

4.7)

```
sunspots <- itsmr::Sunspots
armaests <- yw(sunspots, p=2)
armaests$phi; armaests$sigma2
```

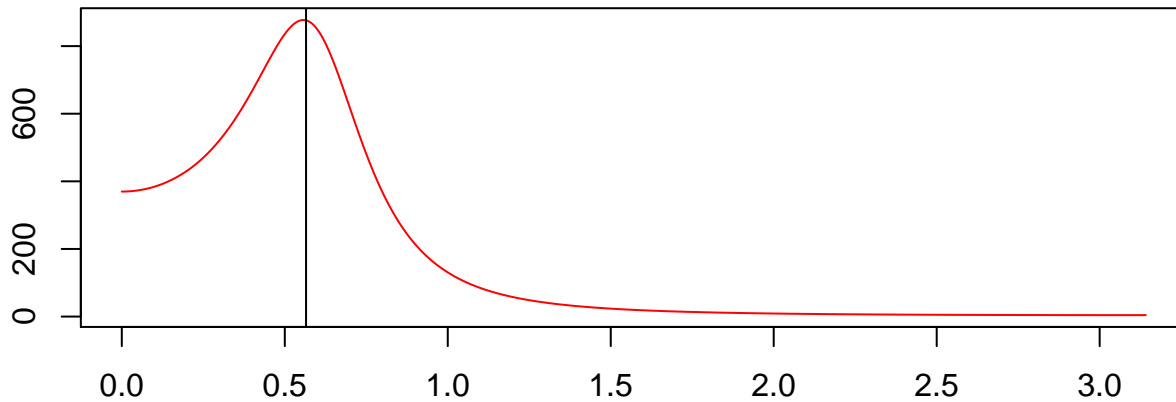
```
## [1] 1.3175005 -0.6341215
```

```
## [1] 232.895
```

```
#periodogram of fitted model. Maximum is at frequency 52pi/289
```

```
plots(armaests) + abline(v=2*pi*26/289)
```

## Model Spectrum



```
## integer(0)
```

```
period <- 2*pi/(52*pi/289);      period
```

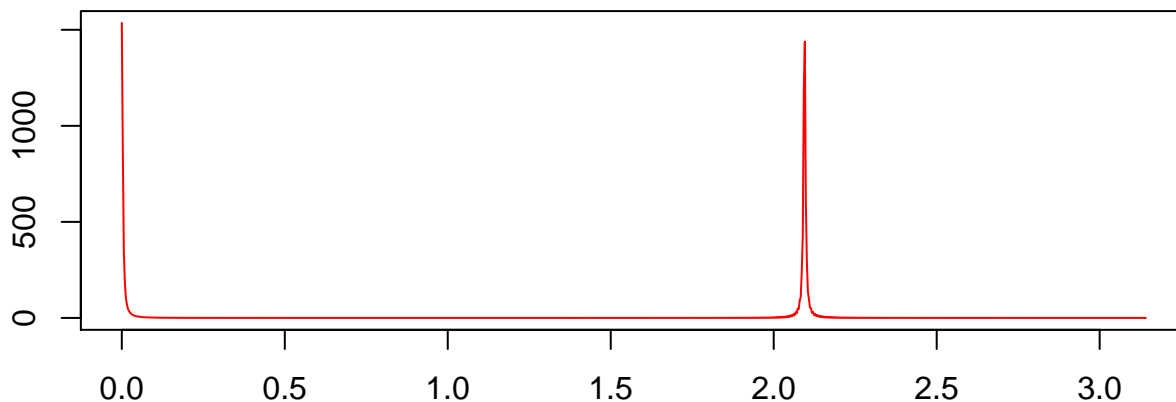
```
## [1] 11.11538
```

4.8)

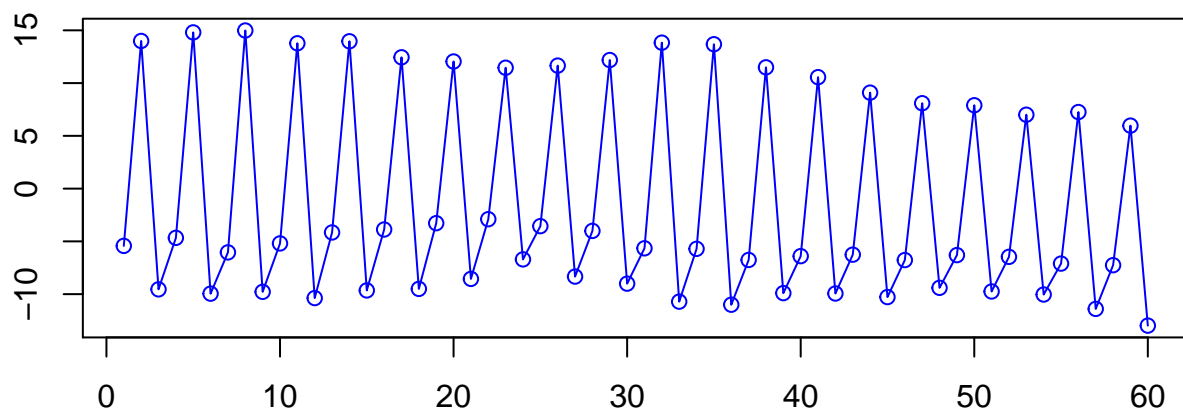
```
#specify model and plot the periodogram
```

```
arspec <- specify(ar=c(0,0,.99), sigma2=1);  plots(arspec)
```

## Model Spectrum



```
#c
simars <- sim(arspec, n= 60);      plotc(simars)
```



```
#e
plotc(smooth.ma(simars, q=1))
```

