

Exercise 3.1.2

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

$$\rho_0 = 1$$

$$\rho_1 = \frac{\theta_1 + \theta_1 \theta_2}{1 + \theta_1^2 + \theta_2^2} = \frac{-0.296}{1.2704} = -0.2330$$

$$\rho_2 = \frac{\theta_2}{1 + \theta_1^2 + \theta_2^2} = \frac{0.48}{1.2704} = 0.3778$$

$$\rho_3 = 0$$

Exercise 3.1.3

$$\rho_k = \phi_1^{|k|}$$

$$\rho_0 = 1 ; \quad \rho_1 = (-0.7)^1 = -0.7 ; \quad \rho_2 = (-0.7)^2 = 0.49 ;$$

$$\rho_3 = (-0.7)^3 = -0.343 ; \quad \rho_4 = (-0.7)^4 = 0.2401 ; \quad \rho_5 = (-0.7)^5 = -0.1681$$

$$\rho_6 = (-0.7)^6 = 0.1176 ; \quad \rho_7 = (-0.7)^7 = -0.0824 ; \quad \rho_8 = (-0.7)^8 = 0.0576$$

$$\rho_9 = (-0.7)^9 = -0.0404 ; \quad \rho_{10} = (-0.7)^{10} = 0.0282 .$$