

$$\begin{aligned}
 c) \gamma(t, t+h) &= E[(X_t - M_t)(X_{t+h} - M_{t+h})] \\
 &= E[(X_t)(X_{t+h})] \\
 &= E[(\sin(\omega t + \Theta) + h\varepsilon)(\sin(\omega t + \omega h + \Theta) + h\varepsilon)] \\
 &= E[\sin(\omega t + \Theta)\sin(\omega t + \omega h + \Theta) + h^2\varepsilon^2] \\
 &= \frac{1}{4\pi} \int_{-\pi}^{\pi} \cos(\omega h) - \cos(2\omega t + 2\Theta + \omega h) d\Theta + h^2
 \end{aligned}$$

$$= \frac{1}{4\pi} \cos(\omega h) \underbrace{\int_{-\pi}^{\pi} \cos(2\omega t + 2\Theta + \omega h) d\Theta}_{2\pi} + h^2$$

$$= \frac{1}{2} \cos(\omega h) + h^2$$

$$= \frac{1}{2} \cos(\omega h) + 9$$

$$\rho(t, t+h) = \frac{\gamma(t, t+h)}{\sigma(t)\sigma(t+h)}$$

$$= \left(\frac{1}{2} \cos(\omega h) + 9 \right) \cdot \frac{2}{19}$$

$$= \cos(\omega h) + \frac{9}{19}$$