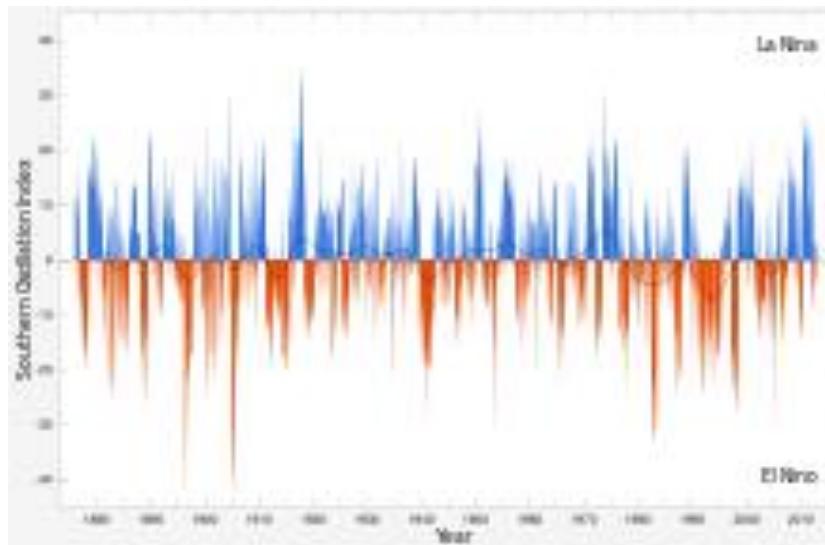
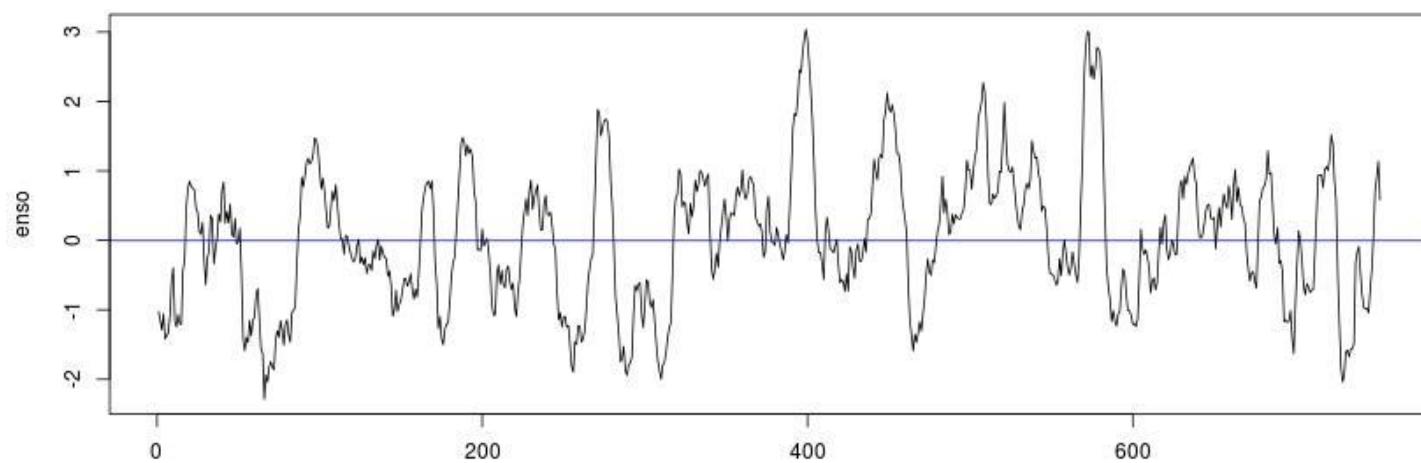


**El Niño Southern Oscillation**, or ENSO, refers to the effects of a band of [sea surface temperatures](#) which are anomalously warm or cold (*called 'El Niño' and 'La Niña'*) for long periods of time that develops off the western coast of South America and causes climatic changes across the tropics and subtropics

Extremes “cause” floods, droughts

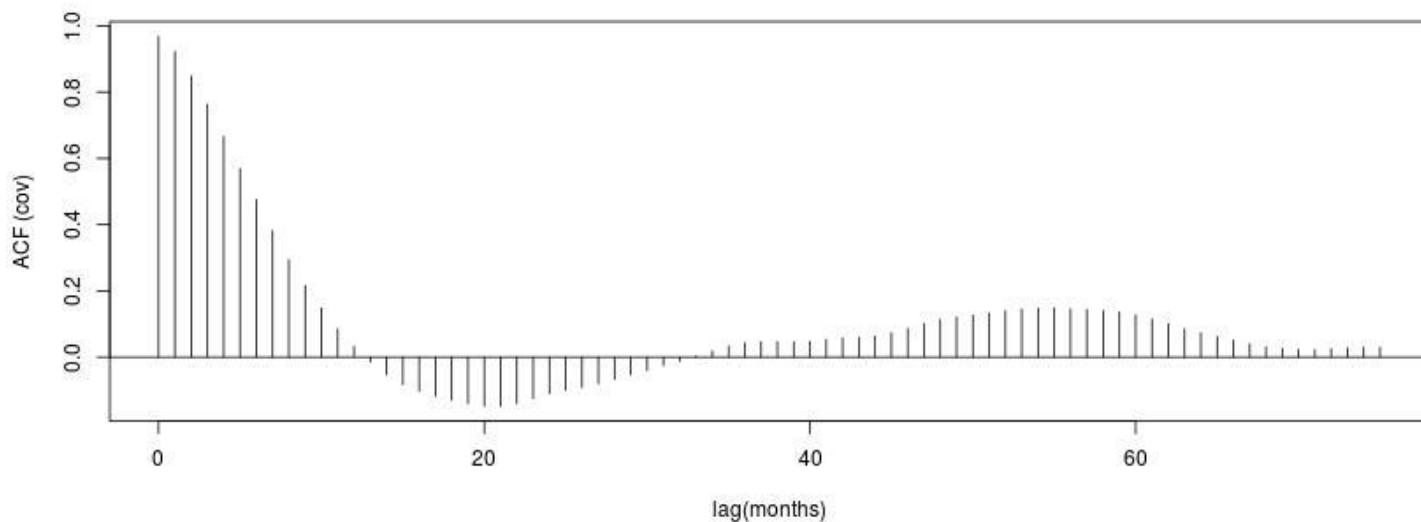


### Multivariate ENSO



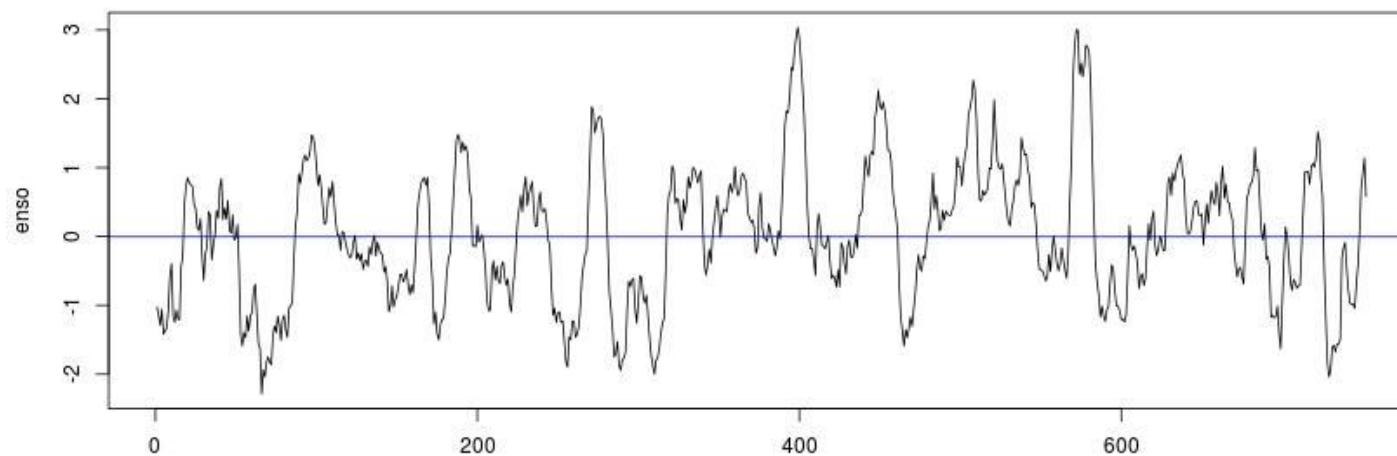
month since 1950.0  
blue line at median

### Series enso



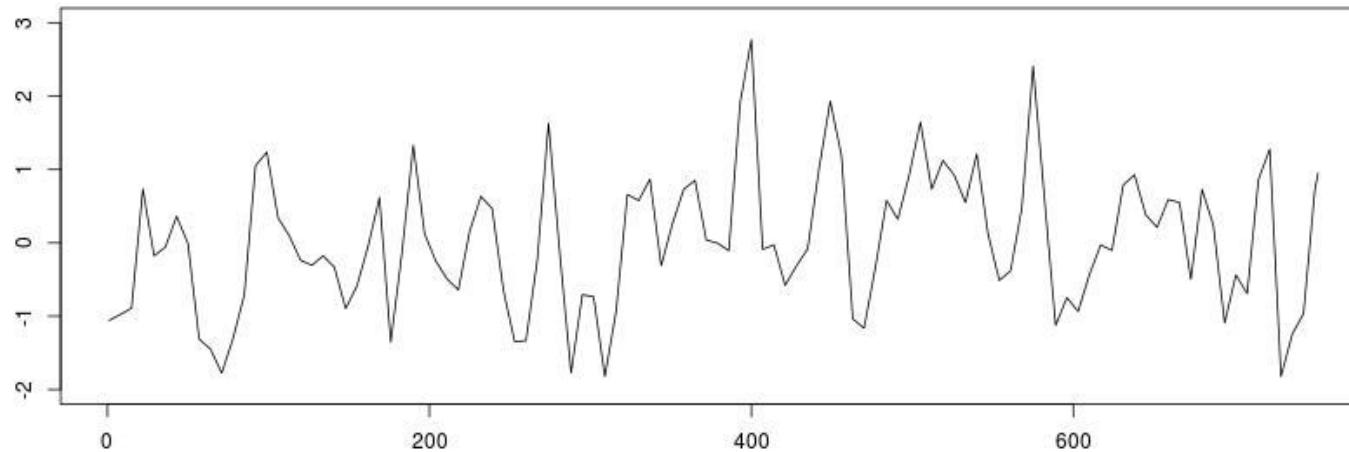
plot, acf

### Multivariate ENSO



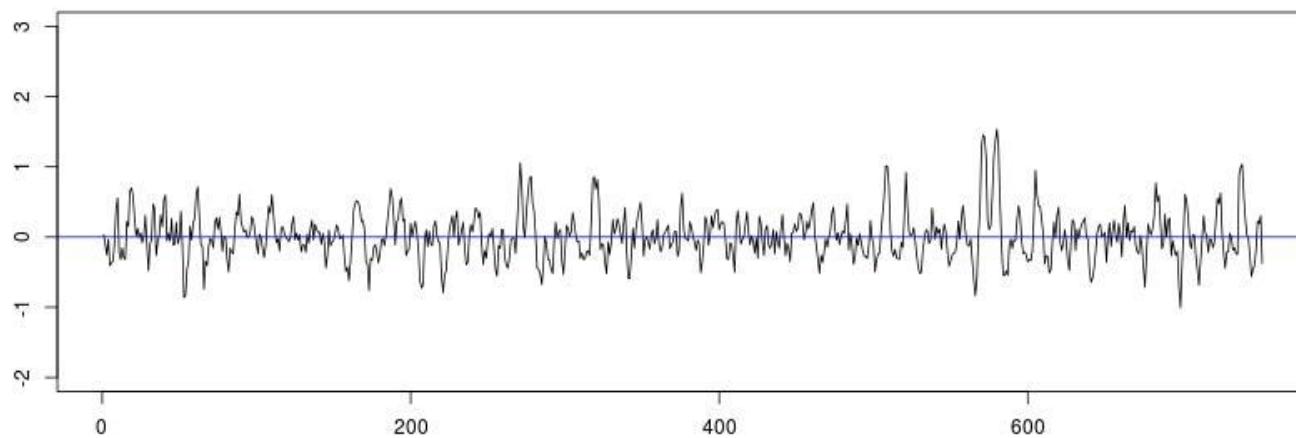
month since 1950.0  
blue line at median

### lowessfit

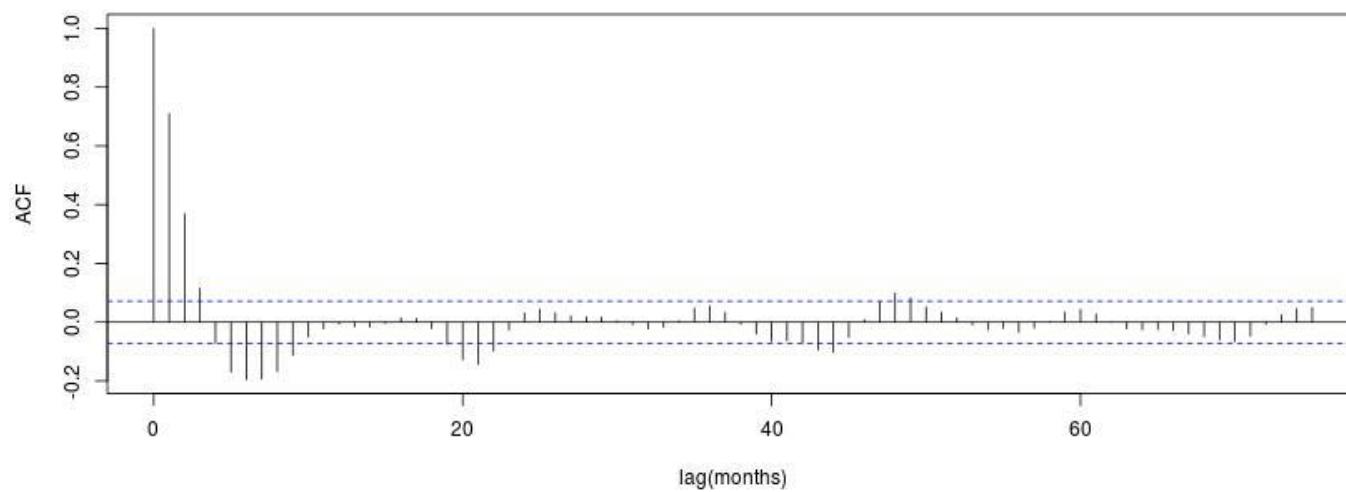


plot, lowess

**residuals**

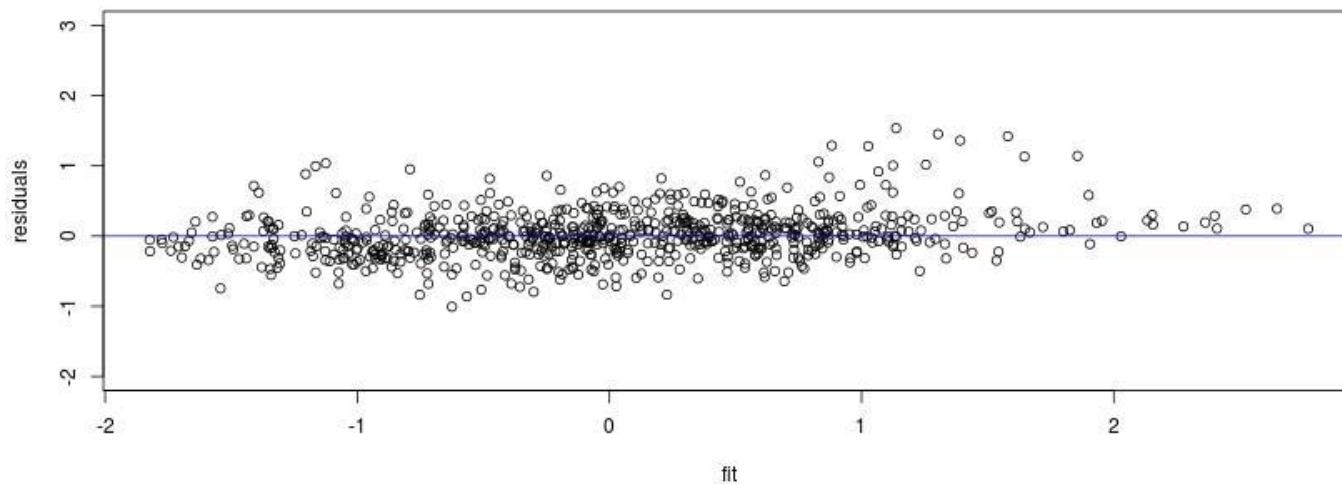


**Series residual**

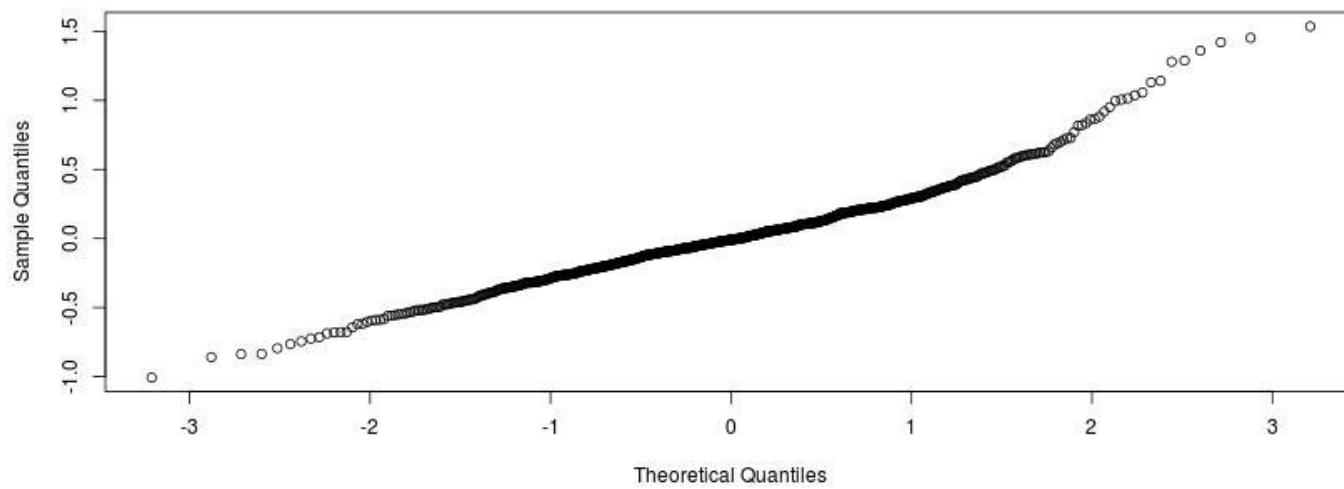


plot, abline,acf

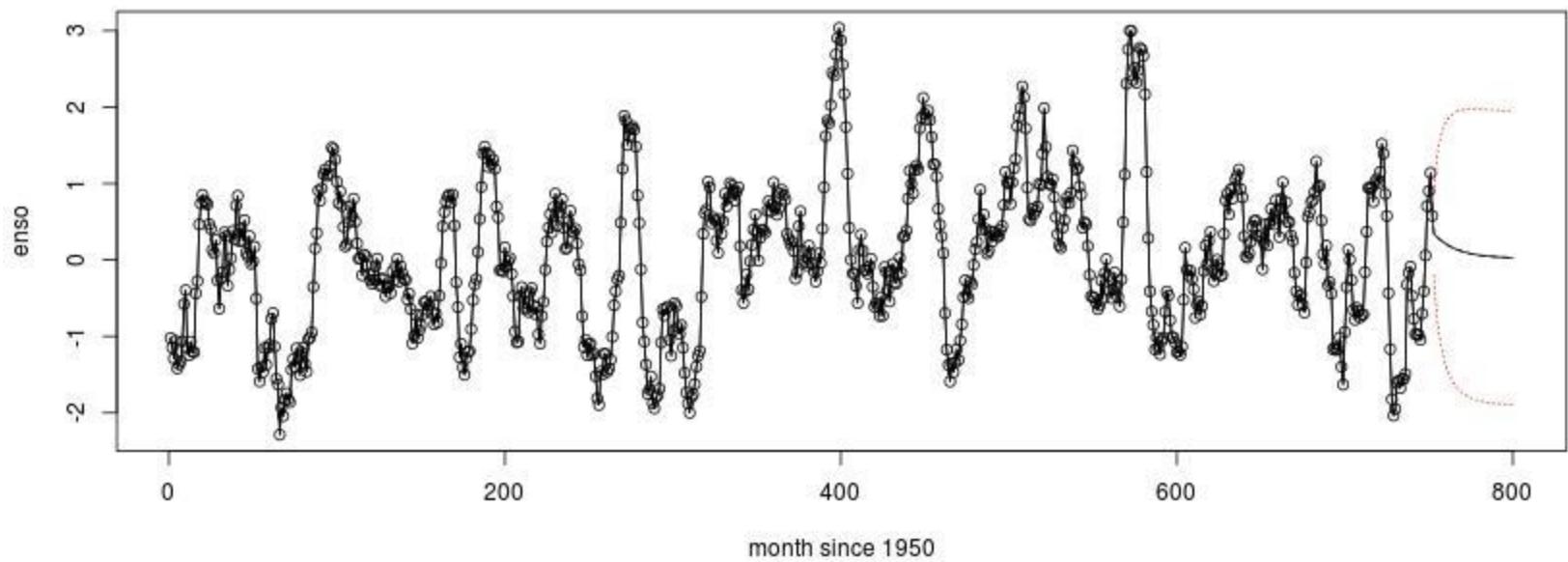
residuals vs. fit



Normal Q-Q Plot

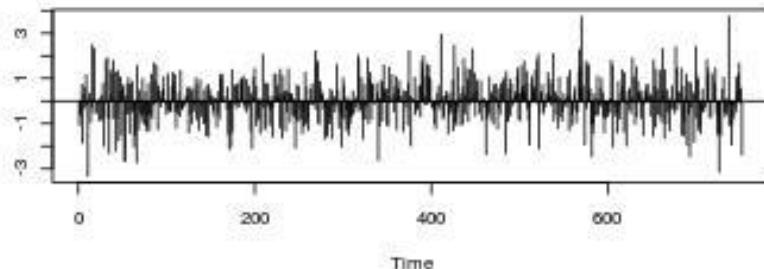


plot, qqnorm

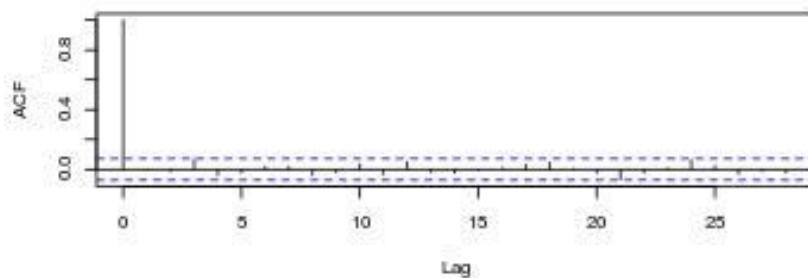


```
m1.enso<-arima(enso,order=c(1,0,1)),  
plot.Arima(m2.enso,, n.ahead=48)
```

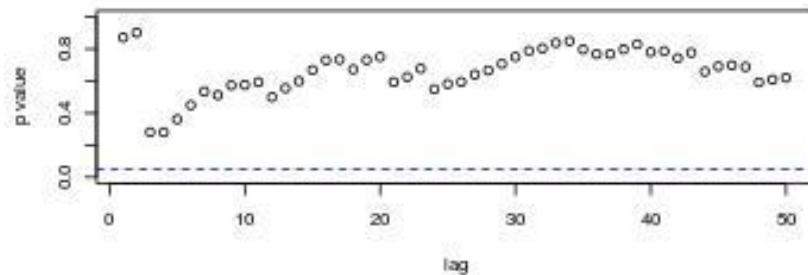
**Standardized Residuals**



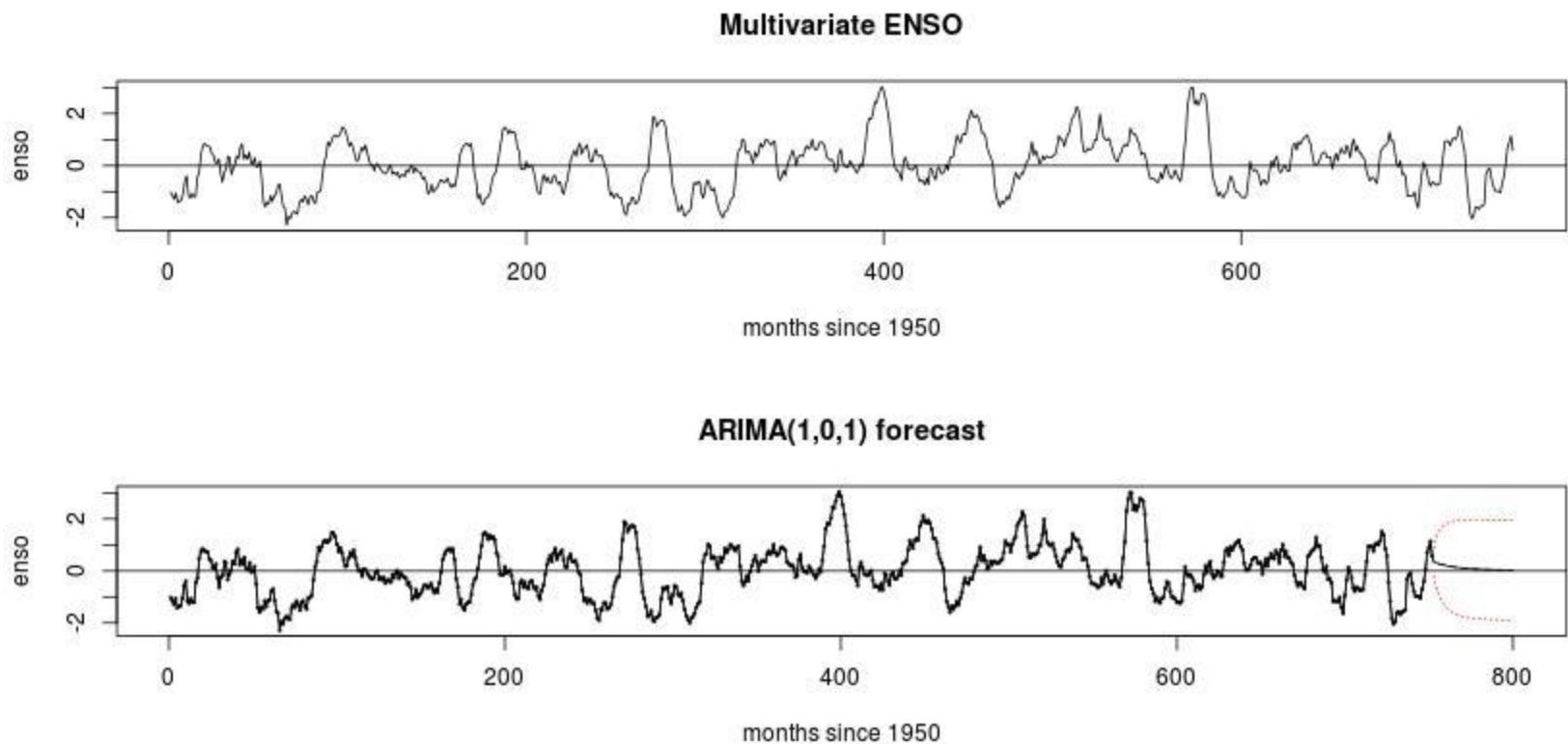
**ACF of Residuals**



**p values for Ljung-Box statistic**

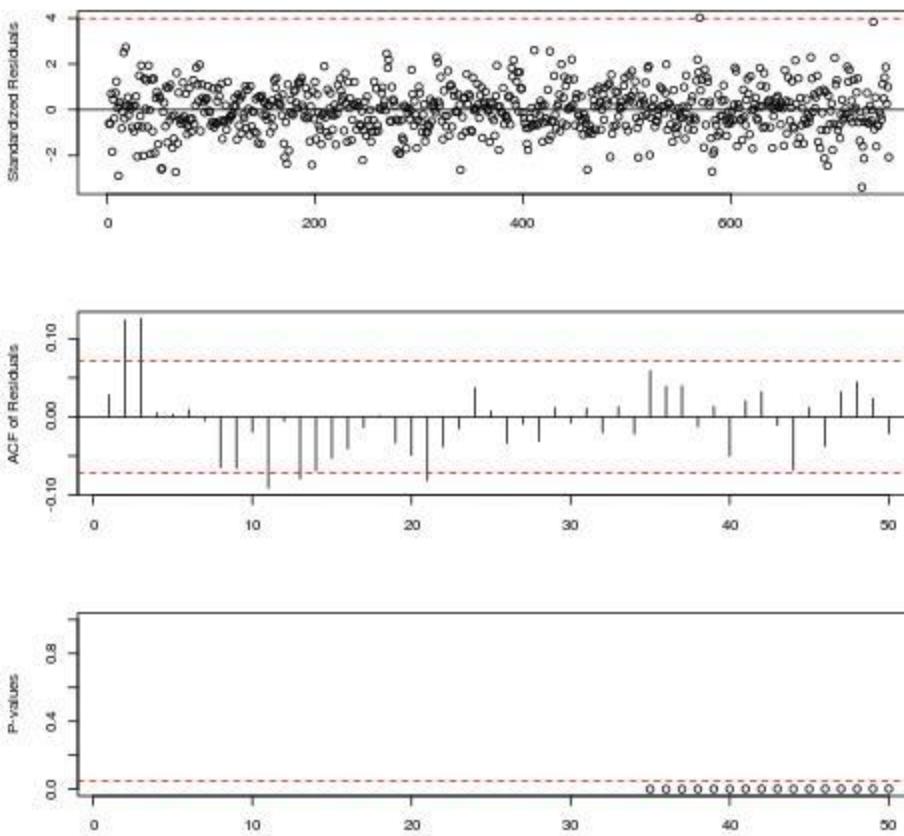


`tsdiag(m2.enso,gof.lag=50)`

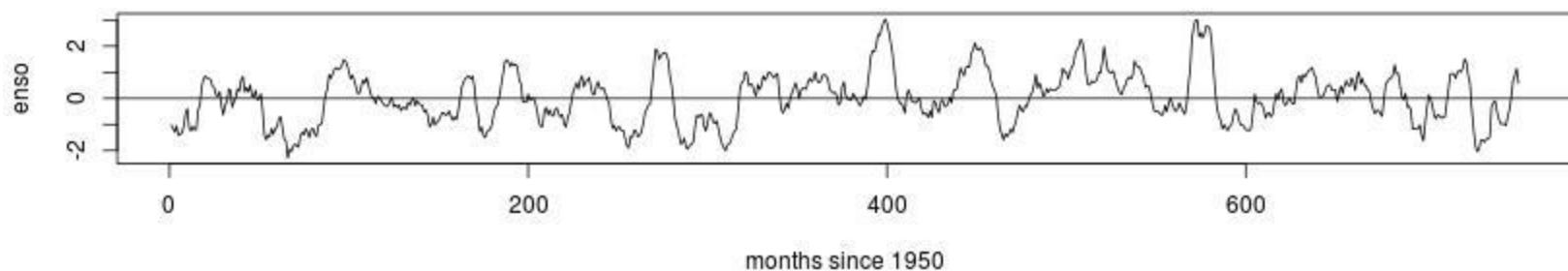


```
m1.enso<-arima(enso,order=c(1,0,1))
plot.Arima((m1.enso, n.ahead=48,
abline(h=0)
```

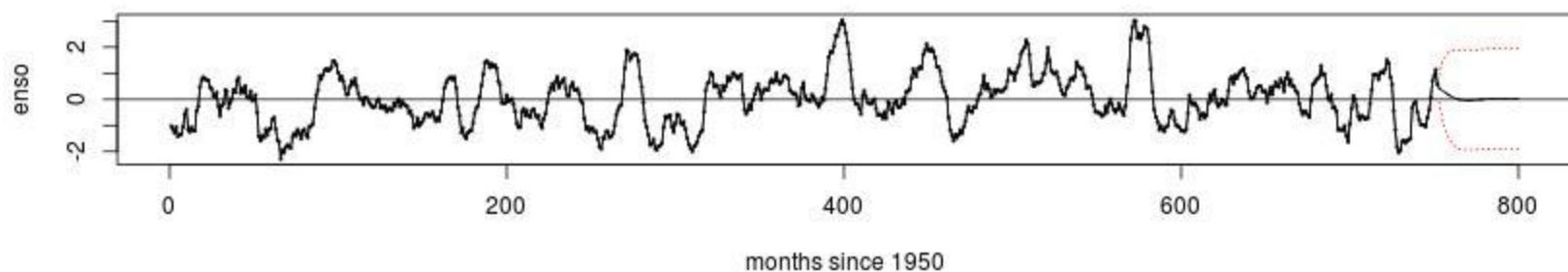
**ARMA(1,0,1)**



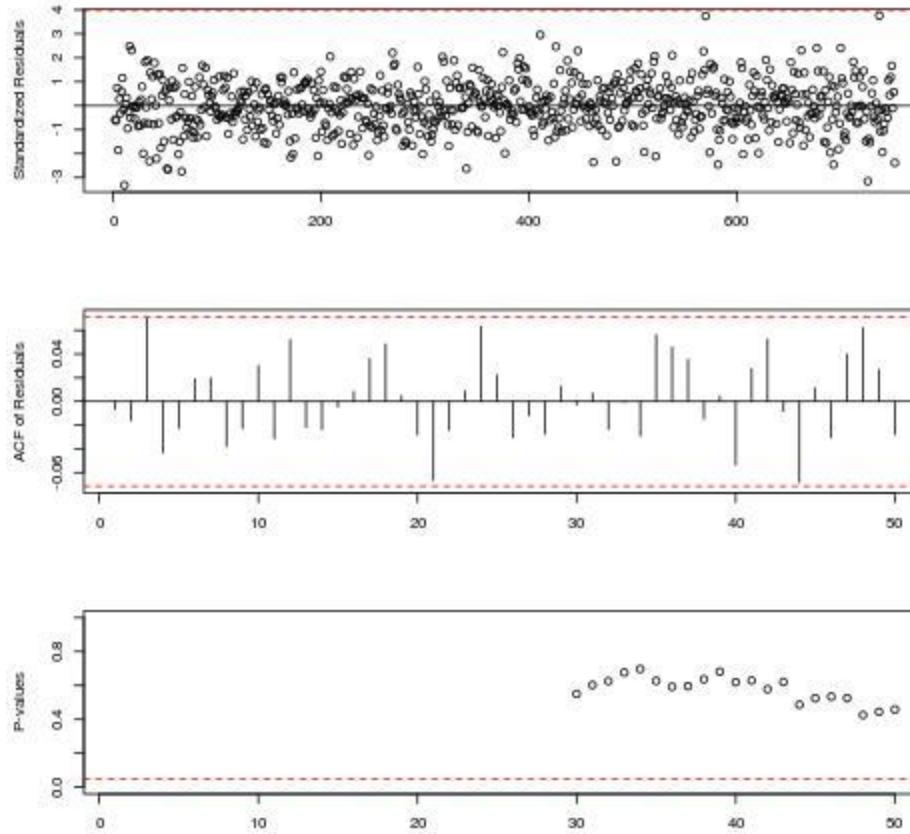
### Multivariate ENSO



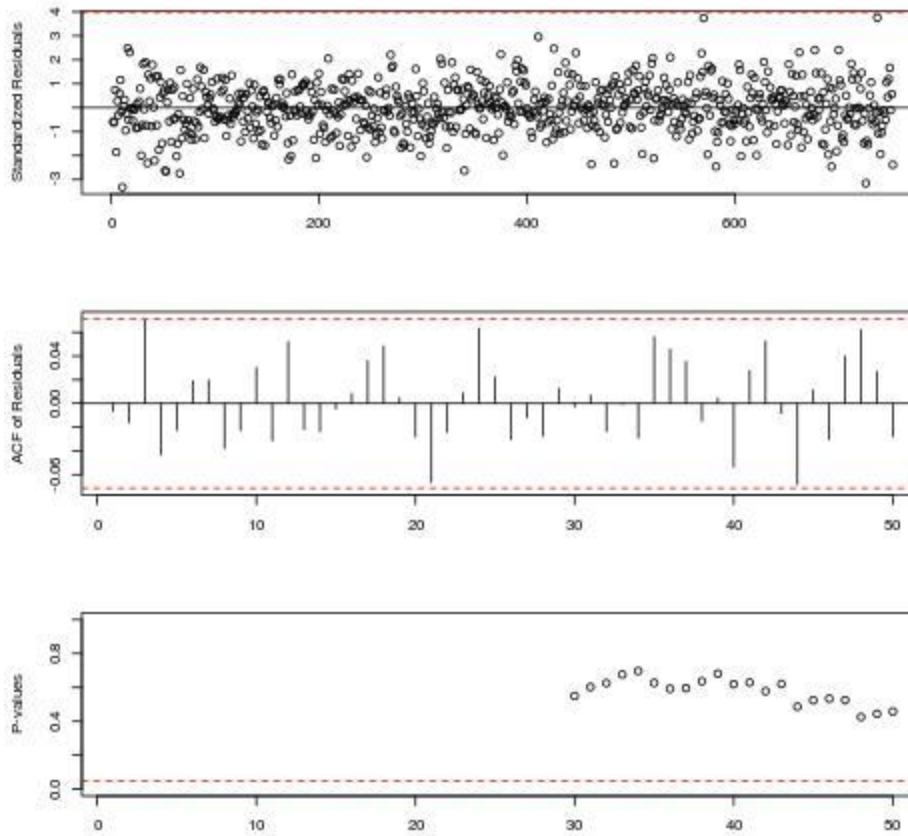
### ARIMA(2,0,2) forecast



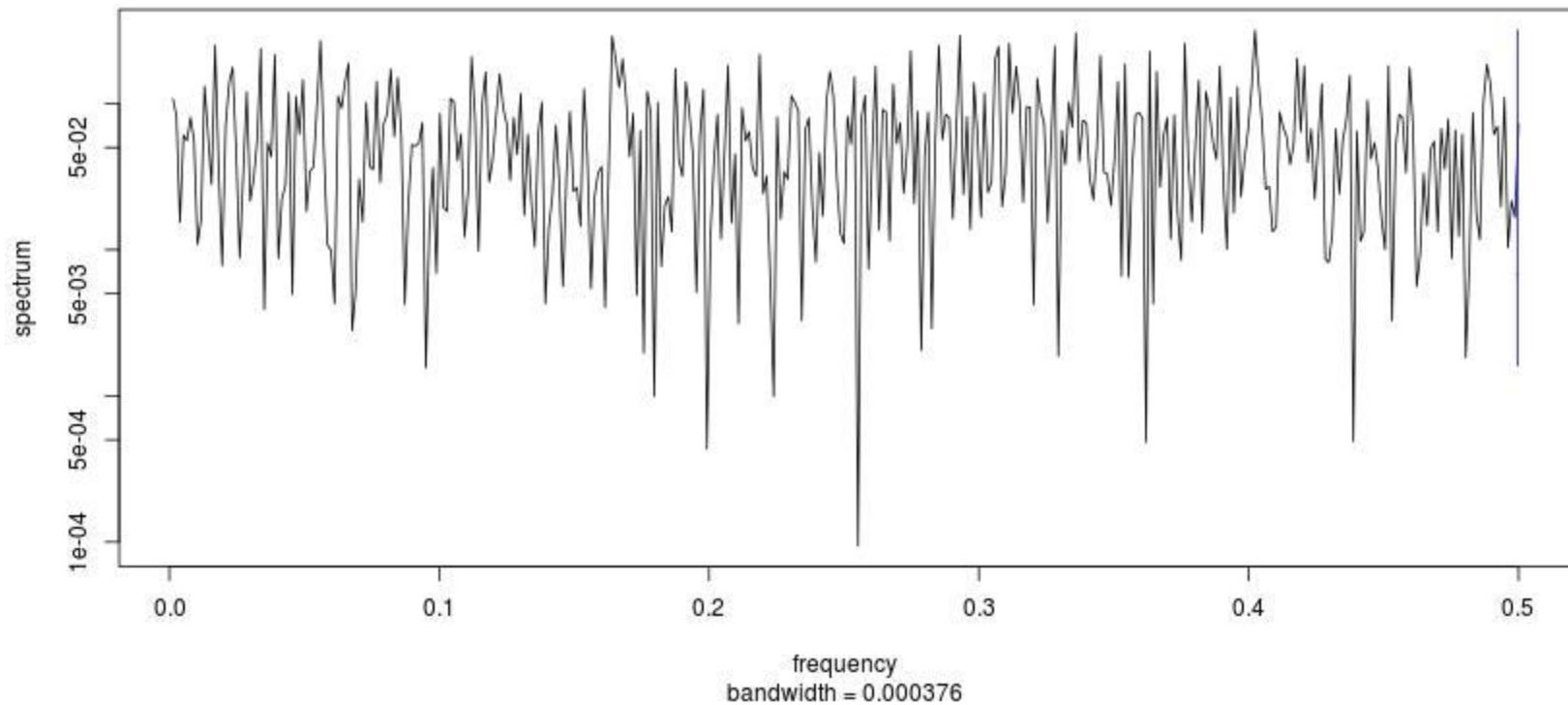
### ARMA(2,0,2)



**ARMA(2,0,2)**



**Periodogram of residuals**



spectrum(m2.enso\$residuals