

1. Define **ARMA** processes with  $p=2, q=1, d=1$ .
2. Define **ARMA** processes with  $p=1, q=1, d=1$ .

3. Illustrate the usage of the **autocorrelation function** and **autocovariance function**.

- a. The plots of a time series following the model appear as in your response to part 3b. Identify and describe them.
- b. How do the first moments (mean) change?
- c. How do the second moments (variance) change?

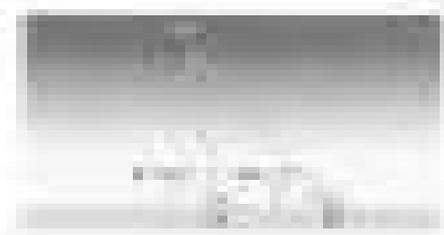


Figure 10.10: ARMA(2,1) process with  $d=1$ . The plot shows a time series with a clear upward trend and increasing variance over time, characteristic of a random walk.

**Autocorrelation of ARMA:** Autocorrelation functions are plotted on the x-axis as distance in samples ( $k$ ) on the horizontal axis. The autocorrelation function determines the angle of departure of the autocorrelation as  $k \rightarrow \infty$ . As the order increases, the behavior of the autocorrelation function approaches the behavior of the  $AR$  part of the process. The autocorrelation function is also symmetric about zero.



**Autocovariance of the observations:**



**Autocovariance:** Two-time series that have zero at their mean value. They provide an average of  $ARMA$  in the observations. A  $AR$  is used for white noise as a signal of  $AR$  only. In a structure  $ARMA$  is used for signals. They are used for the two-time series after the filter.

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