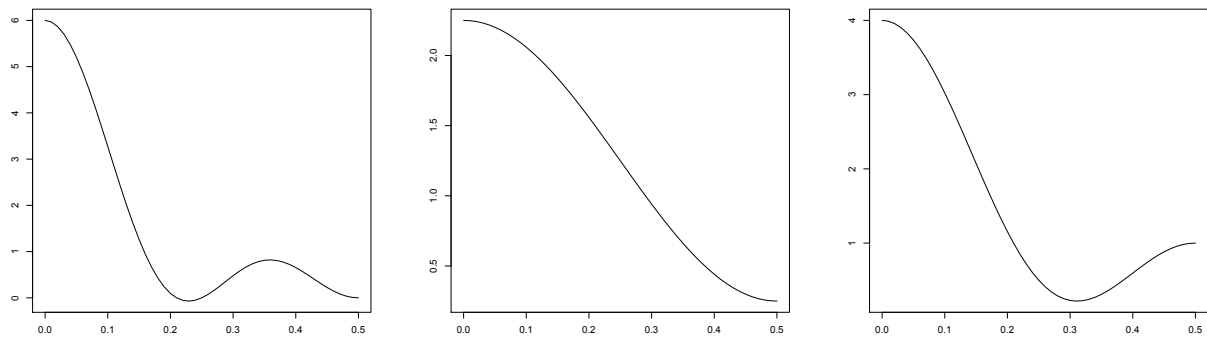


- [1] The plots in the figure show the spectral densities for an MA(1), MA(2) and MA(3) process, respectively. Identify which plot belongs to which moving average process.



- [2] For the MA(1) process in [1], can you determine the value of the MA parameter θ , assuming that $\sigma^2 = 1$?
- [3] The plots in the figure show the spectral densities of two MA processes of the same order q . Determine q . Decide which of the two spectral densities was generated using only positive parameters $\theta_1, \dots, \theta_q > 0$.

