Quiz 07

Due Jan 25, 2019 at 23:59

Points 10

Questions 10

Available Jan 23, 2019 at 11:00 - Jan 25, 2019 at 23:59 3 days

Time Limit 30 Minutes

Instructions

Quiz 07 covers the material in lectures 17 - 19 (pages 119 - 137 of the Course Notes)

This quiz is no longer available as the course has been concluded.

Attempt History

Corre

	Attempt	Time	Score
LATEST	Attempt 1	7 minutes	10 out of 10

Score for this quiz: **10** out of 10 Submitted Jan 25, 2019 at 23:26 This attempt took 7 minutes.

1 / 1 pts

Question 2 1 / 1 pts

There are 2 formal definitions of stationary time series: strictly stationary and weakly stationary.

	A weakly stationary series is where the joint probability distribution of an observations is the same, regardless of the starting point, t	ny k
	A strictly stationary series can only be weakly stationary when the series short	s is
Correct!	Strictly stationary series are always weakly stationary Weakly stationary series are always strictly stationary	
	Ougetion 3	1 / 1 pts

Question 3	1 / 1 pts
A White Noise series	
has constant variance	
has a mean = 0	
All other options are correct	
has no autocorrelation structure	

Correct!

	Question 4	1 / 1 pts
	Autocorrelation is	
	can only exist in an autoregressive series	
Correct!	standardised autocovariance	
	ocan only be calculated when the mean of the series is 0	
	standardised variance	

Question 5	1 / 1 pts
An AR(1) is stationary	
when the parameter is greater than -1 and less than 1	
when the error term is small	
when the parameter is less than 1	
when the parameter is greater than -1	
Question 6	1 / 1 pts
An AR(1) with a large value for the parameter will show	
non-constant mean	
clustering	
oscillation	
○ little in the way of a pattern	
Question 7	1 / 1 pts
The plot of the autocorrelation function (acf) of an AR(1) will show while the plot of the partial autocorrelation function (pacf) of an Ashow?	
exponential decay 1 significant lag	

odecay 1 significant lag

we wish to determine whether an AR(p) is stationary, we	1 / 1 pts
O look at a plot of the series to determine if it is stationary	
test whether the roots of the characteristic equation lie inside the the complex domain	unit circle in
test whether the roots of the characteristic equation lie outside the the complex domain	e unit circle in
test whether a root of the characteristic equation lies on the unit complex domain	circle in the
uestion 9	1 / 1 pts
we had an AR(2)	
the pacf would have many significant lags	
the acf would show exponential decay and the pacf would show 2 lags	2 significant
the first lag in the acf and in the pacf would be equal to the largest parameters	st of the 2

Correct!

Correct!

	Question 10	1 / 1 pts
	A Moving Average time series (MA)	
	has an acf plot that shows decay and a pacf plot that shows cut-off	
	has an acf plot that shows persistence and a pacf plot that shows cur	t-off
Correct!	has an acf plot that shows cut-off and a pacf plot that shows persistence decay	e or
	is very rare when we are modelling "real" data	

Quiz Score: 10 out of 10