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Here are some review questions from Shumway and Stoffer for the material since the second midterm: 1.12, 1.13, 4.16, 4.18a, 4.32, 4.33. Partial solutions (to 1.12-4.18a): pdf Tuesday, November 16: Homework 5's due date has been extended to 11am on Tuesday, November 23, 2010, in 399 Evans.

Stat 153 Fall 2010 - University of California, Berkeley

Do you know of a good set of exercises, preferably with solutions, that would help me learn Time Series by myself? I was searching for solutions to the exercises of Shumway and Stoffer's «Time Series Analysis and its Applications», since it's the book I chose to follow, but I didn't find any...

Suggestions for Time Series Exercises - Cross Validated

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Time Series Analysis and Its Applications, with R examples 3rd Edition; R.H. Shumway and D.S. Stoffer Cover (parts of) §1-5, with extra topics if time permits Evaluation: 3 Assignments worth 25% Due at start of class, NO late submissions 1 Midterm, worth25% If you miss test for medical reasons, must submit

STAD57 Time Series Analysis - University of Toronto

Chapter 1, Shumway and Sto er These are outlines of the solutions. If you would like to II in other details, please come see me during o ce hours. As noted with the assignment, you need to have read over the Appendix in S&S to complete some of the later problems. 1.8 Random walk with drift (a) Use back-substitution, x = + (+ x + 2 + w + 1 ...

Homework #1 Chapter 1, Shumway and Sto er

The fourth edition of this popular graduate textbook, like its predecessors, presents a balanced and comprehensive treatment of both time and frequency domain methods with accompanying theory. Numerous examples using nontrivial data illustrate solutions to problems such as discovering natural and

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STAT 520(=MGSC 520) (Forecasting and Time Series)

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