

## DATA130013: Homework 7

Due in class on May 25, 2017

1. Play with the code for Chapter 3.8 on the instructor's teaching website. It is about building ARIMA models in R. Apply appropriate techniques to your data analysis project. (No need to hand in anything for this problem.)
2. Shumway's book Problems 3.28 (identify the typo in the invertible representation of  $Y_t$ ), and 3.29.
3. Shumway's book Problems 4.1 and 4.3.