

### TrainExer61

Simulated data set.

- epsx: sample of 250 values from normally and independently distributed white noise with mean 0 and variance 1 (independent of epsy)
- epsy: sample of 250 values from normally and independently distributed white noise with mean 0 and variance 1 (independent of epsx)
- x: random walk generated from epsx:  $x(1) = 0$ , and  $x(t) = x(t-1) + \text{epsx}(t)$
- y: random walk generated from epsy:  $y(1) = 0$ , and  $y(t) = y(t-1) + \text{epsy}(t)$