(Make-up) Homework Assignment 4

Deadline: April 5, 11:59 pm

1. Using the R function `ARMAacf` to generate the **theoretical** autocorrelation functions up to 20 lags of the following ARMA prcoesses:
   (a) MA(1) with $\theta = 0.6$
   (b) MA(1) with $\theta = -0.6$
   (c) MA(2) with $\theta_1 = 0.4$ and $\theta_2 = 0.2$
   (d) ARMA(1,1) with $\phi = 0.5$ and $\theta = 0.7$
   (e) ARMA(2,2) with $\phi_1 = 0.9$, $\phi_2 = 0.3$, $\theta_1 = 0.9$ and $\theta_2 = 0.5$