Homework 5
Time series analysis, 2015/2016

Submission:

- By e-mail to **beata.ulohy@gmail.com** with subject **time series 2016 - HW5 - name.**
- Submit: pdf file which includes all the explanation, graphs, results, etc., R-code used to produce these resuts (if you used it)
- Deadline: Tuesday 26th April 2016

What are time series courses about ARMA/ARIMA modelling like at other universities?

Find a example from a hoework or an exam on a university abroad which deals with ARMA models and you can solve it using our lectures (something similar to Berkeley course http://www.stat.berkeley.edu/~bartlett/courses/153-fall2010/ given in the last problem set).

Submit:

- name of the universisty and the course
- link to the problem set
- formulation of the problem and our solution (if you use the solution from te web as a guide or to check your results, it is alright, if you add a link to the solution and your submitted solution is yours, not only copied, with some omitted steps etc.)
- 2 problems, each of them for 5 points. They should use different concepts, so for example one checking stationarity and one checking invertibility is not ok. F there are more questions of the same kind, e.g., *show that the following processes are stationary: (a), (b), (c), (d)*, it suffices to solve one.