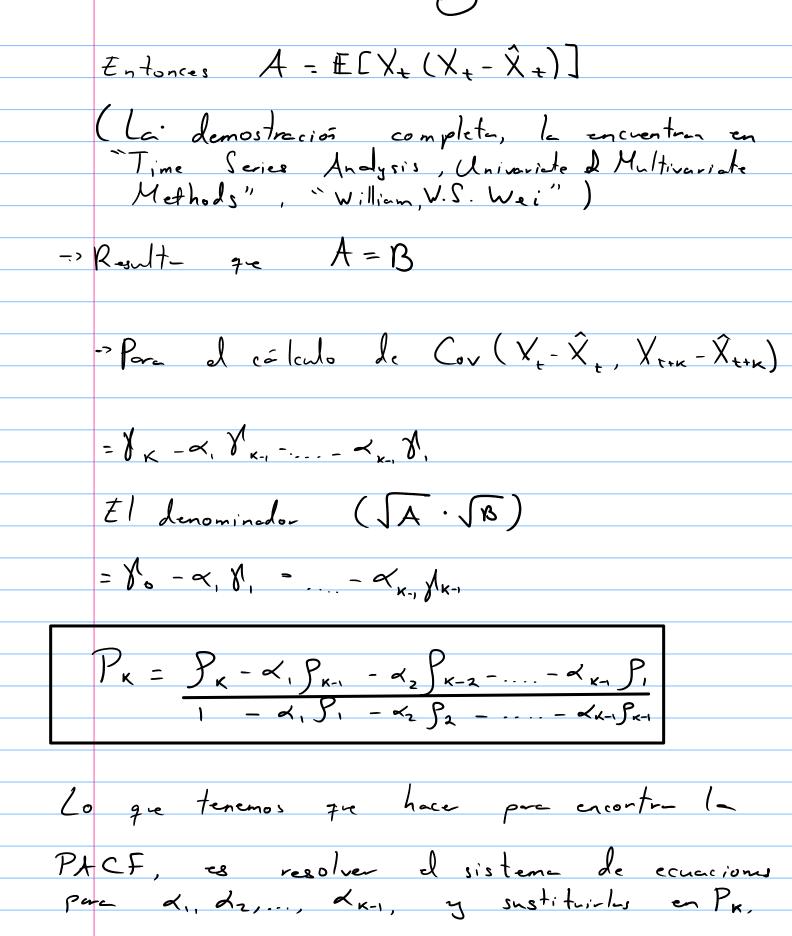
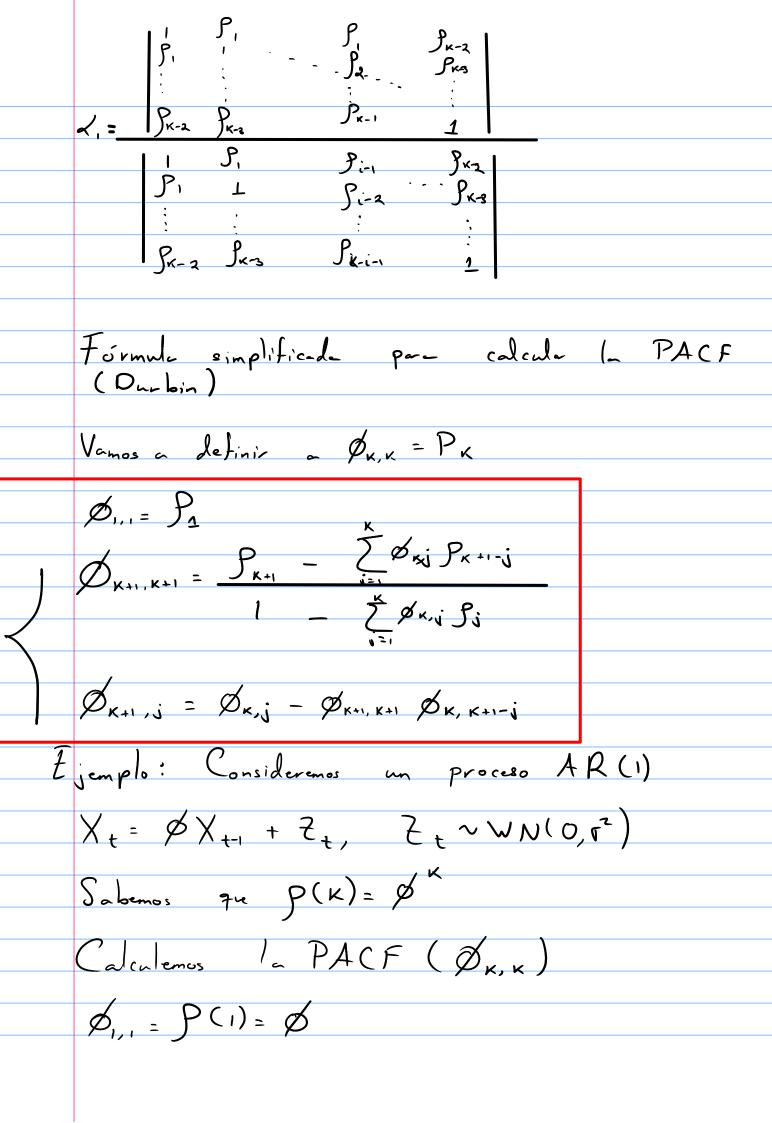


Venos que (\*) = X, E[X+1K+1(X+1K-X+1K)] -- - - E[X<sub>++</sub>-1 X<sub>++</sub> - [x, X<sub>++</sub>, + x, X<sub>++</sub> + ... + x<sub>-1</sub> X<sub>++</sub>] X<sub>++</sub> + ... + x<sub>-1</sub> X<sub>++</sub>] X<sub>++</sub> + ... + x<sub>-1</sub> X<sub>++</sub> = - x<sub>1</sub> [X (1) - x<sub>1</sub> X (1) - x<sub>2</sub> X (1) - x<sub>3</sub> X (1) - ... - x<sub>k-1</sub> X (k) > Pceero!!!! di, dz, ..., dk-1 son toles que: 8 (1) = <, \$10) + 22 \$(1) + <3 \$(2) + ... 1 < x-, 8 (K-2) De la anterior, podemos concluir que el vala de B es: B = [E[X+x (X+x-x+x)] Para (A):  $V_{ar}\left(X_{t}-\hat{X}_{t}\right)=\mathbb{E}\left[\left(X_{t}-\hat{X}_{t}\right)^{2}\right]$ = E[X+(X+-X+)]-B, E[X+, (X+-X+)]- B2 E[X++2(X+-X+)]-... BK-1 E(X++K-1 (X+- X+)2] = E[X+1X+]- B, E[X+1, X+1]- B2 E[X+1, X+2]"-BK-1 E[X+1 X++K-1] = & (1) - p, & (0) - p2 & (1) ----- - Br. & (K-2)





$$\phi_{2,2} = \frac{P(2) - \sum_{j=1}^{4} \phi_{j,j} P(2-j)}{1 - \sum_{j=1}^{4} \phi_{j,j} P(j)}$$

$$\frac{1 - \phi_{1}, \beta_{(1)}}{1 - \phi_{2}, \beta_{(1)}} = \frac{\phi^{2} - \phi \cdot \phi}{1 - \phi \cdot \phi}$$

$$\frac{1-\varphi^2-\varphi^2}{1-\varphi^2}=0$$

$$\phi_{2,1} = \phi_{1/1} - \phi_{2,2} \phi_{1,1}$$

$$\phi_{2,1} = \phi_{1,1} = \beta$$

$$\phi_{3,3} = \phi_{3} - \frac{2}{\sqrt{2}}\phi_{2,3} \beta(3-3) = \phi_{3-1}^{3} - \phi_{2,1} \beta(2) - \phi_{2,2} \beta(1)$$

$$1 - \frac{2}{\sqrt{2}}\phi_{2,3} \beta(3) = 0$$

$$= \frac{D}{\cancel{Q}_3 - \cancel{Q} \cdot \cancel{Q}_3} = \bigcirc$$