

STAT 443: Assignment 2

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Question 1

```
set.seed(443)
var = 0.8
sim_data = arima.sim(n = 1000,
                     list(ar = c(11/10, -3/10)),
                     sd = sqrt(var))
acf(sim_data, lag.max = 15, main = "Sample ACF for simulated data")
```

Sample ACF for simulated data

