# View Report

# R1

(Number of First Attempts: 91)

MCQ

# Question 1

An AR(1) process is Y(t) = 3 + 0.5Y(t-1) + e(t). What is the unconditional mean of the process?

90 (98.9 %)
3 0 (0 %)
0.5 1 (1.1 %)
0 (0 %)
0 (0 %)

# Question 2

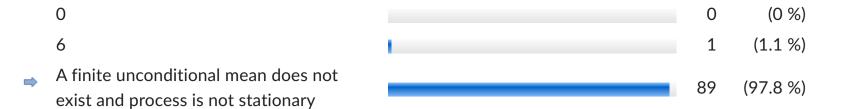
An AR(1) process is Y(t) = 2 + 0.5Y(t-1) + e(t). What is the unconditional variance of the process if variance of the error term is 0.5?



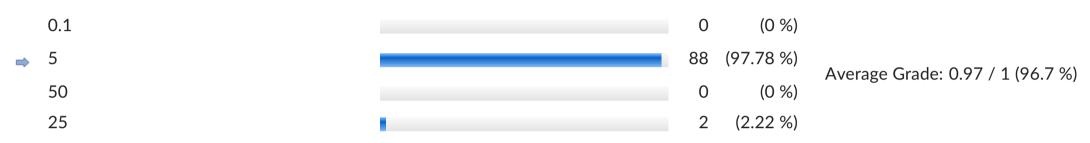
#### **Question 3**

An AR(1) process is Y(t) = 2 + 6Y(t-1) + e(t). What is the unconditional mean of the process?

4 1 (1.1 %) Average Grade: 0.98 / 1 (97.8 %)

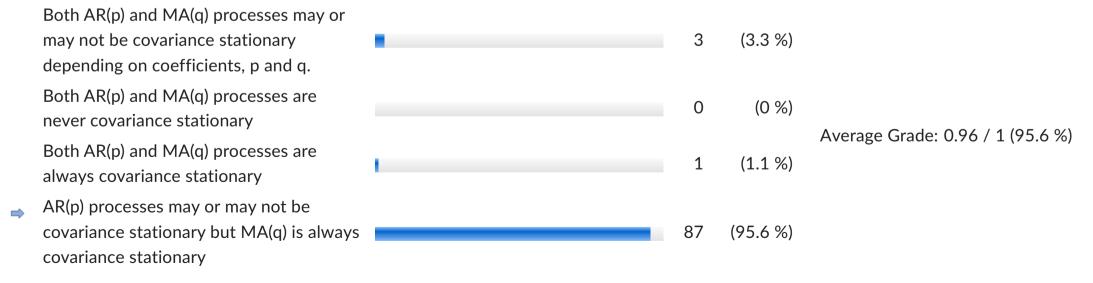


What is the unconditional mean of the following MA(2) process: Y(t) = 5 + 0.1e(t-1) + 0.2e(t-2) + e(t)

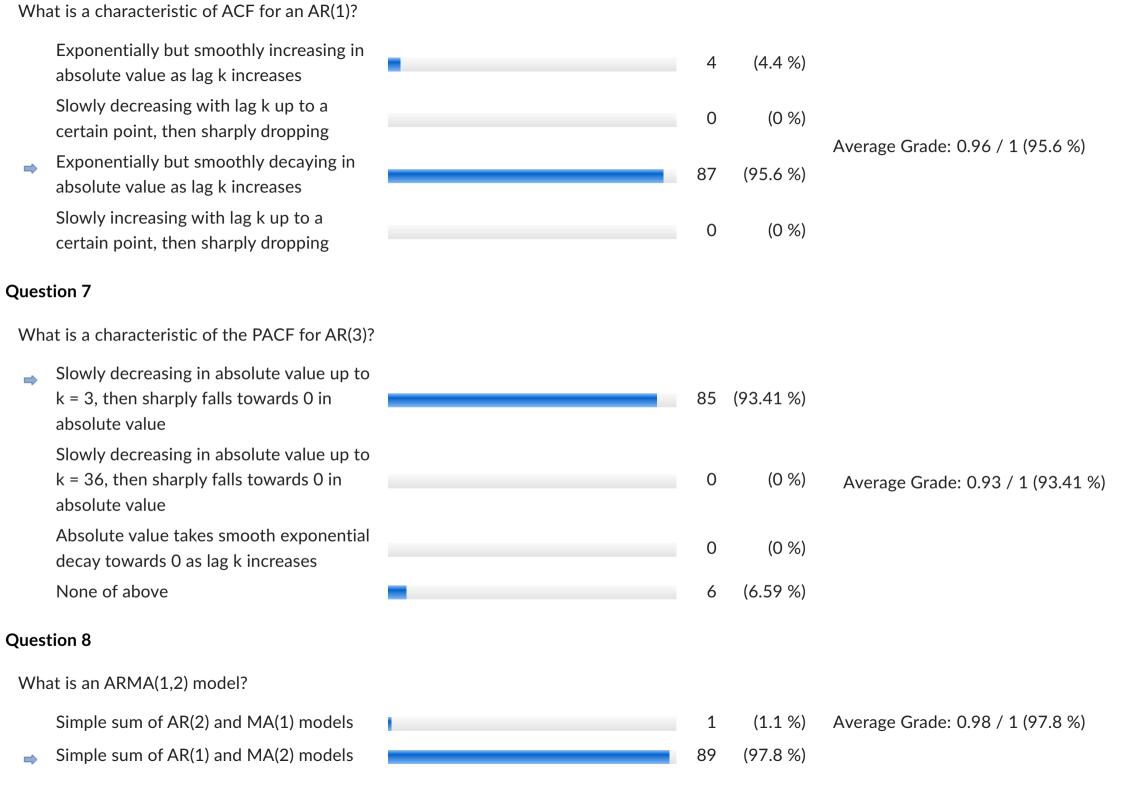


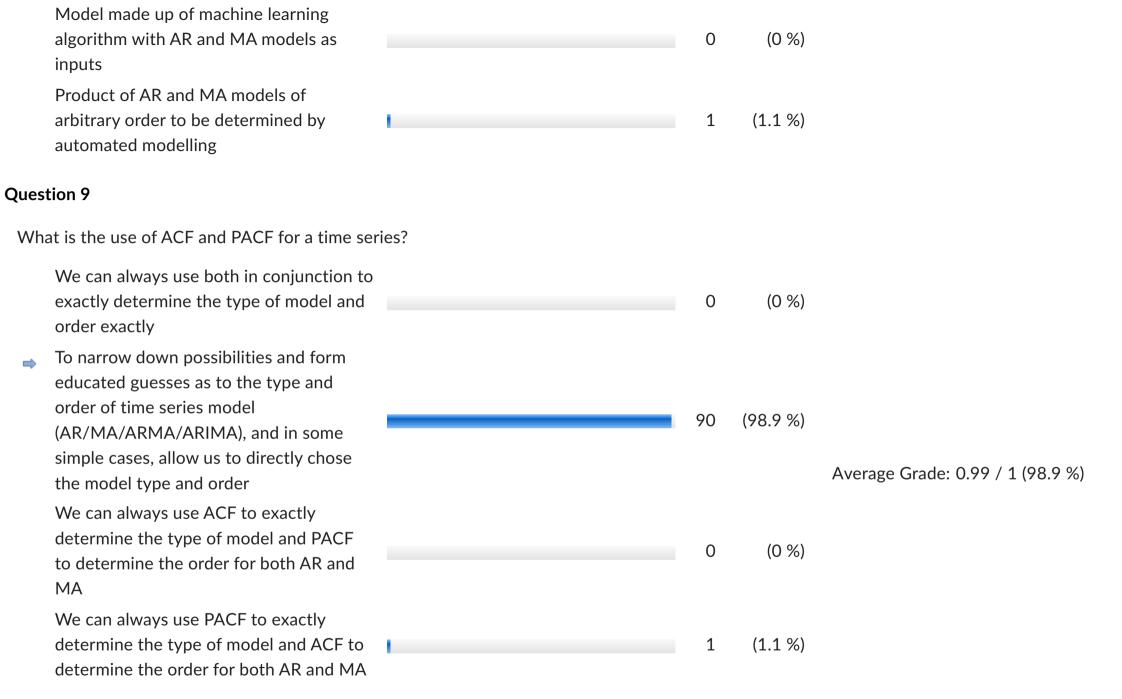
# Question 5

Which of the following is true of AR(p) and MA(q) processes?

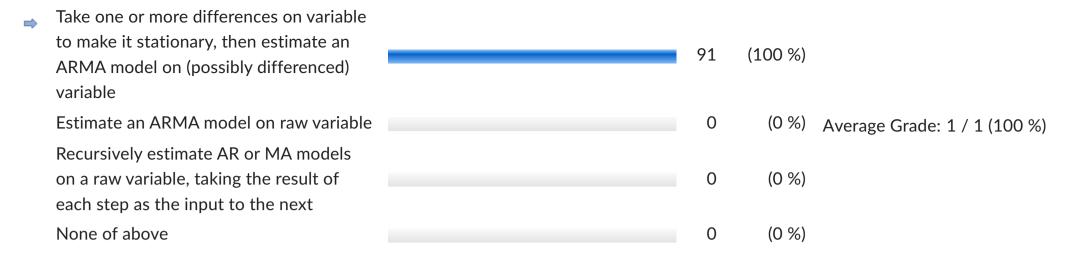


#### **Question 6**

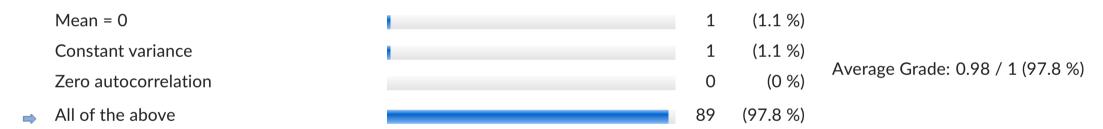




What is the ARIMA model?



Residuals in a time series estimation (AR, MA, ARMA, ARIMA) should have what properties?



# **Question 12**

A very extremely slowly decaying ACF without any seasonal patterns is a clear and obvious indication of which of the following?



An MA(1) process is Y(t) = 10 + 0.5e(t-1) + e(t). What is the autocorrelation between Y(t) and Y(t-10)?



# **Question 14**

An AR(1) process is Y(t) = 1 + 0.1Y(t-1) + e(t). What is the autocorrelation between Y(t) and Y(t-5)?

