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Stat 153 Fall 2010

questions posed by these time correlations is commonly referred to as time series analysis. The impact of time series analysis on scientific applications can be partially documented by producing an abbreviated listing of the diverse fields in which important time series problems may arise. For example, many fa-

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climate change, evaluating pain perception experiments using functional magnetic resonance imaging, and monitoring a nuclear test ban treaty.

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Shumway and Stoffer problem 1.7. 4. (ACF and forecasting) Shumway and Stoffer problem 1.10a,b. (Notice that the autocorrelation function is denoted by ρ , not γ .) 5. (Computer exercise: AR processes) Shumway and Stoffer problem 1.3. 6. (Computer exercise: Sample ACFs) Generate $n = 100$ observations of the time series from Shumway and ...

Stat153 Assignment 1 (due September 10, 2010)

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