STA457H1: Time Series Analysis

Assignment 3 - Question 3 Due data December 2, 2022

Student Name..ID number..

Instructions: *Show your answers in details.*

Q3 (2 points): An AR model has AR characteristic polynomial

$$(1 - 1.6z + .7z^2)(1 - .8z^{12})$$

1. Is the model stationary? Explain!
2. Identify the model as a certain seasonal ARIMA model.