

STAT 443: Lab 11

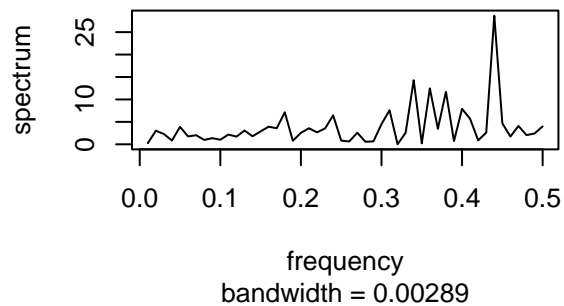
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5 April, 2023

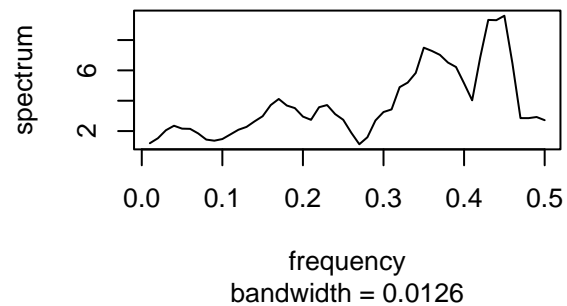
Question 1

```
par(mfrow = c(2,2))
wn04 <- arima.sim(n = 100,
                  model = list(),
                  sd = sqrt(4))
spec.pgram(wn04, log = "no", main = "no filter")
spec.pgram(wn04, spans = c(5), log = "no", main = "m = 5")
spec.pgram(wn04, spans = c(15), log = "no", main = "m = 15")
spec.pgram(wn04, spans = c(7, 5), log = "no", main = "m = 7, n = 5")
```

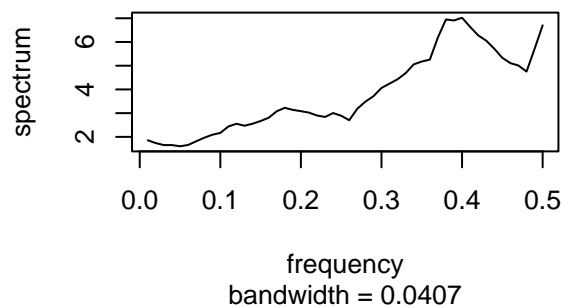
no filter



m = 5



m = 15



m = 7, n = 5

