Unit 10 - Week 5: Models for Linear Stationary & Non-Stationary Processes

Week 5 Assignment

The due date for submitting this assignment has passed. Due on 2018-02-28, 23:59 IST.
As per our records you have not submitted this assignment.

1) Stationary for any arbitrary initial conditions
   - Only asymptotically stationary, otherwise non-stationary because only mean is changing with time.
   - Only asymptotically stationary, otherwise non-stationary because only ACF is changing with time
   - Only asymptotically stationary, otherwise non-stationary because both mean and ACF are changing with time.

   No, the answer is incorrect.
   Score: 0
   Accepted Answers:
   Only asymptotically stationary, otherwise non-stationary because both mean and ACF are changing with time.

2) -0.9
   0.59
   -0.74
   0.47

   No, the answer is incorrect.
   Score: 0
   Accepted Answers:
   Only asymptotically stationary, otherwise non-stationary because both mean and ACF are changing with time.

3) Stationary, but not invertible
   Stationary and invertible
   Non-stationary, but invertible
   Neither stationary nor invertible

   No, the answer is incorrect.
   Score: 0
   Accepted Answers:
   Stationary and invertible

4) 2.3160

No, the answer is incorrect.
Score: 0
Accepted Answers:
5) None of the above

No, the answer is incorrect.
Score: 0
Accepted Answers:
None of the above

6) 1,-2

No, the answer is incorrect.
Score: 0
Accepted Answers:

7) 0

No, the answer is incorrect.
Score: 0
Accepted Answers:

8) The series exhibits integrating effects
The series falls out of a stationary process riding on top of a deterministic trend
An AR(1) model best explains the series
The series is mean-stationary, but variance non-stationary

No, the answer is incorrect.
Score: 0
Accepted Answers:
The series exhibits integrating effects

9) (Type: Numeric) 3

No, the answer is incorrect.
Score: 0
Accepted Answers:
The series exhibits integrating effects
For the data given in w5_q10.RData, use a two-sided simple moving-average filter and get an estimate of the trend. The slope of the resulting linear model is (Use \( M = 8 \) and approximate to 2 decimal places.)

No, the answer is incorrect.
Score: 0

Accepted Answers:
(Type: Numeric) 4.68