MATH 5075 R Project 6

Your Name Here October 20, 2016

Remember: I expect to see commentary either in the text, in the code with comments created using #, or (preferably) both! Failing to do so may result in lost points!

Problem

1. For the flu data set (astsa), compute and plot the scaled periodogram (see Chapter 2 of Shumway and Stoffer's book, Time Series Analysis and its Applications, for an example). Plot on a logarithmic scale. Interpret the plot.

Your code here

2. Plot a smoothed estimate of the spectral density using the Daniell kernel (use the function spec.pgram(), and get the Daniell kernel with the call kernel ("daniell", 4)).

Your code here