Homework 6

Problem 21

```r
Xt_1 <- 1
sim.a <- function(n=100,phi=0.9,theta=0.99)
{
  Zt <- rnorm(n+3,sd = 1)
  phi*Xt_1 + Zt[4:(n+3)] + theta*Zt[1:n]
}


set.seed(42)

acf(sim.a(), lag.max=20, plot=TRUE)
```

Series sim.a()