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### Stat 153 Fall 2010

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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Robert H. Shumway, PhD, is Professor Emeritus of Statistics at the University of California, Davis. He is a Fellow of the American Statistical Association and a member of the International Statistical Institute. He won the 1986 American Statistical Association Award for Outstanding Statistical Application and the 1992 Communicable Diseases Center Statistics Award; both awards were for joint ...

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### Time Series Analysis And Its Applications Solution Manual

Class Materials ; I will provide some Latex class notes through this web-page. Also, I will provide R code with examples. The main text for this course is the second edition of the book: Shumway, R.H. and Stoffer, D.S. (2006) Time Series Analysis and its Applications with R Examples Springer Verlag (2nd edition). The data files and R code for this text are available at:

### **Stat 581. Fall 2008**

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