« Analyse des séries temporelles » Régis Bourbonnais, Virginie Terraza, Dunod, 5^{ème} édt., 2022

Errata

Page 270 : (au milieu) Annule et remplace

Sample: 1 220

Included observations: 220

Autocorrelation	Partial Correlation		AC	PAC	Q-Stat	Prob
1	1	1	0.495	0.495	54.648	0.000
1	1 1	2	0.237	-0.011	67.224	0.000
1 101	11 1	3	0.086	-0.036	68.896	0.000
1 1	10 1	4	-0.034	-0.080	69.151	0.000
1 1	1 1	5	-0.044	0.015	69.588	0.000
101	1 1	6	-0.027	0.011	69.751	0.000
TI T	1 1	7	-0.027	-0.017	69.912	0.000
101	11 1	8	-0.026	-0.017	70.073	0.000
11 1	10	9	-0.040	-0.029	70.449	0.000
1 11	l r þi	10	0.031	0.088	70.676	0.000