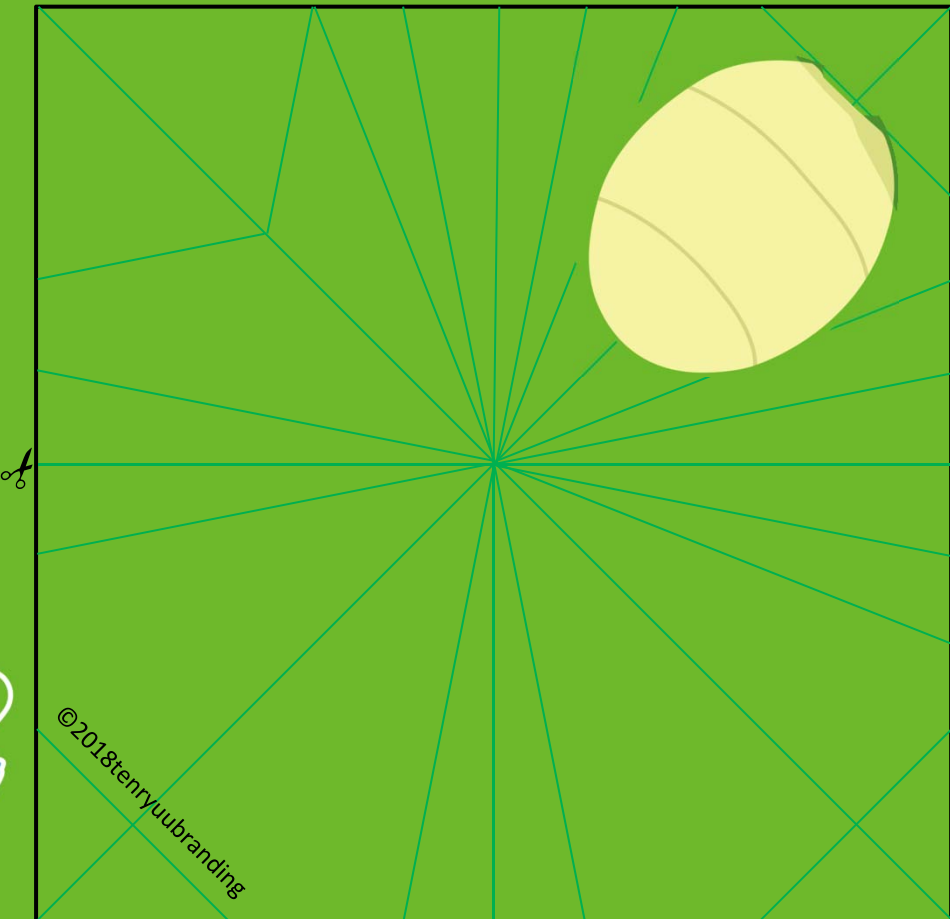
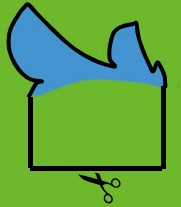
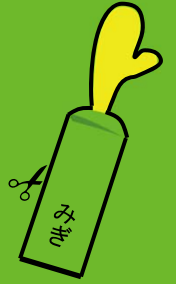
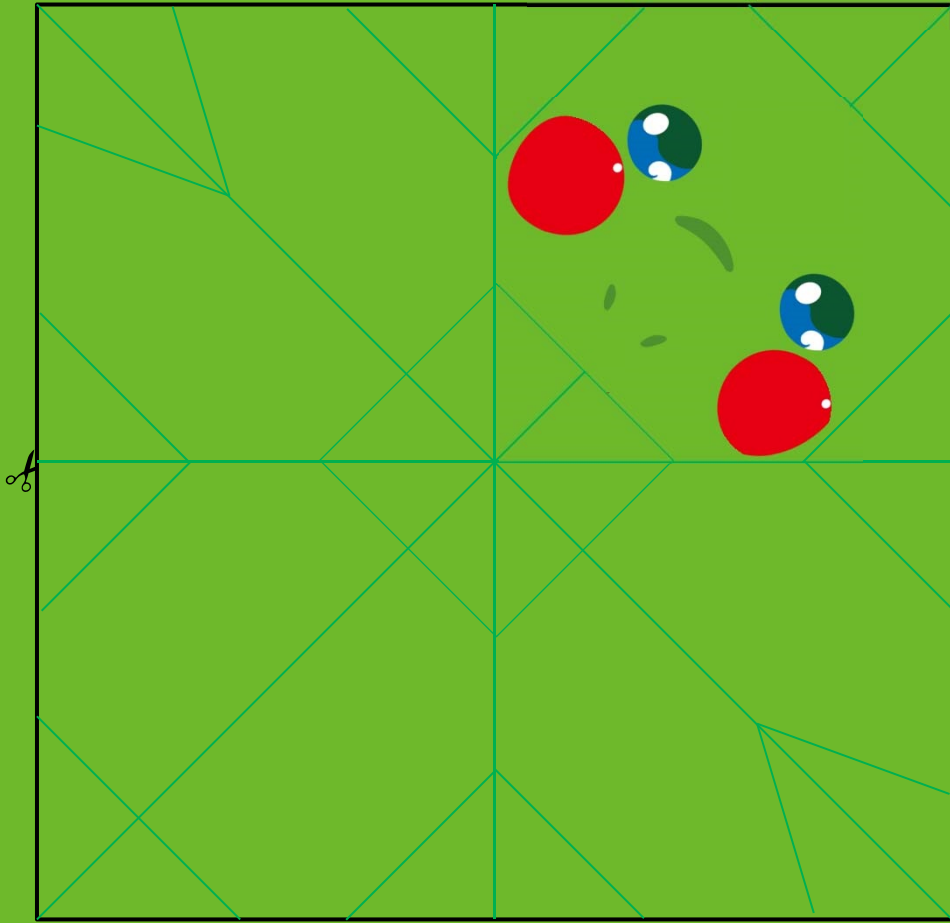


天竜川マスコットキャラクター

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きりとり線



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the model, the model is not able to capture the true underlying process. This is a common problem in time series analysis, and it is often difficult to detect. In this case, the model is misspecified, and the results are biased and inconsistent.

One way to detect misspecification is to use diagnostic tests. The Ljung-Box test is a common test for detecting autocorrelation in the residuals. If the test statistic is significant, it indicates that there is still autocorrelation in the residuals, which suggests that the model is misspecified.

Another way to detect misspecification is to use the Akaike Information Criterion (AIC). AIC is a measure of the relative quality of a statistical model. It takes into account both the goodness of fit and the complexity of the model. A lower AIC value indicates a better model.

In this case, the AIC value for the AR(1) model is significantly higher than the AIC value for the AR(2) model. This suggests that the AR(2) model is a better fit for the data than the AR(1) model.

Finally, it is important to note that the results of the diagnostic tests and the AIC test are only suggestive. They do not provide a definitive answer. It is always best to use common sense and domain knowledge to interpret the results.

In conclusion, the results of the diagnostic tests and the AIC test suggest that the AR(2) model is a better fit for the data than the AR(1) model. However, it is important to use common sense and domain knowledge to interpret the results.

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