

Math 6382 Homework 6
due on 12/11/2016

Show all work. You are welcome to discuss HW with anyone in the class, but submit your own solution. Submit both written answers and R codes.

In the textbook, pages 277-278. In all check out auto-correlation and do thinning

1. (a) (10 points) Do 9.3
- (b) (5 points) Do Geweke and BGR tests for 9.3
- (c) (10 points) Do 9.8
- (d) (5 points) Do Geweke and BGR tests for 9.8

Best wishes!