

Assignment 9

Frank Woodling

April 22, 2016

```
power.ma1<-function(theta,sigsq,omega)
{
  (16/75)*((2+cos(2*pi*omega))/(1.25+cos(2*pi*omega)))+(44/75)
}

par(mfrow=c(1,1))
frequency<-seq(0,0.5,by=0.01)
power1<-power.ma1(0.9,1,frequency)
plot(frequency,power1, type="l", main="Power spectrum for ARMA(1,1)")
```

Power spectrum for ARMA(1,1)

