King **F**ahd **U**niversity for **P**etroleum and **M**inerals
Department of Mathematics & Statistics
Term 172 Quiz#5 (chap 6) STAT 460 (1)

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Q1. For a series of length 64, the sample partial autocorrelation are given as:

Lag	**1**	**2**	**3**	**4**	**5**
PACF	0.47	-0.34	0.20	0.02	-0.06

Which models should be considered in this case?

Q2. Consider an AR(1) series of length 100 with $\phi = 0.7$.

a) Would you be surprised if $r_1 = 0.6$?
b) Would $r_{10} = -0.15$ be unusual?

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