

AUTOCOVARANCE PLOT

PURPOSE

Generates a subsample autocovariance versus subsample index plot.

DESCRIPTION

The subsample autocovariance is the autocovariance of the data in the subsample. This plot is used to answer the question: "Does the subsample autocovariance change over different subsamples?" The plot consists of:

Vertical axis = subsample autocovariance;

Horizontal axis = subsample index.

In addition, a horizontal line is drawn representing the full sample autocovariance. The appearance of the 2 traces is controlled by the first 2 settings of the LINES, CHARACTERS, SPIKES, BARS, and similar attributes.

SYNTAX

AUTOCOVARANCE PLOT <y> <x> <SUBSET/EXCEPT/FOR qualification>

where <y> is a response (i.e., dependent) variable;

<x> is a subsample identifier variable (this variable appears on the horizontal axis);

and where the <SUBSET/EXCEPT/FOR qualification> is optional.

EXAMPLES

AUTOCOVARANCE PLOT Y X

AUTOCOVARANCE PLOT Y X1 SUBSET X1 > 5

DEFAULT

None

SYNONYMS

AUTOCOVARANCE STATISTIC PLOT

RELATED COMMANDS

CHARACTER	=	Sets the types for plot characters.
LINE	=	Sets the types for plot lines.
AUTOCOVARANCE	=	Computes the autocovariance of a variable.
AUTOCORRELATION STAT PLOT	=	Generates an autocorrelation versus subset plot.
MEAN PLOT	=	Generates a mean versus subset plot.
STANDARD DEVIATION PLOT	=	Generates a standard deviation versus subset plot.
PLOT	=	Generates a data or function plot.

APPLICATIONS

Exploratory Data Analysis

IMPLEMENTATION DATE

88/2

PROGRAM

```
SKIP 25  
READ SUNSPOT.DAT Y MONTH  
CHARACTER CIRCLE BLANK  
LINE BLANK SOLID  
XLIMITS 1 12  
XTIC OFFSET 0.5 0.5  
X1TIC MARK LABEL FORMAT ALPHA  
X1TIC MARK LABEL CONTENTS JAN FEB MARCH APRIL MAY JUNE JULY AUG ...  
SEP OCT NOV DEC  
MINOR XTIC MARK NUMBER 0  
YILABEL AUTOVARIANCE  
AUTOVARIANCE STAT PLOT Y MONTH
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