

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

Homework Assignment #4, Due in one week (Oct. 23)

The data sets used in this assignment are dat4a.txt to dat4e.txt of HW3 and are on the web. There are five univariate time series.

For each data set, do the following:

1. Compute the sample $ACF(12)$, $PACF(12)$ and $EACF(6,7)$ of data, where the number in parentheses is the number of lags.
2. Identify two tentative models for the series.
3. Estimate the specified models for the series.

You may use any package, but 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.