STA 137 (Spring 2025) Homework 1

Due on April 18th 12:00 pm PST. Please submit your HW online to CANVAS.

Problems 1.6, 1.7 and 1.15 of the textbook (4th edition). Please provide details to justify your answers.

Some additional information

- For problem 1.6, we assume that $\beta_2 \neq 0$.
- For problem 1.7, please also enclose your R codes for the plotting of ACF using the R function acf, you can plot up to lag of 10.