

Supp

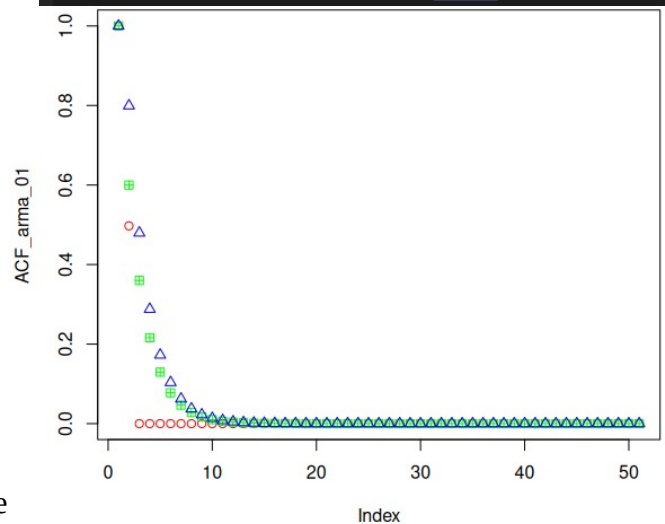
a&b) Here's the r values I got as a result:
I think I did something a little wrong for
the causality phi values, but my pi values
are close! Just off by 1 index. Not sure what I did exactly.

```
> source("~/Development/CSC_AI_LVC/MAS_372/11_15/HW.R")  
[1] -0.58333333 0.19444444 -0.06481481 0.02160494  
[1] -0.08333333 -0.02083333 -0.00520833 -0.001302083
```

Question 3.8

Green is my AR(1) values, red is my MA(1) values, and
blue is the ARMA(1,1) acf. For this example, the models
that contain AR terms seem to do a much better job at
having a smoother acf plot than the one that just has an
MA term.

```
points(ACF_arma_01, col='red')  
points(ACF_arma_10, col='green', pch=12)  
points(ACF_arma_11, col='blue', pch=24)
```



Question 3.9

The top row are the ACF plots for my 3 simulated
models, and the bottom row are the PACF plots. These
seem to very closely mirror the theoretical quantities
discussed throughout the readings! The tendencies of the
ACF and PACF plots all match their respective spot in the
table 3.1

