

Test #1

Note Title

2/20/2007

① Virtual Office hours \rightarrow Wed 8-9PM

② 11AM \rightarrow 12:30PM

③ Cl. 1, 2, ~~2~~ 2.1-3.4, 3.7

④ 100pts

1) 24pts, 2 parts

2) 14pts, 2 parts

3) 28pts, 4 parts \rightarrow ACF, PACFs \rightarrow Suggest ARMA

4) 8pts \rightarrow Followup

5) 28pts, 4 parts, Short answer

- Calculators
- Plotted book
- formula sheet
- Merge emphasis ch. 3

Ch. 1

- White noise, w_t
- Simulated obs
- Autocov, Autocor
- Stationarity
- Cross-cov, cross-cor.

Ch. 2

- Diff. Forecasting
- Back shifts
- Transformations to station. var.

Class 3

- Def ARIMA model
- Finding Britcar, + Autocorr.
- Caswell, in-schools
- Partial Autocorr.
- Identify models
- ARIMA