**R CODE of ASSIGNMENT-4**

AR(2) MODEL'S ACF AND PACF PLOT

**CODE:**

U=rnorm(1000,mean=0,sd=s)

y=NULL

y[1]<-0

y[2]<-0

for (i in 3:1000)

{

y[i] <- 0.5\*y[i-1]+0.2\*y[i-2]+U[i]

}

y<- window(ts(y))

acf\_coeff=(acf(y,main='ACF of a AR(2) process'))

pacf\_coeff=(pacf(y,main='PACF of a AR(2) process'))

**OUTPUT:**



