



UNIVERSIDAD COMPLUTENSE
MADRID

ECONOMETRÍA APLICADA



Facultad de Ciencias
Económicas y Empresariales

2

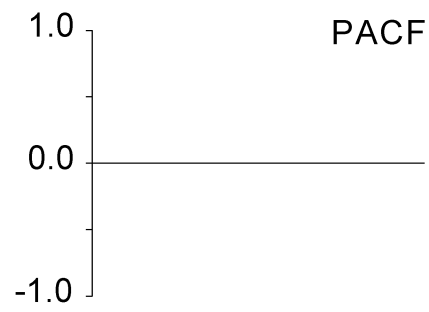
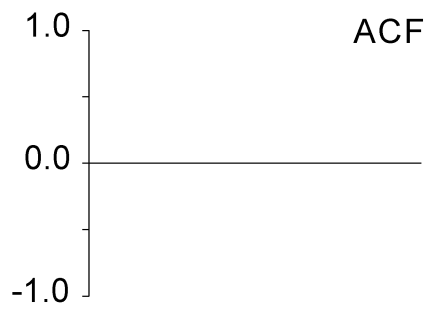
ANÁLISIS UNIVARIANTE DE SERIES TEMPORALES

AUTOCORRELACIONES TEÓRICAS DE MODELOS ARMA

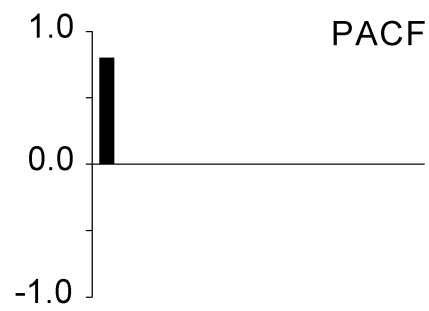
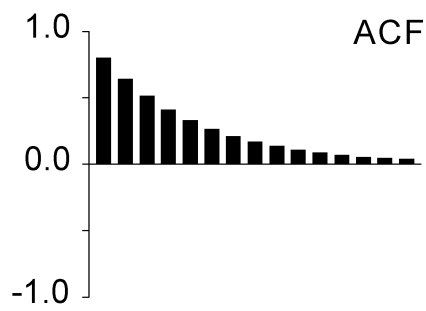
José Alberto Mauricio

Departamento de Análisis Económico y Economía Cuantitativa

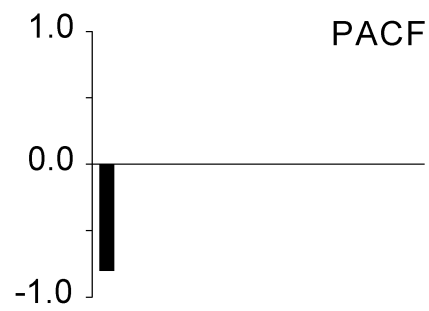
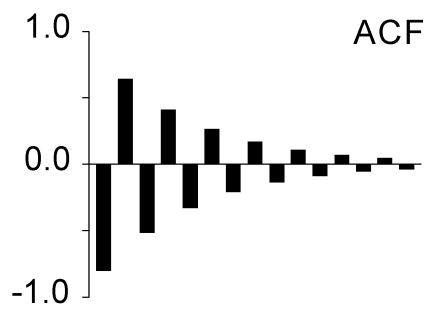
Ruido Blanco



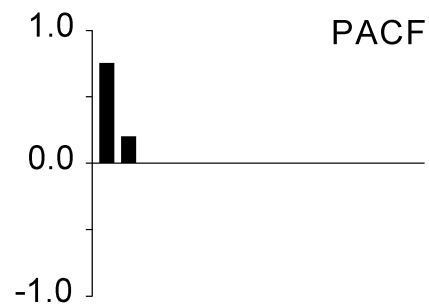
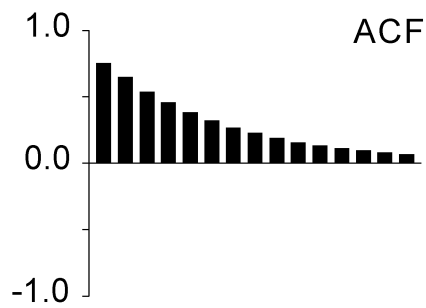
AR(1): $\phi_1 = +0.80$ (parámetro positivo)



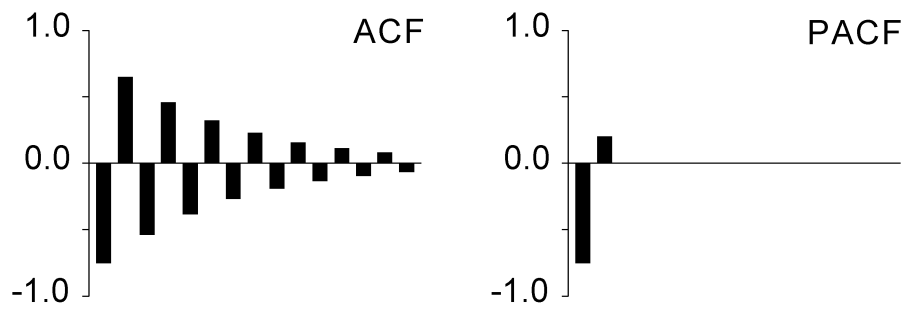
AR(1): $\phi_1 = -0.80$ (parámetro negativo)



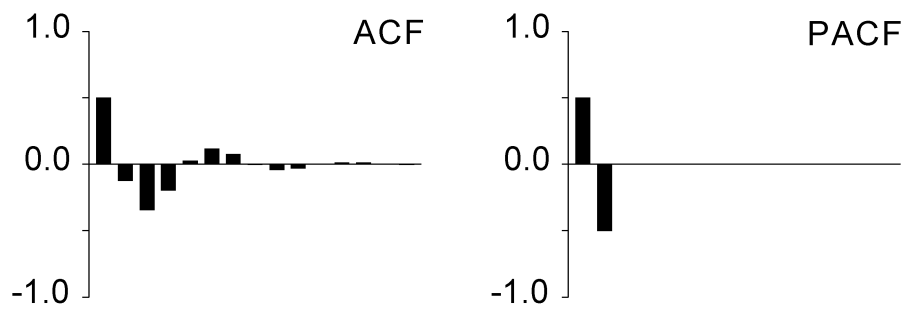
AR(2): $\phi_1 = +0.60, \phi_2 = +0.20$ (raíces reales: $-4.19, +1.19$; raíz dominante positiva)



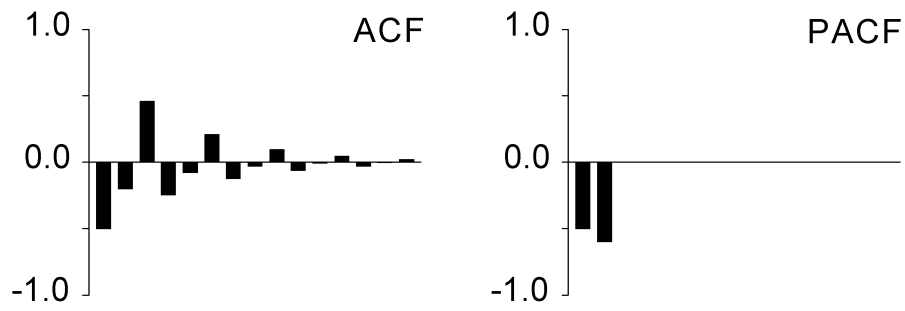
AR(2): $\phi_1 = -0.60, \phi_2 = +0.20$ (raíces reales: $+4.19, -1.19$; raíz dominante negativa)



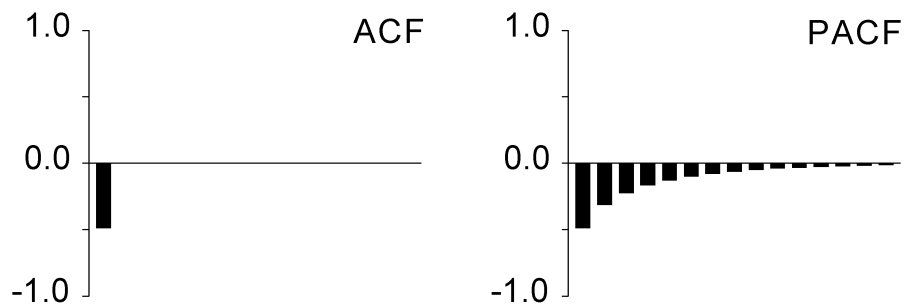
AR(2): $\phi_1 = +0.75, \phi_2 = -0.50$ (raíces complejas: $+0.75 \pm 1.20i$)



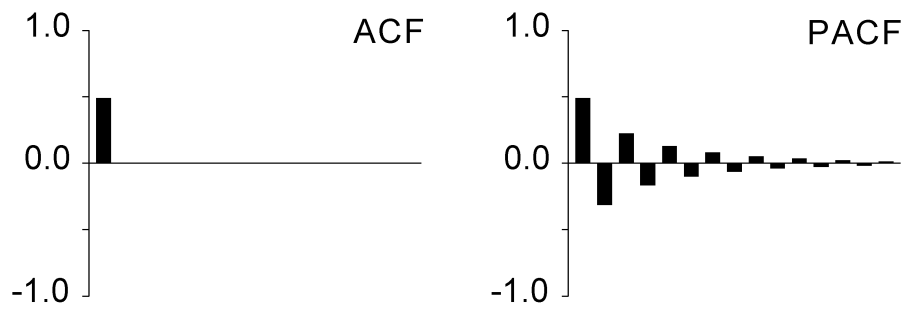
AR(2): $\phi_1 = -0.80, \phi_2 = -0.60$ (raíces complejas: $-0.67 \pm 1.11i$)



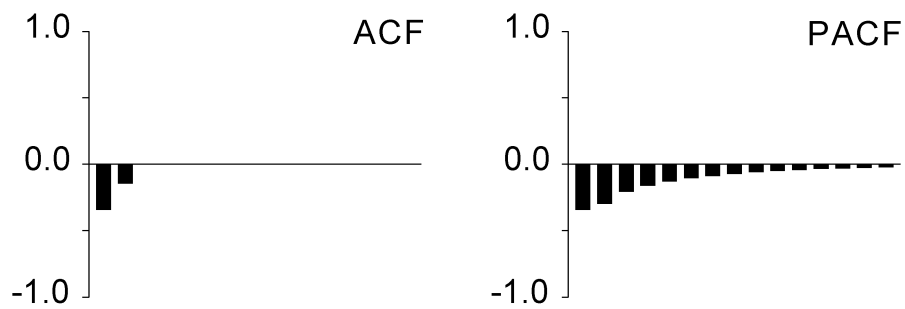
MA(1): $\theta_1 = +0.80$ (parámetro positivo)



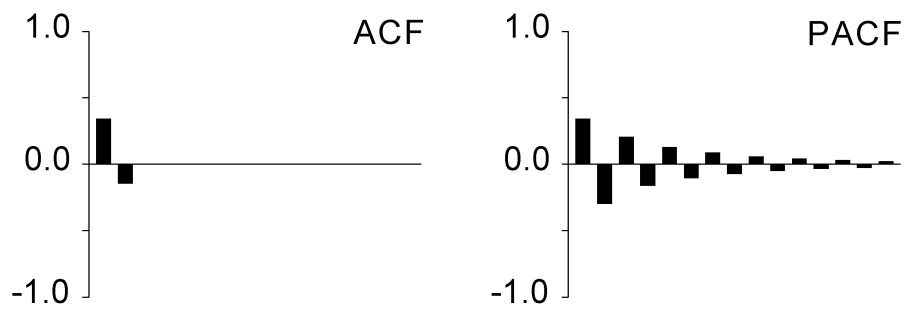
MA(1): $\theta_1 = -0.80$ (parámetro negativo)



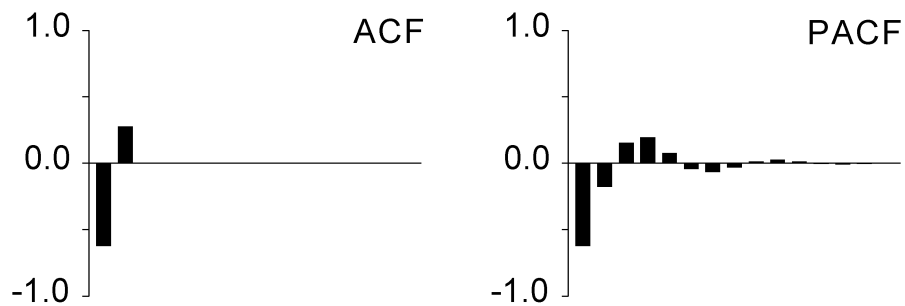
MA(2): $\theta_1 = +0.60, \theta_2 = +0.20$ (raíces reales; raíz dominante positiva)



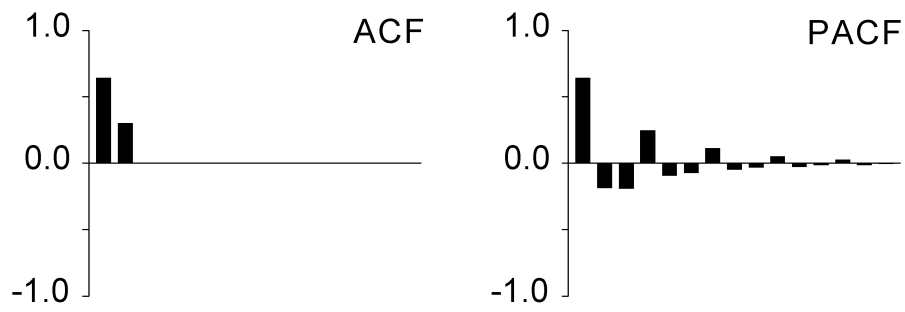
MA(2): $\theta_1 = -0.60, \theta_2 = +0.20$ (raíces reales; raíz dominante negativa)



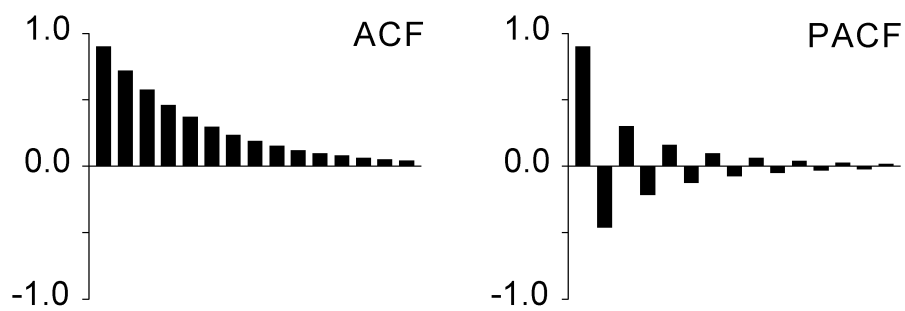
MA(2): $\theta_1 = +0.75, \theta_2 = -0.50$ (raíces complejas)



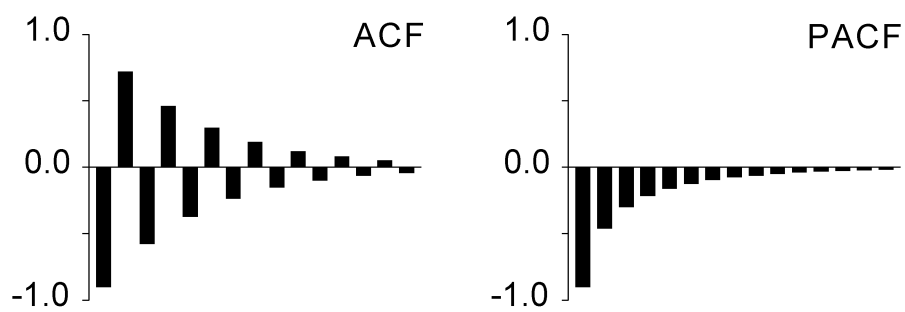
MA(2): $\theta_1 = -0.80, \theta_2 = -0.60$ (raíces complejas)



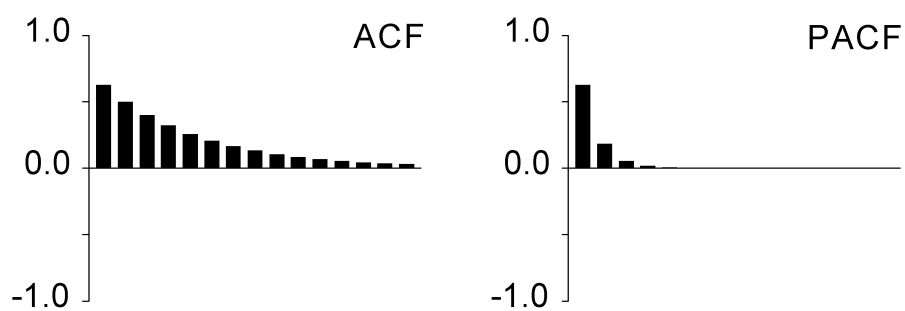
ARMA(1,1): $\phi_1 = +0.80; \theta_1 = -0.80$



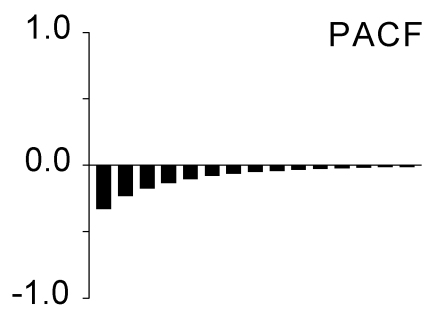
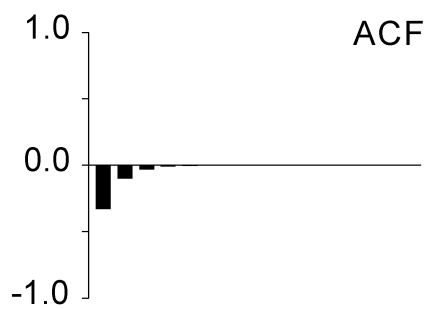
ARMA(1,1): $\phi_1 = -0.80; \theta_1 = +0.80$



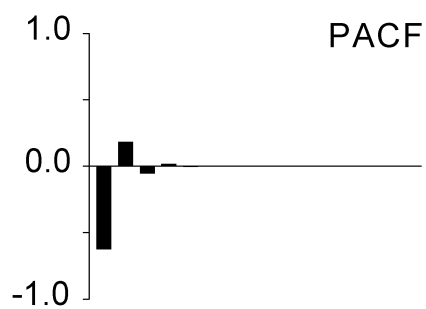
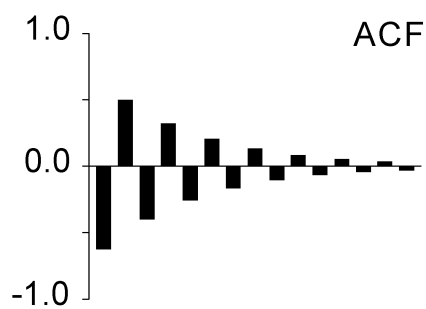
ARMA(1,1): $\phi_1 = +0.80; \theta_1 = +0.30$



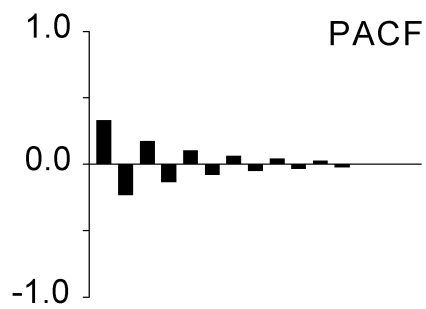
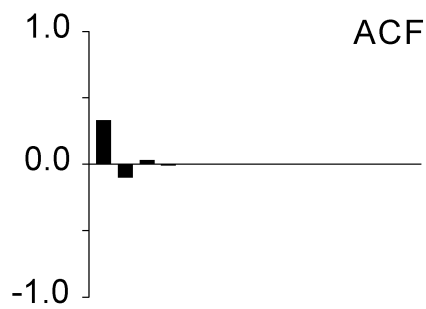
ARMA(1,1): $\phi_1 = +0.30$; $\theta_1 = +0.80$



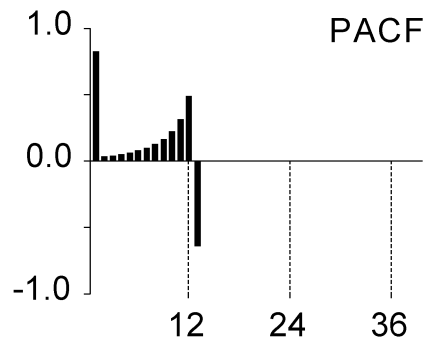
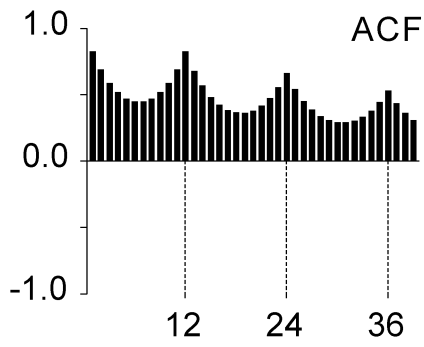
ARMA(1,1): $\phi_1 = -0.80$; $\theta_1 = -0.30$



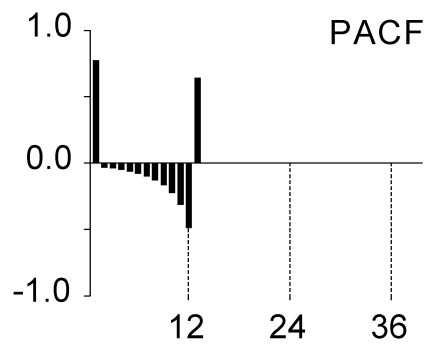
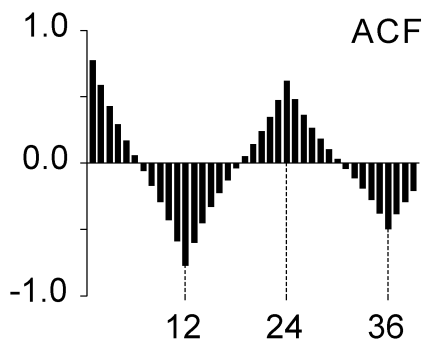
ARMA(1,1): $\phi_1 = -0.30$; $\theta_1 = -0.80$



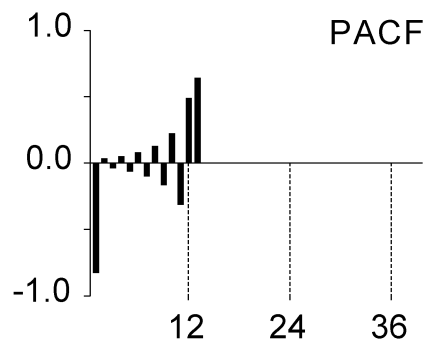
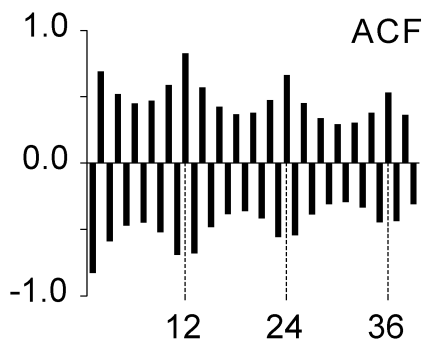
$AR(1) \times AR(1)_{12}$: $\phi_1 = +0.80$; $\Phi_1 = +0.80$



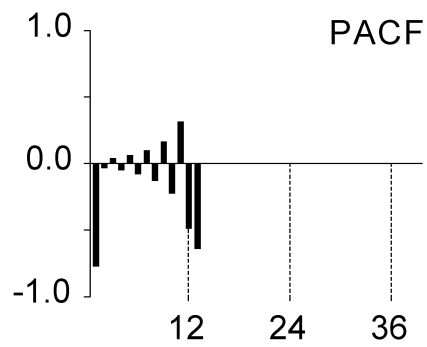
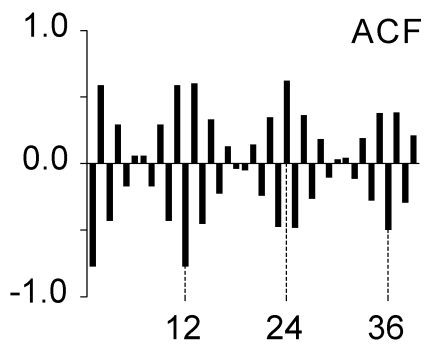
$AR(1) \times AR(1)_{12}$: $\phi_1 = +0.80$; $\Phi_1 = -0.80$



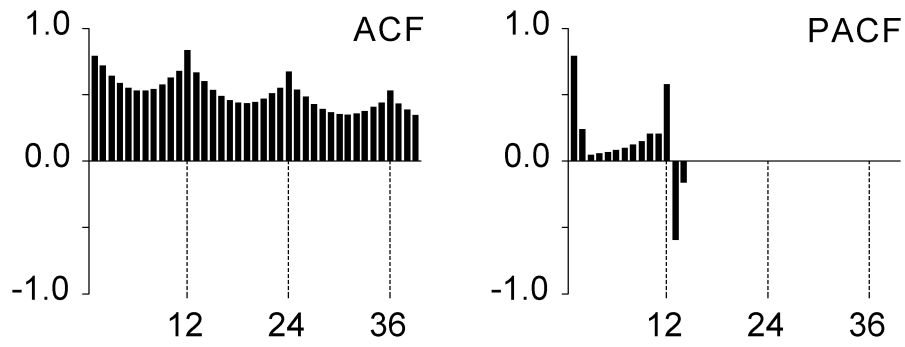
$AR(1) \times AR(1)_{12}$: $\phi_1 = -0.80$; $\Phi_1 = +0.80$



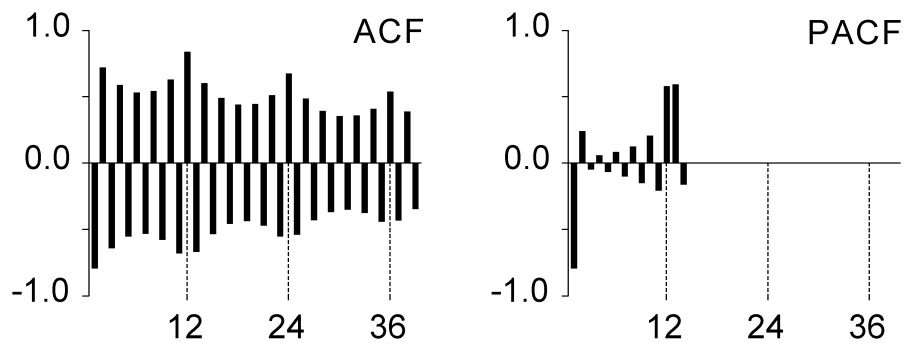
$AR(1) \times AR(1)_{12}$: $\phi_1 = -0.80$; $\Phi_1 = -0.80$



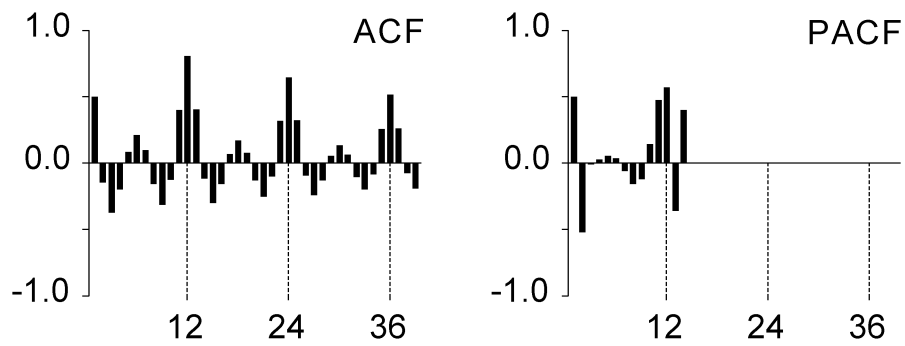
$AR(2) \times AR(1)_{12}$: $\phi_1 = +0.60, \phi_2 = +0.20; \Phi_1 = +0.80$



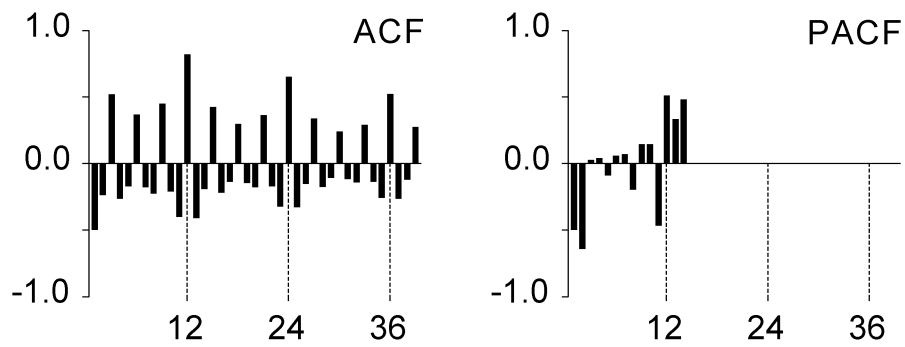
$AR(2) \times AR(1)_{12}$: $\phi_1 = -0.60, \phi_2 = +0.20; \Phi_1 = +0.80$



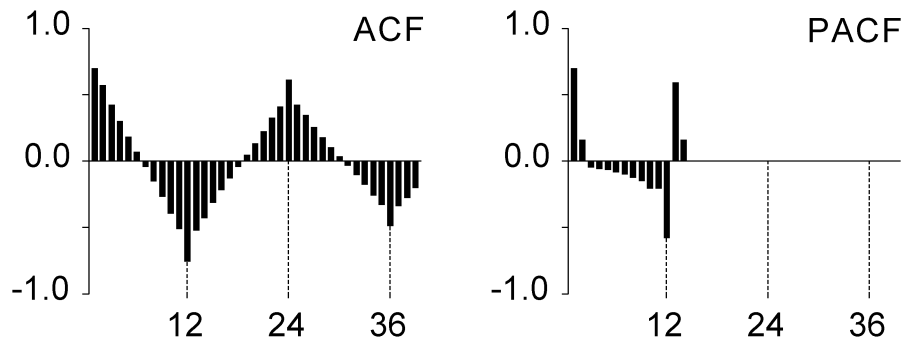
$AR(2) \times AR(1)_{12}$: $\phi_1 = +0.75, \phi_2 = -0.50; \Phi_1 = +0.80$



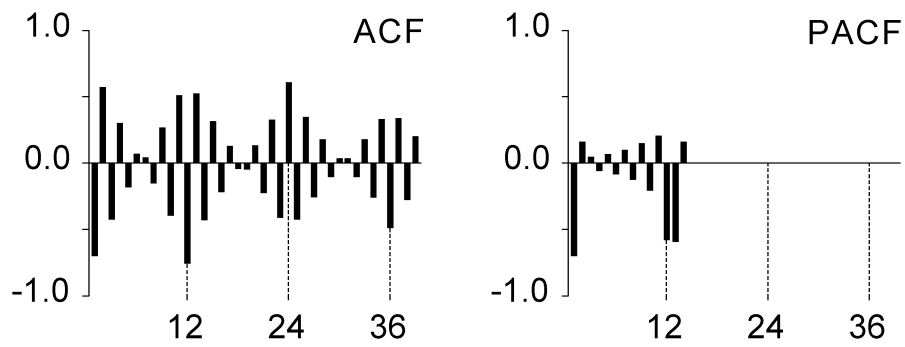
$AR(2) \times AR(1)_{12}$: $\phi_1 = -0.80, \phi_2 = -0.60; \Phi_1 = +0.80$



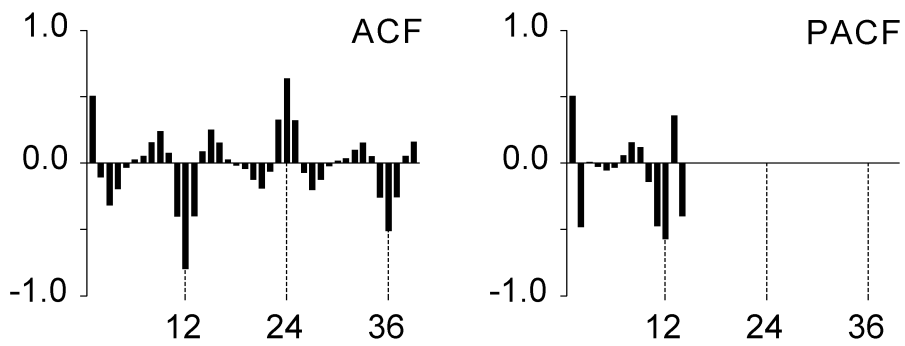
$AR(2) \times AR(1)_{12}$: $\phi_1 = +0.60, \phi_2 = +0.20; \Phi_1 = -0.80$



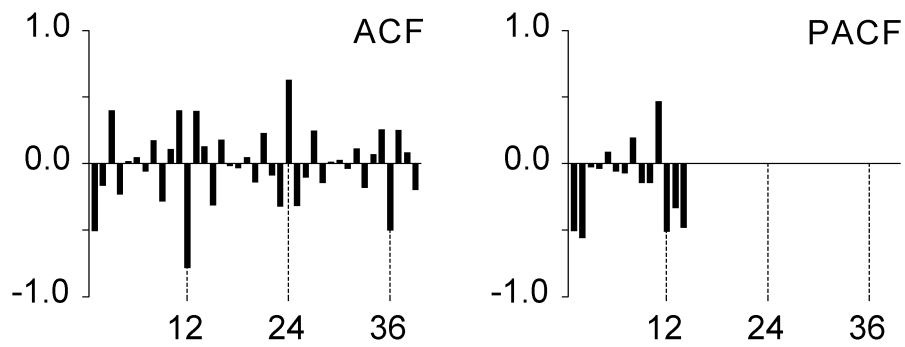
$AR(2) \times AR(1)_{12}$: $\phi_1 = -0.60, \phi_2 = +0.20; \Phi_1 = -0.80$



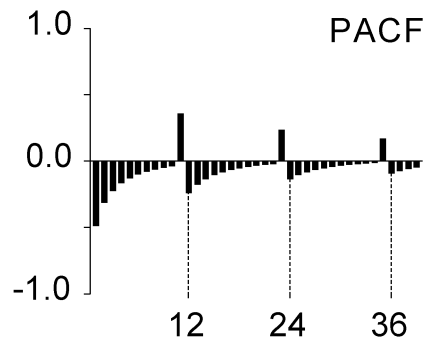
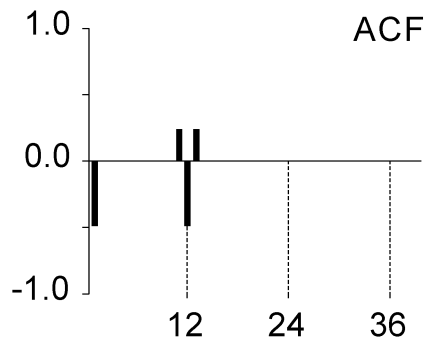
$AR(2) \times AR(1)_{12}$: $\phi_1 = +0.75, \phi_2 = -0.50; \Phi_1 = -0.80$



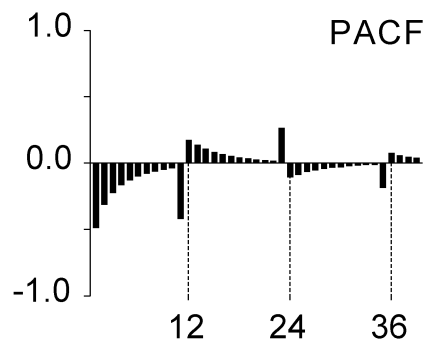
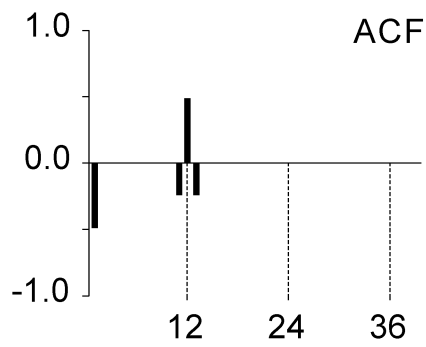
$AR(2) \times AR(1)_{12}$: $\phi_1 = -0.80, \phi_2 = -0.60; \Phi_1 = -0.80$



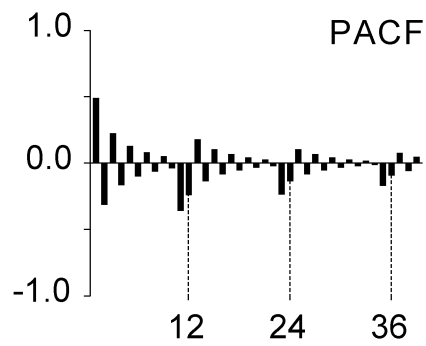
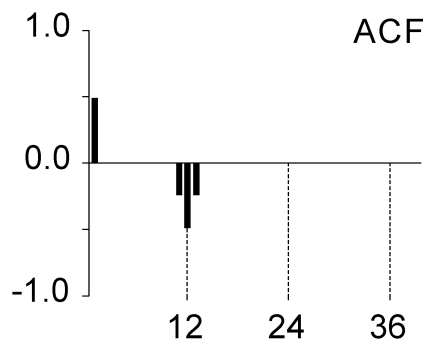
$MA(1) \times MA(1)_{12}: \theta_1 = +0.80; \Theta_1 = +0.80$



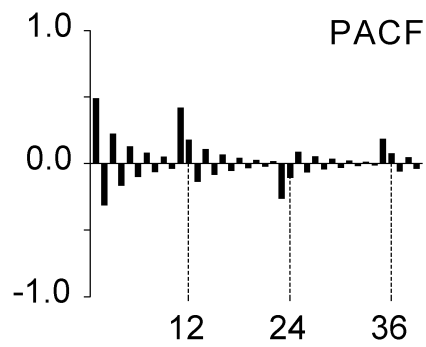
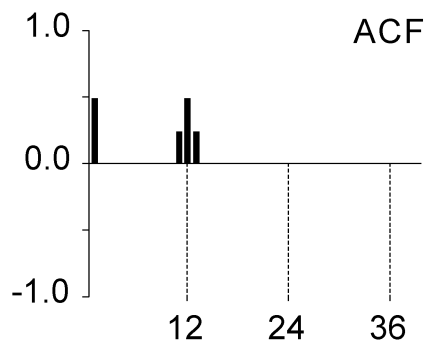
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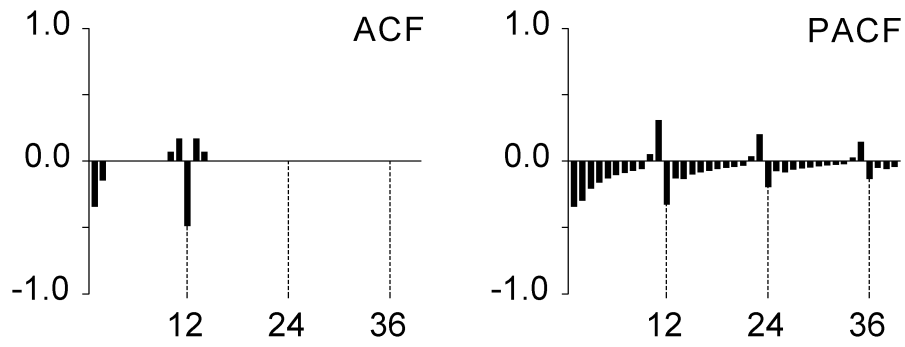
$MA(1) \times MA(1)_{12}: \theta_1 = -0.80; \Theta_1 = +0.80$



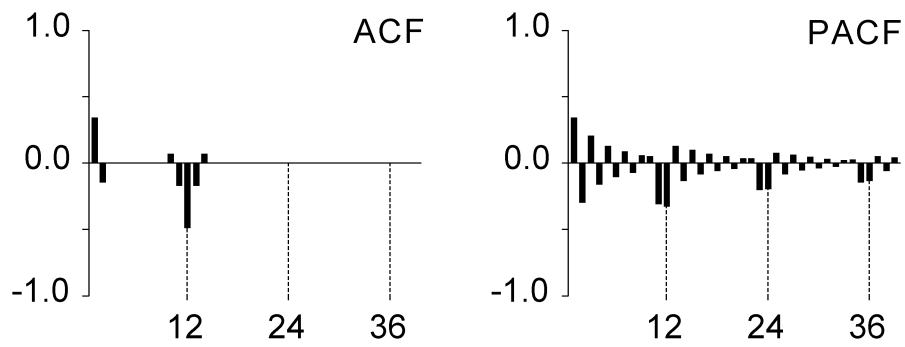
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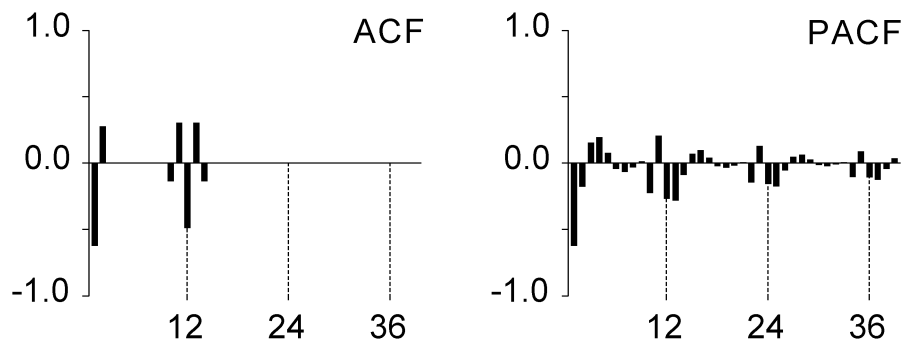
$MA(2) \times MA(1)_{12}: \theta_1 = +0.60, \theta_2 = +0.20; \Theta_1 = +0.80$



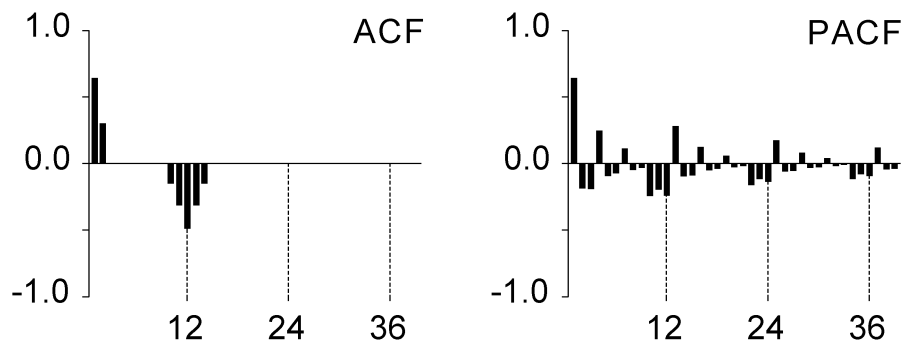
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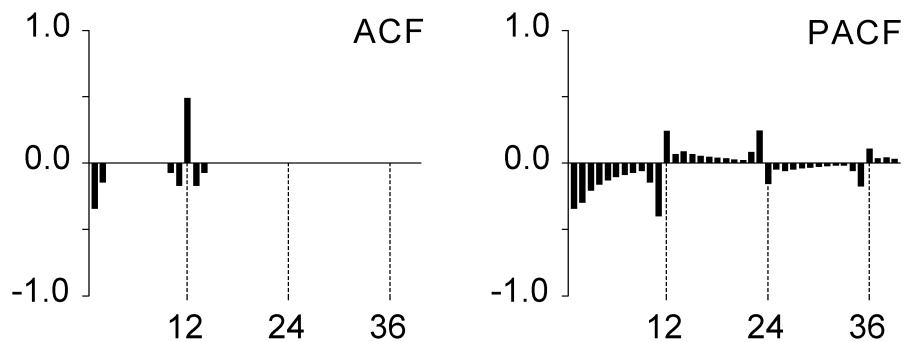
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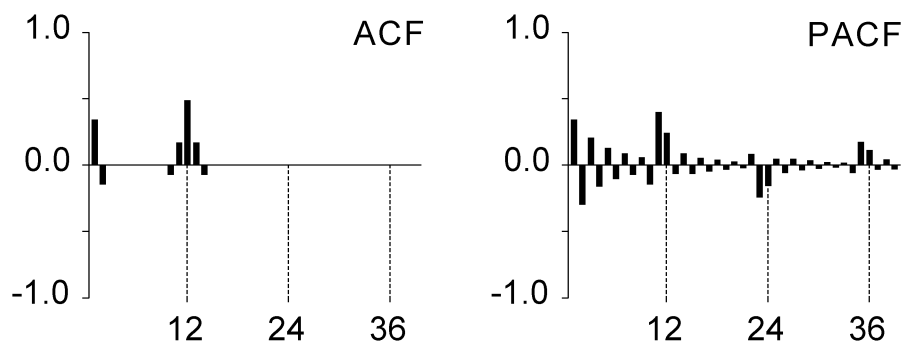
$MA(2) \times MA(1)_{12}: \theta_1 = -0.80, \theta_2 = -0.60; \Theta_1 = +0.80$



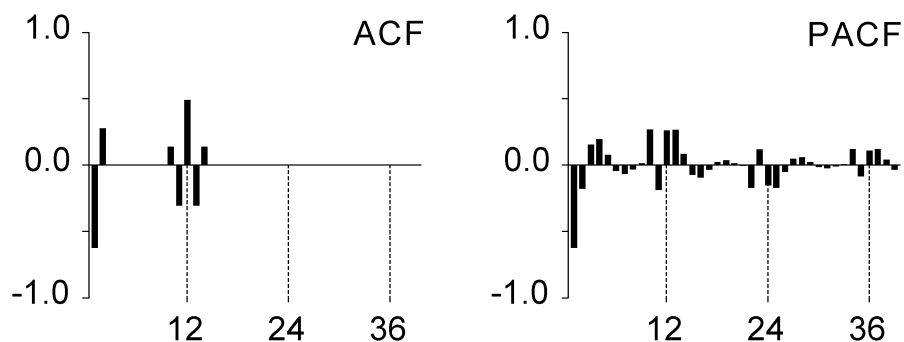
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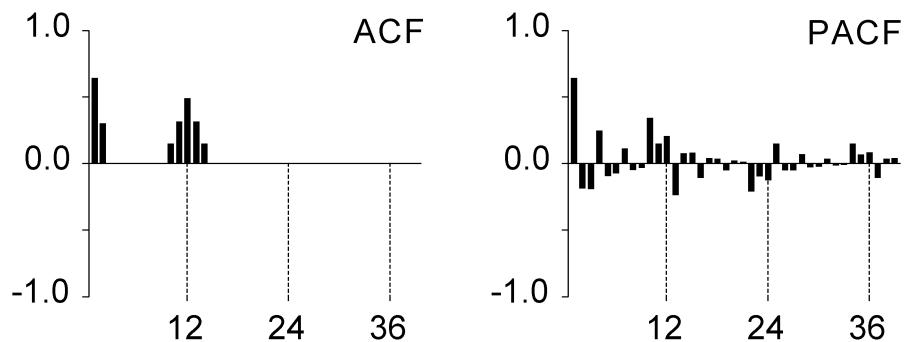
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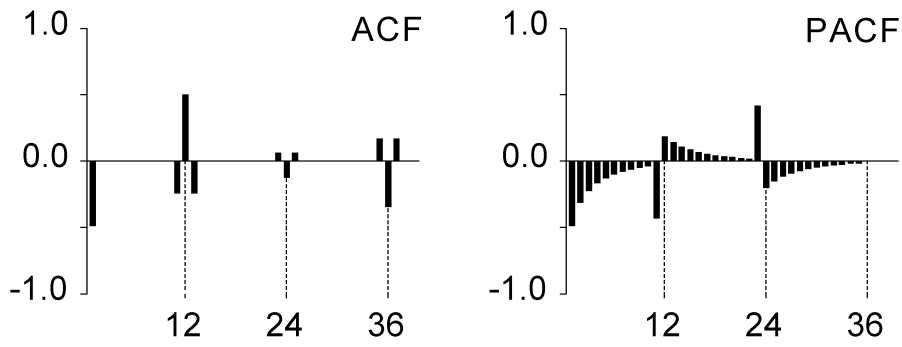
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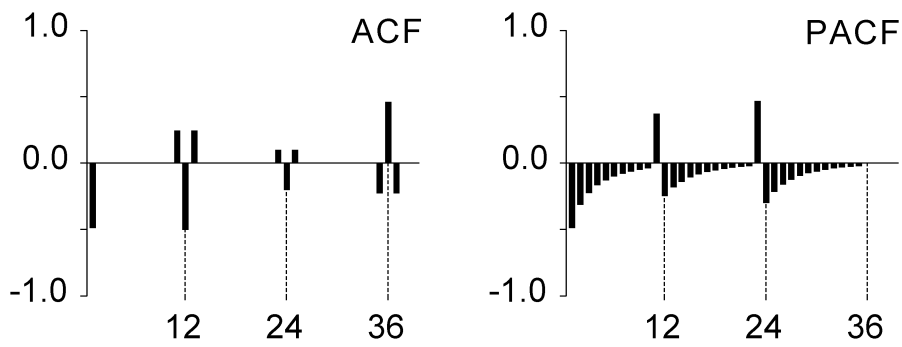
$MA(2) \times MA(1)_{12}: \theta_1 = -0.80, \theta_2 = -0.60; \Theta_1 = -0.80$



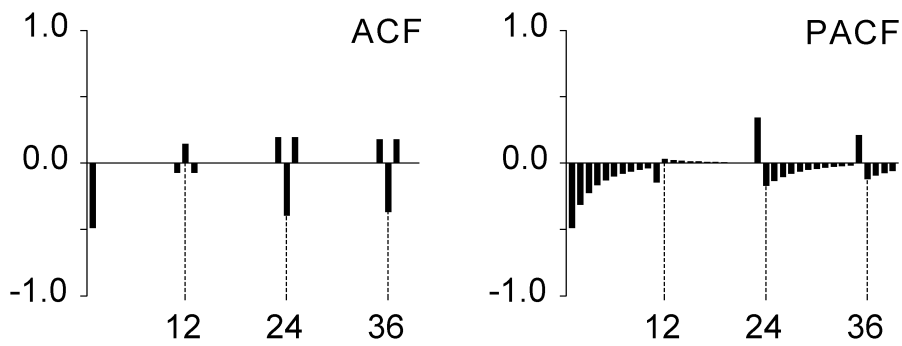
MA(1)×AR(2)₁₂: $\theta_1 = +0.80$; $\Phi_1 = +0.75$, $\Phi_2 = -0.50$ (raíces complejas)



MA(1)×AR(2)₁₂: $\theta_1 = +0.80$; $\Phi_1 = -0.80$, $\Phi_2 = -0.60$ (raíces complejas)



MA(1)×ARMA(2,1)₁₂: $\theta_1 = +0.80$; $\Phi_1 = +0.75$, $\Phi_2 = -0.50$ (raíces complejas); $\Theta_1 = +0.80$



MA(1)×ARMA(2,1)₁₂: $\theta_1 = +0.80$; $\Phi_1 = -0.80$; $\Phi_2 = -0.60$ (raíces complejas); $\Theta_1 = +0.80$

