

TMA4285 Time series models

Exercise 3, autumn 2015

Problem 1. Problem 2.12 in Wei (2006).

Problem 2. For an AR(1) model, show that $\phi_{kk} = 0$ for $k \geq 2$.

Problem 3. Problem 3.2 in Wei (2006).

Problem 4. Problem 3.6 in Wei (2006).