

SCRIPT MOD6S3F: AUTOCORRELATION PLOTS

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```
R> load("c:/Klaus/AAEC5126/R/data/normindepLabor.rda")
R> #
R> #Focus on "kl6" coefficient
R> #####
R> d<-50; # we're only interested into lags up to 50
R> int<-t(betamat[4,])
R> m<-length(int)
R> lagcorrk16<-matrix(0,1,d)
R> j<-1
R> for (j in 1:d) {
  int1<-int[1:(m-j)]
  int2<-int[(j+1):m]
  int3<-cor(int1,int2)
  lagcorrk16[j]<-int3
}
R> #
R> #
R> #Focus on "we" coefficient
R> #####
R> d<-50; # we're only interested into lags up to 50
R> int<-t(betamat[8,])
R> m<-length(int)
R> lagcorrwe<-matrix(0,1,d)
R> j<-1
R> for (j in 1:d) {
  int1<-int[1:(m-j)]
  int2<-int[(j+1):m]
  int3<-cor(int1,int2)
  lagcorrwe[j]<-int3
}
R> #
R> #
R> #Focus on "sig2" coefficient
R> #####
R> d<-50; # we're only interested into lags up to 50
R> int<-t(sig2mat)
R> m<-length(int)
R> lagcorrsig2<-matrix(0,1,d)
R> j<-1
R> for (j in 1:d) {
  int1<-int[1:(m-j)]
  int2<-int[(j+1):m]
  int3<-cor(int1,int2)
```

```
lagcorrsig2[j]<-int3
}
```

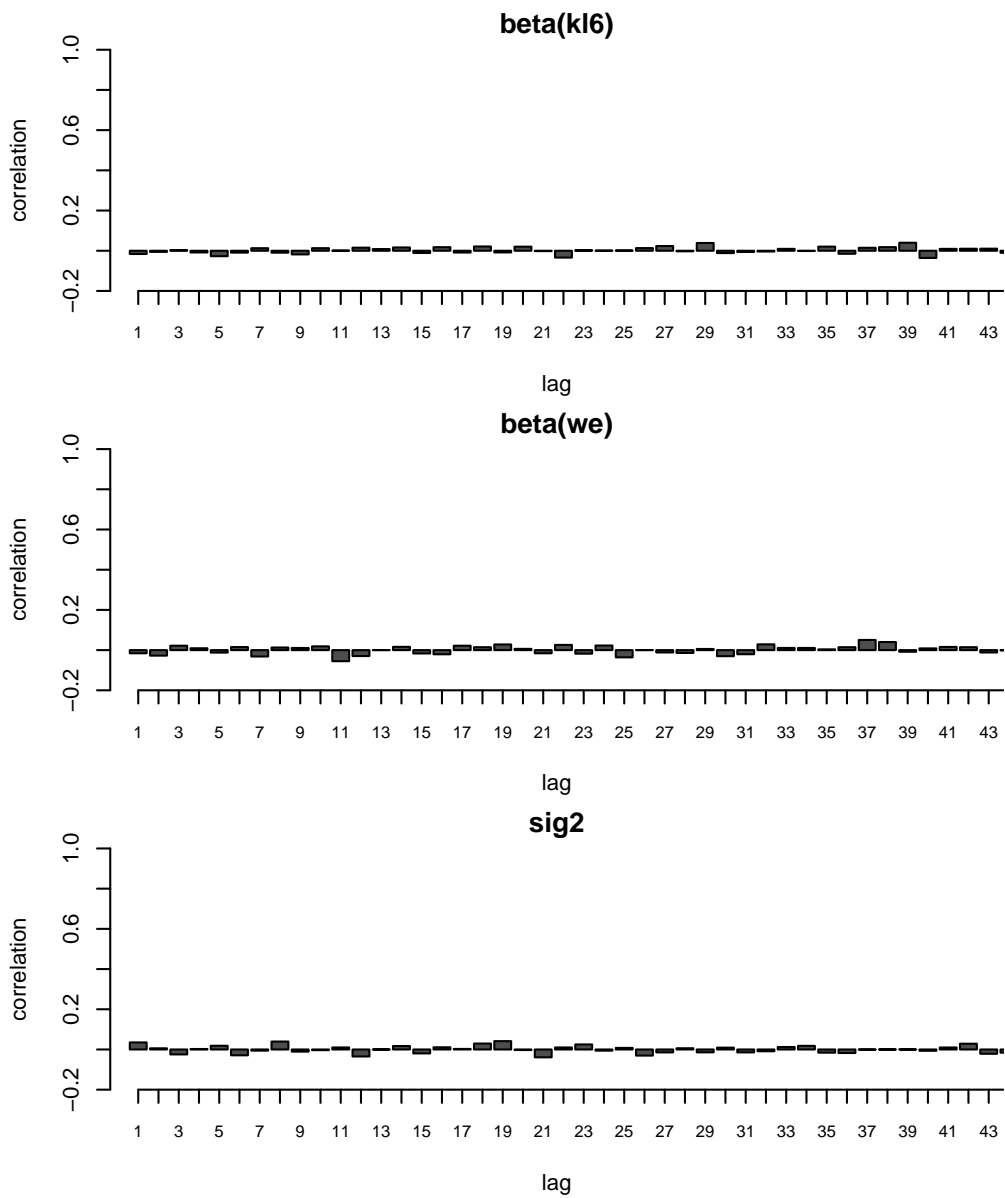


FIGURE 1. AC plots

```
R> proc.time()-tic
  user  system elapsed
 0.63   0.14   1.90
```