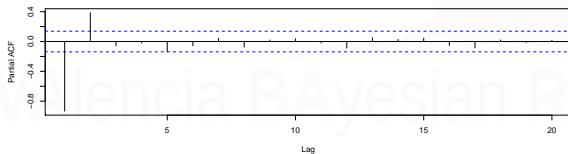
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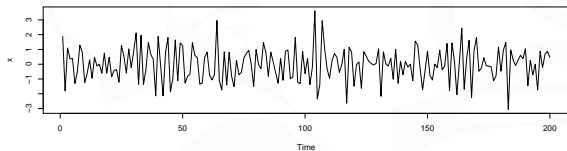
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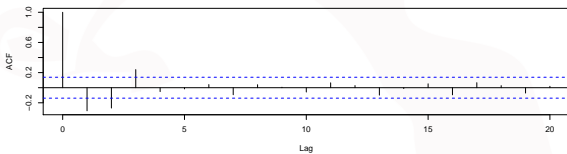
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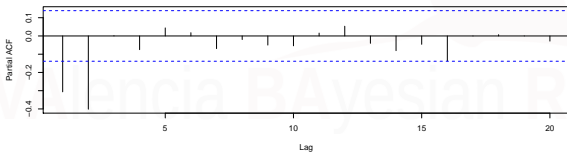
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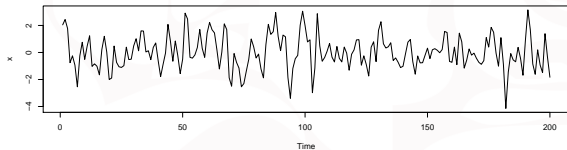
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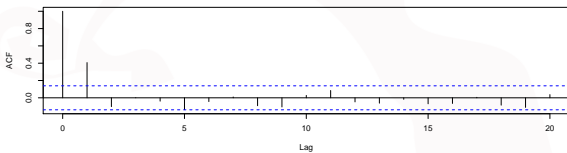
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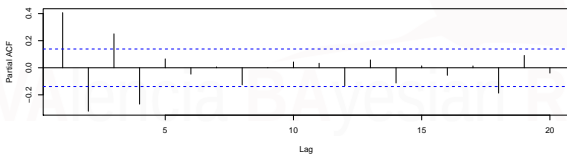
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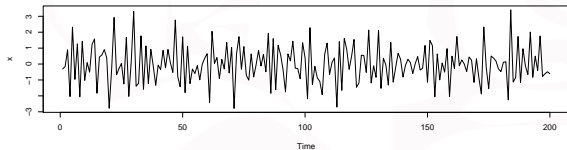
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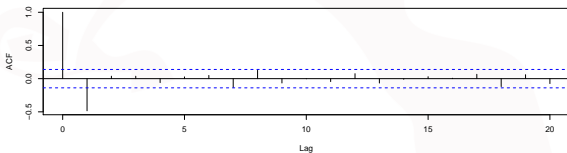
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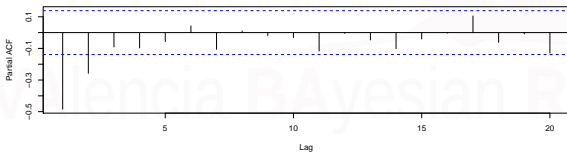
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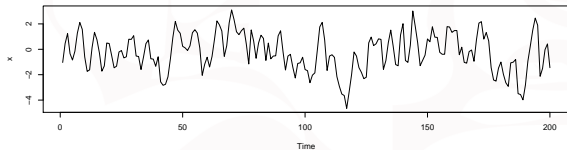
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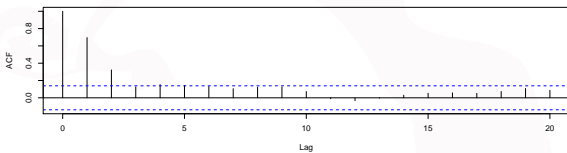
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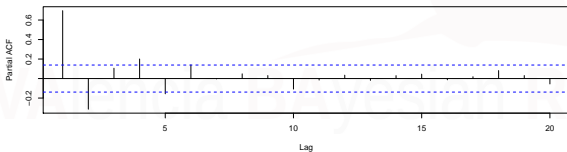
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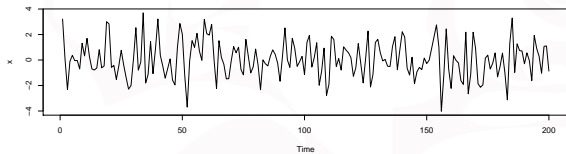
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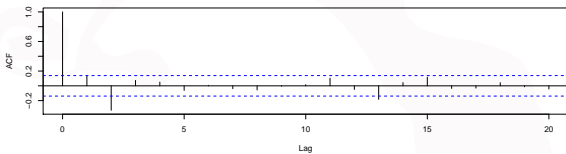
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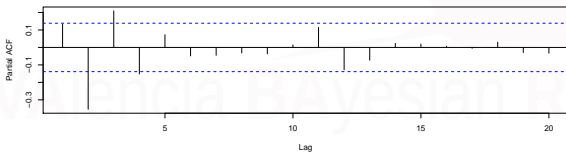
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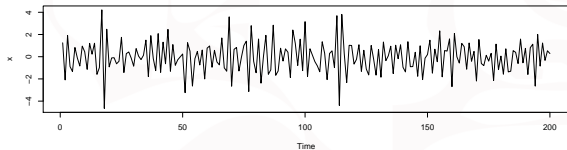
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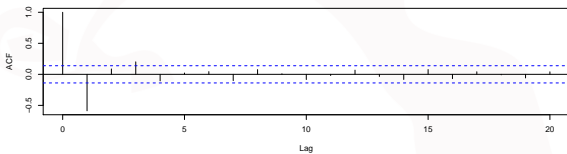
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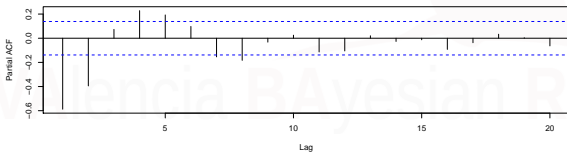
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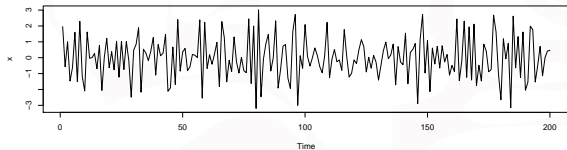
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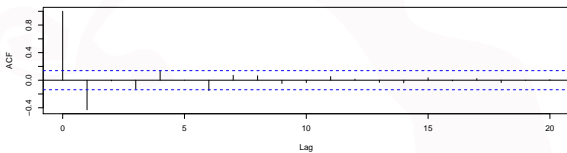
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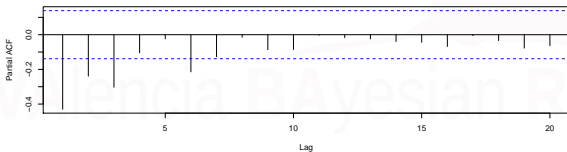
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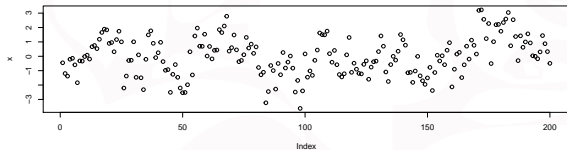
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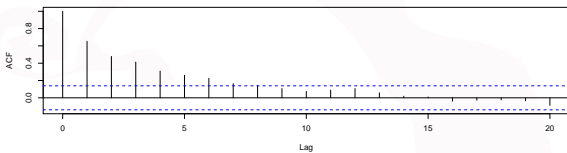
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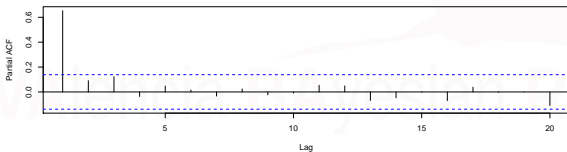
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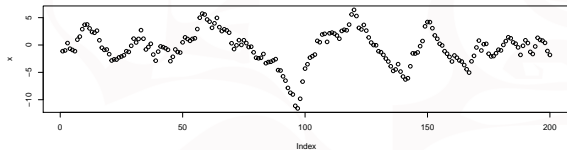
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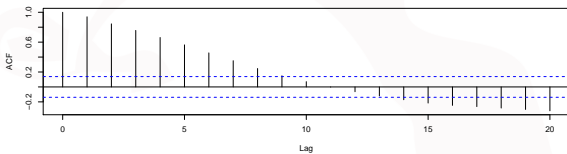
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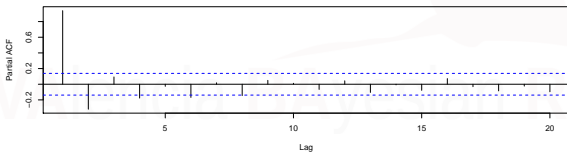
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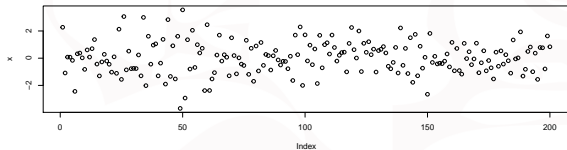
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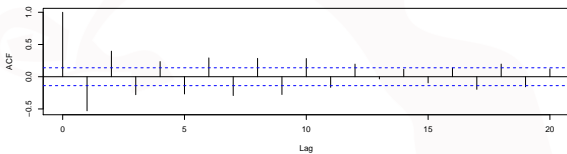
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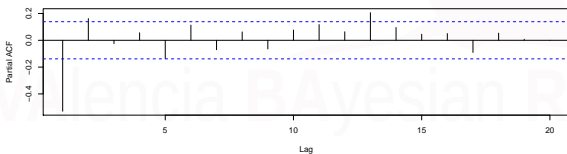
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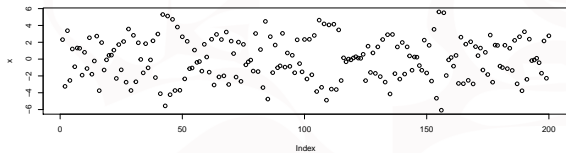
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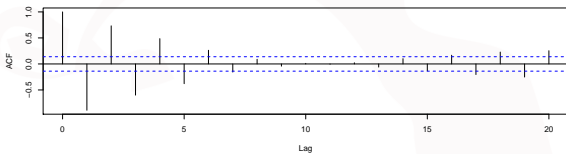
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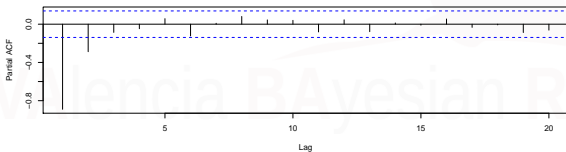
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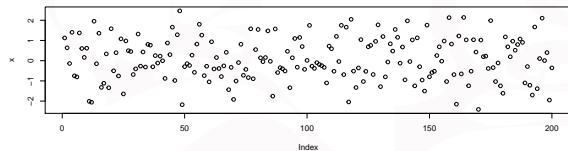


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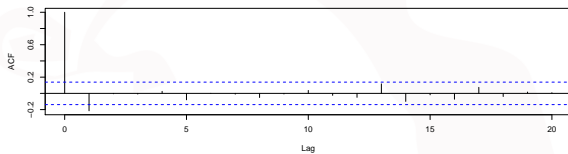


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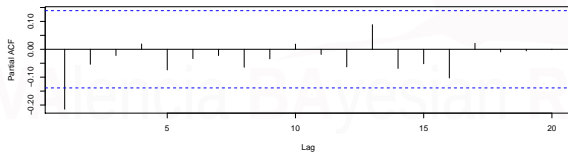




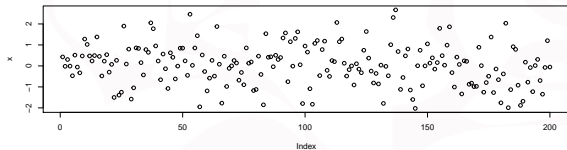
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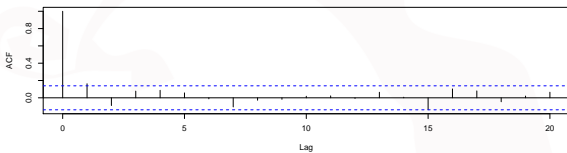
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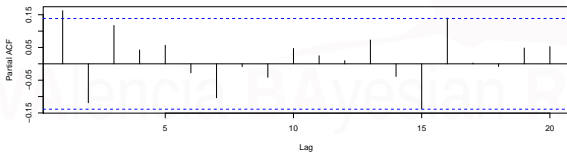
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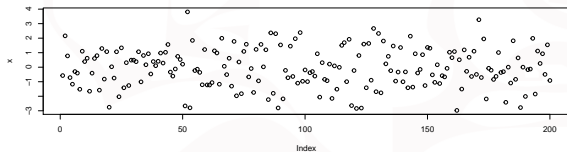
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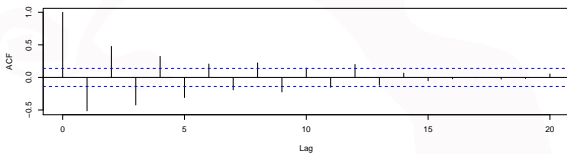
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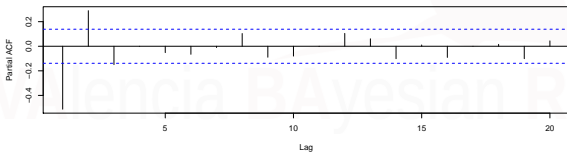
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Series x



Series x



SOLUCIONES

	MODELO	COEFICIENTE	SIGNO
1	AR	1	+
2	AR	1	-
3	AR	2	++
4	AR	2	-+
5	AR	2	-
6	AR	2	-+
7	AR	2	-
8	MA	1	+
9	MA	1	-
10	MA	2	++
11	MA	2	+-
12	MA	2	-+
13	MA	2	-
14	ARMA	1,1	++
15	ARMA	1,1	+-
16	ARMA	1,1	-+
17	ARMA	1,1	-
18	ARMA	1,1	++
19	ARMA	1,1	-
20	ARMA	1,1	-