Homework 2

Autoregressive models

1. (a) **(2 pt)** /*Your solution*/
   (b) **(2 pt)** /*Your solution*/

2. (a) **(1 pt)** /*Your solution*/
   (b) **(1 pt)** /*Your solution*/

Latent Variable models

1. **(2 pt)** /*Your solution*/

2. (a) **(2 pt)** /*Your solution*/
   (b) **(2 pt)** /*Your solution*/

3. **(3 pt)** /*Your solution*/