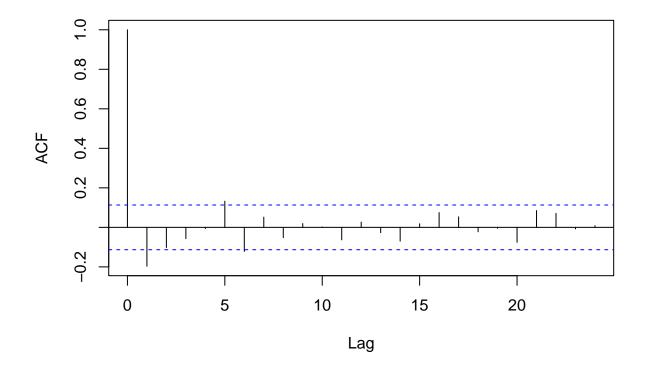
pstat274_hw2_zejie

2023-10-16

5

```
set.seed(666)
ma2 <- arima.sim(model = list(ma = c(2,-8)), n = 300)
acf_300 <- acf(ma2, type = "correlation", plot = T)</pre>
```

Series ma2

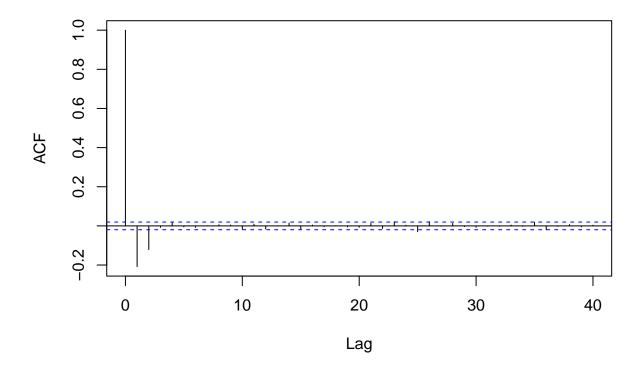


```
result1 <- acf_300$acf[3]
result1

## [1] -0.1018521

ma2 <- arima.sim(model = list(ma = c(2,-8)), n = 10000)
acf_10000 <- acf(ma2, type = "correlation", plot = T)</pre>
```

Series ma2



result2 <- acf_10000\$acf[3]
result2</pre>

[1] -0.1208888