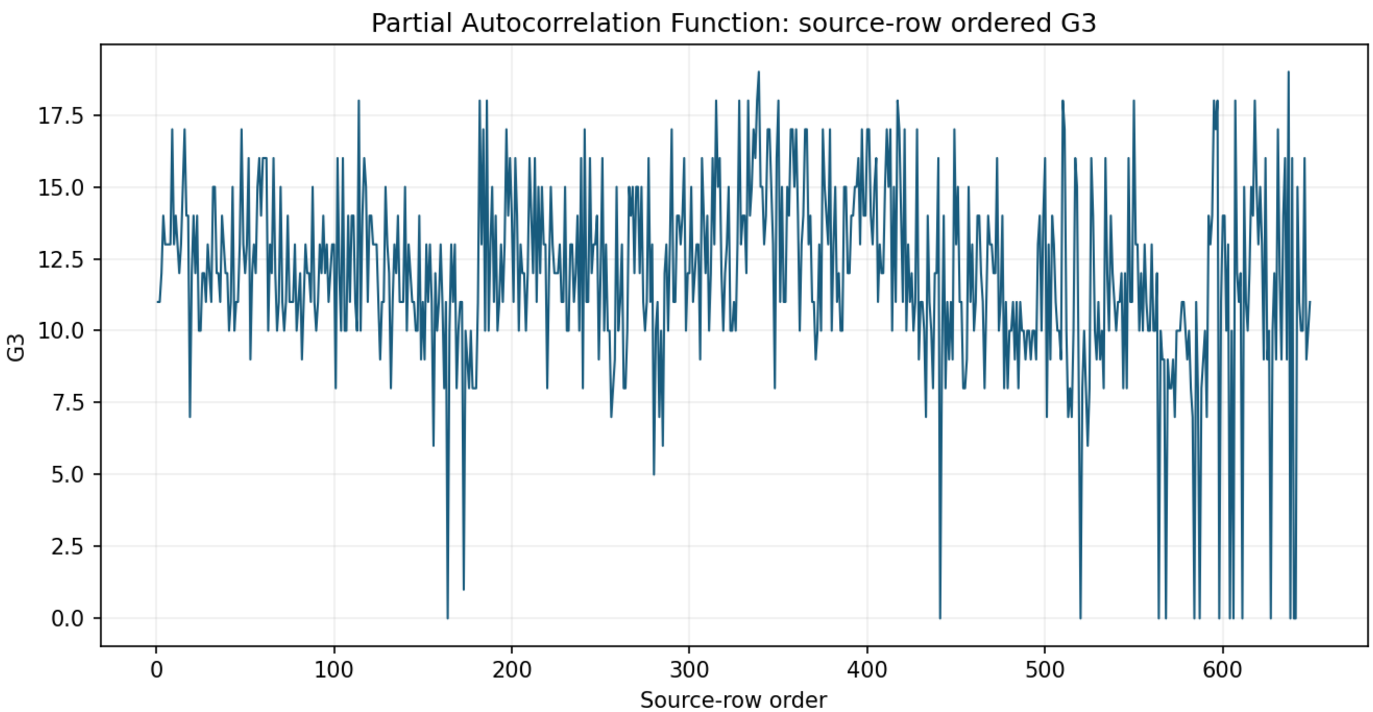
Partial Autocorrelation Function

serial_dependence_analysis | source-row order | page 1



Method type: serial_dependence_analysis

Design: Yule-Walker partial autocorrelation of G3 through lag 20.

Formula: PACF(k)=Corr(y_t,y_(t-k) | y_(t-1),...,y_(t-k+1))

Variables: G3

Series order: source-row order

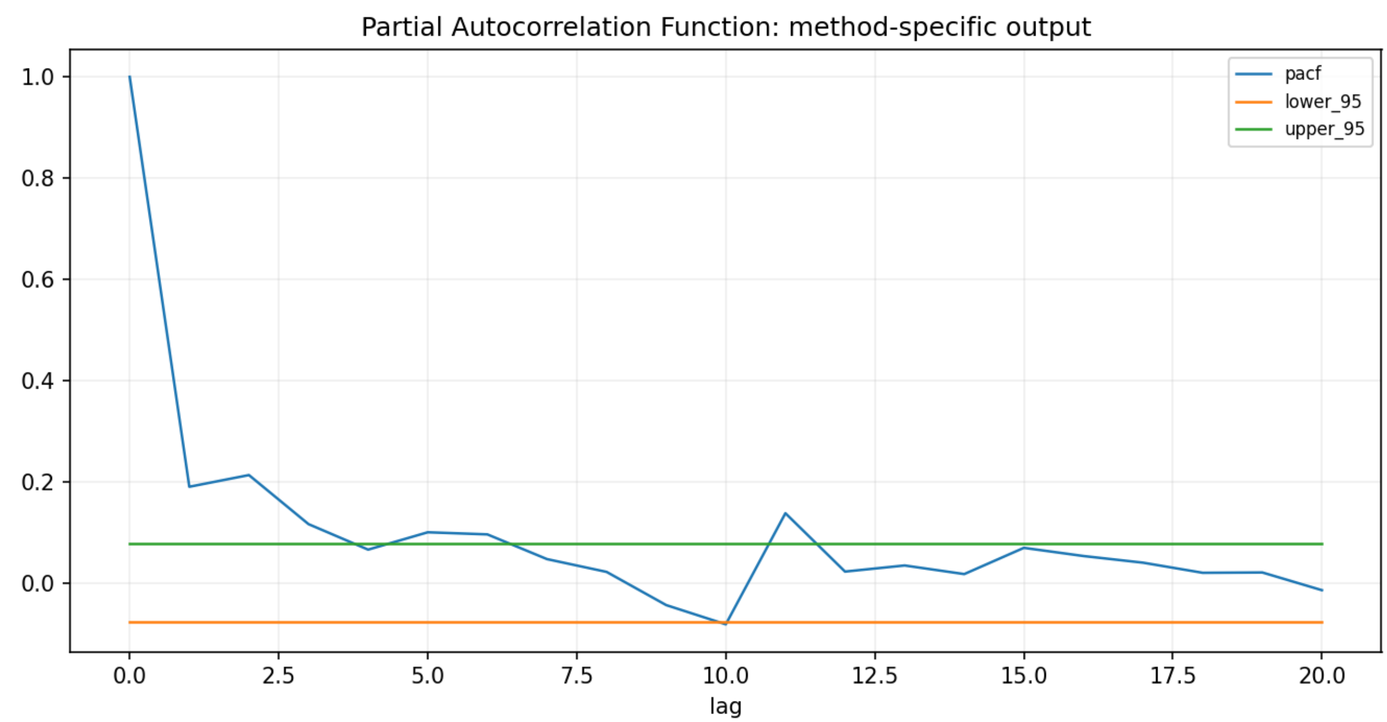
n_series = 649

lag_1_pacf = 0.1899149913800519

lag_5_pacf = 0.09996673852542264

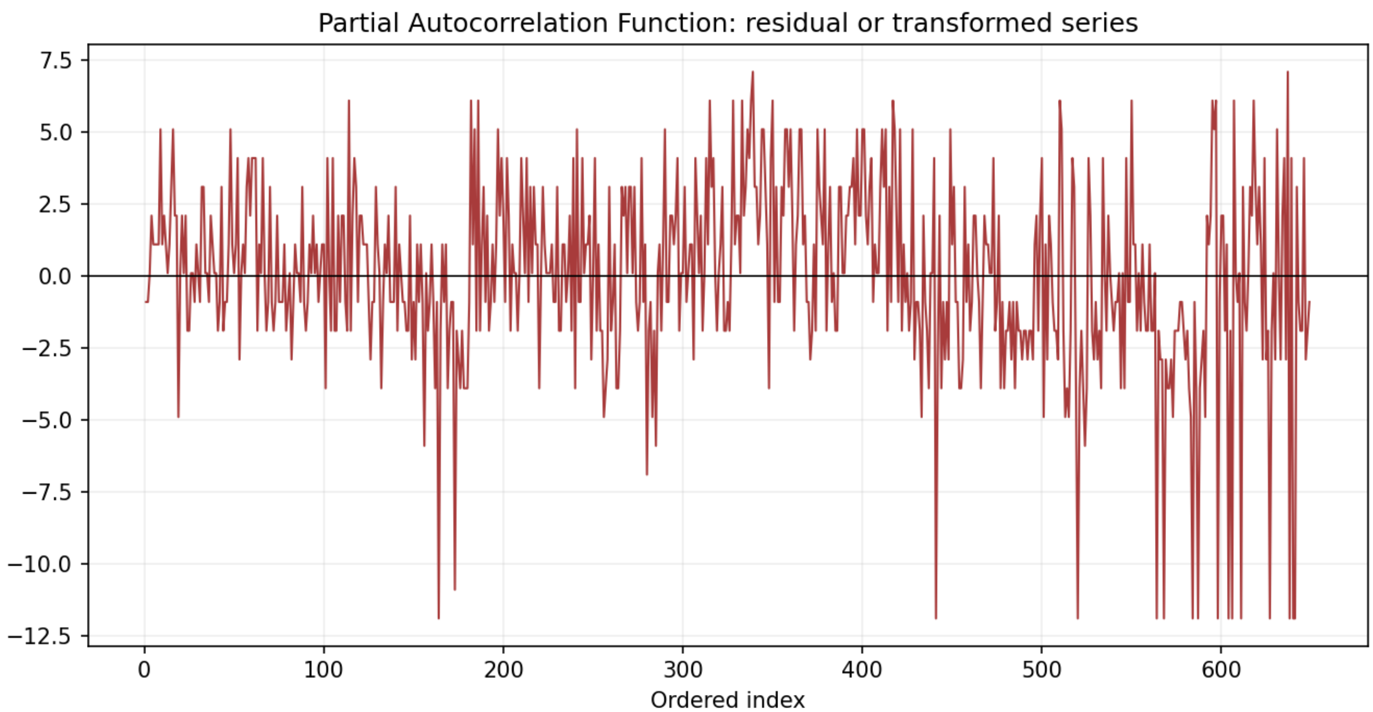
Partial Autocorrelation Function

serial_dependence_analysis | source-row order | page 2



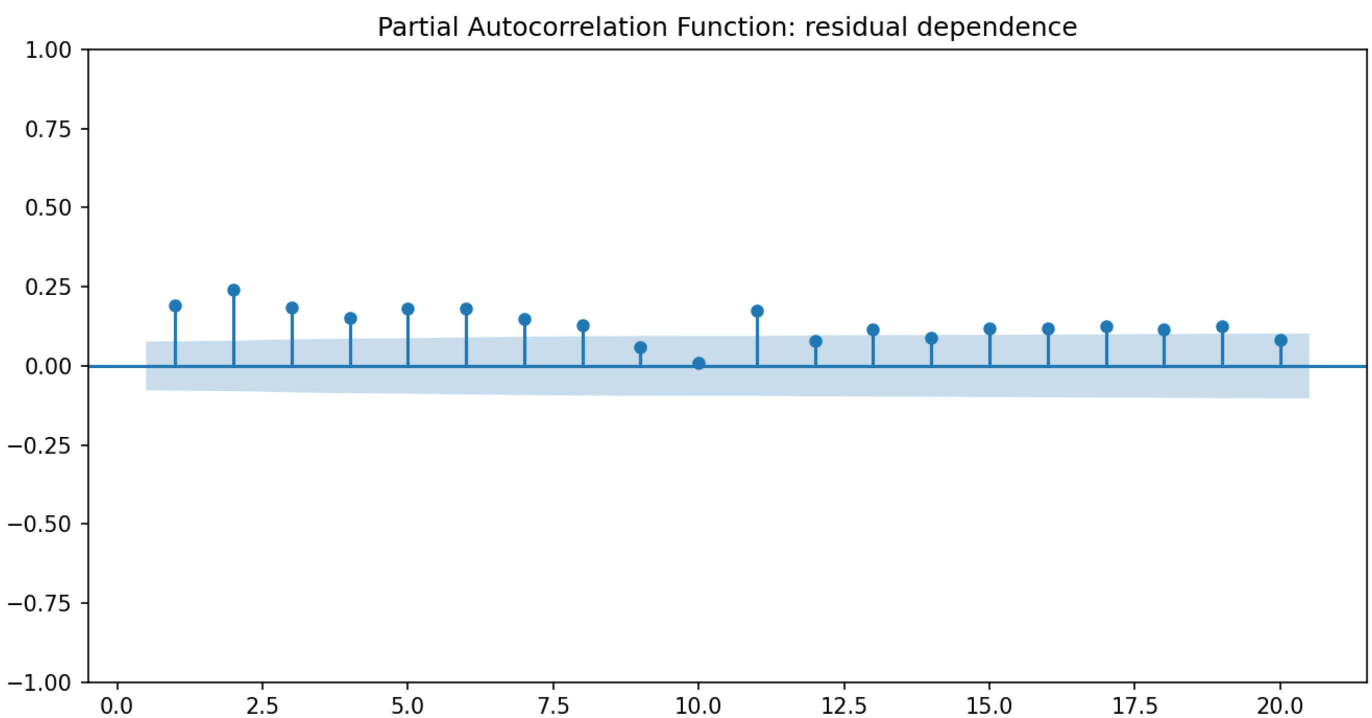
Partial Autocorrelation Function

serial_dependence_analysis | source-row order | page 3



Partial Autocorrelation Function

serial_dependence_analysis | source-row order | page 4



Partial Autocorrelation Function

serial_dependence_analysis | source-row order | page 5