

## **EXERCISE: Fitting Trend Functions to Nonstationary Data**

In order to understand the methods for estimating trend functions that are available in the *IDEOLOG* program, you are invited to follow the instructions that are given in the files *CONSLOG*, *SALESLOG*, *HENLOG* and *MORPHLOG*. These are available on the *Programs and Manuals* page. The relevant data sequences are provided on the *Exercises* page, and they will also be found within the zip file of *IDEOLOG*.

The *IDEOLOG* program was designed to illustrate the recommended methods of trend extraction and to illustrate the detriment of using inappropriate methods. Therefore, it may be interest to apply some of the other methods available within the program to the task of extracting the trends.