
STAT 463: Homework 7

Name: Kyle Salitrik | **ID#:** 997543474 | **PSU ID:** *kps168*

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PROBLEM 1

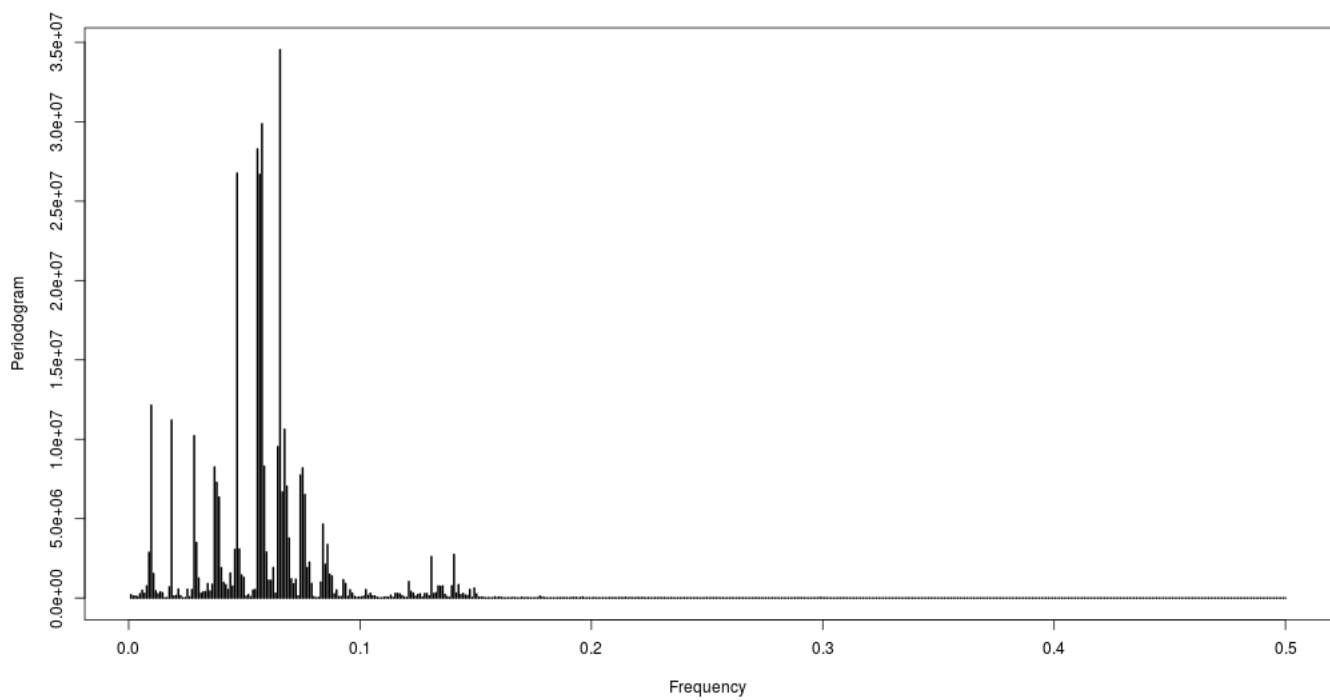
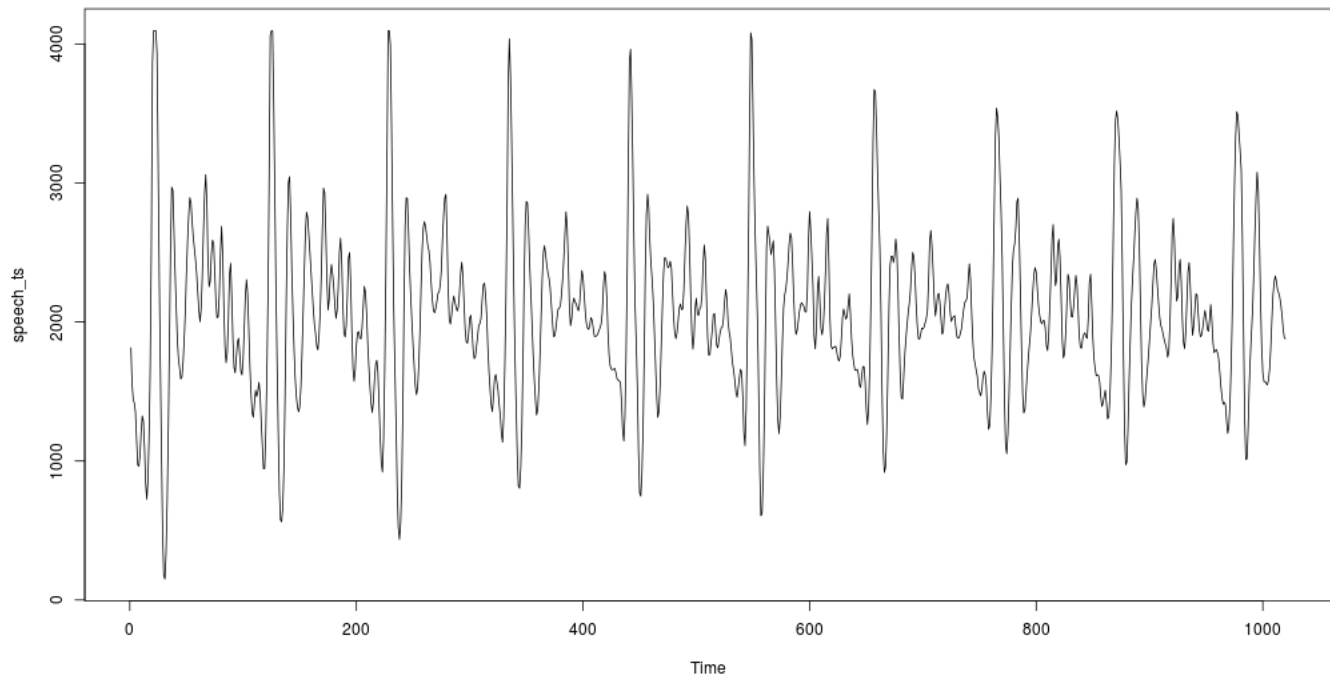
a)

The peak frequencies are in the 0.08 to 0.09 range, which corresponds to a period of 11 to 12 months, which makes sense. Because the data is monthly, you would likely see a yearly periodic trend.

b)

The second highest peak range is between 0.01 and 0.05 which can correspond to the 36 to 84 month range which is in line with the El Nino effect.

PROBLEM 2



The peaks in the periodogram seem to occur every 0.01 in the frequency domain. This can be seen in the time series as