

Time Series Analysis

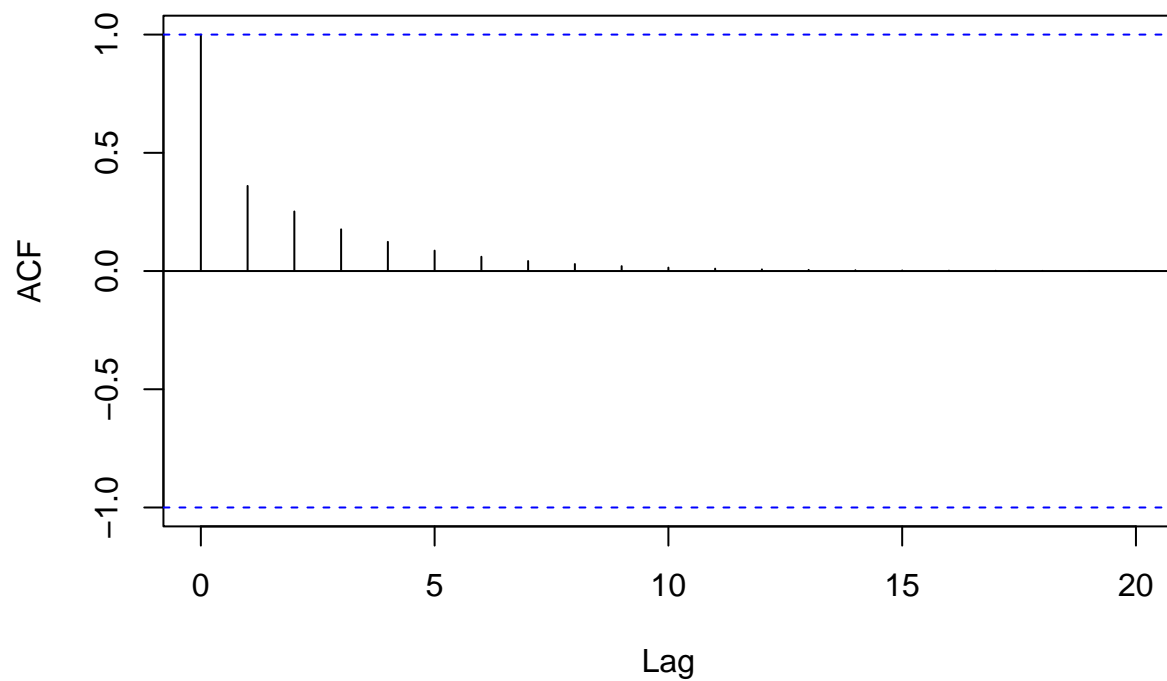
Homework of week 4

Hanbin Liu 11912410

4.10

(a)

```
a <- ARMAacf(ar = 0.7, ma = -0.4, lag.max = 20)
plot(x = 0:20, y = a, ylab = 'ACF', xlab = 'Lag', ylim = c(-1, 1), type = 'h')
abline(h = 0)
abline(h = 1, lty = 2, col = 'blue')
abline(h = -1, lty = 2, col = 'blue')
```



(b)

```
b <- ARMAacf(ar = 0.7, ma = 0.4, lag.max = 20)
plot(x = 0:20, y = b, ylab = 'ACF', xlab = 'Lag', ylim = c(-1,1), type = 'h')
abline( h = 0)
abline( h = 1, lty = 2, col = 'blue')
abline( h = -1, lty = 2, col = 'blue')
```

