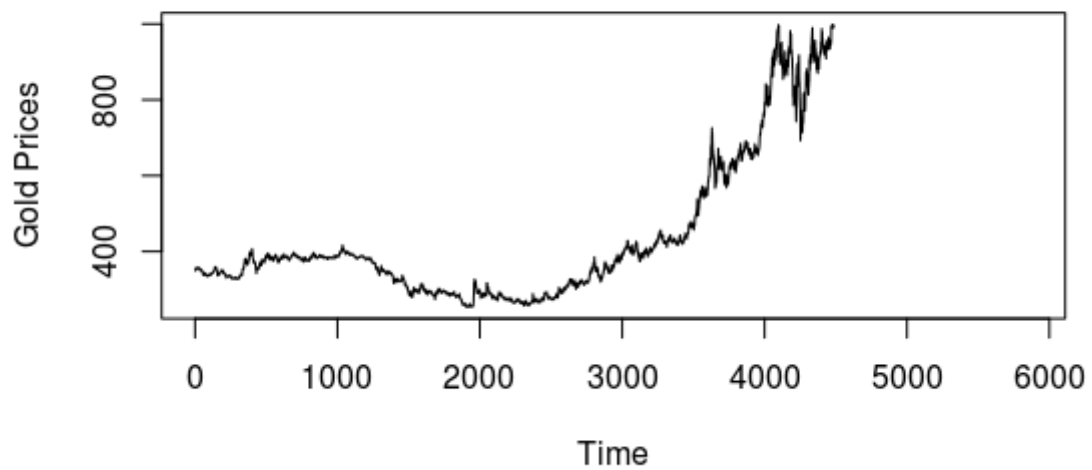


# LAB 10

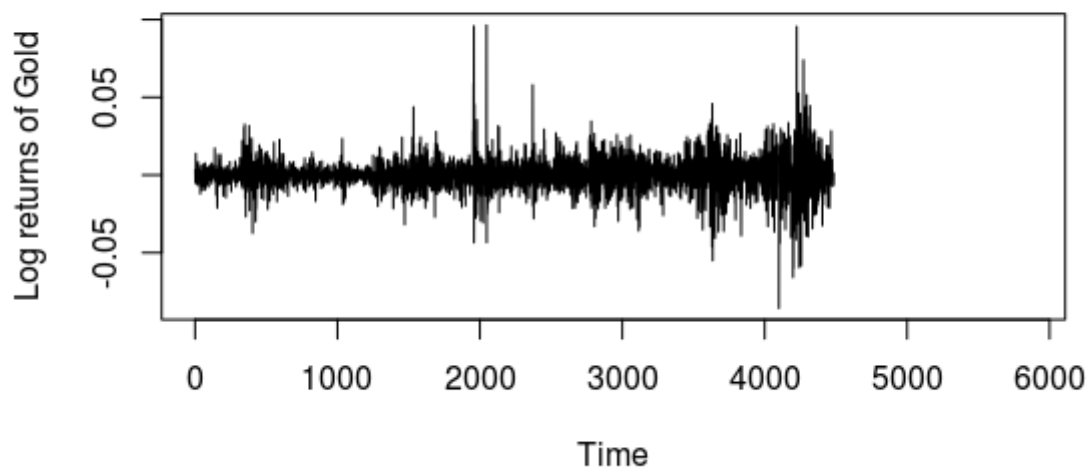
By Mehul Jain  
140123022

Question 1:

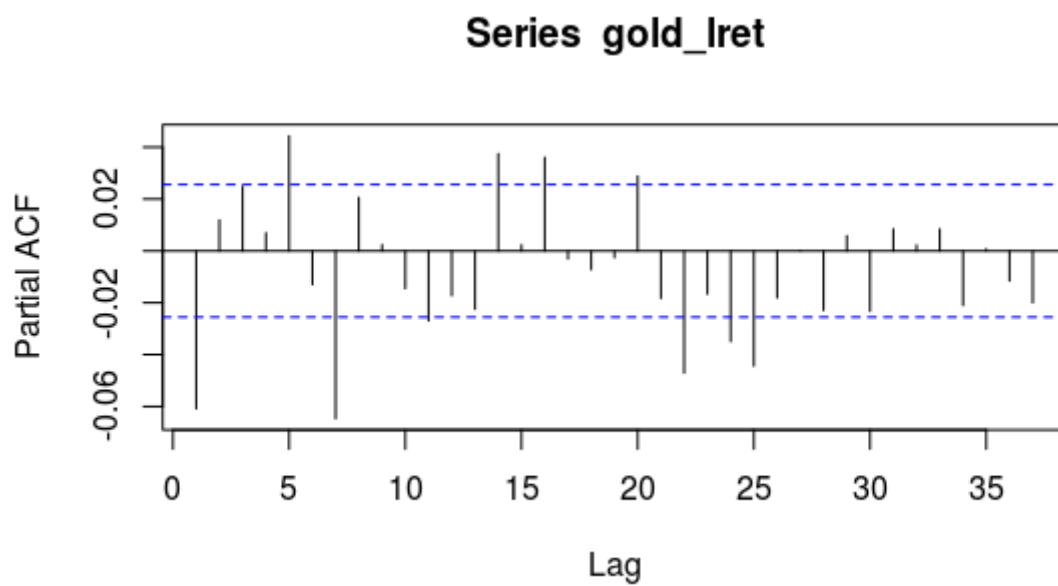
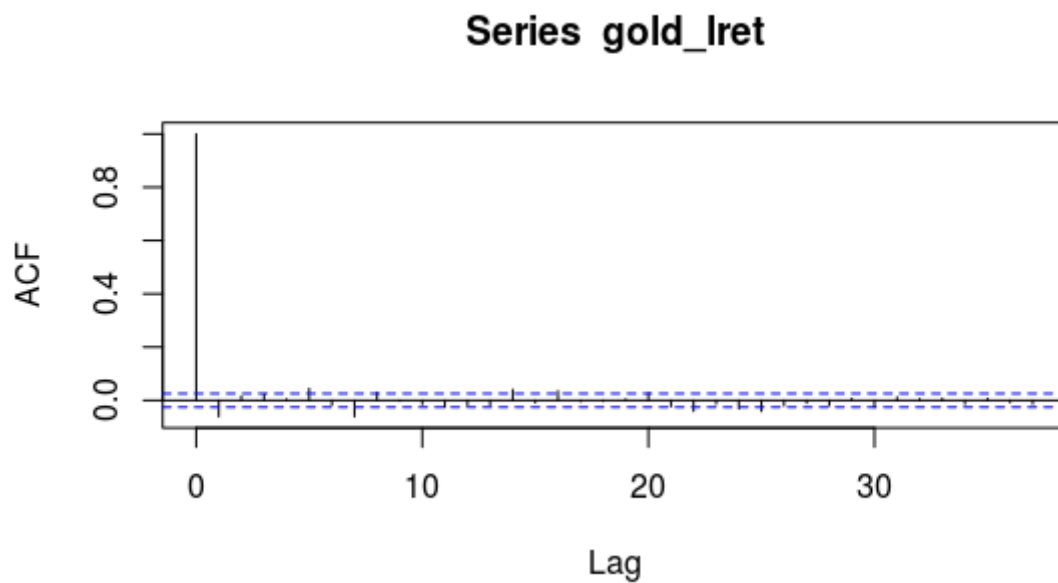
a.



b.



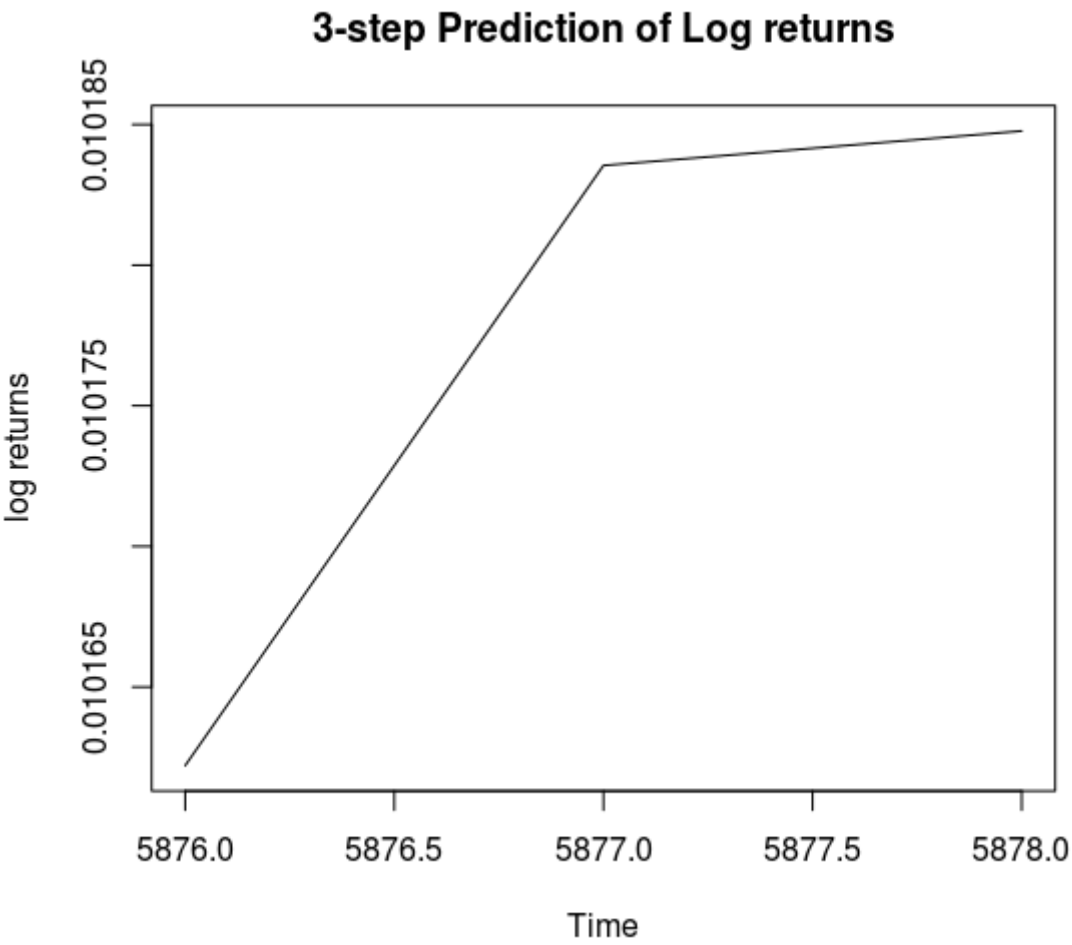
c.



d.

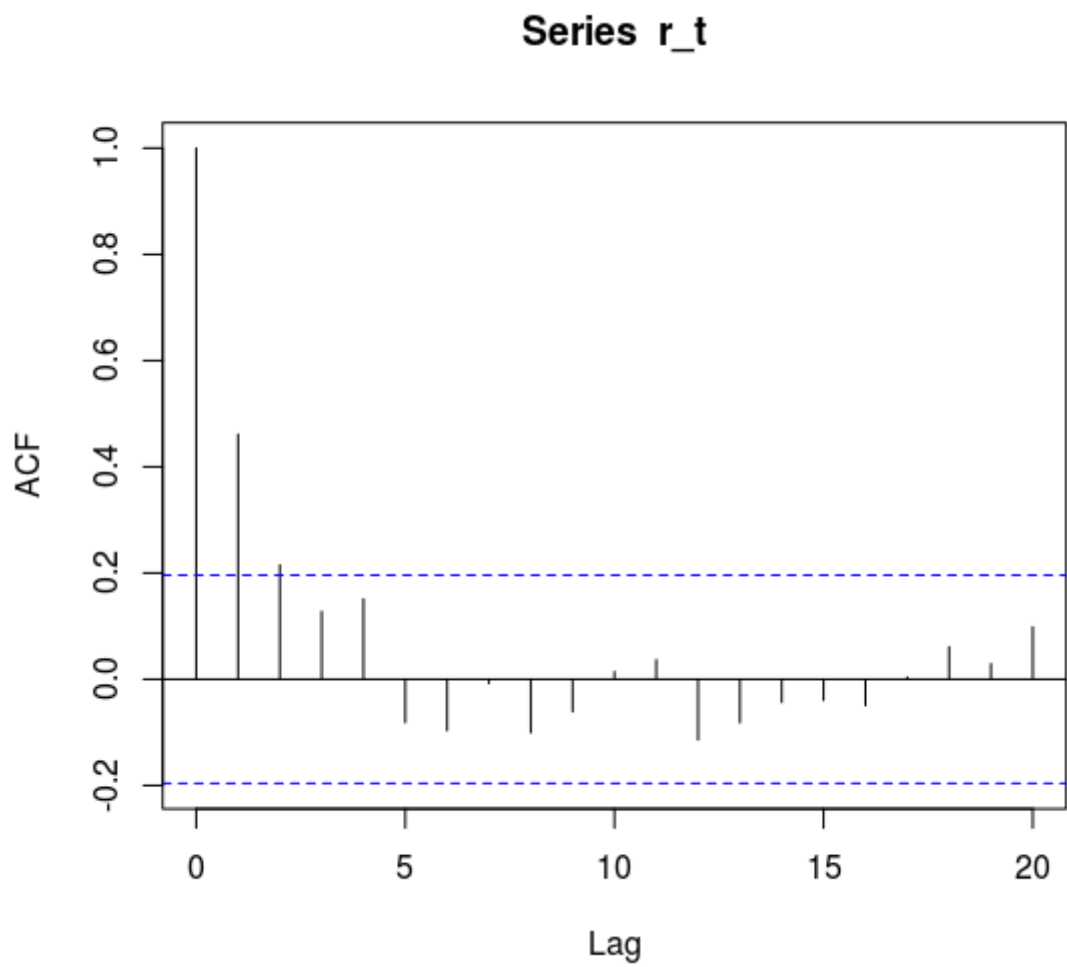
AR(25) models fits the data. Yes it's a correct model since PACF(25) is the last non-zero PACF.

e.

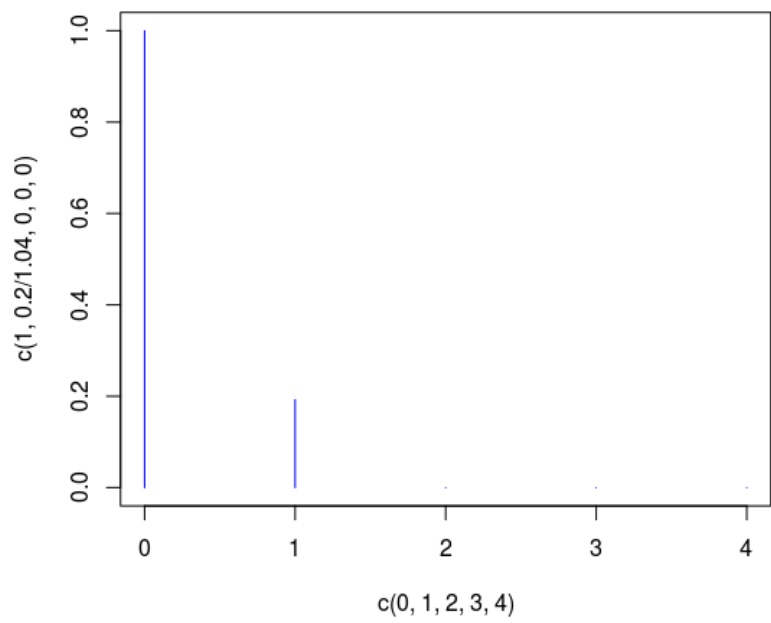


Ques2:

b.

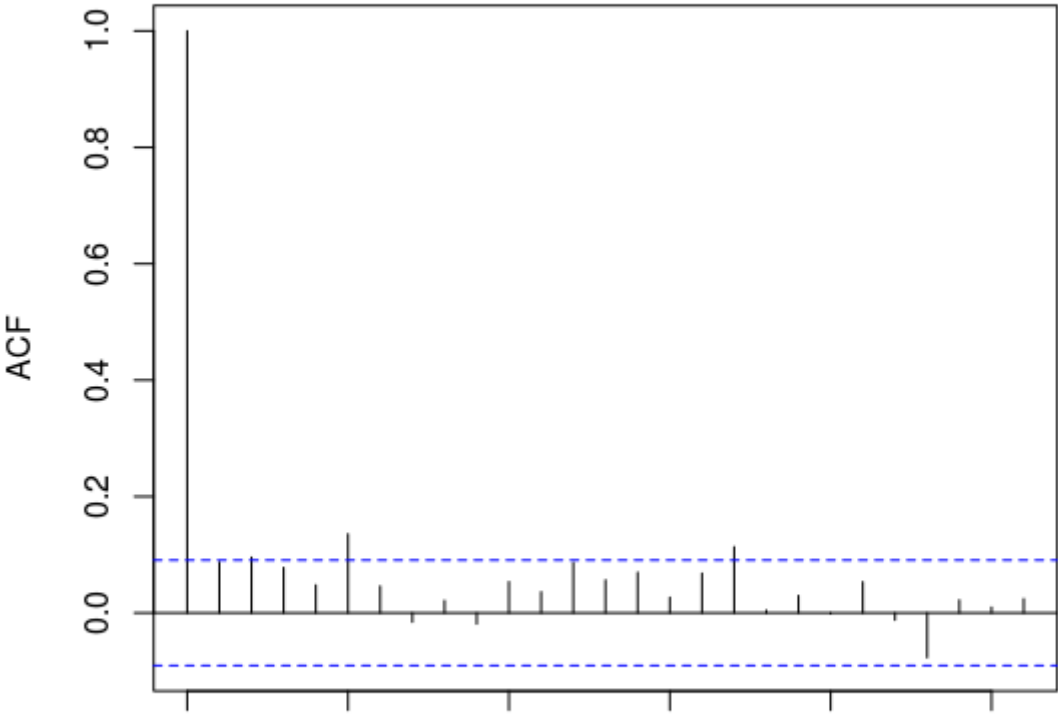


c.

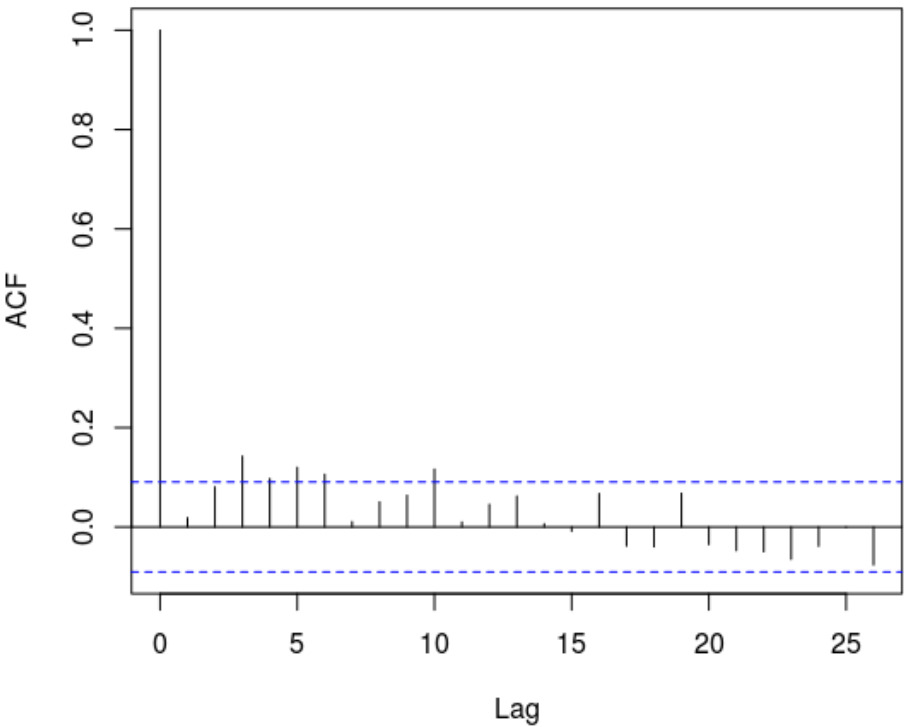


Ques3:  
a.

**decile 2 ACF**



**decile 10 ACF**



b.

ARMA(1,1)

Coefficients:

	ar1	ma1
	0.0463	-0.9758
s.e.	0.0481	0.0136

sigma^2 estimated as 17981: log likelihood=-2957.06  
AIC=5920.11 AICc=5920.16 BIC=5932.56

c.

