

# Problem Set 1

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1. Does the group  $Z_{41}^*$ 
  - a. has a group of order 3?
    - Yes.  $|Z_4^*| = 3$ ,  $Z_4^*$  is a subset of  $Z_{41}^*$  and is a group since:
      - G1.  $a, b \in Z_4^*$ ;  $a \cdot_4 b \in Z_4^*$
      - G2.  $a, b$  and  $c \in Z_4^*$ ;  $(a \cdot_4 b) \cdot_4 c = a \cdot_4 (b \cdot_4 c)$
    - ex.  $\begin{aligned}
&\text{AR(p): } Y_i = c + \epsilon_i + \phi_i Y_{i-1} + \dots \\
&Y_i = c + \phi_i Y_{i-1} + \dots
\end{aligned}$