

Time Series Analysis

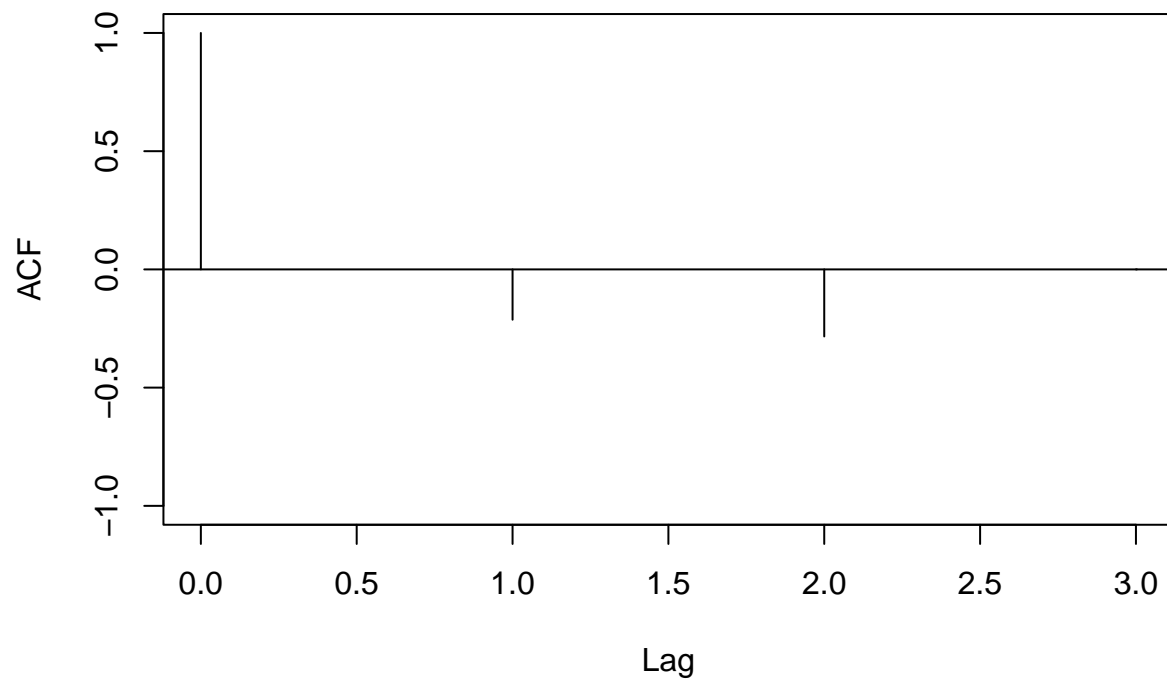
Homework of week 3

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4.2

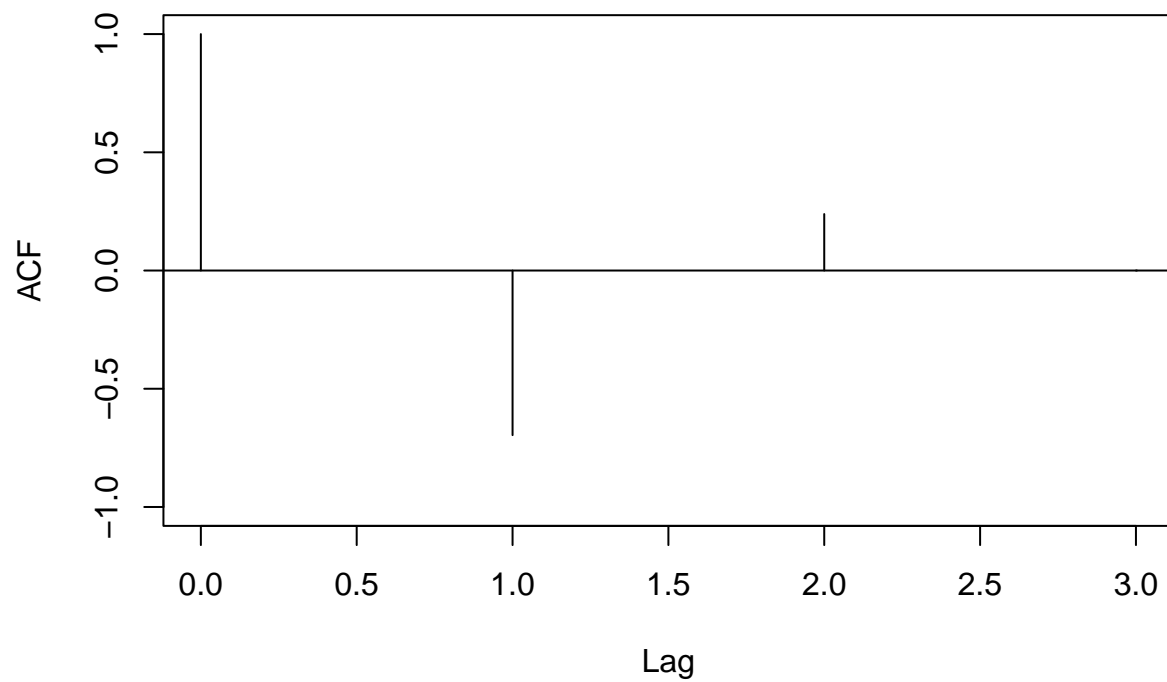
(a)

```
a <- ARMAacf(ma = list(-0.5, -0.4))  
plot(y = a, x = 0:3, xlab = 'Lag', ylab = 'ACF', type = 'h', ylim = c(-1, 1))  
abline(h = 0)
```



(b)

```
b <- ARMAacf(ma = list(-1.2, 0.7))
plot(y = b, x = 0:3, xlab = 'Lag', ylab = 'ACF', type = 'h', ylim = c(-1, 1))
abline(h = 0)
```



(c)

```
c <- ARMAacf(ma = list(1, 0.6))
plot(y = c, x = 0:3, xlab = 'Lag', ylab = 'ACF', type = 'h', ylim = c(-1, 1))
abline(h = 0)
```

