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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, $x_t = \mu + (\mu + x_{t-2} + w_{t-1}) + w_t \dots$

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Prof. Robert H. Shumway. To my wife, Ruth, for her support and joie de vivre, and to the memory of my thesis adviser, Solomon Kullback. R.H.S. To my family and friends, who

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constantly remind me what is important. D.S.S. Preface to the Third Edition The goals of this book are to develop an appreciation for the richness and versatility of modern time series analysis as a tool for analyzing data ...

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