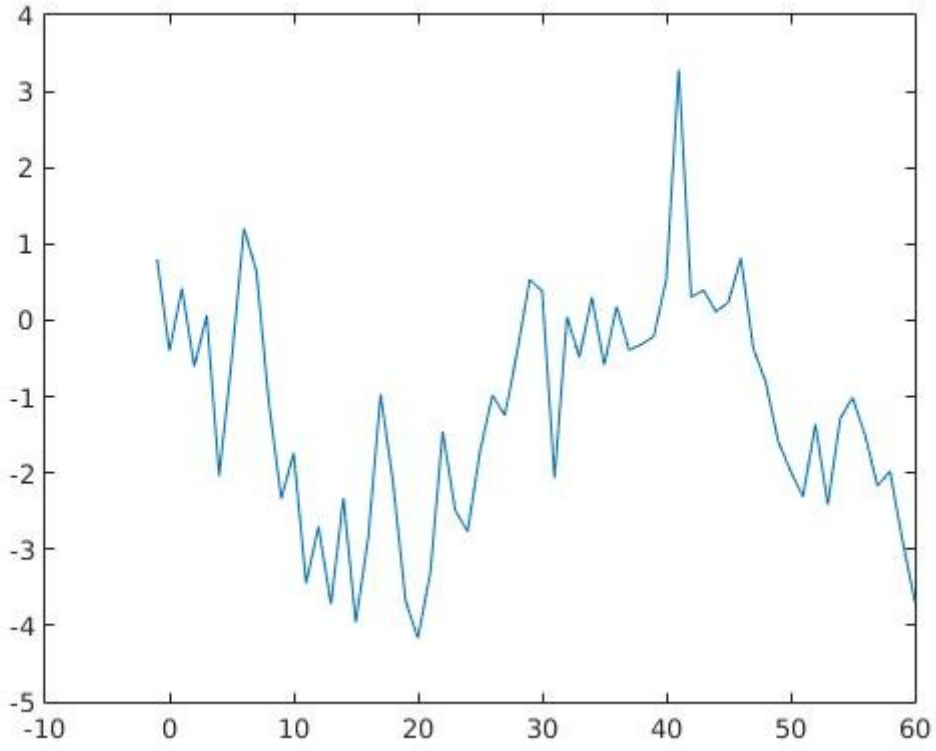
3,



And then I used those points to simulate phi1 and phi2.

```
>> SimAR(60)
ans =

    0.6544
    0.2305
```

Even I get the solution, I have to check whether the code is right or wrong.

```
>>SimAR(100000)
ans =

    0.5936
    0.3057
```

The solution is very close to our 0.6 and 0.3.
So that is right.

Here is the code:

```
function dd=SimAR(n)
e=normrnd(0,1,[1,n]);
a=[0.8,-0.4];
y=zeros(1,n);
y=[a,y];
for i=1:n
  y(i+2)=0.6*y(i+1)+0.3*y(i)+e(i);
end
x=-1:n;
plot(x,y);
A=zeros(2,2);
b=zeros(2,1);
 for i=1:n
     A(1,1)=A(1,1)+y(i+1)^2;
     A(1,2)=A(1,2)+y(i+1)*y(i);
     A(2,2)=A(2,2)+y(i)^2;
     b(1,1)=b(1,1)+y(i+2)*y(i+1);
     b(2,1)=b(2,1)+y(i)*y(i+2);
 end
 A(2,1)=A(1,2);
 dd=inv(A)*b;
```