

Question 2.1 (c)

```
> set.seed(123456789)
> coeff = 0.6
> armaacf1 = coeff^(0:100)
> armaacf2 = ARMAacf(ar = coeff, lag.max = 100)
> all(abs(armaacf1 - armaacf2) < 1e-6)
[1] TRUE
```

```
plot(armaacf1,type="l", col='red', xlab="lag")
```

```
lines(armaacf2, lty =2, col='blue')
```

```
legend("topright", legend = c("our result", "R function"), col = c("red","blue"), lty =c(1,2))
```

