

DSA 5203: Time Series Analysis – Spring2019
Homework – 4
(Practice problems & Reading Assignment)

- 1) Read through modules 2.1-2.4 and familiarize with the concepts related to:
 - a) Standard distributions – Module 2.1
 - b) Basic concepts from statistical estimation – Module 2.2
 - c) Estimating the second-order properties – Module 2.3
 - d) Basic properties of Gaussian Distributions

- 2) Read through Module 3.1-3.3 and understand the methods for removing trend and seasonality in a given time series