Assignment 1 - Due, Thursday, Jan. 23
STT4110/6110-Spring 2019

Reading: Chapter 1 of our textbook.

1. If Z_t, $t = 0, \pm 1, \pm 2, \cdots$, are independent random variables with mean 0 and variance σ^2 and $Y_t = \sum_{j=-q}^{q} a_j Z_{t-j}$. Find EY_t and $Var(Y_t)$.

2. Work problems 1.1, 2.1, 2.2, 2.5, 2.11, 2.15