STAT 485/685

Assignment 7: Last One

1. Text, page 190, 8.9.
2. Suppose Y_t is an ARIMA(0,2,0) series. Derive formulas for forecasting Y_{T+1}, Y_{t+2}, and Y_{T+3} on the basis of data $Y_1, \ldots, Y_T$. Get the formula for 95% prediction limits for these forecasts.
3. Text, page 217, 9.24.
4. Text, page 217, 9.25.