

## Problem set 2

Problem 7: levinson filtering for one step predciton.

Figure for comparison of actual and predicted data.

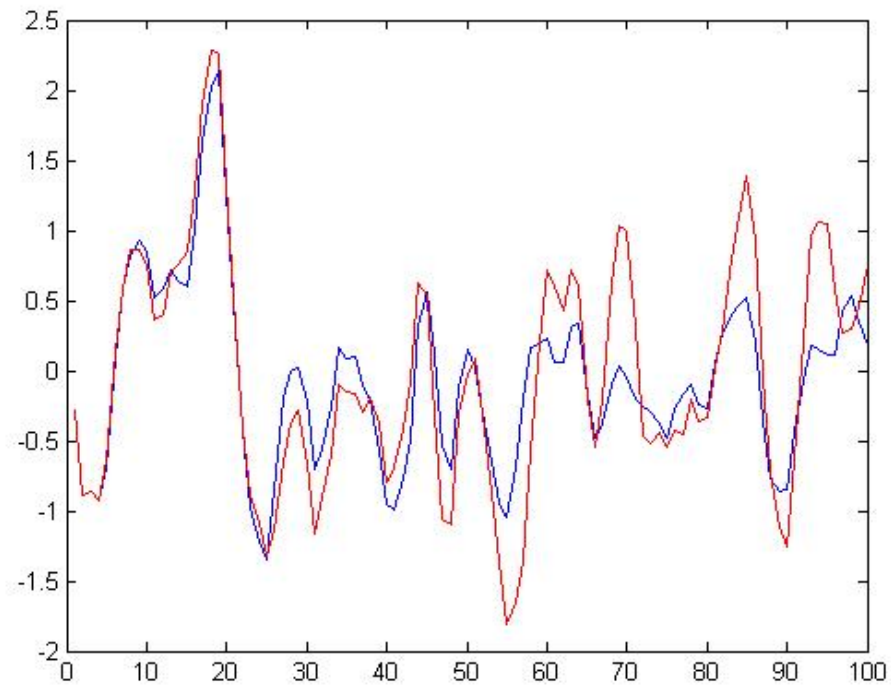
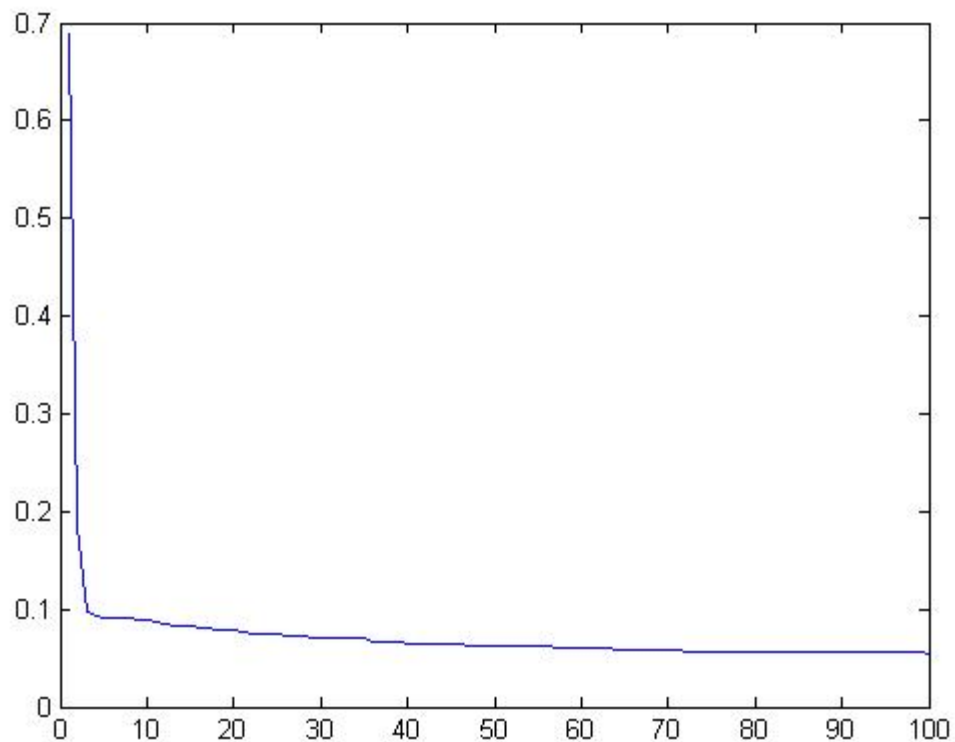


figure for innovations varinace :



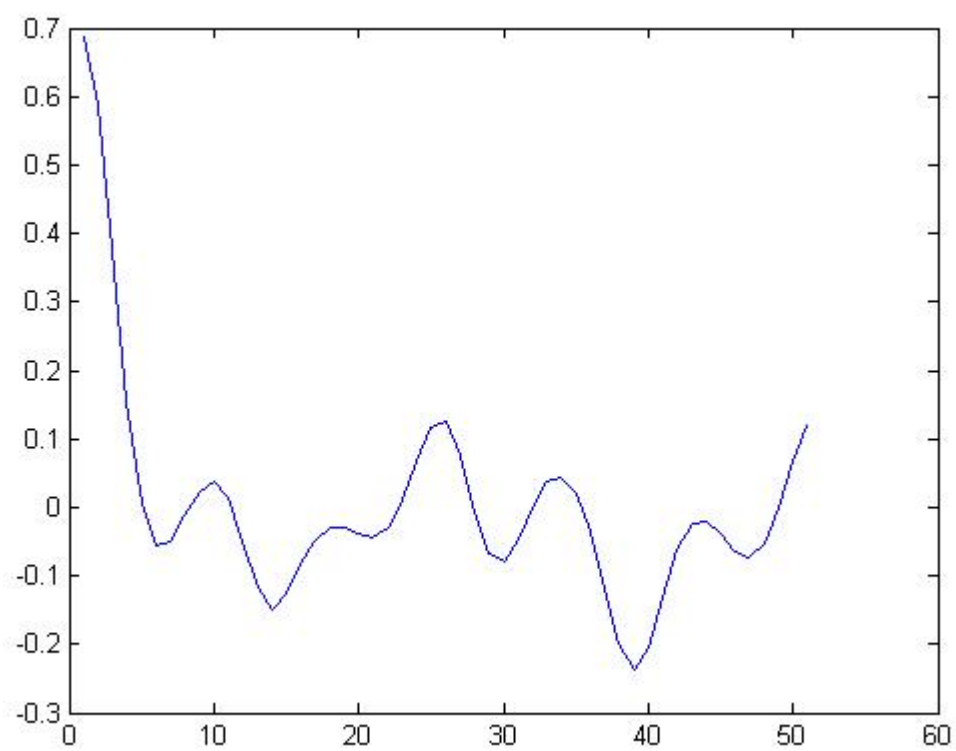


Figure : plot of first 5-0 covariance lags .