

**DSA 5203: Time Series Analysis – Spring2019**  
**Homework – 5: Due 21<sup>st</sup> Feb**

1. (20 points) Following the developments in modules 4.3 and 4.4, derive the expressions for ACF for:
  - a. MA (1) and MA (2) models
  - b. AR (1) and AR (2) models

Note:

- The midterm exam will be a take home, released on 28<sup>th</sup> and due on March 7<sup>th</sup>.
- Portions for the exam, all the modules in parts 1, 2, 3, 4 and 5