**Name: 3rd statistics ( )**

**2nd Course Examination 2nd attempt in Time Series 13.4.2023.**

**Q1) Is the following model stationary? If not, how can you change it to stationary?**

**Where is the White Noise uncorrelated with mean zero and variance and are constant parameters.**

**Q2) What are the properties (*mean, variance, covariance* and *autocorrelation*) of the MA(1) model? Hint: assume and is white noise uncorrelated distributed with mean zero and variance .**

With best regards from Dr. Nabeel G. Nacy & M. Amira Wali