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autocorrelation function of  $\{X_t\}$  is given by  $\rho(1) = (1 + \phi\theta) / (1 + \theta^2 + 2\phi\theta)$ ,  $\rho(h) = \phi^{h-1}\rho(1)$  for  $h > 1$ . Solution: Taking expectations  $E(X_t) = \phi E(X_{t-1})$ , and using ...

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