4. Consider the following model:

$$Y_t = 0.2\,Y_{t-1} - 0.4\,Y_{t-2} + e_t - 0.8\,e_{t-1}$$

State the name of this model (MA, AR or ARMA), give its order(s) p and/or q, and give all values of the θ- and/or ϕ-parameters. (Hint: Be very careful about the signs of the parameters)

$\rightarrow$ ARMA(2, 1) $\quad p = 2,\ q = 1$

$\phi_1 = 0.2\ ,\quad \phi_2 = -0.4$

$\theta_1 = 0.8$