

chapter1

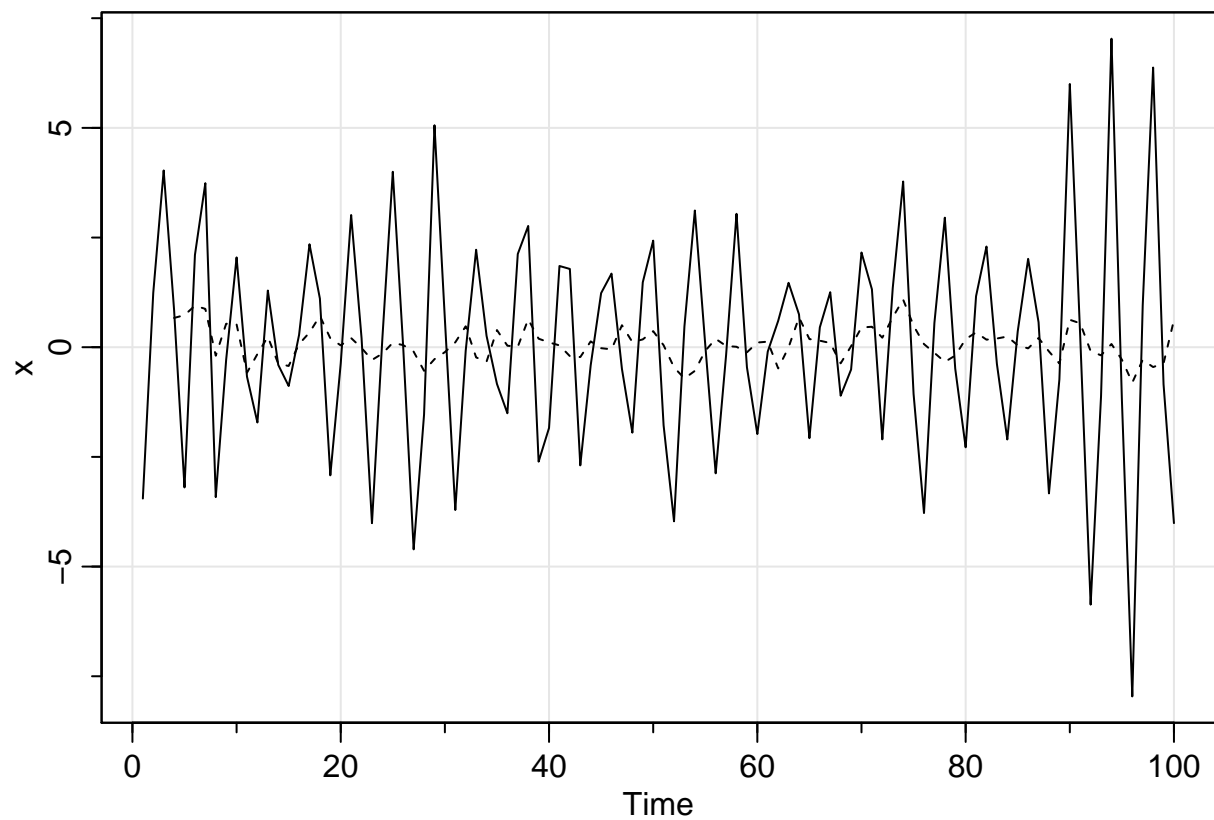
Loading libraries

```
library(astsa)
```

Problems 1.1

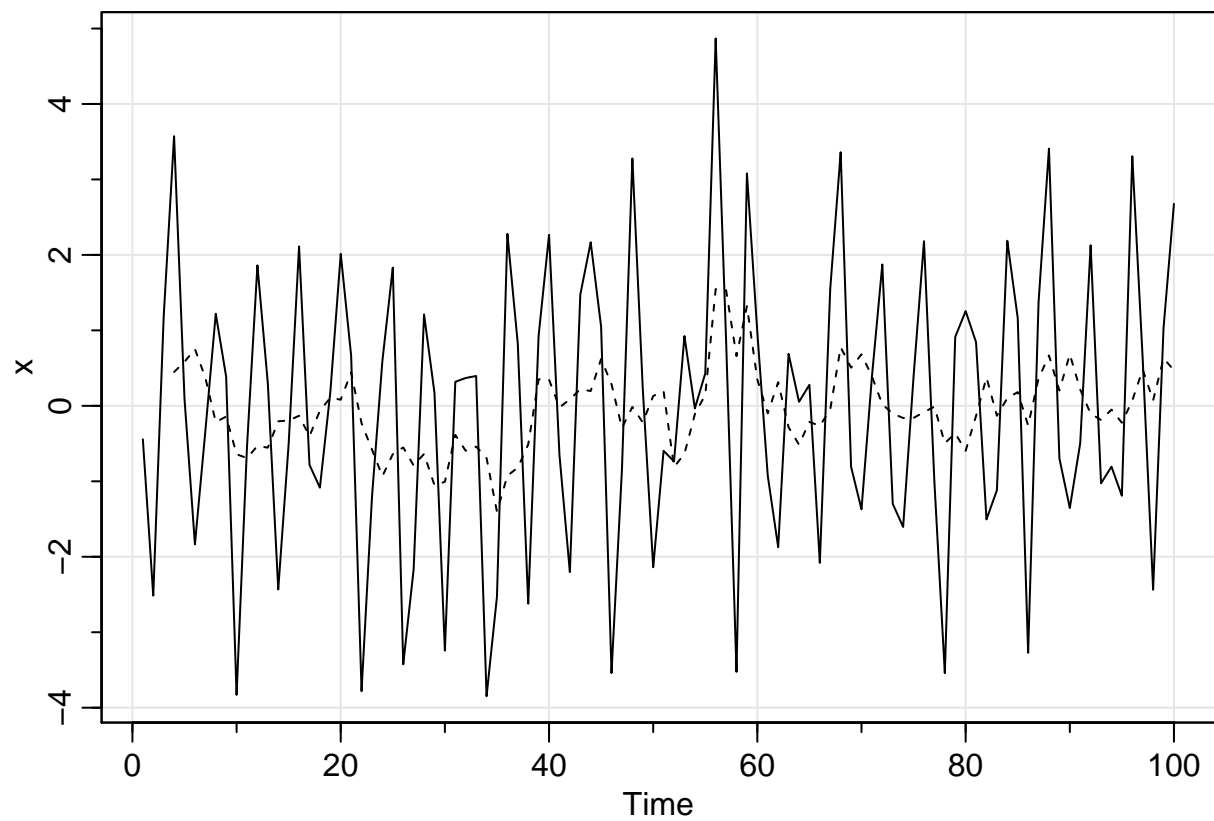
Part a)

```
set.seed(90210)
w = rnorm(150)
x = filter(w, filter=c(0,-0.9),method="recursive")[-(1:50)]
v = filter(x,sides = 1,filter = rep(1/4,4))
tsplot(x)
lines(v,type = 'l',lty = 2)
```



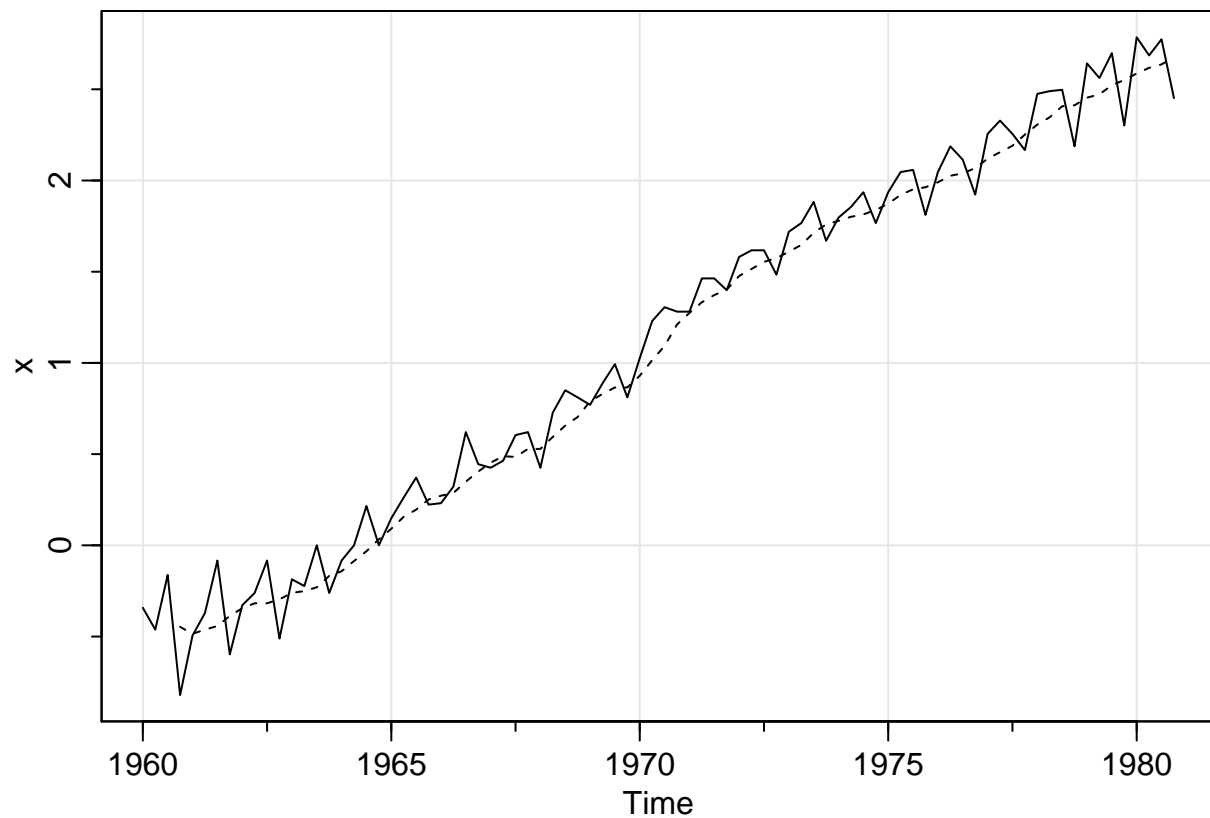
Part b)

```
set.seed(90210)
t = 1:100
cs = 2*cos((2*pi*t)/4)
w = rnorm(100)
x = cs + w
v = filter(x,sides = 1,filter = rep(1/4,4))
tsplot(x)
lines(v,type = 'l',lty = 2)
```



Part c)

```
x = log(jj)
v = filter(x,sides = 1,filter = rep(1/4,4))
tsplot(x)
lines(v,type = 'l',lty = 2)
```



Part d)

What is seasonal adjustment?

Seasonal adjustment is a statistical technique that attempts to measure and remove the influences of predictable seasonal patterns.

Part e)

The main learning from this exercise was to smooth out the noise of the time series data to better understand the trend.