Homework 2

Time series analysis, 2015/2016

Submission:

- By e-mail to beata.ulohy@gmail.com with subject **time series 2016 - HW 2 - name**.
- Submit: pdf file which includes all the explanation, graphs, results, etc., R-code used to produce these resuts
- Deadline: Tuersday **15th March 2016**

Choose a different country from those studied in class, download the GDP data (specify what kind of GDP you have chosen) using the WDI library and check if AR(1) is a suitable model for the GGDP growth rate – consider stationarity, ACF and Ljung-Box statistics for the residuals.