Computer exercise 3

Niklas Christoffer Petersen

2018-11-07

1 Part 1

1.1 Question 1a
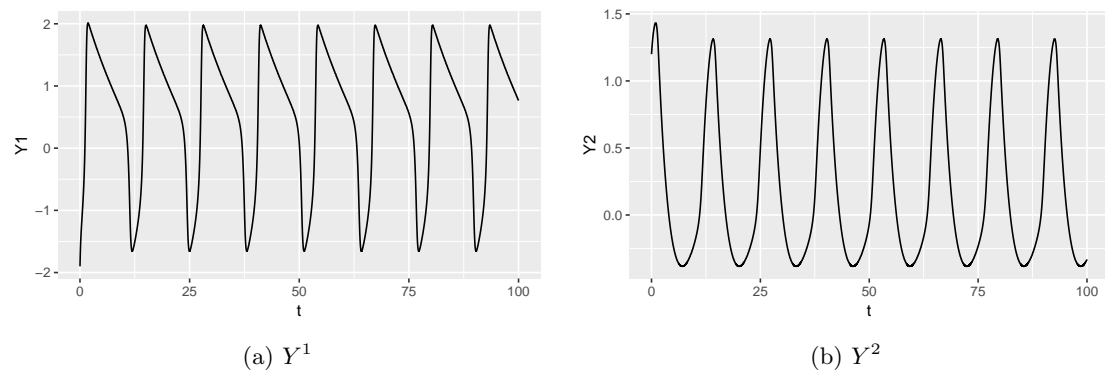

(a) Y^1

(b) Y^2

Figure 1: Realized values of Y^1 amd Y^2 for $\sigma = 0$
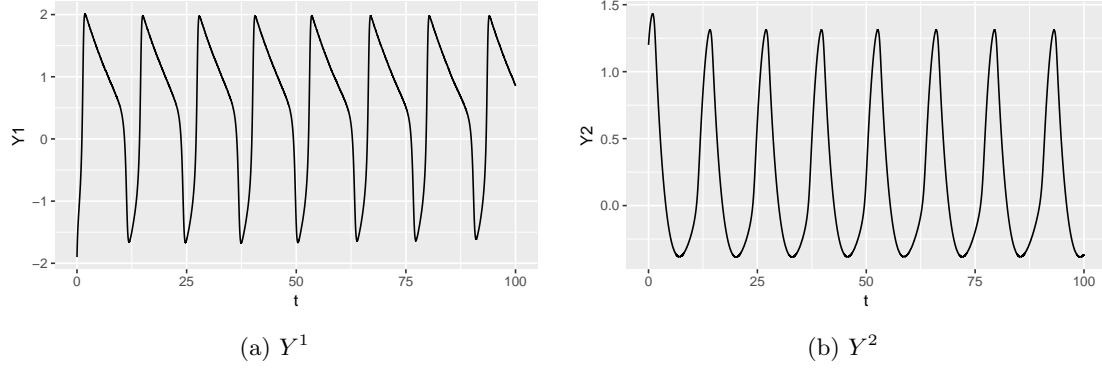
Figure 2: Phase Plot Y^1 amd Y^2 for $\sigma = 0$

2

(a) Y^1

(b) Y^2

Figure 3: Realized values of Y^1 amd Y^2 for $\sigma = 0.10$
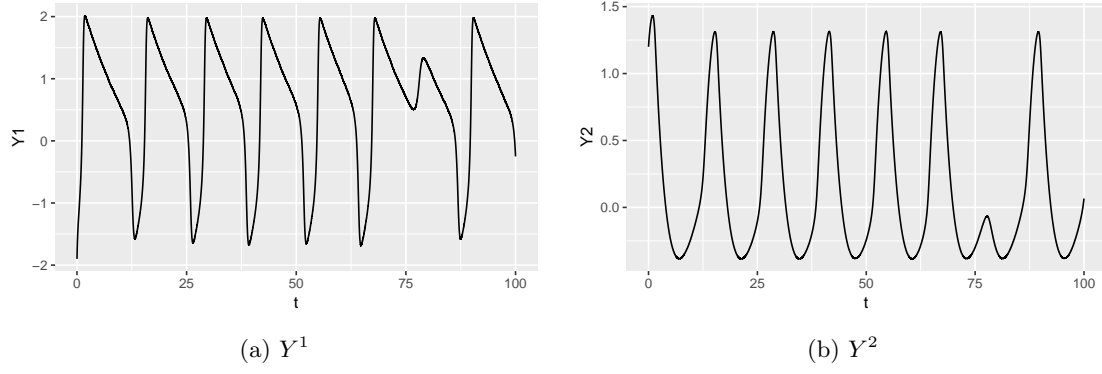

(a) Y^1

(b) Y^2

Figure 4: Realized values of Y^1 amd Y^2 for $\sigma = 0.20$
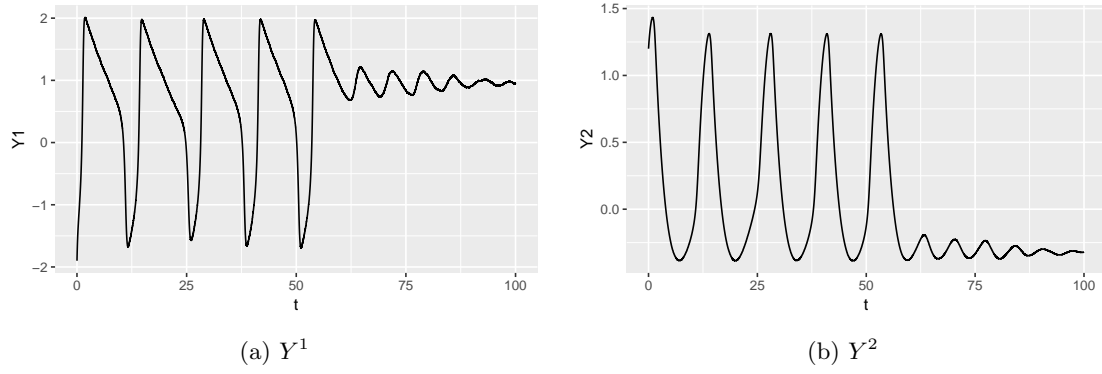

(a) Y^1

(b) Y^2
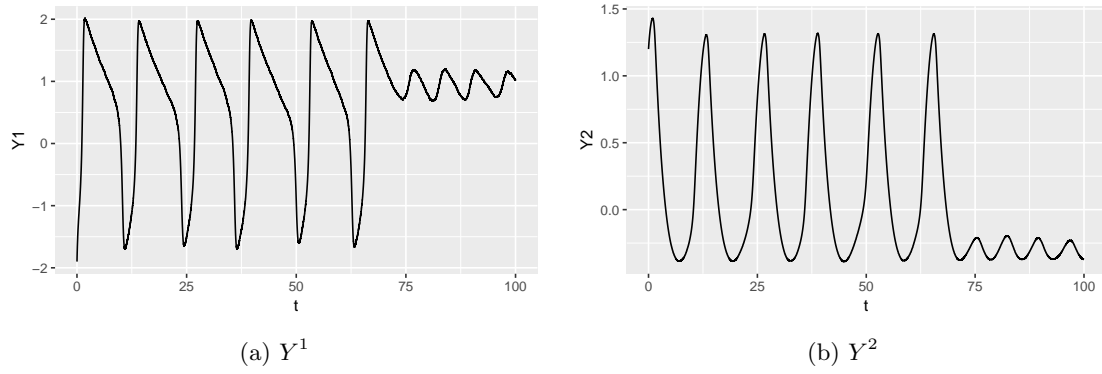
Figure 5: Realized values of Y^1 amd Y^2 for $\sigma = 0.30$

(a) Y^1

(b) Y^2

Figure 6: Realized values of Y^1 amd Y^2 for $\sigma = 0.40$

3

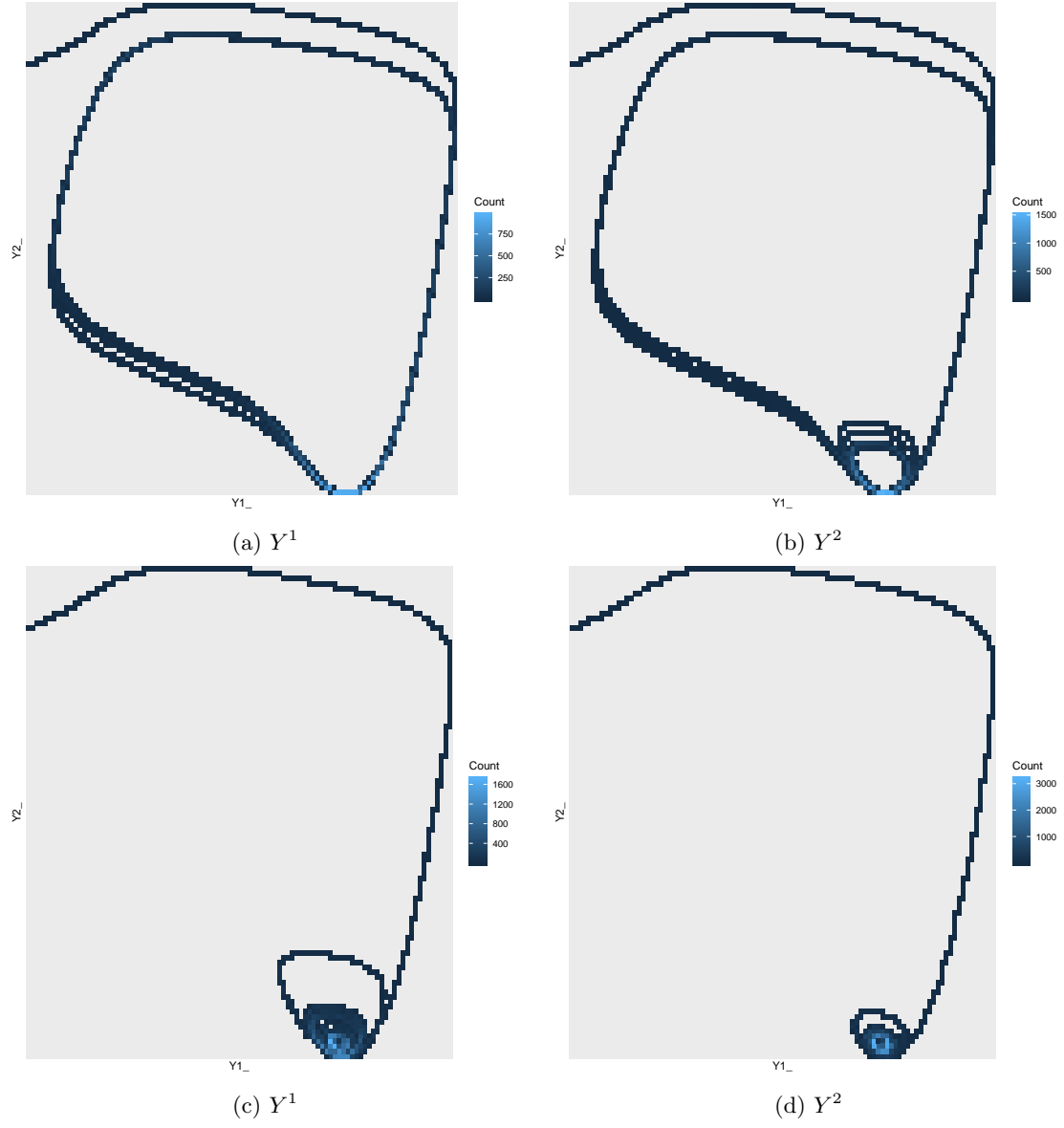## 1.2 Question 1b

(a) Y^1

(b) Y^2

(c) Y^1

(d) Y^2

Figure 7: Realized values of Y^1 amd Y^2 for $\sigma = 0.20$

2   Part 2

We start our analysis with a exploration and some descriptive statistics of the source data.