

Lista 1 - Exercício 3 - item e

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```
#  $Z_t = (1 - 1,2*B)(1 - 0,6*B)at \implies Z_t = at - 1,8at-1 + 0,72at-2 \implies MA(q), q=2 \implies MA(2)$ 
set.seed(666)

N <- 1000

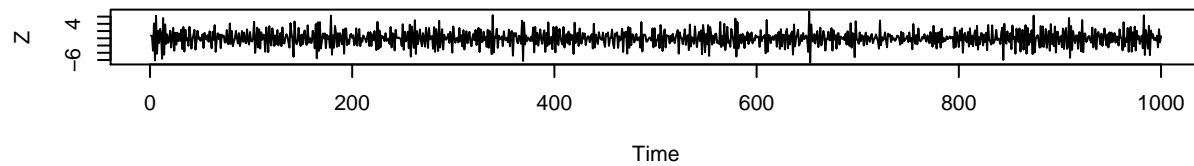
noise <- rnorm(N, 0, 1)

theta.1 <- -1.8
theta.2 <- .72

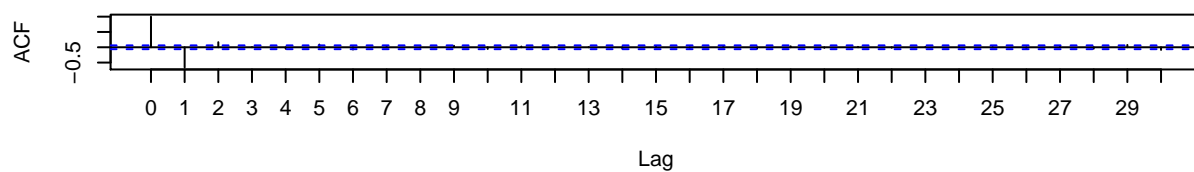
Z <- noise[1]

Z[2] = noise[2] + theta.1*Z[1]

# t >= 3
for (t in 3:N) {
  Z[t] = noise[t] + theta.1*noise[t-1] + theta.2*noise[t-2]
}
```



Autocorrelation function



Partial autocorrelation function

