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* 10/17. Assignment 3.
AZSTAMENT S
1. Show that, for the MA(1) process Ye = et - O et . th.
auto correlation function does not change when 6 is repla
by Ve.
A standard to the standard to
We've seen that, for MA(1) process:
The state of the s
Pk = 0 for k71 (doesn4 matter 6)
0 - 0
replace 0 with 6
£ 5 -0
$\frac{1}{1-\frac{1}{2}} = \frac{0^{2}-1}{0^{2}} = 0^{2}-1$
1-0-0-
: autoconelation does not change.
V
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