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A minimum working example is helpful; e.g., I don't understand what precisely the "sales" and the "price" variables measure. Also, it seems to me that the models you specify are incorrect, as you specify interaction terms without including main-effect terms of the same variables.

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A Measure Theory Tutorial (Measure Theory for Dummies) Maya R. Gupta fguptag@ee.washington.edu Dept of EE, University of Washington Seattle WA, 98195-2500 University of Washington, Dept. of EE, UWEETR-2006-0008 May 2006 Abstract This tutorial is an informal introduction to measure theory for people who are interested in reading papers that

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Then the tests checks whether the seasonal dummies are jointly different from zero, i.e. whether deterministic seasonality can be detected in the time series. Author(s) Daniel Ollech References. Hyndman, R. J. and Y. Khandakar (2008). Automatic Time Series Forecasting: The forecast Package for R. Journal of Statistical Software 27 (3), 1-22.

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F-test on seasonal dummies. The F-test on seasonal dummies checks for the presence of deterministic seasonality. The model used here uses seasonal dummies (mean effect and 11 seasonal dummies for monthly data, mean effect and 3 for quarterly data) to describe the (possibly transformed) time series behaviour.

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