

3.2 (a) The model is  $X(t)+0.2X(t-1)-0.48X(t-2)=Z(t)$ .

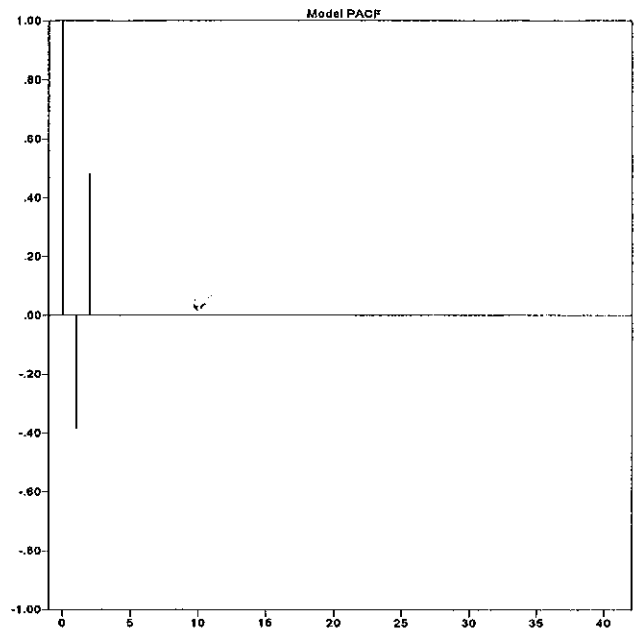
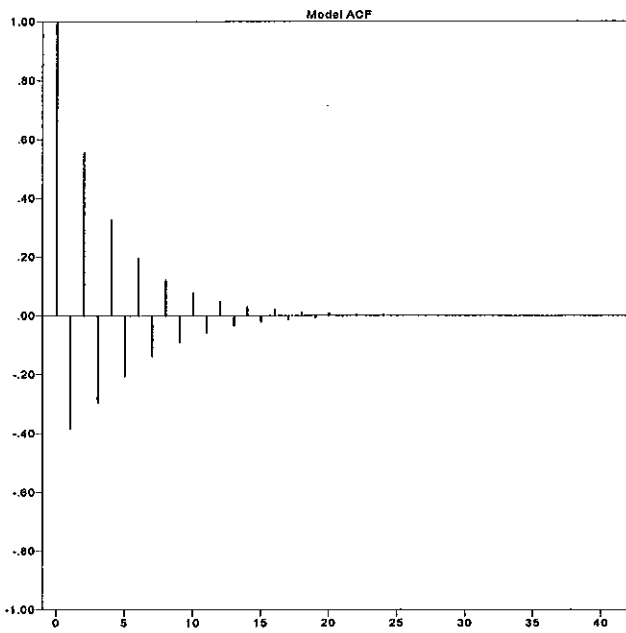
Model Autocorrelations:

Gamma(0) = 1.52496246

1.0000	-.3846	.5569	-.2960	.3265
-.2074	.1982	-.1392	.1230	-.0914
.0773	-.0593	.0490	-.0383	.0312
-.0246	.0199	-.0158	.0127	-.0101
.0081	-.0065	.0052	-.0041	.0033
-.0027	.0021	-.0017	.0014	-.0011
.0009	-.0007	.0006	-.0004	.0004
-.0003	.0002	-.0002	.0001	-.0001

Model Partial Autocorrelations:

1.0000	-.3846	.4800	.2116E-16	-.1058E-16
-.6349E-16	-.3174E-16	.1058E-16	.5291E-17	-.2645E-16
.1058E-16	.4233E-16	-.1587E-16	-.3704E-16	-.1323E-17
.1190E-16	.2645E-17	-.1323E-17	.0000	-.3968E-17
.3968E-17	.6283E-17	-.2976E-17	-.4299E-17	-.3307E-18
.1819E-17	.9920E-18	.8267E-19	-.8267E-18	.0000
.4547E-18	-.8267E-19	.2893E-18	.1447E-18	-.4340E-18
-.2067E-18	.9300E-19	.3100E-19	.1550E-18	.5167E-19



3.2 (a)

ACF/PACF Graph

3.2(c). The model is  $X(t)+0.6X(t-1)=Z(t)+1.2Z(t-1)$ .

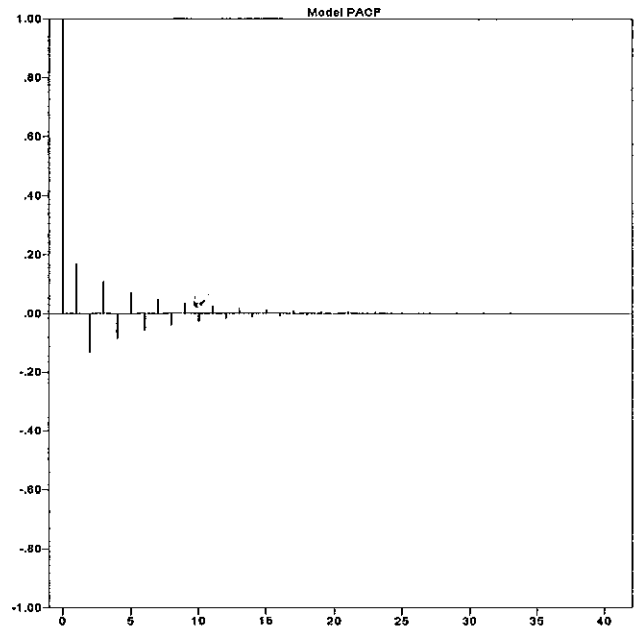
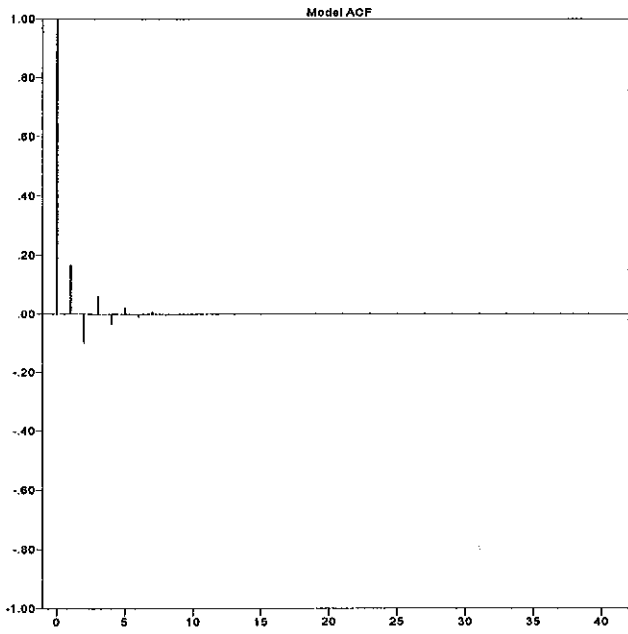
Model Autocorrelations:

Gamma(0) = 1.56250000

1.0000	.1680	-.1008	.0605	-.0363
.0218	-.0131	.0078	-.0047	.0028
-.0017	.0010	-.0006	.0004	-.0002
.0001	-.7899E-04	.4739E-04	-.2844E-04	.1706E-04
-.1024E-04	.6142E-05	-.3685E-05	.2211E-05	-.1327E-05
.7960E-06	-.4776E-06	.2866E-06	-.1719E-06	.1032E-06
-.6190E-07	.3714E-07	-.2228E-07	.1337E-07	-.8022E-08
.4813E-08	-.2888E-08	.1733E-08	-.1040E-08	.6238E-09

Model Partial Autocorrelations:

1.0000	.1680	-.1328	.1068	-.0869
.0713	-.0587	.0486	-.0403	.0334
-.0278	.0231	-.0192	.0160	-.0133
.0111	-.0093	.0077	-.0064	.0054
-.0045	.0037	-.0031	.0026	-.0022
.0018	-.0015	.0012	-.0010	.0009
-.0007	.0006	-.0005	.0004	-.0003
.0003	-.0002	.0002	-.0002	.0001



3.2(c)

ACF/PACF Graph

3.2(d). The model is  $X(t)+1.8X(t-1)+0.81X(t-2)=Z(t)$ .

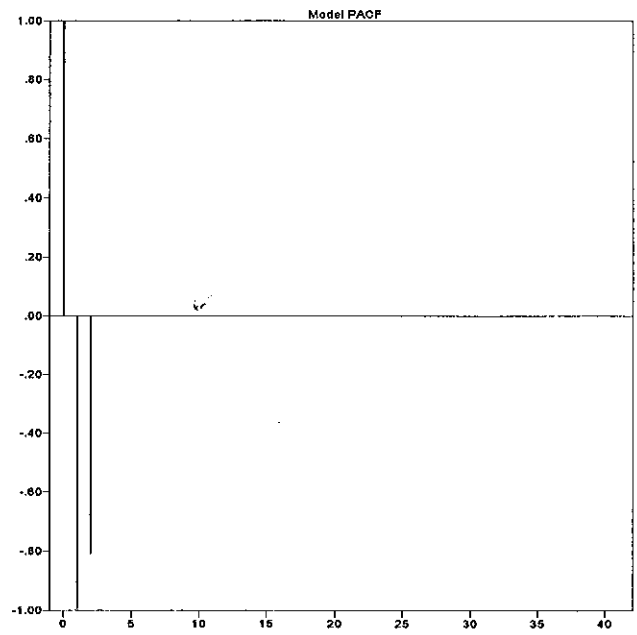
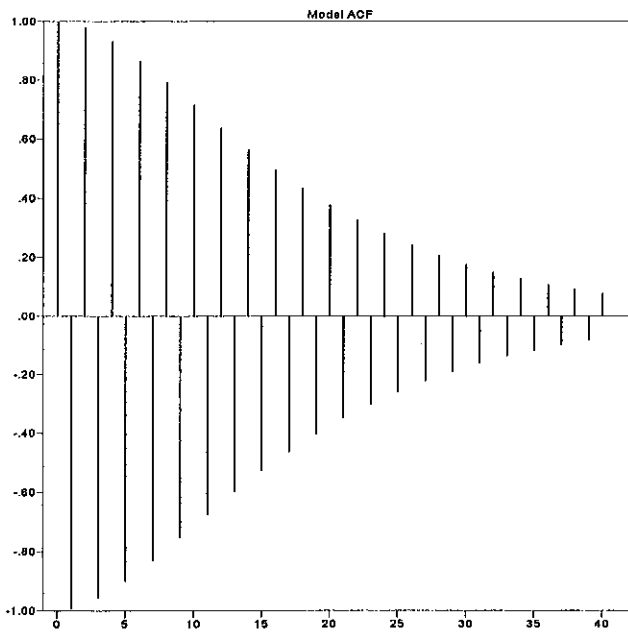
Model Autocorrelations:

Gamma(0) = .26388686E+03

1.0000	-.9945	.9801	-.9586	.9316
-.9004	.8662	-.8298	.7920	-.7534
.7147	-.6762	.6382	-.6011	.5650
-.5301	.4965	-.4644	.4337	-.4045
.3768	-.3506	.3259	-.3026	.2807
-.2602	.2410	-.2230	.2062	-.1905
.1759	-.1623	.1497	-.1380	.1271
-.1170	.1077	-.0990	.0910	-.0837

Model Partial Autocorrelations:

1.0000	-.9945	-.8100	.0000	.5859E-13
.1172E-12	.0000	-.1172E-12	-.5859E-13	.0000
.0000	.0000	.0000	.0000	-.5859E-13
-.1172E-12	-.1172E-12	-.1172E-12	-.8789E-13	-.2930E-13
.0000	.0000	-.2930E-13	-.8789E-13	-.1465E-12
-.1172E-12	-.1465E-13	.2930E-13	.4395E-13	.2930E-13
-.2930E-13	-.2930E-13	-.1465E-13	-.1465E-13	.1465E-13
.2930E-13	.1465E-13	.1465E-13	.1465E-13	-.7324E-14



3.2(d) ACF/PACF Graph