

# MATH 427- Homework-8-Spring 2023

## 1 Exercise text book, Shumway and Stoffer

*The bolded problem will not be graded .*

Problem #3.4,

Problem #3.6

Problem #3.8

Problem #3.10

**problem # 3.33**

**Problem #3.41**

## 2 Additional Exercises

### 2.1 Exercise (linear process representation of ARMA)

For those models of Problem# 3.4 (text book) that are causal, compute the first four coefficients  $\psi_0, \psi_1, \dots, \psi_3$  in the causal linear process representation  $x_t = \sum_{j=0}^{\infty} \psi_j w_{t-j}$