

Stat153 Assignment 7 (due Tuesday, November 29)

1. (Confidence intervals for smoothed spectra)

Shumway and Stoffer, Question 3.14.

2. (Nonparametric and parametric spectral density estimation)

Shumway and Stoffer, Question 3.19. The data is available at <http://www.stat.pitt.edu/stoffer/sunspots.dat>