Time Series Analysis

Homework assignment #5

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October 1, 2018

Problems

1. Carry out the SSA analysis of daily SP 500 along the lines discussed in the notes for the stock of AAPL. You may want to use the Spider ETF SPY as a tradable proxy for SP 500 (as usual, use adjusted data).

2. Prove formula (43) in Lecture Notes #4

This assignment is due on October 8