

**Graduate School of Business**  
**University of Chicago**  
Bus 41910, Time Series Analysis, Mr. R. Tsay

Homework Assignment #4, Due in one week

The data sets used in this assignment are hw4a.txt to hw4f.txt on the web. These are six univariate time series. You may use any time series package for this assignment. Cut and paste the relevant part of the output for your answer; don't handle in the complete output. It is highly recommended that you plot each series before analyzing the data.

1. Compute the sample ACF, PACF, and EACF of each dataset. Briefly comment on each ACF, PACF, and EACF.
2. Identify a tentative model for each series.
3. Identify an alternative model for each series.
4. Estimate the specified models for each series.