1c.R

Toshiba

Sun Nov 09 14:59:57 2014

vk1=arima.sim(n=1000,model=list(ar=c(1.1,-0.28)))  
ols\_1=ar.ols(vk1)  
yw\_1=ar.yw(vk1)  
vk2=arima.sim(n=10000,model=list(ar=c(1.1,-0.28)))  
ols\_2=ar.ols(vk2)  
yw\_2=ar.yw(vk2)