

Stat153 Assignment 4 (due October 29, 2010)

1. (ARIMA models)

Shumway and Stoffer problem 3.31.

The annual global temperature deviations data for 1880-2004 is available at <http://www.stat.pitt.edu/stoffer/tsa2/data/globtemp2.dat>. It is the second column.

2. (Seasonal ARIMA models)

Shumway and Stoffer problem 3.35.

The monthly unemployment data for 1948-1978 is available at <http://www.stat.pitt.edu/stoffer/tsa2/data/unemp.dat>.