STAT 673
Homework 3
due Wed. Sept. 23

Show all work.
Please work in Groups of 2!

1. p. 32, Problem 2.12 (a)-(c.) Hint: (b) has complex roots.

2. p. 66, Problem 3.2 (i) (a) and (b).
Hint for part (a): The general expression should have no constants. See p. 42 and solve
for constants b_1 and b_2.

For part (b): You should calculate all 10 values using your answer to (a), or using the
recursive relation (3.1.19). You can plot these by hand or using R.