Assignment 4

1. Create ARMA(2,2) model and investigate its parameters. For different coefficients **a** and **b** plot: 1) time series, 2) impulse response and 3) autocorrelation function.

2. Write a short report about your script (3 pages max) including figures.

3. Write a brief feedback (0.5 page max) by answering the questions: Was the lecture material difficult (why)? Was it unclear (why)? Was it interesting (why)? Was it relevant (why)?

Save the report and feedback to a file (A04_your_surname.pdf) and upload it together with your Python script (A04_your_surname.py) to the assignment webpage. The *.pdf and *.py files can be zipped and uploaded as a single zip file (A04_your_surname.zip).