

# Time Series

## Exercise 2

Rory Hetherington (200471193)

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### **Question 1**

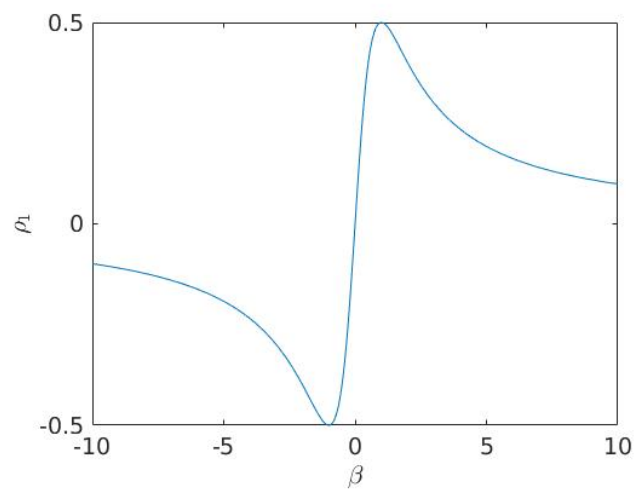


Figure 1:  $\rho_1$  as a function of  $\beta$ .