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Chapter 1, Shumway and Stoffer These are outlines of the solutions. If you would like to ll in other details, please come see me during office hours. As noted with the assignment, you need to have read over the Appendix in S&S to complete some of the later problems. 1.8 Random walk with drift (a) Use back-substitution, $x_t = + (+ x_{t-2} + w_{t-1} \dots$

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homework-4-chapter-6-shumway-and-stoffer-wharton-statistics-

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Chapter 6, Shumway and Stoffer. Homework #4. These are outlines of the solutions. If you would like to fill in other details, please come see me. during office hours. 6.1 State-space representation of AR(1) plus noise (a) The equations are almost in state-space form as given; you just have to watch the time lag, in the state equation.

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