Time Series,

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Quiz 1

1. Download one of the following time series: Yahoo, Microsoft, IBM, and Google. (Weakly data for last 3 years)

2. Test downloaded time series for stationarity (Dickey -Fuller test). Comment your results.

3. Generate weekly return series.

4. Test the stationarity for daily return series. Comment your results.

5. Use ACF and PACF correlograms for weekly returns and select from following possible answers:

* The process is AR(1)
* The process is MA(1)
* Impossible to classify as AR(1) or MA(1)

Comment your selection