

Homework 6
Time series analysis, 2015/2016

Submission:

- By e-mail to **beata.ulohy@gmail.com** with subject time series **2016 - HW6 – name**.
- Submit: pdf file which includes all the explanation, graphs, results, etc., R-code used to produce these results.
- Deadline: **Tuesday 3rd May 2016**

Find a suitable SARIMA model for the selected seasonal time series. In particular:

- Describe your data and explain the reason for its seasonal character.
- State the order of differencing and seasonal differencing. Show that the resulting series does not have a unit root.
- State the model which you estimated and show that the residuals look like a white noise.
- Use for model for predictions.