

RINI GUPTA

4/29/2021

EXERCISE 3.1.2

In collaboration w/ Kimya S. and Jacinta D.

$$P_k = \frac{-\theta_k + \sum_{j=1}^{q-k} \theta_j \theta_{j+k}}{1 + \sum_{j=1}^2 \theta_j^2}$$

$$P_0 = 1 \text{ by definition}$$

$$P_1 = 0.08186$$

$$P_2 = -0.37783$$

$$P_3 = 0 \text{ by definition}$$

$$\theta_1 = -0.2 \quad \theta_2 = 0.48$$

$P_1$  calculation

$$\begin{aligned} q=2 \quad k=1 &= \frac{-\theta_1 + \sum_{j=1}^1 \theta_j \theta_{j+1}}{1 + \sum_{j=1}^2 \theta_j^2} \\ &= \frac{.2 + (-.2)(.48)}{1 + [(-.2)^2 + (.48)^2]} = \frac{0.104}{1.2704} \\ &= 0.08186 \end{aligned}$$

$P_2$  calculation

$$\begin{aligned} q=2 \quad k=2 &= \frac{-\theta_2 + \sum_{j=1}^0 \theta_j \theta_{j+k}}{1.2704} \\ &= \frac{-.48}{1.2704} = -0.37783 \end{aligned}$$