STATIONARY TIME SERIES

material examined in the 2nd intermediate exam 14.12.2012

Chapters 4–5 excluding

- Section "Application: Exact Finite-Sample Forecasts for an MA(1) Process" (pages 95–98).
- Section "An alternative Expression for the Likelihood Function" (pages 119–122).
- Section "Evaluating the Likelihood Function" (pages 123–125).
- Section "Maximum Likelihood Estimates for Non-Gaussian Time series" (pages 126–127).
- Section "Exact Likelihood Function" (pages 128–129).
- Section "Exact Likelihood Function" (pages 130–131).
- Sections "Grid Search", "Steepest Ascent" and "Davidon-Fletcher-Powell (pages 133–137 and 139–142).
- The end of Chapter 5 starting from Section "Lagrange Multiplier Test" (p. 145).

The material on the web page of the course (including the pages from the book of Mills') is included in the examined material.