

Trabalho 01 - CE017 Análise Series Temporais

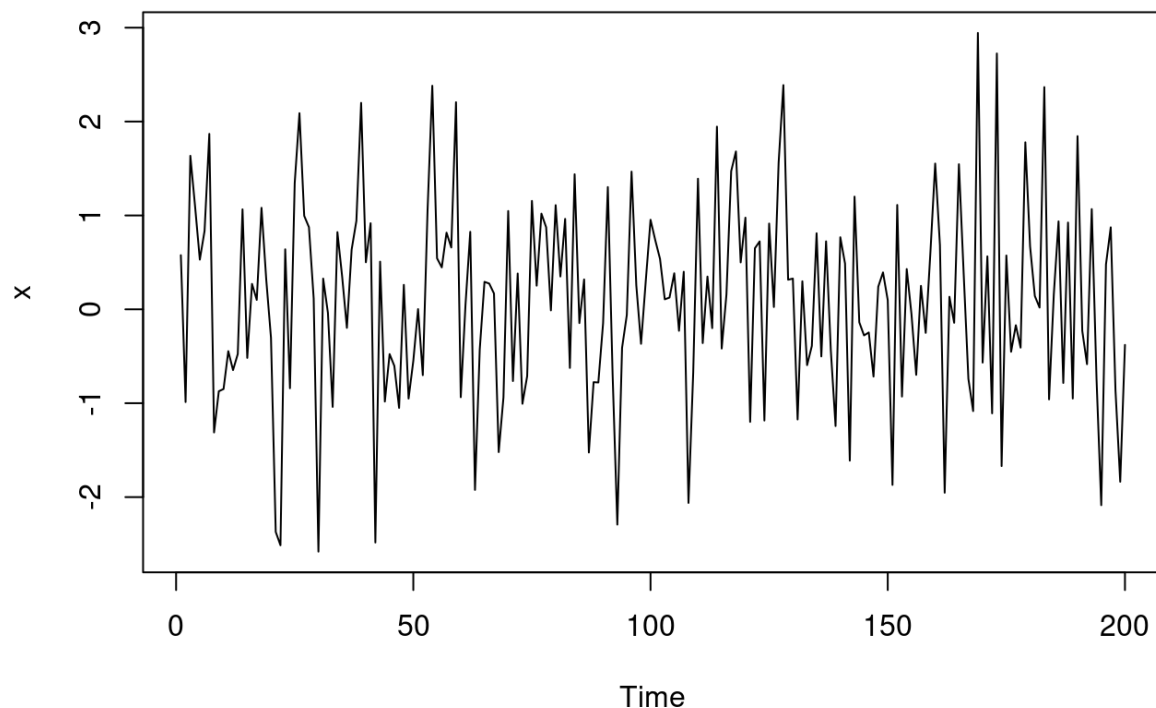
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16/09/2019

Exercício 1

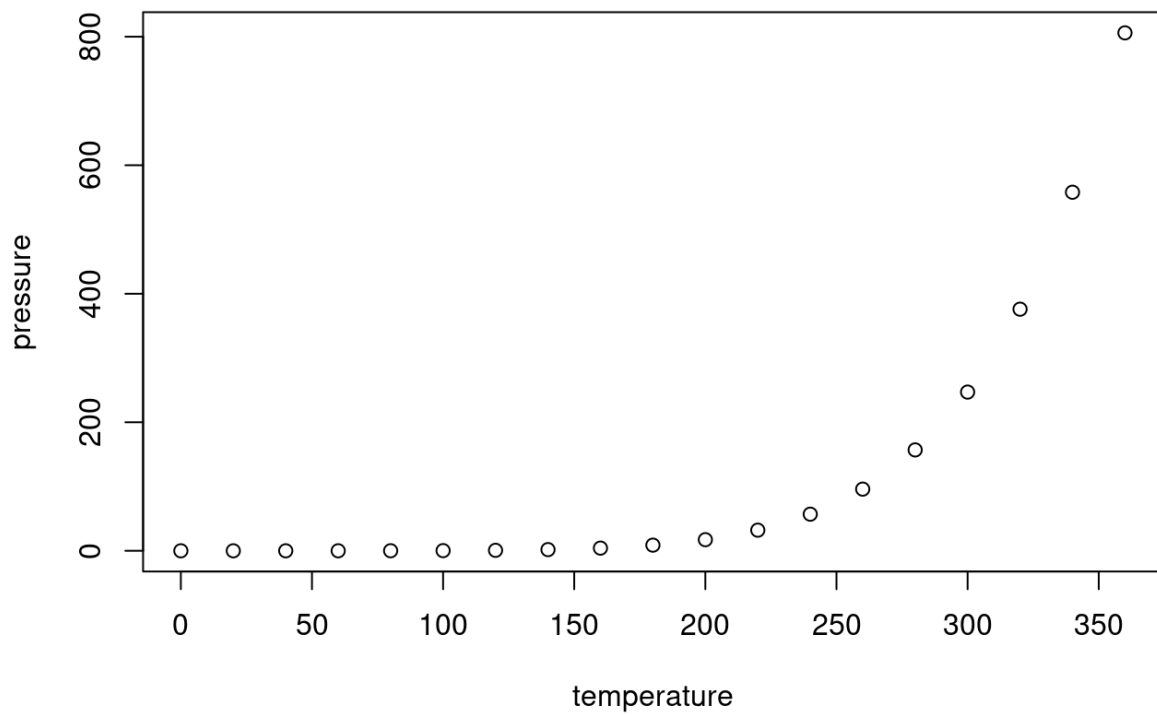
Considere um modelo sinal-mais-ruído da forma geral $X_t = S_t + W_t$, onde W_t é o ruído branco gaussiano com $\sigma^2 W = 1$. Simule e mostre gráficamente o resultado de $n=200$ observações de cada um dos dois modelos a seguir.

```
s = c(rep(0,100), 10*exp(-(101:100)/20)*cos(2*pi*(101:200)/4))  
x = s + rnorm(200)  
plot.ts(x)
```



Including Plots

You can also embed plots, for example:



Note that the `echo = FALSE` parameter was added to the code chunk to prevent printing of the R code that generated the plot.