DATA130013: Homework 4

Due in class on April 26, 2018

1. Shumway's book (4th ed.) Problems 2.10, 2.11, 3.2 and 3.3.

2. Prove that the solution in equation (3.11) on page 81 exists in the mean square sense when $|\phi| > 1$. Mimic the footnote 3.1 on page 79, you may read Appendix A for a definition.