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Unit 9 - Week 4: Auto- and cross-correlation functions (contd.), Models for Linear Stationary Processes

Week 4 Assignment

The due date for submitting this assignment has passed.
As per our records you have not submitted this assignment.

Due on 2018-02-21, 23:59 IST.

1) *1 point*

- v[k] is a stationary process.
- v[k] is an explosive process.
-
- Both (b) and (c).
- None of the above.

No, the answer is incorrect.
Score: 0

Accepted Answers:
Both (b) and (c).

2) Given the ACF and PACF plots, suggest the suitable model that best characterizes the process *1 point*

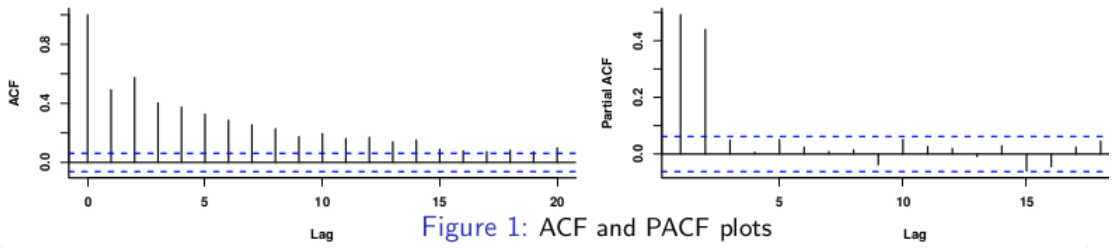

Figure 1: ACF and PACF plots

- AR(2)
- MA(2)
- ARMA(1,1)
- MA(5)

No, the answer is incorrect.
Score: 0

Accepted Answers:
AR(2)

3) *1 point*

- 2, 0
- 0.12, 2
- 0.14, 0
- 2, 2

No, the answer is incorrect.
Score: 0

Accepted Answers:
0.14, 0

4) *1 point*

- 1.130
- 0.810
- 0.129
- 0

No, the answer is incorrect.
Score: 0

Accepted Answers:
0.129

5) *1 point*

- 0.33,1.3
- 0.40,1.3
- 0.20,1
- 0.16,1

No, the answer is incorrect.
Score: 0

Accepted Answers:
0.33,1.3

6) *1 point*

- 0.625, 0.12
- 0.9, 0.9
- 0.476, 0.1905
- 0.625, −0.12

No, the answer is incorrect.
Score: 0

Accepted Answers:
0.625, −0.12

7) *0 points*

- [ ] The mean of the process is 0.2.
- [ ] The variance of the process is 0.04.
- [ ] The ACF exhibit a slow decay across lags but the PACF falls abruptly after lag 1.
- [ ] None of the above.

No, the answer is incorrect.
Score: 0

Accepted Answers:
The mean of the process is 0.2.
The variance of the process is 0.04.
The ACF exhibit a slow decay across lags but the PACF falls abruptly after lag 1.

8) *1 point*

No, the answer is incorrect.
Score: 0

Accepted Answers:

9) *1 point*

- 0.25
- 1.25
- 0.75
- 1.5

No, the answer is incorrect.
Score: 0

Accepted Answers:
1.25

10) *1 point*

No, the answer is incorrect.
Score: 0

Accepted Answers:

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