

APENDICE 1

Datos de la serie de tiempo de los cierres diarios del IPC de 1994 a 2008 (desde el día 03/01/1994 hasta el día 05/02/2008).

IPC={ 2502.2,2550.3,2658.6,2684.4,2637.4,2457.8,2554.6,2566.2,2535.5,2485.4,2506.2,2556.8,2601.5,2656.8,2683.1,2693.7,2660.4,2659.3,2712.4,2743.3,2783.3,2787.2,2784.9,2816.5,2826,2824.6,2881.9,2858.9,2814.2,2797.6,2778.3,2759.7,2780.5,2775.2,2708.9,2684.1,2635.1,2572.4,2588.6,2588.6,2585.4,2514.2,2562.7,2561.9,2569.5,2601.9,2571.4,2533.1,2506.1,2510.9,2429.9,2362,2382.2,2396.7,2383,2511.9,2543.1,2520.9,2446.2,2457.6,2410.4,2288.1,2231.1,2255.7,2267.3,2222.8,2201.6,2215.4,2196.3,2197.7,2195.9,2136.9,2070.6,1961.1,2058.5,2174,2224.2,2266.8,2337.9,2311.3,2295.5,2224.4,2227.7,2236.2,2173.6,2146.2,2215.2,2188.2,222.2,2237.8,2241.5,2276.9,2361.8,2402.6,2413.4,2430.3,2454.1,2474.2,2446.1,2483.7,2478.6,2477.7,2443.4,2441.3,2462.7,2490.7,2459.7,2398.2,2401.9,2387.1,2294.9,2293,2298.8,2310.5,2309.2,2281.8,2253.3,2257.6,2238.9,2231.1,2232,2227.3,2265,2258.2,2256,2262.6,2269.3,2291.3,2334.6,2315.6,2292.2,2290.2,2266.5,2277.2,2281.3,2274.3,2256.3,2215.4,2218.7,2281.2,2312.9,2390.2,2429,2415,2461,2461.5,2532.6,2558,2571.8,2610.5,2611.5,2591.9,2578.4,2567.7,2638.4,2653.9,2668.9,2701.4,2696.8,2709.9,2767.1,2774,2794.4,2782.4,2767.9,2746,2743.2,2710,2700.2,2670.2,2665.9,2696.3,2742.1,2753.8,2750.9,2710.6,2708.2,2746.7,2790.9,2804.7,2826.6,2787.7,2819.9,2851.3,2835.2,2816.6,2768.7,2714.4,2746.1,2676.4,2669.8,2629.8,2637.7,2674.6,2621.4,2661.3,2733.9,2760.3,2776,2756.6,2726.7,2749.4,2731.4,2700.1,2621.8,2558.5,2564.7,2601.3,2564.3,2552.1,2543.1,2581.6,2588.4,2611.9,2618.9,2492.3,2527,2486.6,2459.2,2510.4,2465.2,2429.1,2428.2,2451.1,2416.7,2439,2480.2,2562.8,2596.2,2591.3,2537.5,2521.4,2514.4,2520.9,2499.9,2467.8,2408,2401.6,2378.7,2327.6,2254.8,2231.1,2151.4,2328.1,2331,2276.9,2337.7,2411.3,2373,2319.5,2241,2276.8,2270.2,2112.8,1960.9,2026,2107.5,2222.4,2242.1,2213.8,2160.8,2062.9,2052.7,2058.9,2094.5,2065.9,2035.5,1952,1900.3,2067.6,2002.6,1943.3,1963.7,1959.2,1973.7,1961.5,1932,1965.1,1927.7,1916.5,1798.9,1790.8,1815,1768.4,1656.5,1718.5,1615.4,1573,1458.7,1533.2,1494.6,1502.1,1509.7,1525.9,1522.5,1507.1,1506.5,1603.3,1580.1,1618.4,1604.5,1582.7,1594.2,1588.4,1586.7,1612.7,1714.8,1818,1832.6,1810.3,1827.7,1826.4,1895.2,1940.6,1903.4,1907.2,1944.7,1897.3,1867.3,1828.7,1834.6,1787.1,1789.3,1822.8,1915.9,2017.2,2004.3,2014.2,1986,1969.5,1976.5,2020.3,2006.4,2014.9,2038.9,2026.3,2003.7,2026.1,2045.9,2070.8,2077.2,2011.7,2012.3,2075.6,2091.2,2046.3,2002.2,1955.6,1969,1944,1934.5,1999.7,2032.5,2026.7,2001.1,1988,1981.2,1956.6,1968,1985.6,1982.2,1994.6,2035.7,2022.4,2004.6,2015,2046.9,2053.4,2072.5,2108.7,2165,2192.5,2195.9,2189.7,2176.9,2290.6,2399.3,2438.5,2544.8,2473.9,2524.8,2586.6,2538.5,2520.9,2483.4,2429.6,2431.7,2480.1,2480,2456.9,2390.7,2394.9,2400.9,2369.1,2378.3,2440.6,2492.2,2542.6,2568.8,2534.8,2548.3,2571.1,2526.6,2516.7,2523.4,2500.9,2491.9,2481.6,2484.7,2487.6,2471.7,2432.6,2456.6,2484.3,2486.6,2477.8,2505.2,2570.2,2598.5,2596.4,2607.9,2618.5,2611.1,2583.2,2566.5,2580.1,2566.4,2539,2561.1,2552.1,2545.2,2513.7,2457.1,2412,2319.8,2377.2,2392.3,2292,2275.2,2267.1,2347.7,2410.3,2341,2336.1,2357.2,2326.9,2291.6,2331.9,2302,2328.5,2352.4,2333.5,2291.6,2293.6,2202.9,2171,2244.5,2353.8,2308.1,2299.2,2300,2282.4,2255.7,2219.2,2303.1,2315.9,2261.5,2241.5,2260.2,2262.5,2349.5,2448.4,2534.7,2571.4,2576,2554.8,2615.5,2724.5,2689,2703.4,2689.6,2666.8,2680.9,2667.2,2655.4,2607.8,2586.1,2575.4,2675.7,2656.7,2747.5,2746.5,2834.4,2826.7,2825.2,2806.6,2790.8,2778.5,2929.4,3004.8,3002.6,3011.1,3002.1,2957.5,2974.3,2997.3,2934.1,2908.2,2921.3,2919,2983.3,3058.4,3087.5,3074,3054.6,3053.2,3079.1,3088,3065.1,3034.7,3078.2,3101.9,3048.1,3010.8,3037.5,2985.1,2950.6,2920.7,2971.3,2946.4,2971.3,2971.1,2904.4,2907.8,2981,2981.4,2955.4,2939,2862.6,2832.5,2892.4,2879.7,2856.7,2820.4,2826.5,2736.4,2778,2819.9,2864.9,2853.5,2844.1,2874.3,3003.8,3004.4,3046.8,3068,3094.6,3061.8,3080.4,3072.4,3113.3,3077.5,3086.4,3021,3009.5,3044.6,3044,3174.9,3204.7,3200.9,3234.6,3273.5,3284.5,3251.2,3217.9,3252.3,3239,3217,3200,3187.2,3162.5,3146,3152.7,3168.2,3194.4,3182,3216.1,3250.8,3250.3,3232.1,3225.9,3259.4,3316.2,3342.7,3352.9,3316,3313.2,3321.2,3314.3,3278.5,3260.9,3205.5,3191.8,3228.3,3257.2,3271.9,3262,3242.3,3227.3,3216.3,3183.8,3174.9,3190.7,3202.2,3210.8,3181,3136.1,3132.2,3160,3177.9,3183.6,3210.8,3177.7,3198.9,3181.8,3174.9,3105.9,3034.9,3085.7,3087.5,3056.3,3010,2916.6,2944.4,2990.3,3064.2,3060.1,3014.9,3003.1,2943,2938,2990.9,2969.9,2986.9,3007.2,3118.4,3188.2,3177.9,3206.8,3189,3185.4,3219,3256,3235.7,3265.2,3311.7,3361.4,3324.7,3401.8,3412.4,3389.3,3364.4,3357.2,3433.8,3410.8,3334.9,3305.5,3309.6,3267,3330,3306.7,3340.9,3341.2,3309.3,3303,3319,3311.7,3353.8,3369,3348.4,3318.2,3300.4,3293.6,3274.5,3239.5,3236.8,3236.3,3286.5,3358.3,3373.4,3376.1,3345.5,3340.1,3372.8,3365.4,3335.2,3287.4,3251.2,3263,3288.5,3319.6,3286,3247.8,3264.5,3279.2,3233.3,3216.5,3199.1,3162.5,3213.3,3255.8,3247.7,3286,3290.4,3293.2,3347.7,3369.7,3374.4,3401,3392.2,3385.1,3366.2,3358.2,3320,3288.3,3246.7,3271.5,3268.8,3273.1,3277.4,3311.1,3396.4,3390.5,3376.6,3333.1,3335

.1,3307.1,3241.8,3205.2,3175.1,3254,3273.2,3330.1,3311.4,3299.2,3298.5,3310.9,3327.2,3347,3361,3359.5, 3397,3492.2,3516.1,3558,3578.3,3596.1,3561.6,3631.4,3728,3701.8,3733.2,3739.6,3717.3,3708,3695.2,3680 .6,3685.2,3676.8,3631.6,3672.9,3647.1,3636.5,3653,3654.7,3654.3,3679.1,3750,3802.6,3778.5,3826.8,3850. 4,3842.7,3875,3839.7,3880,3889.8,3938.7,3890.2,3851.9,3841,3795.9,3755.7,3762.5,3807,3809.8,3844.8,38 04.1,3758.1,3745.4,3775.7,3760.6,3797.1,3867.2,3809.9,3828,3837.5,3842.9,3748,3714.3,3716.2,3741.3,375 2.5,3792.8,3784.3,3797.3,3821.8,3764.5,3798.7,3805.1,3834.6,3798.4,3788.4,3758.5,3815.5,3827,3773.7,37 82.6,3756.2,3757.3,3756.6,3764.9,3798.2,3774,3821.9,3873.4,3930.1,3930.7,3894.2,3887.2,3890.4,3921.4,3 952.6,3974.4,3999.5,3988.3,3985,3960.9,3906.3,3936.1,3968.8,4002.8,4060.1,4121.6,4119.5,4160.9,4126.3, 4142.9,4194.4,4240,4244.6,4259.8,4276.8,4281.5,4353.7,4439.1,4436.8,4403.5,4397.8,4465,4481.1,4458,45 08.8,4559.2,4591.6,4644.6,4741.2,4821.1,4836.5,4862.4,4821.6,4777.1,4694.4,4787.4,4816.4,4720.5,4590.2, 4652.2,4742.1,4762.7,4722.4,4712.2,4797.5,4974.2,5067.8,5067,5135.2,5183,5212.9,5195.3,5075.1,5043.7,5 002.9,5016.6,5014.6,4956.6,4952.9,5041.5,5124.2,5070.5,5023.4,4996.2,4916.5,4912.9,4789.4,4648.4,4780. 2,4888.8,4891.5,4927.4,4933.4,4938,4822.1,4720.6,4848.5,4833.1,5009.6,5074.9,5118.1,5278.7,5258.5,5210 .6,5228.7,5250,5269.7,5321.5,5354.4,5325.5,5314.2,5316,5360.7,5300.8,5257.3,5267.3,5252.1,5324,5345.2, 5341.8,5275.6,5312.6,5369.5,5299.2,5058.7,4920.1,4263.9,4762.3,4795,4629.5,4647.8,4849.7,4853.5,4823.7 ,4780.2,4664.5,4545.5,4527.1,4334.8,4448.8,4532.7,4588.1,4595.9,4679.2,4832.2,4720.9,4787.1,4897,4957. 1,4974.6,5118.2,5126.7,5127.9,5131.1,5110.2,5110.4,5111.9,5045.4,4953,5008.1,5087.3,5112,5040.9,4946.5 ,4931.6,4925.9,4912.7,5034,5120.6,5206.4,5229.4,5204,5199.6,5033.4,4942.9,4837.2,4547.7,4686.9,4673.6, 4650.1,4589.1,4671.2,4773.4,4691.7,4617.7,4549.9,4542.9,4526.6,4583.5,4546.3,4477.6,4569.4,4673.1,4765 .4,4787.4,4751.5,4697.5,4722,4729.3,4682.6,4615.8,4588,4513.9,4550.2,4606.6,4597.7,4561,4599,4740.2,47 75,4784.5,4850.7,4841.3,4804.1,4757,4855.8,4812.2,4710.3,4742.3,4758.4,4785.4,4723.8,4784.3,4844.4,485 2.3,4917.1,5042.1,5004.6,4997.1,4986.2,5043.1,5038.5,5016.2,4999.1,4984.1,4927.9,4924.6,4866.7,4921.2,4 919.1,4961.3,4991,5001.6,5083.7,5166.4,5185.5,5164.7,5151.6,5086.2,4909.8,5035.18,5028.65,5098.53,504 1.38,4927.93,4927.01,4937.65,4843.54,4812.14,4756.6,4739.18,4786.18,4646.51,4624.45,4607.34,4660.44,4 648.43,4612.29,4453.58,4480.36,4468.22,4530.01,4413.52,4480.01,4455.24,4592.01,4601.26,4598.09,4559. 45,4396.8,4289.31,4215.68,4048.99,4125.97,4340.98,4268.73,4353.74,4320.36,4387.86,4378.26,4233.92,41 57.81,4184.56,4282.62,4422.09,4431.8,4483.75,4411.88,4510.61,4573.28,4532.59,4566.88,4625.38,4665.79, 4593.78,4655.42,4674.53,4602.69,4552.74,4564.75,4484.5,4495.1,4473.04,4343.98,4340.34,4351.37,4244.9 6,4174.34,4071.95,4055.32,3981.73,3844.93,3731.49,3628.45,3561.5,3580.55,3583.72,3533.14,3648.84,360 4.36,3498.81,3413.15,3413.01,3368.79,3254.44,3055.71,3154.14,2991.93,3178.56,3102.39,3045.17,3194.54, 3237.24,3167.26,2856.1,2917.78,3023.9,3414.68,3395.48,3475.9,3494.4,3577.36,3902.19,3690.48,3703.69,3 717.18,3679.91,3569.88,3390.23,3528.65,3427.98,3434.82,3375.44,3387.46,3444.06,3560.61,3577.24,3595. 42,3831.02,3831.33,3812.96,3820.49,3850.45,4025.99,3993.23,3994.51,3917.46,3843.68,3907.73,4074.86,4 127.85,4267.73,4260.98,4286.94,4201.24,4142.77,4117.69,4028.7,4007.62,3971.5,3954.2,4059.24,3995.62,4 131.45,4032.18,4007.92,4025.66,3992.3,3769.88,3749.38,3815.39,3700.19,3759.83,3806.96,3779.53,3805.5 2,3798.87,3881.44,3828.32,3753.04,3741.25,3790.85,3841.24,3909.57,3899.11,3930.29,4001.35,3942.67,39 16.8,3960.78,3959.66,3835.73,3759.87,3745.15,3665.25,3638.55,3592.2,3459.64,3300.42,3356.59,3617.77,3 637.77,3603.43,3775.41,3734.2,3697.03,3707.8,3765.97,3815.35,3992.91,3957.93,4030.24,4014.58,4060.56, 4013.55,4016.8,3946.94,3941.49,4107.74,4101.18,4103.6,4159.04,4076.34,4112.65,4200.12,4243.18,4231.6 7,4269.12,4292.86,4260.8,4217.74,4186.65,4127.38,4218.02,4327.8,4460.85,4568.1,4728.27,4679.8,4697.73 ,4769.9,4890.39,4855.17,4864.8,4784.33,4715.3,4632.07,4819.49,4829.2,4736.58,4845.43,4882,4930.37,510 1.94,5146.79,5123.13,5175.39,5204.88,5303.28,5296.31,5297.35,5490.62,5556.44,5464.17,5337.64,5284.47, 5475.67,5481.78,5405.15,5382.39,5458.16,5517.31,5414.45,5579.14,5560.63,5802.47,5964.37,6080.47,5981 .09,5877.28,6022.86,5913.2,5851.5,5856.15,5731.2,5799.49,5639.5,5498.79,5441.06,5618.35,5498.85,5423. 57,5477.65,5436.42,5400.2,5363.62,5371.26,5421.94,5428.88,5398.42,5366.59,5234.65,5117.85,5299.93,56 28.53,5660.66,5716.65,5823.71,5773.53,5637.35,5549.18,5515.24,5574.54,5645.07,5829.51,5854.6,5887.61, 5955.53,5918.72,5931.24,5890.48,5888.87,5769.37,5844.6,5834.89,5875.97,5886.41,5912.29,5814.97,5857. 63,5784.69,5613.19,5427.61,5406.65,5483.75,5267.68,5260.35,5106.77,5178.09,5142.91,5150.79,5029.66,5 071.7,5058.31,5180.88,5217.52,5369.02,5300.46,5279.89,5167.72,5148.42,5099.26,5215.15,5244.11,5379.8 5,5349.94,5252.33,5174.8,5086.87,5019.35,5026.57,5051,4910.06,4854.28,4828.92,4979.93,5016.12,4969.8 5,4970.24,4951.68,4998.83,4919.79,4991.76,4973.93,4980.88,5055.76,5091.69,5079.75,5050.46,4985.21,50 44.61,4989.66,5116.25,5183.68,5282.96,5331.02,5202.82,5076.14,5030.61,4825.05,4907.47,5050.48,5122.3 9,5105.27,5156.06,5131.58,5134.96,5142.22,5328.52,5450.37,5479.79,5793.85,5817.04,5919.97,5943.96,58 67.38,5863.84,6086.3,6034.76,6115.1,6101.86,6103.62,6195.03,6286.68,6092.26,6110.75,6182.04,6326.49,6 337.45,6303.1,6136.47,6201.14,6370.5,6470.41,6425.7,6397.84,6665.03,6718.33,6781.39,6725.55,6654.22,6 772.15,6859.03,6959.35,6943.1,6976.75,6835.28,6933.78,6937.15,6986.38,7007.75,7121.79,7129.88,7077.7

1,6675.27,6764.31,6751.65,7047.09,7333.7,7143.13,7174.1,7274.52,7381.49,7447.12,7303.32,7171.2,7036.7
9,6890.78,6855.35,6885.88,6918.94,6854.39,6648.48,6585.67,6740.52,6769.81,7043.1,7236.54,7592.57,758
3.51,7469.16,7723.86,7623.47,7558.23,7574.64,7600.72,7538.19,7345.57,7314.97,7234.76,7462.12,7410.82,
7304.35,7336.65,7368.55,7614.83,8007.76,8131.27,7964.87,8005.95,8295.2,8319.67,8177.42,8003.72,7835.
63,7987.85,7982.42,7985.34,7906.39,7782.61,7943.51,8093.58,8139.5,7952.2,7885.23,7604.49,7473.25,737
8.82,7194.83,7272.84,7462.93,7540.09,7375.54,7234.71,7016.69,6860.26,6315.91,6308.26,6684,6446.67,64
44.13,6756.95,6751.07,6844.78,6640.68,6612.5,6415.51,6504.42,6324.42,6196.09,6083.98,6104.83,6255.35,
6343.29,6366.69,6189.09,6113.05,5863.68,5656.45,5593.58,5800.03,5664.25,5652.29,5728,5998.48,5961.14
,6178.06,6554.89,6250.69,6238.41,6364.91,6405,6539.2,6667.2,6563.61,6452.9,6551.25,6521.22,6687,6570.
67,6425.57,6599.34,6747.32,6676.64,6834.08,6948.33,7373.37,7520.04,7372.59,7306.14,7370.38,7398.7,72
66,7416.34,7428.13,7435.99,7291.74,7216.58,6863.27,6765.28,6718.73,6658.17,6715.6,6748.48,6607.49,63
44.03,6514.21,6507.77,6543.93,6509.17,6582.67,6635,6669.85,6519,6474.81,6501.3,6506.32,6501.67,6477.
98,6536.87,6386.66,6345.13,6341.3,6367,6293.55,6181.15,6572.91,6664.82,6722.41,6775.97,6824.97,6789.
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